SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ 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-AK-2	INDONESIA AMORTIZING PROMISSORY NOTE-AID			2	1.A	5,031,263	100.8240	5,127,083	5,085,166	5,076,158		2,441			7.310	7.418	MN	47,498	371,726	07/26/2000	11/15/2025
455780-AL-0	INDONESIA AMORTIZING PROMISSORY NOTE-AID			2	1.A	1,257,816	100.8210	1,281,725	1,271,292	1,269,040		610			7.310	7.418	MN	11,875	92,931	07/26/2000	11/15/2025
695842-AB-0	PAKISTAN GUARANTEED NOTES - AID				1.A	2,911,739	102.9840	2,827,680	2,745,758	2,763,807		(8,232)			7.970	7.320	MN	36,473	218,837	06/29/2000	11/01/2024
912810-EX-2	US TREASURY NB BONDS			0	1.A	4,167,141	108.5860	3,366,165	3,100,000	3,415,331		(79,952)			6.750	3.721	FA	79,037	209,250	05/16/2017	08/15/2026
912810-FA-1	US TREASURY NB BONDS				1.A	376,651,000	109.4610	412,285,950	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	77,526,767	104.6990	62,222,616	59,430,000	76,360,098		(831,285)			4.375	2.147	FA	982,089	1,919,094	07/29/2022	02/15/2038
912810-RB-6	US TREASURY NB BOND				1.A	403,240,723	81.6210	308,853,864	378,400,000	402,495,767		(744,955)			2.875	2.474	MN	1,412,467	10,879,000	03/23/2022	05/15/2043
912810-RK-6	US TREASURY NB BOND				1.A	103,049,883	75.2850	76,790,700	102,000,000	103,022,246		(27,637)			2.500	2.441	FA	963,179	1,275,000	03/11/2022	02/15/2045
912810-TA-6	US TREASURY NB				1.A	554,378,308	68.4340	478,552,118	699,290,000	556,646,029		2,267,721			1.750	3.213	FA	4,622,345	5,915,000	10/12/2022	08/15/2041
912810-TC-2	US TREASURY NB				1.A	15,417,439	71.4020	14,244,699	19,950,000	15,461,784		44,345			2.000	3.657	MN	51,804	120,000	12/20/2022	11/15/2041
912810-TD-0	US TREASURY NB				1.A	21,468,049	69.5390	18,219,218	26,200,000	21,522,590		54,541			2.250	3.195	FA	222,664	266,794	12/09/2022	02/15/2052
912810-TF-5	US TREASURY NB				1.A	59,829,300	76.3520	56,954,774	74,595,000	59,923,715		94,415			2.375	3.831	FA	669,176	188,159	12/13/2022	02/15/2042
912810-TG-3	US TREASURY NB				1.A	1,617,078	80.1250	1,522,375	1,900,000	1,618,526		1,448			2.875	3.707	MN	7,092	27,313	09/26/2022	05/15/2052
912810-TJ-7	US TREASURY NB				1.A	1,717,578	82.3910	1,647,820	2,000,000	1,718,057		479			3.000	3.797	FA	22,663		11/29/2022	08/15/2052
912810-TL-2	US TREASURY NB				1.A	4,494,705	100.1410	4,085,753	4,080,000	4,494,208		(497)			4.000	3.452	MN	21,189		12/08/2022	11/15/2052
912828-6Z-8	US TREASURY				1.A	512,990,976	95.8280	482,014,840	503,000,000	506,095,730		(2,735,682)			1.750	1.327	JD	24,316	8,802,500	05/05/2022	06/30/2024
912828-VB-3	US TREASURY NOTE				1.A	217,665,624	98.9530	217,696,600	220,000,000	217,761,680		96,055			1.750	4.561	MN	511,464		12/30/2022	05/15/2023
912828-YD-6	US TREASURY				1.A	653,251,840	90.6600	579,589,380	639,300,000	647,181,142		(2,674,502)			1.375	1.020	FA	2,986,785	8,102,875	05/05/2022	08/31/2026
91282C-AU-5	US TREASURY				1.A	622,117,187	84.5820	575,157,600	680,000,000	629,630,060		7,466,987			0.500	2.108	AO	582,320	3,150,000	05/05/2022	10/31/2027
91282C-CN-9	US TREASURY				1.A	116,414,063	97.3670	116,840,400	120,000,000	116,862,571		448,508			0.125	4.737	JJ	62,772		11/29/2022	07/31/2023
91282C-DV-0	US TREASURY				1.A	452,427,695	95.9490	450,000,810	469,000,000	457,210,222		4,782,527			0.875	3.261	JJ	1,717,330	2,051,875	07/19/2022	01/31/2024
91282C-DZ-1	US TREASURY				1.A	537,458,633	94.1330	522,438,150	555,000,000	541,877,804		4,419,172			1.500	2.653	FA	3,144,497	4,162,500	04/05/2022	02/15/2025
91282C-EH-0	US TREASURY				1.A	7,239,832	96.2420	7,025,664	7,300,000	7,252,974		13,143			2.625	2.918	AO	41,063	95,813	05/03/2022	04/15/2025
91282C-EK-3	US TREASURY				1.A	26,408,175	97.1560	25,741,482	26,495,000	26,435,968		27,793			2.500	2.672	AO	113,445	331,188	05/23/2022	04/30/2024
91282C-EN-7	US TREASURY				1.A	10,600,568	94.7660	10,092,579	10,650,000	10,606,735		6,167			2.750	2.850	AO	50,161	146,438	07/29/2022	04/30/2027
91282C-EP-2	US TREASURY				1.A	6,290,516	92.1560	5,805,828	6,300,000	6,291,028		512			2.875	2.892	MN	23,516	90,563	07/13/2022	05/15/2032
91282C-ER-8	US TREASURY				1.A	38,296,109	97.0200	37,546,740	38,700,000	38,404,489		108,380			2.500	3.057	MN	85,055	483,750	06/17/2022	05/31/2024
91282C-ET-4	US TREASURY				1.A	3,484,277	94.2620	3,299,170	3,500,000	3,486,019		1,742			2.625	2.722	MN	8,077	45,938	05/26/2022	05/31/2027
91282C-EX-5	US TREASURY				1.A	26,978,906	97.6060	26,353,620	27,000,000	26,983,604		4,697			3.000	3.042	JD	2,238	405,000	07/19/2022	06/30/2024
91282C-EY-3	US TREASURY				1.A	19,603,500	96.8590	18,984,363	19,600,000	19,603,163		(337)			3.000	2.993	JJ	271,630		08/04/2022	07/15/2025
91282C-FA-4	US TREASURY				1.A	14,940,234	97.5390	14,630,850	15,000,000	14,951,924		11,690			3.000	3.209	JJ	188,315		08/08/2022	07/31/2024
91282C-FF-3	US TREASURY				1.A	15,108,423	91.0630	14,834,163	16,290,000	15,117,232		8,808			2.750	3.641	FA	169,208		12/13/2022	08/15/2032
91282C-FU-0	US TREASURY				1.A	4,958,008	100.3670	5,018,350	5,000,000	4,959,143		1,135			4.125	4.314	AO	35,325		11/08/2022	10/31/2027
91282C-FV-8	US TREASURY				1.A	15,516,406	102.0470	15,307,050	15,000,000	15,512,072		(4,334)			4.125	3.709	MN	80,335		11/29/2022	11/15/2032
91282C-FX-4	US TREASURY				1.A	20,518,359	100.0040	20,500,820	20,500,000	20,518,407		47			4.500	4.449	MN	81,099		12/28/2022	11/30/2024
91282C-FZ-9	US TREASURY				1.A	702,242	99.4530	696,171	700,000	702,230		(12)			3.875	3.803	MN	2,385		12/20/2022	11/30/2027
989566-AC-8	ZIMBABWE GUARANTEED NOTES - AID			2	1.A	3,074,844	101.3990	2,773,692	2,735,431	2,763,741		(18,450)			7.910	6.500	JJ	108,186	216,373	12/13/2002	07/01/2024
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						4,958,805,206	XXX	4,600,330,862	5,157,768,647	4,962,646,294		12,737,488			XXX	XXX	XXX	28,510,085	73,579,418	XXX	XXX
36179M-C2-4	GOVERNMENT NATIONAL MORTGAGE A PN=MA0089			4	1.A	5,294,495	97.2710	4,979,612	5,119,319	5,263,152		(10,369)			4.000	3.491	MON	17,064	204,773	06/25/2013	05/20/2042
36179N-2M-9	GOVERNMENT NATIONAL MORTGAGE A PN=MA1680			4	1.A	760,702	101.6950	702,073	690,371	751,679		(2,824)			5.000	3.398	MON	2,877	34,519	10/02/2014	02/20/2044
36179N-JD-1	GOVERNMENT NATIONAL MORTGAGE A PN=MA1160			4	1.A	1,939,631	101.7020	1,828,373	1,797,775	1,919,210		(6,578)			5.000	3.744	MON	7,491	89,889	08/23/2013	07/20/2043
36179Q-GF-2	GOVERNMENT NATIONAL MORTGAGE A PN=MA1998			4	1.A	2,486,580	101.7040	2,301,656	2,263,093	2,458,657		(8,734)			5.000	3.449	MON	9,430	113,155	09/30/2014	06/20/2044
36179Q-L8-2	GOVERNMENT NATIONAL MORTGAGE A PN=MA2151			4	1.A	824,171	101.7040	760,717	747,972	814,744		(3,199)			5.000	3.407	MON	3,117	37,399	10/02/2014	08/20/2044
36179R-JG-5	GOVERNMENT NATIONAL MORTGAGE A PN=MA2963			4	1.A	6,379,680	100.2350	5,941,624	5,927,694	6,330,854		(17,682)			4.500	3.296	MON	22,229	266,746	08/28/2015	07/20/2045
36200E-DW-8	GOVERNMENT NATIONAL MORTGAGE A PN=598717			4	1.A	547,398	101.8910	577,791	567,068	554,833		1,591			5.000	5.603	MON	2,363	28,353	08/05/2003	07/01/2033

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
36200F-H6-8	GOVERNMENT NATIONAL MORTGAGE A PN=599753			4	1.A	190,664	102.7130	191,090	186,042	188,468		(522)			6.000	5.629	MON	930	11,162	10/18/2002	10/01/2032
36200K-T3-1	GOVERNMENT NATIONAL MORTGAGE A PN=603670			4	1.A	1,639,894	101.9800	1,618,865	1,587,435	1,616,293		(4,911)			5.000	4.501	MON	6,614	79,372	06/03/2003	05/01/2033
36200M-KC-6	GNMA PN=604291			4	1.A	1,287,465	104.3670	1,323,451	1,268,075	1,278,462		(1,506)			5.500	5.273	MON	5,812	69,744	10/16/2003	05/01/2033
36200M-Q8-9	GNMA PN=604479			4	1.A	443,702	100.3280	464,689	463,170	451,100		1,119			5.000	5.731	MON	1,930	23,158	08/14/2003	07/01/2033
36200M-RY-1	GNMA PN=604503			4	1.A	953,943	101.9920	1,015,633	995,797	969,846		2,558			5.000	5.731	MON	4,149	49,790	08/14/2003	07/01/2033
36200M-T7-8	GNMA PN=604574			4	1.A	1,171,641	98.5730	1,206,579	1,224,047	1,191,545		3,074			4.500	5.236	MON	4,590	55,082	09/24/2003	08/01/2033
36200M-VM-2	GNMA PN=604620			4	1.A	582,138	98.5680	599,076	607,779	591,813		1,503			4.500	5.225	MON	2,279	27,350	10/28/2003	09/01/2033
36200M-WA-7	GNMA PN=604641			4	1.A	200,805	98.5670	206,780	209,787	204,194		532			4.500	5.236	MON	787	9,440	09/24/2003	09/01/2033
36200N-Q8-7	GOVERNMENT NATIONAL MORTGAGE A PN=605379			4	1.A	2,024,208	104.7000	2,087,382	1,993,680	2,011,124		(2,849)			5.500	5.274	MON	9,138	109,652	04/20/2004	04/01/2034
36200Q-2F-0	GOVERNMENT NATIONAL MORTGAGE A PN=569674			4	1.A	348,606	102.8530	352,547	342,768	345,630		(560)			6.500	6.248	MON	1,857	22,280	02/21/2002	02/01/2032
36200Q-2X-1	GOVERNMENT NATIONAL MORTGAGE A PN=569690			4	1.A	34,259	106.0580	35,726	33,686	33,956		(27)			6.500	6.267	MON	182	2,190	02/21/2002	02/01/2032
36200Q-3A-0	GOVERNMENT NATIONAL MORTGAGE A PN=569693			4	1.A	315,383	102.8230	318,856	310,102	312,691		(548)			6.500	6.248	MON	1,680	20,157	02/21/2002	02/01/2032
36200Q-5G-5	GOVERNMENT NATIONAL MORTGAGE A PN=569747			4	1.A	59,184	102.7870	61,014	59,360	59,197		1			6.500	6.594	MON	322	3,858	03/21/2002	03/01/2032
36200Q-JG-0	GOVERNMENT NATIONAL MORTGAGE A PN=569163			4	1.A	62,484	102.5430	65,811	64,179	63,104		61			6.000	6.556	MON	321	3,851	03/27/2002	03/01/2032
36200Q-K8-6	GOVERNMENT NATIONAL MORTGAGE A PN=569219			4	1.A	359,825	103.2710	372,701	360,896	359,893		19			6.500	6.596	MON	1,955	23,458	03/21/2002	03/01/2032
36200Q-K9-4	GOVERNMENT NATIONAL MORTGAGE A PN=569220			4	1.A	125,962	102.6100	132,755	129,378	127,346		331			6.000	6.490	MON	647	7,763	03/27/2002	03/01/2032
36201G-2N-4	GOVERNMENT NATIONAL MORTGAGE A PN=583181			4	1.A	108,168	102.7870	109,422	106,455	107,291		(9)			6.500	6.263	MON	577	6,920	06/10/2002	02/01/2032
36201G-2Q-7	GOVERNMENT NATIONAL MORTGAGE A PN=583183			4	1.A	40,482	102.7870	40,951	39,841	40,154		(3)			6.500	6.263	MON	216	2,590	06/10/2002	02/01/2032
36201G-5V-3	GOVERNMENT NATIONAL MORTGAGE A PN=583260			4	1.A	41,771	102.5440	41,596	40,564	41,320		(48)			6.000	5.323	MON	203	2,434	10/28/2002	05/01/2032
36201G-6J-9	GOVERNMENT NATIONAL MORTGAGE A PN=583273			4	1.A	50,873	102.5440	50,659	49,402	50,593		(37)			6.000	4.543	MON	247	2,964	10/28/2002	06/01/2032
36201G-6K-6	GOVERNMENT NATIONAL MORTGAGE A PN=583274			4	1.A	147,442	102.6800	147,018	143,180	145,386		(49)			6.000	5.549	MON	716	8,591	10/28/2002	06/01/2032
36201H-ZN-6	GOVERNMENT NATIONAL MORTGAGE A PN=584049			4	1.A	122,877	102.7100	123,148	119,898	121,452		(374)			6.000	5.629	MON	599	7,194	10/18/2002	09/01/2032
36201M-P7-1	GOVERNMENT NATIONAL MORTGAGE A PN=587346			4	1.A	898,817	105.4700	926,980	878,904	889,286		(2,381)			6.000	5.664	MON	4,395	52,734	10/24/2002	10/01/2032
36201M-QL-9	GOVERNMENT NATIONAL MORTGAGE A PN=587359			4	1.A	341,050	103.5980	345,493	333,494	337,434		(803)			6.000	5.664	MON	1,667	20,010	10/24/2002	10/01/2032
36201P-3E-3	GOVERNMENT NATIONAL MORTGAGE A PN=589497			4	1.A	55,139	102.5430	55,170	53,802	54,560		(56)			6.000	5.561	MON	269	3,228	10/18/2002	09/01/2032
36202C-5E-9	GOVERNMENT NATIONAL MORTGAGE A PN=2645			4	1.A	46,753	101.8000	46,848	46,019	46,187		(46)			7.000	6.786	MON	268	3,221	10/22/1998	09/01/2028
36202C-5U-3	GOVERNMENT NATIONAL MORTGAGE A PN=2659			4	1.A	33,535	102.3290	33,778	33,009	33,173		(35)			7.000	6.703	MON	193	2,311	10/22/1998	10/01/2028
36202D-AB-7	GOVERNMENT NATIONAL MORTGAGE A PN=2702			4	1.A	12,175	102.5630	12,254	11,947	12,041		(15)			7.000	6.550	MON	70	836	12/02/1998	01/01/2029
36202D-C9-0	GOVERNMENT NATIONAL MORTGAGE A PN=2796			4	1.A	96,813	102.2140	100,212	98,041	97,285		90			7.000	7.264	MON	572	6,863	07/20/1999	08/01/2029
36202E-5F-2	GOVERNMENT NATIONAL MORTGAGE A PN=4446			4	1.A	5,446,480	99.8040	5,344,777	5,355,275	5,423,118		(5,168)			4.500	4.218	MON	20,082	240,987	05/19/2009	05/20/2039
36202E-6D-6	GOVERNMENT NATIONAL MORTGAGE A PN=4468			4	1.A	4,174,060	99.8040	4,175,715	4,183,915	4,174,030		11			4.500	4.542	MON	15,690	188,276	08/01/2011	06/20/2039
36202E-YL-7	GOVERNMENT NATIONAL MORTGAGE A PN=4315			4	1.A	1,693,590	104.0570	1,718,922	1,651,906	1,683,851		(2,122)			5.500	5.048	MON	7,571	90,855	06/18/2009	12/20/2038
36202S-VB-1	GOVERNMENT NATIONAL MORTGAGE A PN=608210			4	1.A	252,854	101.4460	265,729	261,941	256,289		690			5.000	5.603	MON	1,091	13,097	08/05/2003	07/01/2033
36203A-GB-6	GOVERNMENT NATIONAL MORTGAGE A PN=343194			4	1.A	2,030	99.9100	2,070	2,071	2,064		3			7.500	7.960	MON	13	155	04/19/1994	04/01/2023
36203C-GE-6	GOVERNMENT NATIONAL MORTGAGE A PN=344997			4	1.A	13	99.9330	13	13	13					7.500	8.059	MON		1	04/19/1994	08/01/2023
36203C-KF-8	GOVERNMENT NATIONAL MORTGAGE A PN=345094			4	1.A	408	99.9360	416	416	414		1			7.500	8.149	MON	3	31	04/19/1994	12/01/2023
36203F-XX-8	GOVERNMENT NATIONAL MORTGAGE A PN=348194			4	1.A	33	99.9300	34	34	34					7.500	8.076	MON		3	04/19/1994	08/01/2023
36203G-J7-9	GOVERNMENT NATIONAL MORTGAGE A PN=348686			4	1.A	7	99.9190	8	8	8					7.500	8.172	MON		1	04/19/1994	05/01/2023
36203G-JT-1	GOVERNMENT NATIONAL MORTGAGE A PN=348674			4	1.A	163	99.8960	166	166	165					7.500	8.085	MON	1	12	04/19/1994	05/01/2023
36203H-DM-0	GOVERNMENT NATIONAL MORTGAGE A PN=349408			4	1.A	206	100.0070	213	213	211		1			7.500	8.438	MON	1	16	04/19/1994	07/01/2023
36203H-RX-1	GOVERNMENT NATIONAL MORTGAGE A PN=349802			4	1.A	94	102.7870	108	105	104		1			6.500	9.663	MON	1	7	04/19/1994	10/01/2023
36203M-N4-8	GOVERNMENT NATIONAL MORTGAGE A PN=353311			4	1.A	3,962	100.0930	4,046	4,043	4,021		7			7.500	8.056	MON	25	303	04/19/1994	04/01/2024
36203N-6R-4	GOVERNMENT NATIONAL MORTGAGE A PN=354680			4	1.A	103	99.9380	101	101	101					7.500	7.004	MON	1	8	03/17/1994	10/01/2023
36203R-JY-6	GOVERNMENT NATIONAL MORTGAGE A PN=356779			4	1.A	31	99.9100	32	32	32					7.500	8.166	MON		2	04/19/1994	04/01/2023
36203R-ML-0	GOVERNMENT NATIONAL MORTGAGE A PN=356863			4	1.A	3,809	99.9190	3,677	3,680	3,675		(12)			7.500	6.859	MON	23	276	05/18/1993	05/01/2023

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
36203S-TW-7	GOVERNMENT NATIONAL MORTGAGE A PN=357965			4	1.A	62	99.9330	63	63	63					7.500	8.079	MON		5	04/19/1994	09/01/2023
36203U-BC-5	GOVERNMENT NATIONAL MORTGAGE A PN=359235			4	1.A	1,085	102.7870	1,242	1,209	1,186		15			6.500	10.063	MON	7	79	04/19/1994	01/01/2024
36203V-WU-0	GOVERNMENT NATIONAL MORTGAGE A PN=360759			4	1.A	6,303	99.9540	6,102	6,105	6,195		(12)			7.500	6.719	MON	38	458	01/22/1999	09/01/2028
36203V-XN-5	GOVERNMENT NATIONAL MORTGAGE A PN=360785			4	1.A	605	102.7870	693	674	661		8			6.500	9.767	MON	4	44	04/19/1994	02/01/2024
36203V-Y2-0	GOVERNMENT NATIONAL MORTGAGE A PN=360829			4	1.A	41	102.7870	46	45	44					6.500	9.665	MON		3	04/19/1994	03/01/2024
36203W-DK-1	GOVERNMENT NATIONAL MORTGAGE A PN=361106			4	1.A	435	99.9100	444	444	442		1			7.500	8.135	MON	3	33	04/19/1994	01/01/2024
36203X-JN-7	GOVERNMENT NATIONAL MORTGAGE A PN=362169			4	1.A	798	99.9410	781	782	782		(2)			7.500	6.979	MON	5	59	03/17/1994	12/01/2023
36203Y-JX-3	GOVERNMENT NATIONAL MORTGAGE A PN=363078			4	1.A	1,493	100.0540	1,463	1,462	1,461		(4)			7.500	6.951	MON	9	110	03/17/1994	09/01/2023
36204A-7A-7	GOVERNMENT NATIONAL MORTGAGE A PN=364589			4	1.A	28	99.9300	30	30	30					7.500	9.716	MON		2	10/24/1994	08/01/2023
36204A-SM-8	GOVERNMENT NATIONAL MORTGAGE A PN=364224			4	1.A	568	99.9400	585	585	582		2			7.500	8.454	MON	4	44	04/19/1994	11/01/2023
36204C-QB-0	GOVERNMENT NATIONAL MORTGAGE A PN=365950			4	1.A	117	102.7870	133	130	128		2			6.500	9.861	MON	1	8	04/19/1994	11/01/2023
36204C-W6-4	GOVERNMENT NATIONAL MORTGAGE A PN=366169			4	1.A	131	99.9190	142	142	140		1			7.500	10.068	MON	1	11	10/24/1994	01/01/2024
36204E-C9-6	GOVERNMENT NATIONAL MORTGAGE A PN=367396			4	1.A	726	99.9360	710	711	711		(2)			7.500	6.902	MON	4	53	03/17/1994	02/01/2024
36204G-CE-0	GOVERNMENT NATIONAL MORTGAGE A PN=369169			4	1.A	634	99.9380	653	653	649		2			7.500	8.410	MON	4	49	04/19/1994	11/01/2023
36204G-XR-8	GOVERNMENT NATIONAL MORTGAGE A PN=369788			4	1.A	45	102.7870	51	50	49		1			6.500	9.866	MON		3	04/19/1994	11/01/2023
36204H-BN-9	GOVERNMENT NATIONAL MORTGAGE A PN=370045			4	1.A	227	102.7870	260	253	249		3			6.500	9.868	MON	1	17	04/19/1994	11/01/2023
36204J-5E-2	GOVERNMENT NATIONAL MORTGAGE A PN=371745			4	1.A	244	99.9440	248	249	247					7.500	8.119	MON	2	19	04/19/1994	04/01/2024
36204J-BP-0	GOVERNMENT NATIONAL MORTGAGE A PN=370946			4	1.A	175	102.7870	200	195	192		2			6.500	9.842	MON	1	13	04/19/1994	12/01/2023
36204J-C5-3	GOVERNMENT NATIONAL MORTGAGE A PN=370992			4	1.A	789	102.7870	903	879	865		10			6.500	9.677	MON	5	57	04/19/1994	12/01/2023
36204K-EL-3	GOVERNMENT NATIONAL MORTGAGE A PN=371939			4	1.A	158	99.9360	161	161	160					7.500	8.151	MON	1	12	04/19/1994	09/01/2023
36204K-JL-8	GOVERNMENT NATIONAL MORTGAGE A PN=372067			4	1.A	266	102.7870	305	296	291		3			6.500	9.725	MON	2	19	04/19/1994	03/01/2024
36204L-C9-0	GOVERNMENT NATIONAL MORTGAGE A PN=372796			4	1.A	68	99.9440	69	69	69					7.500	8.122	MON		5	04/19/1994	02/01/2024
36204N-LK-1	GOVERNMENT NATIONAL MORTGAGE A PN=374830			4	1.A	298	99.9190	292	292	292		(1)			7.500	6.922	MON	2	22	03/17/1994	11/01/2023
36204N-MZ-7	GOVERNMENT NATIONAL MORTGAGE A PN=374876			4	1.A	452	99.9250	442	443	443		(1)			7.500	6.919	MON	3	33	03/17/1994	01/01/2024
36204Q-A8-3	GOVERNMENT NATIONAL MORTGAGE A PN=376331			4	1.A	235	100.0760	240	240	238					7.500	8.096	MON	2	18	04/19/1994	02/01/2024
36204Q-AJ-9	GOVERNMENT NATIONAL MORTGAGE A PN=376309			4	1.A	228	99.9300	233	233	232					7.500	8.110	MON	1	17	04/19/1994	12/01/2023
36204Q-CL-2	GOVERNMENT NATIONAL MORTGAGE A PN=376375			4	1.A	39	100.0750	42	42	42					7.500	9.702	MON		3	10/24/1994	01/01/2024
36204T-D9-2	GOVERNMENT NATIONAL MORTGAGE A PN=379128			4	1.A	137	102.7870	157	152	150		2			6.500	9.801	MON	1	10	04/19/1994	01/01/2024
36204T-EY-6	GOVERNMENT NATIONAL MORTGAGE A PN=379151			4	1.A	84	102.7870	96	93	91		1			6.500	9.937	MON	1	6	04/19/1994	03/01/2024
36204W-AY-3	GOVERNMENT NATIONAL MORTGAGE A PN=381723			4	1.A	301	99.9360	326	326	321		3			7.500	10.046	MON	2	24	10/24/1994	02/01/2024
36204W-XK-8	GOVERNMENT NATIONAL MORTGAGE A PN=382382			4	1.A	27	100.0990	29	29	29					7.500	9.893	MON		2	10/24/1994	01/01/2024
36204W-YG-6	GOVERNMENT NATIONAL MORTGAGE A PN=382411			4	1.A	321	99.9430	347	347	342		3			7.500	9.990	MON	2	26	10/24/1994	01/01/2024
36204Y-UN-1	GOVERNMENT NATIONAL MORTGAGE A PN=384089			4	1.A	1,308	99.9430	1,334	1,335	1,327		3			7.500	8.141	MON	8	100	04/19/1994	04/01/2024
36205A-4W-1	GOVERNMENT NATIONAL MORTGAGE A PN=385237			4	1.A	484	102.7870	555	540	528		6			6.500	9.814	MON	3	35	04/19/1994	04/01/2024
36205D-PT-9	GOVERNMENT NATIONAL MORTGAGE A PN=387534			4	1.A	1,231	99.9430	1,256	1,256	1,249		2			7.500	8.154	MON	8	94	04/19/1994	04/01/2024
36205F-ZA-4	GOVERNMENT NATIONAL MORTGAGE A PN=389637			4	1.A	13	99.9100	13	13	13					7.500	8.081	MON		1	04/19/1994	03/01/2024
36206J-KQ-6	GOVERNMENT NATIONAL MORTGAGE A PN=412603			4	1.A	6,721	101.1470	6,834	6,756	6,731		1			7.500	7.678	MON	42	507	08/14/1996	05/01/2026
36206J-XZ-2	GOVERNMENT NATIONAL MORTGAGE A PN=412996			4	1.A	9,346	100.1820	9,579	9,561	9,475		17			7.500	8.198	MON	60	717	06/26/1996	08/01/2025
36206T-KY-7	GOVERNMENT NATIONAL MORTGAGE A PN=420711			4	1.A	22,808	100.2250	23,064	23,012	22,904		10			7.500	7.757	MON	144	1,726	08/01/1996	02/01/2026
36206Y-RM-5	GOVERNMENT NATIONAL MORTGAGE A PN=425392			4	1.A	32,764	100.2690	32,427	32,340	32,396		(35)			7.500	7.294	MON	202	2,425	09/12/1997	06/01/2026
36207A-MQ-2	GOVERNMENT NATIONAL MORTGAGE A PN=426167			4	1.A	4,062	99.9520	4,082	4,084	4,069		1			7.500	7.668	MON	26	306	08/14/1996	06/01/2026
36207E-MV-3	GOVERNMENT NATIONAL MORTGAGE A PN=429772			4	1.A	53,678	100.9160	49,236	48,789	52,363		(169)			5.000	2.649	MON	203	2,439	08/01/2011	12/01/2033
36207K-EG-1	GOVERNMENT NATIONAL MORTGAGE A PN=434035			4	1.A	426	99.9540	412	412	420		(1)			7.500	6.519	MON	3	31	01/22/1999	10/01/2028
36208K-WM-7	GOVERNMENT NATIONAL MORTGAGE A PN=453452			4	1.A	15,589	102.6370	17,825	17,367	16,520		94			6.000	8.251	MON	87	1,042	01/27/2000	11/01/2028
36208Q-TP-1	GOVERNMENT NATIONAL MORTGAGE A PN=457858			4	1.A	214,912	102.6670	246,400	239,999	228,824		2,394			6.000	8.005	MON	1,200	14,400	02/02/2000	01/01/2029

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36208Q-WB-8	GOVERNMENT NATIONAL MORTGAGE A PN=457942			4	1.A	26,285	102.5430	30,026	29,282	27,843		158			6.000	8.247	MON	146	1,757	01/27/2000	12/01/2028
36208X-3N-9	GOVERNMENT NATIONAL MORTGAGE A PN=464405			4	1.A	28,851	102.5430	32,957	32,140	30,635		171			6.000	8.079	MON	161	1,928	01/27/2000	12/01/2028
36208X-XL-0	GOVERNMENT NATIONAL MORTGAGE A PN=464283			4	1.A	47,593	102.6570	54,428	53,019	50,343		290			6.000	8.387	MON	265	3,181	01/27/2000	11/01/2028
36208X-YN-5	GOVERNMENT NATIONAL MORTGAGE A PN=464317			4	1.A	10,749	102.5430	12,283	11,979	11,406		65			6.000	8.176	MON	60	719	02/01/2000	11/01/2028
36208X-ZS-3	GOVERNMENT NATIONAL MORTGAGE A PN=464353			4	1.A	42,102	102.7870	46,313	45,057	43,636		155			6.500	7.938	MON	244	2,929	05/03/2000	11/01/2028
36208Y-LZ-0	GOVERNMENT NATIONAL MORTGAGE A PN=464844			4	1.A	1,849	101.8600	1,824	1,791	1,816		(4)			7.500	6.756	MON	11	134	01/22/1999	09/01/2028
36209A-FS-4	GOVERNMENT NATIONAL MORTGAGE A PN=465577			4	1.A	13,459	102.5430	15,375	14,994	14,100		81			6.000	9.219	MON	75	900	01/27/2000	11/01/2028
36209A-FV-7	GOVERNMENT NATIONAL MORTGAGE A PN=465580			4	1.A	13,011	102.5430	14,863	14,494	13,660		79			6.000	8.965	MON	72	870	01/27/2000	12/01/2028
36209A-WL-0	GOVERNMENT NATIONAL MORTGAGE A PN=466051			4	1.A	40,919	102.7870	45,011	43,791	42,368		155			6.500	8.057	MON	237	2,846	05/03/2000	09/01/2028
36209E-2M-3	GOVERNMENT NATIONAL MORTGAGE A PN=469780			4	1.A	796	102.5430	909	887	835		5			6.000	9.034	MON	4	53	01/27/2000	12/01/2028
36209E-3S-9	GOVERNMENT NATIONAL MORTGAGE A PN=469809			4	1.A	2,578	102.8570	2,954	2,872	2,699		15			6.000	9.240	MON	14	172	01/27/2000	12/01/2028
36209E-YC-0	GOVERNMENT NATIONAL MORTGAGE A PN=469707			4	1.A	33,865	102.5810	38,713	37,739	35,878		206			6.000	8.291	MON	189	2,264	02/01/2000	11/01/2028
36209F-BN-8	GOVERNMENT NATIONAL MORTGAGE A PN=469945			4	1.A	20,700	102.8190	23,776	23,124	21,904		127			6.000	8.454	MON	116	1,388	02/02/2000	01/01/2029
36209L-KF-2	GOVERNMENT NATIONAL MORTGAGE A PN=474694			4	1.A	27,615	102.5430	31,640	30,855	29,393		166			6.000	8.055	MON	154	1,851	02/02/2000	01/01/2029
36209N-UP-5	GOVERNMENT NATIONAL MORTGAGE A PN=476790			4	1.A	11,630	100.5980	11,331	11,264	11,426		(22)			7.500	6.756	MON	70	845	01/22/1999	09/01/2028
36209P-NF-0	GOVERNMENT NATIONAL MORTGAGE A PN=477490			4	1.A	12,239	101.7820	12,065	11,854	12,023		(23)			7.500	6.782	MON	74	889	01/22/1999	10/01/2028
36209P-NG-8	GOVERNMENT NATIONAL MORTGAGE A PN=477491			4	1.A	11,963	100.0590	11,593	11,587	11,759		(23)			7.500	6.731	MON	72	869	01/22/1999	10/01/2028
36209P-NL-7	GOVERNMENT NATIONAL MORTGAGE A PN=477495			4	1.A	24,399	99.9540	23,620	23,631	24,015		(47)			7.500	6.595	MON	148	1,772	01/22/1999	09/01/2028
36209T-VV-8	GOVERNMENT NATIONAL MORTGAGE A PN=481328			4	1.A	1,538	100.1400	1,492	1,490	1,515		(3)			7.500	6.524	MON	9	112	01/22/1999	09/01/2028
36209T-X5-3	GOVERNMENT NATIONAL MORTGAGE A PN=481400			4	1.A	106,818	102.6300	122,211	119,080	113,722		1,127			6.000	7.976	MON	595	7,145	02/15/2000	11/01/2028
36209V-HS-6	GOVERNMENT NATIONAL MORTGAGE A PN=482741			4	1.A	70,039	101.0410	71,191	70,457	70,164		12			7.000	7.170	MON	411	4,932	06/17/1999	09/01/2028
36209V-HT-4	GOVERNMENT NATIONAL MORTGAGE A PN=482742			4	1.A	6,556	99.9540	6,346	6,349	6,444		(13)			7.500	6.707	MON	40	476	01/22/1999	09/01/2028
36209V-J9-6	GOVERNMENT NATIONAL MORTGAGE A PN=482788			4	1.A	35,508	102.6360	40,613	39,570	37,603		219			6.000	8.358	MON	198	2,374	02/01/2000	10/01/2028
36209V-LN-2	GOVERNMENT NATIONAL MORTGAGE A PN=482833			4	1.A	234	102.5430	268	261	246		1			6.000	9.062	MON	1	15	02/16/2000	11/01/2028
36209V-YS-7	GOVERNMENT NATIONAL MORTGAGE A PN=483221			4	1.A	8,874	99.9540	8,591	8,595	8,725		(17)			7.500	6.705	MON	54	645	01/22/1999	10/01/2028
36209V-ZA-5	GOVERNMENT NATIONAL MORTGAGE A PN=483237			4	1.A	14,152	99.9540	13,701	13,707	13,911		(27)			7.500	6.745	MON	86	1,028	01/22/1999	11/01/2028
36209W-6C-1	GOVERNMENT NATIONAL MORTGAGE A PN=484267			4	1.A	54,584	100.9950	55,456	54,910	54,680		10			7.000	7.173	MON	320	3,844	06/17/1999	09/01/2028
36209X-CX-6	GOVERNMENT NATIONAL MORTGAGE A PN=484386			4	1.A	6,244	99.9140	6,276	6,282	6,254		1			7.000	7.196	MON	37	440	06/17/1999	09/01/2028
36209X-DV-9	GOVERNMENT NATIONAL MORTGAGE A PN=484416			4	1.A	2,734	99.8990	2,748	2,751	2,738		1			7.000	7.198	MON	16	193	06/17/1999	09/01/2028
3620A2-BH-8	GOVERNMENT NATIONAL MORTGAGE A PN=716540			4	1.A	204,490	101.1650	189,536	187,353	200,494		(1,165)			5.000	3.628	MON	781	9,368	08/01/2011	07/15/2039
3620A2-J4-9	GOVERNMENT NATIONAL MORTGAGE A PN=716783			4	1.A	400,111	102.3660	400,381	391,127	397,806		(679)			5.000	4.656	MON	1,630	19,556	03/10/2009	04/15/2039
3620A5-B9-9	GOVERNMENT NATIONAL MORTGAGE A PN=719264			4	1.A	1,544,106	99.2720	1,444,822	1,455,418	1,524,685		(5,610)			4.500	3.584	MON	5,458	65,494	08/11/2010	08/15/2040
3620A6-E7-8	GOVERNMENT NATIONAL MORTGAGE A PN=720258			4	1.A	1,340,924	99.0810	1,333,028	1,345,392	1,341,399		175			4.500	4.568	MON	5,045	60,543	07/16/2009	08/15/2039
3620A7-XZ-3	GOVERNMENT NATIONAL MORTGAGE A PN=721696			4	1.A	402,413	100.9900	376,893	373,199	396,003		(1,769)			5.000	3.839	MON	1,555	18,660	08/11/2010	08/15/2040
3620AR-D3-2	GOVERNMENT NATIONAL MORTGAGE A PN=737322			4	1.A	601,821	99.2660	563,588	567,756	594,452		(1,695)			4.500	3.597	MON	2,129	25,549	09/13/2010	09/01/2040
3620AR-D4-0	GOVERNMENT NATIONAL MORTGAGE A PN=737323			4	1.A	390,649	98.3810	363,105	369,080	385,985		(2,296)			4.500	3.619	MON	1,384	16,609	09/13/2010	09/15/2040
3620AR-D5-7	GOVERNMENT NATIONAL MORTGAGE A PN=737324			4	1.A	539,862	99.2650	506,606	510,357	533,484		(1,948)			4.500	3.628	MON	1,914	22,966	09/13/2010	09/15/2040
3620AR-DX-6	GOVERNMENT NATIONAL MORTGAGE A PN=737318			4	1.A	778,975	96.7240	727,428	752,065	772,731		(1,147)			4.000	3.491	MON	2,507	30,083	09/13/2010	09/15/2040
36210A-M8-7	GOVERNMENT NATIONAL MORTGAGE A PN=486483			4	1.A	27,497	100.0690	27,680	27,661	27,545		5			7.000	7.174	MON	161	1,936	06/17/1999	09/01/2028
36210A-P8-4	GOVERNMENT NATIONAL MORTGAGE A PN=486547			4	1.A	48,496	100.6380	49,097	48,786	48,593		8			7.000	7.155	MON	285	3,415	06/17/1999	10/01/2028
36210A-PJ-0	GOVERNMENT NATIONAL MORTGAGE A PN=486525			4	1.A	5,228	99.9540	5,061	5,063	5,144		(10)			7.500	6.612	MON	32	380	01/22/1999	09/01/2028
36210A-PW-1	GOVERNMENT NATIONAL MORTGAGE A PN=486537			4	1.A	2,479	100.9160	2,423	2,401	2,438		(5)			7.500	6.662	MON	15	180	01/22/1999	09/01/2028
36210A-QB-6	GOVERNMENT NATIONAL MORTGAGE A PN=486550			4	1.A	13,623	99.9180	13,693	13,704	13,650		2			7.000	7.156	MON	80	959	06/17/1999	10/01/2028
36210A-W8-6	GOVERNMENT NATIONAL MORTGAGE A PN=486771			4	1.A	1,645	102.5430	1,879	1,833	1,725		10			6.000	9.067	MON	9	110	01/27/2000	12/01/2028
36210A-WU-7	GOVERNMENT NATIONAL MORTGAGE A PN=486759			4	1.A	32,333	104.6960	37,770	36,076	34,318		196			6.000	8.198	MON	180	2,165	02/16/2000	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
36210A-WV-5	GOVERNMENT NATIONAL MORTGAGE A PN=486760			4	1.A	11,462	102.9190	12,625	12,267	11,819		42			6.500	8.320	MON	66	797	05/03/2000	12/01/2028
36210A-XR-3	GOVERNMENT NATIONAL MORTGAGE A PN=486788			4	1.A	4,653	102.7870	5,118	4,979	4,793		17			6.500	8.414	MON	27	324	05/03/2000	12/01/2028
36210A-ZJ-9	GOVERNMENT NATIONAL MORTGAGE A PN=486845			4	1.A	80,593	102.8710	89,584	87,084	83,864		336			6.500	8.178	MON	472	5,660	05/16/2000	01/01/2029
36210B-4L-6	GOVERNMENT NATIONAL MORTGAGE A PN=487827			4	1.A	230,991	101.1630	228,431	225,805	229,661		(529)			5.000	4.656	MON	941	11,290	03/10/2009	04/15/2039
36210B-D8-5	GOVERNMENT NATIONAL MORTGAGE A PN=487127			4	1.A	46,163	102.7870	48,330	47,019	46,595		37			6.500	6.853	MON	255	3,056	05/26/1999	04/01/2029
36210B-KD-6	GOVERNMENT NATIONAL MORTGAGE A PN=487292			4	1.A	25,112	100.8330	24,524	24,322	24,662		(48)			7.500	6.788	MON	152	1,824	01/22/1999	09/01/2028
36210E-KE-8	GOVERNMENT NATIONAL MORTGAGE A PN=489993			4	1.A	37,545	102.6610	43,006	41,891	39,768		229			6.000	8.344	MON	209	2,513	02/16/2000	12/01/2028
36210F-BF-2	GOVERNMENT NATIONAL MORTGAGE A PN=490638			4	1.A	54,594	100.9710	55,453	54,920	54,683		10			7.000	7.180	MON	320	3,844	06/17/1999	10/01/2028
36210F-CB-0	GOVERNMENT NATIONAL MORTGAGE A PN=490666			4	1.A	72,355	101.2830	73,721	72,787	72,478		13			7.000	7.176	MON	425	5,095	06/17/1999	10/01/2028
36210F-D4-5	GOVERNMENT NATIONAL MORTGAGE A PN=490723			4	1.A	20,285	102.6550	23,235	22,634	21,350		127			6.000	8.941	MON	113	1,358	02/16/2000	10/01/2028
36210F-E6-9	GOVERNMENT NATIONAL MORTGAGE A PN=490757			4	1.A	21,691	99.9180	21,803	21,821	21,731		4			7.000	7.167	MON	127	1,528	06/17/1999	11/01/2028
36210F-EL-6	GOVERNMENT NATIONAL MORTGAGE A PN=490739			4	1.A	52,129	100.8420	50,913	50,488	51,114		(97)			7.500	6.919	MON	316	3,787	01/22/1999	10/01/2028
36210F-ES-1	GOVERNMENT NATIONAL MORTGAGE A PN=490745			4	1.A	4,733	99.9540	4,582	4,584	4,656		(9)			7.500	6.653	MON	29	344	01/22/1999	10/01/2028
36210F-N7-7	GOVERNMENT NATIONAL MORTGAGE A PN=491014			4	1.A	23,667	102.7870	26,034	25,328	24,491		87			6.500	8.032	MON	137	1,646	05/03/2000	12/01/2028
36210F-NX-0	GOVERNMENT NATIONAL MORTGAGE A PN=491006			4	1.A	26,194	102.5430	29,922	29,180	27,843		154			6.000	8.008	MON	146	1,751	01/27/2000	12/01/2028
36210J-BT-4	GOVERNMENT NATIONAL MORTGAGE A PN=493350			4	1.A	1,759	102.5430	2,010	1,960	1,843		11			6.000	9.191	MON	10	118	01/27/2000	12/01/2028
36210L-XL-2	GOVERNMENT NATIONAL MORTGAGE A PN=495783			4	1.A	33,180	102.6520	37,943	36,963	35,416		189			6.000	7.748	MON	185	2,218	01/27/2000	12/01/2028
36210N-MY-2	GOVERNMENT NATIONAL MORTGAGE A PN=497275			4	1.A	35,135	102.6370	40,349	39,312	37,488		214			6.000	8.008	MON	197	2,359	02/07/2000	12/01/2028
36210N-NC-9	GOVERNMENT NATIONAL MORTGAGE A PN=497287			4	1.A	22,655	102.5430	25,880	25,238	23,970		136			6.000	8.332	MON	126	1,514	01/27/2000	12/01/2028
36210X-WR-4	GOVERNMENT NATIONAL MORTGAGE A PN=502731			4	1.A	27,910	99.9180	27,400	27,422	27,597		(28)			7.000	6.724	MON	160	1,919	04/20/1999	05/01/2029
36210Y-2C-8	GOVERNMENT NATIONAL MORTGAGE A PN=506671			4	1.A	33,696	102.7870	35,277	34,321	33,990		28			6.500	6.892	MON	186	2,231	05/26/1999	04/01/2029
36211U-AR-3	GOVERNMENT NATIONAL MORTGAGE A PN=523016			4	1.A	34,069	100.6470	34,002	33,784	33,947		(16)			8.000	7.736	MON	225	2,703	06/05/2000	07/01/2030
36212B-X7-3	GOVERNMENT NATIONAL MORTGAGE A PN=529102			4	1.A	39,277	100.2900	39,007	38,894	39,179		(15)			8.000	7.414	MON	259	3,112	07/27/2000	08/01/2030
36213E-UC-8	GOVERNMENT NATIONAL MORTGAGE A PN=552379			4	1.A	270,192	103.2100	286,382	277,475	273,162		595			6.000	6.488	MON	1,387	16,648	03/27/2002	02/01/2032
36213E-WZ-5	GOVERNMENT NATIONAL MORTGAGE A PN=552464			4	1.A	279,292	102.7870	288,066	280,255	279,402		24			6.500	6.605	MON	1,518	18,217	03/20/2002	03/01/2032
36213K-AP-7	GOVERNMENT NATIONAL MORTGAGE A PN=556314			4	1.A	53,592	102.7870	54,213	52,743	53,434		(21)			6.500	5.554	MON	286	3,428	06/10/2002	01/01/2032
36213W-BE-5	GOVERNMENT NATIONAL MORTGAGE A PN=566237			4	1.A	80,175	100.5860	78,582	78,124	79,248		(93)			7.000	6.504	MON	456	5,469	01/23/2002	09/01/2031
36224E-TB-9	GOVERNMENT NATIONAL MORTGAGE A PN=326446			4	1.A	368	99.9250	376	376	374		1			7.500	8.125	MON	2	27	04/19/1994	07/01/2023
36224K-BB-4	GOVERNMENT NATIONAL MORTGAGE A PN=330434			4	1.A	1	99.7810	1	1	1					7.500	8.231	MON			04/19/1994	01/01/2023
36224N-NF-6	GOVERNMENT NATIONAL MORTGAGE A PN=333490			4	1.A	962	99.9190	990	991	985		3			7.500	8.472	MON	6	74	04/19/1994	10/01/2023
36224P-XU-7	GOVERNMENT NATIONAL MORTGAGE A PN=334691			4	1.A	353	99.9300	363	364	362		1			7.500	8.463	MON	2	27	04/19/1994	07/01/2023
36224Q-K2-1	GOVERNMENT NATIONAL MORTGAGE A PN=335213			4	1.A	346	99.9250	352	353	351		1			7.500	8.163	MON	2	27	04/19/1994	11/01/2023
36224V-C8-6	GOVERNMENT NATIONAL MORTGAGE A PN=339495			4	1.A	1,214	99.9410	1,173	1,173	1,172		(5)			7.500	6.548	MON	7	88	05/18/1993	05/01/2023
36224W-P4-9	GOVERNMENT NATIONAL MORTGAGE A PN=340743			4	1.A	115	99.9100	117	117	117					7.500	8.125	MON	1	9	04/19/1994	04/01/2023
36225B-BA-5	GOVERNMENT NATIONAL MORTGAGE A PN=780933			4	1.A	52,723	102.6980	53,826	52,411	52,472		(24)			7.000	6.928	MON	306	3,669	05/25/1999	12/01/2028
36225B-EA-2	GOVERNMENT NATIONAL MORTGAGE A PN=781029			4	1.A	120,546	102.7870	132,742	129,143	125,068		880			6.500	7.808	MON	700	8,394	01/06/2000	05/01/2029
36225B-G3-6	GOVERNMENT NATIONAL MORTGAGE A PN=781118			4	1.A	195,447	102.7870	198,124	192,752	193,728		(309)			6.500	6.294	MON	1,044	12,529	01/11/2002	10/01/2029
36225B-GD-4	GOVERNMENT NATIONAL MORTGAGE A PN=781096			4	1.A	97,617	102.7870	99,406	96,710	96,950		(110)			6.500	6.373	MON	524	6,286	01/24/2002	12/01/2028
36225B-KX-5	GOVERNMENT NATIONAL MORTGAGE A PN=781210			4	1.A	130,489	102.7870	132,286	128,699	129,338		(195)			6.500	6.295	MON	697	8,365	01/11/2002	09/01/2029
36241K-N6-1	GOVERNMENT NATIONAL MORTGAGE A PN=782213			4	1.A	295,213	102.3480	300,829	293,927	294,690		(115)			5.000	4.948	MON	1,225	14,696	12/03/2008	12/15/2036
36241K-YZ-5	GOVERNMENT NATIONAL MORTGAGE A PN=782528			4	1.A	107,088	102.3540	107,148	104,684	106,460		(169)			5.000	4.655	MON	436	5,234	03/10/2009	01/15/2039
36290R-5K-5	GNMA PN=615650			4	1.A	1,656,761	98.5710	1,717,909	1,742,814	1,689,060		5,680			4.500	5.351	MON	6,536	78,427	10/24/2003	10/01/2033
36290R-Q3-0	GNMA PN=615274			4	1.A	1,084,994	101.9810	1,146,249	1,123,983	1,099,731		3,000			5.000	5.603	MON	4,683	56,199	08/05/2003	07/01/2033
36290R-Q4-8	GNMA PN=615275			4	1.A	1,412,720	102.0020	1,499,337	1,469,909	1,434,413		4,385			5.000	5.676	MON	6,125	73,495	08/13/2003	07/01/2033
36290R-YK-3	GNMA PN=615514			4	1.A	999,004	98.5670	1,035,492	1,050,547	1,018,600		3,588			4.500	5.347	MON	3,940	47,275	10/09/2003	08/01/2033

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
36292E-SH-4	GOVERNMENT NATIONAL MORTGAGE A PN=646820			4	1.A	166,115	101.1610	167,312	165,392	165,789		(77)			5.000	4.946	MON	689	8,270	12/03/2008	08/15/2035
36295A-D7-7	GOVERNMENT NATIONAL MORTGAGE A PN=664426			4	1.A	137,247	102.6220	137,684	134,166	136,350		(319)			6.000	5.659	MON	671	8,050	11/15/2007	11/01/2037
36295D-NY-1	GOVERNMENT NATIONAL MORTGAGE A PN=667407			4	1.A	1,288,750	99.3640	1,284,820	1,293,044	1,289,206		103			4.500	4.568	MON	4,849	58,187	07/16/2009	08/15/2039
36295E-YJ-0	GOVERNMENT NATIONAL MORTGAGE A PN=668613			4	1.A	119,095	101.0460	119,817	118,576	118,906		(34)			5.000	4.950	MON	494	5,929	12/03/2008	05/15/2038
36295K-KY-8	GOVERNMENT NATIONAL MORTGAGE A PN=672711			4	1.A	281,841	101.7790	285,606	280,613	281,393		(124)			5.000	4.950	MON	1,169	14,031	12/03/2008	05/15/2038
36295K-ML-4	GOVERNMENT NATIONAL MORTGAGE A PN=672763			4	1.A	220,766	105.5910	226,328	214,344	219,081		(548)			6.000	5.544	MON	1,072	12,861	02/20/2009	06/15/2038
36295N-M3-8	GOVERNMENT NATIONAL MORTGAGE A PN=675478			4	1.A	119,524	101.7790	121,120	119,003	119,335		(53)			5.000	4.950	MON	496	5,950	12/03/2008	06/15/2038
36295Q-BH-2	GOVERNMENT NATIONAL MORTGAGE A PN=676940			4	1.A	85,443	101.5140	86,359	85,071	85,328		(13)			5.000	4.929	MON	354	4,254	12/03/2008	04/15/2038
36295Q-DX-5	GOVERNMENT NATIONAL MORTGAGE A PN=677018			4	1.A	968	105.4780	991	940	964					6.000	5.013	MON	5	56	02/20/2009	05/15/2038
36295Q-MW-7	GOVERNMENT NATIONAL MORTGAGE A PN=677273			4	1.A	85,807	105.4350	87,839	83,311	85,333		(56)			6.000	5.366	MON	417	4,999	02/20/2009	09/15/2038
36295W-6M-4	GOVERNMENT NATIONAL MORTGAGE A PN=683176			4	1.A	21,139	100.8190	21,219	21,047	21,115		(3)			5.000	4.909	MON	88	1,052	12/03/2008	05/15/2038
36296B-FB-3	GOVERNMENT NATIONAL MORTGAGE A PN=686062			4	1.A	38,246	101.3160	38,580	38,079	38,220		(3)			5.000	4.820	MON	159	1,904	12/03/2008	05/15/2038
36296D-YP-7	GOVERNMENT NATIONAL MORTGAGE A PN=688418			4	1.A	85,840	100.7830	86,135	85,466	85,732		(12)			5.000	4.922	MON	356	4,273	12/03/2008	05/15/2038
36296F-N8-2	GOVERNMENT NATIONAL MORTGAGE A PN=689915			4	1.A	211,490	104.3640	214,298	205,337	209,907		(655)			6.000	5.545	MON	1,027	12,320	02/20/2009	09/15/2038
36296G-QP-9	GOVERNMENT NATIONAL MORTGAGE A PN=690862			4	1.A	123,214	100.7830	123,637	122,677	123,019		(57)			5.000	4.950	MON	511	6,134	12/03/2008	06/15/2038
36296G-TL-5	GOVERNMENT NATIONAL MORTGAGE A PN=690955			4	1.A	59,344	100.9340	59,638	59,086	59,295		(6)			5.000	4.862	MON	246	2,954	12/03/2008	06/15/2038
36296M-G2-8	GOVERNMENT NATIONAL MORTGAGE A PN=695117			4	1.A	432,218	99.0020	424,587	428,868	431,253		(358)			4.500	4.389	MON	1,608	19,299	02/20/2009	04/15/2039
36296M-GH-5	GOVERNMENT NATIONAL MORTGAGE A PN=695100			4	1.A	75,633	98.2010	73,697	75,047	75,517		(13)			4.500	4.323	MON	281	3,377	02/20/2009	04/15/2039
36296M-H7-6	GOVERNMENT NATIONAL MORTGAGE A PN=695154			4	1.A	387,875	99.0020	381,027	384,868	387,008		(190)			4.500	4.389	MON	1,443	17,319	02/20/2009	04/15/2039
36296M-HC-5	GOVERNMENT NATIONAL MORTGAGE A PN=695127			4	1.A	291,544	98.6880	285,488	289,284	290,892		(146)			4.500	4.389	MON	1,085	13,018	02/20/2009	04/15/2039
36296M-JD-1	GOVERNMENT NATIONAL MORTGAGE A PN=695160			4	1.A	646,864	99.0810	635,951	641,849	645,419		(401)			4.500	4.389	MON	2,407	28,883	02/20/2009	04/15/2039
36296Q-6S-3	GOVERNMENT NATIONAL MORTGAGE A PN=698481			4	1.A	1,458,405	99.2660	1,452,695	1,463,437	1,458,960		181			4.500	4.570	MON	5,488	65,854	07/16/2009	08/15/2039
36296U-4N-7	GOVERNMENT NATIONAL MORTGAGE A PN=702029			4	1.A	439,983	99.3580	433,770	436,573	439,000		(253)			4.500	4.389	MON	1,637	19,646	02/20/2009	04/15/2039
36296X-UC-6	GOVERNMENT NATIONAL MORTGAGE A PN=704479			4	1.A	825,180	99.0890	811,324	818,783	823,336		(438)			4.500	4.389	MON	3,070	36,845	02/20/2009	04/15/2039
36297D-CB-1	GOVERNMENT NATIONAL MORTGAGE A PN=708466			4	1.A	46,140	98.8960	45,783	46,294	46,148		1			4.500	4.593	MON	174	2,083	07/16/2009	04/15/2039
36297F-C9-1	GOVERNMENT NATIONAL MORTGAGE A PN=710296			4	1.A	320,643	102.3660	320,859	313,443	318,796		(546)			5.000	4.656	MON	1,306	15,672	03/10/2009	04/15/2039
36297G-5U-0	GOVERNMENT NATIONAL MORTGAGE A PN=711959			4	1.A	107,716	101.0750	106,430	105,298	107,096		(213)			5.000	4.656	MON	439	5,265	03/10/2009	04/15/2039
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						64,855,646	XXX	64,032,532	63,652,329	64,742,925		(56,801)			XXX	XXX	XXX	257,901	3,094,757	XXX	XXX
0109999999. Total - U.S. Government Bonds						5,023,660,852	XXX	4,664,363,394	5,221,420,976	5,027,389,219		12,680,687			XXX	XXX	XXX	28,767,986	76,674,175	XXX	XXX
000000-00-0	REPUBLIC OF PHILIPPINES SR UNSECURED		B		2.B FE	9,053,445	92.4250	7,420,226	8,028,375	8,037,822		(4,587)		(510,725)	0.250	0.199	APR	13,637	19,797	04/22/2021	04/28/2025
000000-00-0	ROMANIA SR UNSECURED		B		2.C FE	3,299,248	100.4560	3,763,669	3,746,575	3,667,278		4,506		363,525	5.000	5.567	SEP	49,270		09/27/2022	09/27/2026
000000-00-0	INDONESIA SR UNSECURED		D		2.B FE	10,233,380	98.5110	10,048,122	10,200,000	10,227,725		(5,655)			4.350	4.275	JJ	213,223	108,750	09/19/2022	01/08/2027
000000-00-0	ROMANIA SR UNSECURED		D		2.C FE	1,244,750	95.9250	1,247,025	1,300,000	1,249,264		4,514			5.250	6.186	MN	6,825	34,125	06/28/2022	11/25/2027
000000-00-0	SAUDI ARABIA SR UNSECURED		D		1.F FE	1,909,500	95.2500	1,809,750	1,900,000	1,908,938		(562)			3.625	3.525	MS	22,384	34,438	08/16/2022	03/04/2028
000000-00-0	CHILE SR UNSECURED		B	2	1.F FE	6,499,350	81.3310	4,788,357	5,887,475	5,887,475				(374,274)	0.555	0.554	JAN	30,885	11,534	09/14/2021	01/21/2029
000000-00-0	QATAR SR UNSECURED		D	1	1.D FE	13,801,026	96.6130	11,759,674	12,172,000	13,533,949		(171,319)			3.750	2.087	AO	95,094	456,450	07/14/2021	04/16/2030
000000-00-0	ROMANIA SR UNSECURED		D		2.C FE	2,067,000	78.5810	2,082,403	2,650,000	2,083,542		16,542			3.000	6.419	FA	30,254		09/07/2022	02/14/2031
000000-00-0	PANAMA SR UNSECURED		D		2.B FE	11,193,650	81.8130	9,465,706	11,570,000	11,210,348		18,150			3.362	3.772	JD	1,081	388,983	05/26/2022	06/30/2031
000000-00-0	SAUDI ARABIA SR UNSECURED		D		1.F FE	4,275,000	80.8000	3,636,000	4,500,000	4,302,074		16,811			2.250	2.752	FA	41,906	101,250	05/14/2021	02/02/2033
000000-00-0	ROMANIA UNSECURED		D		2.C FE	9,075,810	93.3940	9,815,683	10,510,000	9,095,201		19,391			6.000	7.799	MN	63,060	315,300	11/03/2022	05/25/2034
000000-00-0	INDONESIA SR UNSECURED		D		2.B FE	8,696,826	91.0110	6,975,993	7,665,000	8,622,058		(31,464)			4.625	3.727	AO	74,840	354,506	03/10/2022	04/15/2043
000000-00-0	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	4,997,663	73.6750	3,635,861	4,935,000	4,993,559		(1,412)			3.125	3.059	MS	38,983	154,219	11/01/2021	09/30/2049
000000-00-0	QATAR SR UNSECURED		D	1	1.D FE	8,602,760	91.0500	7,304,031	8,022,000	8,579,858		(14,346)			4.400	3.956	AO	73,535	274,978	09/15/2022	04/16/2050
000000-00-0	OMAN SR UNSECURED		D		3.C FE	1,139,350	96.3310	1,194,508	1,240,000	1,139,602		252			7.000	7.708	JJ	37,613		11/16/2022	01/25/2051

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
000000-00-0	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	2,901,345	71.5190	2,892,933	4,045,000	2,907,860		6,515			3.000	4.801	MS	35,731	30,000	11/02/2022	09/15/2051
000000-00-0	REPUBLIC OF HUNGARY SR UNSECURED		D		2.B FE	6,570,719	59.8000	4,479,020	7,490,000	6,585,586		14,867			3.125	3.816	MS	65,017	234,063	02/23/2022	09/21/2051
000000-00-0	UNITED ARAB EMIRATES SR UNSECURED		D		1.D FE	5,021,650	99.8290	4,901,590	4,910,000	5,021,650					4.951	4.806	JJ	117,495		12/08/2022	07/07/2052
000000-00-0	SAUDI ARABIA SR UNSECURED		D		1.F FE	2,172,132	78.4560	1,600,508	2,040,000	2,168,020		(2,169)			3.750	3.426	FA	31,450	76,500	01/22/2021	01/21/2055
000000-00-0	UNITED ARAB EMIRATES SR UNSECURED		D		1.D FE	2,391,900	73.5810	2,207,438	3,000,000	2,395,736		3,836			3.250	4.326	AO	19,500	48,750	05/12/2022	10/19/2061
085209-AD-6	BERMUDA SR UNSECURED 144A		D	1	1.F FE	25,630,800	95.7690	23,942,188	25,000,000	25,367,164		(91,110)			3.717	3.297	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	99.2690	4,963,438	5,000,000	4,975,347		3,385			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	947,895	70.2060	751,207	1,070,000	949,668		1,773			3.375	4.055	FA	13,141	18,056	03/31/2022	08/20/2050
085209-AJ-3	BERMUDA SR UNSECURED		D	1	1.E FE	1,659,775	99.2060	1,701,387	1,715,000	1,660,486		711			5.000	5.428	JJ	39,540		12/01/2022	07/15/2032
168863-CE-6	CHILE SR UNSECURED		D		1.G FE	3,258,110	78.2690	2,496,773	3,190,000	3,247,533		(2,316)			3.860	3.731	JD	3,420	123,134	03/10/2022	06/21/2047
168863-CF-3	CHILE SR UNSECURED		D	1	1.F FE	15,900,100	92.6440	14,773,899	15,947,000	15,918,807		4,901			3.240	3.277	FA	208,108	516,683	04/25/2019	02/06/2028
168863-DL-9	CHILE SR UNSECURED		D	2	1.F FE	20,081,011	72.0190	14,332,451	19,901,000	20,072,846		(4,576)			3.500	3.447	JJ	301,832	617,785	01/21/2022	01/25/2050
168863-DN-5	CHILE SR UNSECURED		D	2	1.F FE	1,936,763	81.7690	1,860,239	2,275,000	1,945,635		8,872			2.550	4.513	JJ	24,816		09/09/2022	01/27/2032
168863-DP-0	CHILE SR UNSECURED		D	2	1.F FE	34,127,248	82.8000	28,785,420	34,765,000	34,091,368		(4,069)			2.450	2.681	JJ	357,259	746,821	10/19/2022	01/31/2031
168863-DQ-8	CHILE SR UNSECURED		D	2	1.F FE	13,181,967	62.1440	8,889,663	14,305,000	13,200,249		13,398			3.100	3.465	JJ	195,859	435,705	03/10/2022	01/22/2061
168863-DS-4	CHILE SR UNSECURED		D	1	1.F FE	28,244,604	71.7060	21,596,488	30,118,000	28,296,613		39,859			3.100	3.531	MN	140,049	851,353	09/13/2022	05/07/2041
168863-DT-2	CHILE SR UNSECURED		D	2	1.F FE	39,314,024	78.1750	32,954,671	42,155,000	39,415,298		95,976			2.550	3.246	JJ	459,841	792,285	10/07/2022	07/27/2033
168863-DU-9	CHILE SR UNSECURED		D	2	1.F FE	11,334,096	61.5500	7,509,100	12,200,000	11,341,976		6,523			3.250	3.554	MS	110,139	381,875	11/01/2021	09/21/2071
168863-DV-7	CHILE SR UNSECURED		D	1	1.F FE	11,434,336	85.0500	9,755,235	11,470,000	11,436,458		2,121			3.500	3.532	JJ	168,386	200,725	03/10/2022	01/31/2034
168863-DW-5	CHILE SR UNSECURED		D	1	1.F FE	13,302,516	76.9880	10,578,083	13,740,000	13,305,047		2,531			4.000	4.180	JJ	230,527	230,800	08/24/2022	01/31/2052
168863-DX-3	CHILE SR UNSECURED		D	1	1.F FE	11,329,960	91.7380	10,399,363	11,336,000	11,331,042		1,082			2.750	2.761	JJ	130,758	155,870	02/08/2022	01/31/2027
168863-DY-1	CHILE SR UNSECURED		D	1	1.F FE	4,595,000	84.2380	4,211,875	5,000,000	4,599,858		4,858			4.340	4.993	MS	68,717	108,500	08/12/2022	03/07/2042
195325-BR-5	REPUBLIC OF COLOMBIA GLOBAL BONDS		D	2	3.A FE	904,241	73.3000	716,141	977,000	913,008		1,433			5.625	6.184	FA	19,082	54,956	07/12/2018	02/26/2044
195325-DR-3	REPUBLIC OF COLOMBIA SR UNSECURED		D	1	3.A FE	8,591,210	76.4000	7,021,160	9,190,000	8,730,675		52,366			3.000	3.781	JJ	115,641	275,700	03/23/2020	01/30/2030
195325-EF-8	REPUBLIC OF COLOMBIA SR UNSECURED		D	1	3.A FE	7,758,488	99.8000	7,809,350	7,825,000	7,758,563		75			8.000	8.125	AO	41,733		11/28/2022	04/20/2033
29135L-AE-0	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	6,048,550	89.5500	5,373,000	6,000,000	6,038,688		(5,480)			2.500	2.392	MS	37,917	150,000	10/05/2020	09/30/2029
29135L-AF-7	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	23,139,307	73.6750	17,781,461	24,135,000	23,201,371		20,952			3.125	3.345	MS	190,650	754,219	03/10/2022	09/30/2049
29135L-AH-3	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	12,472,415	92.6750	10,810,539	11,665,000	12,281,166		(77,977)			3.125	2.324	AO	75,944	364,531	07/24/2020	04/16/2030
29135L-AJ-9	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	7,472,450	84.4250	6,213,680	7,360,000	7,472,531		(1,509)			3.875	3.783	AO	59,417	285,200	03/29/2022	04/16/2050
29135L-AN-0	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	1,584,000	61.6750	1,480,200	2,400,000	1,584,260		260			2.700	4.414	MS	21,420		12/13/2022	09/02/2070
29135L-AQ-3	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	2,191,834	82.7060	1,827,808	2,210,000	2,193,998		1,671			1.875	1.966	MS	12,201	41,438	09/08/2021	09/15/2031
29135L-AR-1	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	3,345,000	71.5190	3,043,123	4,255,000	3,347,310		2,310			3.000	4.218	MS	37,586	49,650	10/28/2022	09/15/2051
31424E-AD-4	UNITED ARAB EMIRATES SR UNSECURED		D		1.D FE	1,400,000	98.3940	1,377,513	1,400,000	1,400,000					4.050	4.050	JJ	27,405		06/23/2022	07/07/2032
31424E-AE-2	UNITED ARAB EMIRATES SR UNSECURED		D		1.D FE	15,317,548	99.6750	14,881,478	14,930,000	15,315,697		(1,851)			4.951	4.786	JJ	357,272		08/31/2022	07/07/2052
445545-AF-3	REPUBLIC OF HUNGARY SR UNSECURED		D		2.B FE	19,130,772	109.1440	14,437,535	13,228,000	18,601,523		(188,546)			7.625	4.320	MS	257,762	773,328	12/14/2022	03/29/2041
445545-AJ-5	REPUBLIC OF HUNGARY SR UNSECURED		D		2.B FE	21,911,400	100.1750	19,774,545	19,740,000	20,187,807		(489,203)			5.750	3.142	MN	122,964	1,135,050	04/26/2019	11/22/2023
445545-AL-0	REPUBLIC OF HUNGARY SR UNSECURED		D		2.B FE	11,374,983	99.8940	9,989,375	10,000,000	10,301,630		(238,386)			5.375	2.857	MS	143,333	537,500	01/13/2021	03/25/2024
445545-AM-8	REPUBLIC OF HUNGARY SR UNSECURED		D		2.B FE	1,829,568	73.6440	1,366,092	1,855,000	1,832,516		2,306			2.125	2.279	MS	10,840	39,528	09/14/2021	09/22/2031
445545-AN-6	REPUBLIC OF HUNGARY SR UNSECURED		D		2.B FE	11,451,567	59.8000	8,001,240	13,380,000	11,472,583		19,796			3.125	3.926	MS	116,146	355,625	08/16/2022	09/21/2051
445545-AP-1	REPUBLIC OF HUNGARY SR UNSECURED		D		2.B FE	27,991,828	95.2690	27,265,916	28,620,000	28,007,225		15,396			5.250	5.632	JD	62,606	751,275	10/27/2022	06/16/2029
445545-AQ-9	REPUBLIC OF HUNGARY SR UNSECURED		D		2.B FE	21,925,398	93.4250	21,380,311	22,885,000	21,951,053		25,655			5.500	5.996	JD	52,445	629,338	08/31/2022	06/16/2034
455780-BJ-4	INDONESIA GOVERNMENT OF SR UNSECURED 144A		D		2.B FE	9,551,000	97.3000	8,173,200	8,400,000	9,496,383		(41,500)			5.250	4.196	JJ	200,900	441,000	02/19/2021	01/17/2042
455780-BM-7	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	916,500	91.0110	728,088	800,000	907,773		(3,525)			4.625	3.677	AO	7,811	37,000	06/10/2020	04/15/2043
455780-BR-6	INDONESIA GOVERNMENT OF SR UNSECURED 144A		D		2.B FE	851,163	112.1360	835,413	745,000	837,694		(2,232)			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	16,052,400	98.7610	14,419,106	14,600,000	15,349,065		(353,760)			4.125	1.554	JJ	277,704	561,000	04/04/2022	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
455780-BU-9	INDONESIA GOVERNMENT OF SR UNSECURED 144A		D		2.B FE	6,556,500	96.3860	5,975,932	6,200,000	6,514,935		(7,962)			5.125	4.751	JJ	146,518	317,750	02/14/2017	01/15/2045
455780-BW-5	INDONESIA GOVERNMENT OF SR UNSECURED 144A		D		2.B FE	2,879,671	104.3000	3,024,700	2,900,000	2,882,028		356			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	426,500	96.7610	387,044	400,000	423,837		(518)			5.250	4.828	JJ	10,092	21,000	02/13/2017	01/08/2047
455780-CA-2	INDONESIA GOVERNMENT OF SR UNSECURED 144A		D		2.B FE	4,680,683	96.3860	4,530,142	4,700,000	4,690,291		1,916			3.850	3.900	JJ	81,930	180,950	07/11/2017	07/18/2027
455780-CB-0	INDONESIA GOVERNMENT OF SR UNSECURED 144A		D		2.B FE	3,447,513	90.6360	3,149,601	3,475,000	3,450,090		524			4.750	4.800	JJ	74,737	165,063	07/11/2017	07/18/2047
455780-CC-8	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	3,448,139	99.8400	3,464,448	3,470,000	3,469,832		6,140			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	19,823,833	86.0110	16,582,921	19,280,000	19,779,257		(16,016)			4.350	4.168	JJ	396,043	708,180	04/25/2022	01/11/2048
455780-CF-1	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	1,764,720	97.8630	1,761,525	1,800,000	1,766,359		1,639			4.100	4.500	AO	13,735	36,900	09/19/2022	04/24/2028
455780-CJ-3	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	6,193,473	97.2610	5,402,849	5,555,000	6,174,922		(10,279)			5.350	4.603	FA	115,575	232,725	04/01/2022	02/11/2049
455780-CK-0	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	2,640,000	91.9880	2,759,625	3,000,000	2,645,895		5,895			3.400	5.529	MS	29,183		11/09/2022	09/18/2029
455780-CN-4	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	3,269,770	76.7610	2,456,352	3,200,000	3,265,760		(1,451)			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	4,863,600	89.1750	5,082,975	5,700,000	4,876,184		12,584			2.850	5.314	FA	61,821		11/09/2022	02/14/2030
455780-CR-5	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	3,058,420	74.2690	2,525,138	3,400,000	3,057,073		(221)			3.500	4.069	FA	45,286	70,000	11/21/2022	02/14/2050
455780-CS-3	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	5,400,000	93.7690	5,626,125	6,000,000	5,408,214		8,214			3.850	5.419	AO	48,767		11/09/2022	10/15/2030
455780-CT-1	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	16,149,928	82.6360	13,292,001	16,085,000	16,131,253		(10,437)			4.200	4.159	AO	142,620	562,485	07/18/2022	10/15/2050
455780-CU-8	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	5,589,625	83.6360	5,018,160	6,000,000	5,590,258		1,119			4.450	4.812	AO	56,367	162,425	05/23/2022	04/15/2070
455780-CV-6	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	1,540,000	81.0110	1,620,220	2,000,000	1,545,949		5,949			1.850	5.302	MS	11,203		11/09/2022	03/12/2031
455780-CX-2	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	2,018,750	66.8860	1,471,492	2,200,000	2,020,157		1,197			3.350	3.714	MS	22,315	65,325	03/10/2022	03/12/2071
455780-CY-0	INDONESIA GOVERNMENT OF SR UNSECURED		D	2	2.B FE	6,828,340	83.0110	5,693,724	6,859,000	6,832,316		2,799			2.150	2.200	JJ	62,674	147,469	07/21/2021	07/28/2031
455780-DG-8	INDONESIA GOVERNMENT OF SR UNSECURED		D	2	2.B FE	1,480,560	68.5110	1,644,264	2,400,000	1,481,496		936			3.200	5.642	MS	20,907		11/09/2022	09/23/2061
455780-DJ-2	INDONESIA GOVERNMENT OF SR UNSECURED		D	2	2.B FE	6,373,312	90.7610	5,808,704	6,400,000	6,375,015		1,703			3.550	3.600	MS	57,431	113,600	03/22/2022	03/31/2032
455780-DK-9	INDONESIA GOVERNMENT OF SR UNSECURED		D	2	2.B FE	15,454,708	84.2610	14,471,827	17,175,000	15,459,198		4,491			4.300	4.916	MS	186,683	229,620	10/24/2022	03/31/2052
455780-DM-5	INDONESIA GOVERNMENT OF SR UNSECURED		D	2	2.B FE	1,186,668	98.0110	1,176,132	1,200,000	1,187,355		687			4.150	4.400	MS	13,972		09/06/2022	09/20/2027
455780-DN-3	INDONESIA GOVERNMENT OF SR UNSECURED		D	2	2.B FE	5,433,520	98.0110	5,488,616	5,600,000	5,436,863		3,343			4.650	5.030	MS	73,057		09/29/2022	09/20/2032
455780-DP-8	INDONESIA GOVERNMENT OF SR UNSECURED		D	2	2.B FE	8,692,146	98.5110	8,877,811	9,012,000	8,693,228		1,082			5.450	5.697	MS	137,796		09/29/2022	09/20/2052
46513J-B4-2	ISRAEL SR UNSECURED		D		1.E FE	7,728,750	83.7380	6,280,313	7,500,000	7,695,307		(13,145)			3.875	3.678	JJ	143,698	193,750	10/05/2022	07/03/2050
46513J-B5-9	ISRAEL SR UNSECURED		D		1.E FE	3,247,563	87.0810	2,634,208	3,025,000	3,247,020		(517)			4.500	4.175	AO	33,275	78,750	10/14/2022	04/03/2120
46513J-EE-7	ISRAEL STATE OF JUBILEE FIXED RT BOND 11TH SER		D		1.E	7,500,000	93.8040	7,035,293	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	94.1080	2,352,699	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	8,599,268	76.4560	7,225,116	9,450,000	8,600,427		2,211			3.375	3.874	JJ	147,066	200,813	10/14/2022	01/15/2050
46513Y-CC-0	ISRAEL STATE OF JUBILEE FIXED RATE INST BOND		D		1.E	5,000,000	99.9270	4,996,336	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	1,869,750	87.3000	1,396,800	1,600,000	1,858,161		(6,657)			4.125	3.185	JJ	30,067	66,000	04/12/2021	01/17/2048
46514A-LW-7	ISRAEL STATE OF JUBILEE FIXED RT BD 11TH SER		D		1.E	2,500,000	98.2420	2,456,053	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	98.3990	2,459,963	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	85.0570	3,359,753	3,950,000	3,950,000					2.860	1.435	MN	18,880	112,970	04/14/2021	04/01/2031
46514T-ZM-3	ISRAEL STATE OF JUBILEE FIXED RT BOND 9TH SER		D		1.E	1,000,000	90.6800	906,797	1,000,000	1,000,000					1.790	0.897	MN	2,992	17,900	04/14/2021	04/01/2026
46514V-DK-6	ISRAEL STATE OF 12TH SERIES JUBILEE FIXED RATE		D	1	1.E	5,500,000	95.3680	5,245,248	5,500,000	5,500,000					3.750	0.000	MN	34,469	86,455	05/31/2022	06/01/2027
465410-BZ-0	ITALY SR UNSECURED		D		2.C FE	6,460,250	70.8100	5,062,915	7,150,000	6,473,759		7,399			4.000	4.604	AO	58,789	238,000	07/26/2022	10/17/2049
465410-CC-0	ITALY SR UNSECURED		D		2.C FE	10,868,067	67.2500	9,616,750	14,300,000	10,876,377		7,958			3.875	5.510	MN	84,658	214,094	11/22/2022	05/06/2051
48266X-AB-1	KSA SUKUK LIMITED SR UNSECURED		D		1.F FE	8,108,100	96.7500	7,449,750	7,700,000	7,945,731		(53,027)			3.628	2.834	AO	55,095	279,356	11/04/2019	04/20/2027
48266X-AF-2	KSA SUKUK LIMITED SR UNSECURED		D		1.F FE	7,000,000	103.6250	7,253,750	7,000,000	7,000,000					5.268	5.268	AO	67,606		10/18/2022	10/25/2028
486661-AH-4	KAZAKHSTAN SR UNSECURED 144A		D		2.B FE	10,586,750	103.8940	8,830,969	8,500,000	10,419,612		(46,265)			6.500	4.842	JJ	245,556	552,500	03/05/2019	07/21/2045
68205L-AT-0	OMAN SR UNSECURED		D		3.C FE	2,291,507	96.3310	2,427,548	2,520,000	2,292,973		1,138			7.000	7.784	JJ	76,440	122,150	07/15/2022	01/25/2051
698299-AD-6	PANAMA GLOBAL BONDS		D		2.B FE	46,938,250	114.9880	39,390,118	34,256,000	42,002,651		(1,382,730)			8.875	3.635	MS	768,500	2,720,321	06/06/2022	09/30/2027
698299-AK-0	PANAMA SR UNSECURED		D		2.B FE	25,798,055	118.7380	20,973,792	17,664,000	22,961,186		(722,950)			9.375	3.915	AO	414,000	1,606,875	06/06/2022	04/01/2029

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
698299-AW-4	PANAMA SR UNSECURED		D		2.B FE	7,569,000	104.6130	6,067,525	5,800,000	7,246,264		(91,382)			6.700	4.063	JJ	167,314	388,600	04/04/2019	01/26/2036
698299-BB-9	PANAMA GLOBAL BONDS		D		2.B FE	9,920,601	72.7690	7,487,904	10,290,000	9,905,643		(5,051)			4.300	4.482	AO	76,203	350,020	11/07/2022	04/29/2053
698299-BD-5	PANAMA SR UNSECURED		D	2	2.B FE	427,263	97.7060	405,481	415,000	423,024		(4,239)			4.000	2.652	MS	4,565	16,600	03/10/2022	09/22/2024
698299-BE-3	PANAMA SR UNSECURED		D	2	2.B FE	8,952,606	96.5810	8,527,159	8,829,000	8,873,561		(21,502)			3.750	3.483	MS	96,567	331,088	02/15/2019	03/16/2025
698299-BF-0	PANAMA SR UNSECURED		D	1	2.B FE	3,535,000	94.3630	3,302,688	3,500,000	3,517,615		(3,148)			3.875	3.764	MS	39,181	135,625	11/17/2016	03/17/2028
698299-BG-8	PANAMA SR UNSECURED		D	1	2.B FE	4,489,155	76.6750	3,450,375	4,500,000	4,490,256		216			4.500	4.515	MN	25,875	202,500	05/04/2017	05/15/2047
698299-BH-6	PANAMA SR UNSECURED		D	1	2.B FE	16,585,288	75.4250	13,112,636	17,385,000	16,620,913		4,372			4.500	4.769	AO	162,984	710,325	11/07/2022	04/16/2050
698299-BL-7	PANAMA SR UNSECURED		D	1	2.B FE	34,799,818	64.4250	22,751,689	35,315,000	34,768,385		(8,255)			3.870	3.920	JJ	611,214	1,207,053	04/25/2022	07/23/2060
698299-BM-5	PANAMA SR UNSECURED		D	1	2.B FE	36,463,636	73.3310	26,611,911	36,290,000	36,410,761		(19,802)			4.500	4.455	AO	408,263	1,481,175	11/07/2022	04/01/2056
698299-BN-3	PANAMA SR UNSUB		D	1	2.B FE	8,428,550	74.0500	8,767,520	11,840,000	8,471,554		43,004			2.252	6.180	MS	68,141	1,126	12/14/2022	09/29/2032
698299-BR-4	PANAMA SR UNSECURED		D	1	2.B FE	4,436,250	80.9250	3,641,625	4,500,000	4,438,197		1,947			3.298	3.453	JJ	66,785	65,960	08/02/2022	01/19/2033
698299-BS-2	PANAMA SR UNSECURED		D	1	2.B FE	22,628,915	70.5500	16,431,095	23,290,000	22,633,856		4,941			4.500	4.656	JJ	471,623	524,025	03/29/2022	01/19/2063
698299-BT-0	PANAMA SR UNSECURED		D	1	2.B FE	23,531,307	101.4250	23,805,462	23,471,000	23,529,655		(1,652)			6.400	6.370	FA	166,905		11/22/2022	02/14/2035
715638-AP-7	PERU SR UNSECURED		D		2.B FE	13,330,502	121.9880	10,124,963	8,300,000	12,421,539		(311,849)			8.750	3.276	MN	80,694	726,250	01/19/2021	11/21/2033
715638-AS-1	PERU BONDS		D		2.B FE	46,933,974	104.6130	39,117,752	37,393,000	41,593,462		(1,569,138)			7.350	2.760	JJ	1,221,505	2,748,386	07/13/2021	07/21/2025
715638-AU-6	PERU SR UNSECURED		D		2.B FE	10,375,248	105.4880	7,632,021	7,235,000	9,980,525		(167,376)			6.550	3.033	MS	140,851	473,893	01/11/2021	03/14/2037
715638-BM-3	PERU GLOBAL BONDS		D		2.B FE	20,760,119	98.9880	17,743,509	17,925,000	20,591,750		(47,006)			5.625	4.650	MN	120,434	810,000	12/05/2022	11/18/2050
715638-BU-5	PERU SR UNSECURED		D		2.B FE	6,771,980	95.8310	6,463,818	6,745,000	6,770,177		(1,803)			4.125	4.036	FA	97,381	139,116	08/10/2022	08/25/2027
715638-DF-6	PERU SR UNSECURED		D	1	2.B FE	33,829,712	82.6750	28,610,511	34,606,000	33,824,588		12,338			2.783	3.078	JJ	422,687	698,700	08/17/2022	01/23/2031
715638-DP-4	PERU SR UNSECURED		D	1	2.B FE	5,011,600	72.9880	4,963,150	6,800,000	5,015,411		3,811			1.862	5.299	JD	10,551		12/20/2022	12/01/2032
715638-DQ-2	PERU SR UNSECURED		D	1	2.B FE	24,430,877	58.4880	15,393,910	26,320,000	24,461,824		19,719			2.780	3.084	JD	60,975	720,576	11/21/2022	12/01/2060
715638-DR-0	PERU SR UNSECURED		D	1	2.B FE	4,955,456	58.3000	3,043,260	5,220,000	4,956,188		251			3.230	3.407	JJ	71,658	168,606	08/04/2021	07/28/2121
715638-DS-8	PERU SR UNSECURED		D	1	2.B FE	2,393,116	72.8630	1,821,563	2,500,000	2,399,578		3,851			3.300	3.603	MS	25,208	82,500	04/28/2021	03/11/2041
715638-DT-6	PERU SR UNSECURED		D	1	2.B FE	11,661,265	71.0500	8,824,410	12,420,000	11,671,286		5,692			3.550	3.889	MS	135,947	369,910	12/05/2022	03/10/2051
715638-DU-3	PERU SR UNSECURED		D	1	2.B FE	31,789,308	78.7380	26,081,797	33,125,000	31,861,135		71,051			3.000	3.407	JJ	458,229	681,730	09/09/2022	01/15/2034
715638-DW-9	PERU SR UNSECURED		D	1	2.B FE	6,212,980	65.0500	4,228,250	6,500,000	6,215,878		2,810			3.600	3.797	JJ	107,900	164,450	11/30/2021	01/15/2072
71567P-AQ-3	PERUSAHAAN PENERBIT SBSN INDON SR UNSECURED		D		2.B FE	1,602,500	77.2610	1,545,220	2,000,000	1,602,708		208			3.800	5.161	JD	1,689	38,000	12/19/2022	06/23/2050
71567P-AT-7	PERUSAHAAN PENERBIT SBSN INDON SR UNSECURED		D		2.B FE	921,250	75.5110	830,621	1,100,000	922,491		1,241			3.550	4.569	JD	2,386	19,525	08/09/2022	06/09/2051
71567P-AU-4	PERUSAHAAN PENERBIT SBSN INDON SR UNSECURED		D		2.B FE	6,626,400	98.8860	6,615,473	6,690,000	6,629,387		2,987			4.400	4.627	JD	20,442	147,180	10/05/2022	06/06/2027
71567R-AF-3	PERUSAHAAN PENERBIT SBSN INDON SR UNSECURED		D		2.B FE	2,728,906	99.7610	2,489,037	2,495,000	2,620,635		(36,467)			4.550	2.910	MS	29,011	113,523	12/09/2019	03/29/2026
71567R-AM-8	PERUSAHAAN PENERBIT SBSN INDON SR UNSECURED		D		2.B FE	11,260,119	98.1440	9,583,737	9,765,000	10,991,947		(184,522)			4.450	2.246	FA	158,125	434,543	07/14/2021	02/20/2029
71567R-AU-0	PERUSAHAAN PENERBIT SBSN INDON SR UNSECURED		D		2.B FE	1,927,500	98.8860	1,977,720	2,000,000	1,930,995		3,495			4.400	5.284	JD	6,111	44,000	09/30/2022	06/06/2027
718286-AY-3	REPUBLIC OF PHILIPPINES SENIOR NOTES		D		2.B FE	4,500,000	127.0110	3,810,330	3,000,000	3,807,727		(93,088)			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	8,090,784	119.0110	6,902,638	5,800,000	7,464,401		(175,782)			7.750	3.603	JJ	208,518	449,500	04/26/2019	01/14/2031
718286-BG-1	REPUBLIC OF PHILIPPINES GLOBAL BONDS		D		2.B FE	17,817,903	110.7610	14,371,240	12,975,000	17,097,876		(286,227)			6.375	3.125	AO	156,241	827,156	07/14/2021	10/23/2034
718286-BN-6	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	3,607,625	102.3860	3,173,966	3,100,000	3,472,885		(110,899)			5.500	1.675	MS	43,099	170,500	10/12/2021	03/30/2026
718286-BW-6	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	4,453,750	97.0110	3,395,385	3,500,000	4,380,882		(50,549)			5.000	2.816	JJ	81,667	175,000	07/15/2021	01/13/2037
718286-BY-2	REPUBLIC OF PHILIPPINES GLOBAL BONDS		D		2.B FE	7,616,350	99.0110	7,227,803	7,300,000	7,430,040		(102,958)			4.200	2.477	JJ	136,267	201,600	03/10/2022	01/21/2024
718286-BZ-9	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	9,534,741	85.0110	8,301,324	9,765,000	9,477,528		(19,620)			3.950	4.097	JJ	172,501	202,043	10/18/2022	01/20/2040
718286-CA-3	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	16,026,123	81.5110	11,207,763	13,750,000	15,811,547		(87,459)			3.700	2.653	MS	169,583	508,750	10/30/2020	03/01/2041
718286-CB-1	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	18,992,368	81.2610	14,253,179	17,540,000	18,856,149		(52,178)			3.700	3.159	FA	268,606	648,980	12/01/2020	02/02/2042
718286-CC-9	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	6,206,800	93.0110	5,487,649	5,900,000	6,094,345		(35,629)			3.000	2.310	FA	73,750	177,000	10/02/2019	02/01/2028
718286-CG-0	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	10,034,078	95.3860	9,675,002	10,143,000	10,047,407		9,370			3.750	3.926	JJ	176,446	298,931	05/17/2022	01/14/2029
718286-CJ-4	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	7,049,350	86.7610	6,194,735	7,140,000	7,055,538		6,188			2.457	2.627	MN	27,289	166,339	05/10/2022	05/05/2030
718286-CK-1	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	1,875,825	79.5110	1,669,731	2,100,000	1,892,931		17,106			1.648	2.978	JD	2,019	34,608	03/10/2022	06/10/2031

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
718286-CL-9	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	7,494,750	67.0110	5,344,127	7,975,000	7,516,290		13,441			2.650	2.995	JD	12,328	211,338	05/19/2021	12/10/2045
718286-CP-0	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	3,773,640	72.5110	3,770,572	5,200,000	3,782,430		8,790			3.200	5.228	JJ	80,889		09/19/2022	07/06/2046
718286-CQ-8	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	8,099,375	94.3860	7,867,073	8,335,000	8,128,046		28,671			3.229	3.868	MS	68,780	134,569	05/10/2022	03/29/2027
718286-CR-6	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	8,276,498	90.8860	7,516,272	8,270,000	8,276,103		(395)			3.556	3.547	MS	75,154	147,041	03/22/2022	09/29/2032
718286-CT-2	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	2,400,000	105.5110	2,532,264	2,400,000	2,400,000					5.609	5.609	AO	29,167		10/05/2022	04/13/2033
731011-AU-6	POLAND SR UNSECURED		D		1.G FE	16,611,758	95.8310	15,908,946	16,601,000	16,623,568		(6,712)			3.250	3.205	AO	127,390	539,533	04/25/2019	04/06/2026
74727P-AU-5	QATAR SR UNSECURED 144A		D	1	1.D FE	17,806,250	96.0810	15,373,000	16,000,000	17,143,467		(326,482)			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	16,754,429	94.0810	15,358,764	16,325,000	16,709,069		(9,288)			4.625	4.461	JD	60,822	755,031	08/08/2017	06/02/2046
74727P-AX-9	QATAR SR UNSECURED 144A		D	1	1.D FE	21,422,500	100.6250	19,118,750	19,000,000	20,735,543		(306,620)			4.500	2.622	AO	161,500	855,000	01/20/2021	04/23/2028
74727P-AY-7	QATAR SR UNSECURED 144A		D	1	1.D FE	17,685,924	100.0190	16,503,094	16,500,000	17,618,776		(25,990)			5.103	4.627	AO	159,044	841,995	01/11/2021	04/23/2048
74727P-BA-8	QATAR SR UNSECURED		D	1	1.D FE	8,968,410	98.1440	8,832,938	9,000,000	8,978,960		2,932			4.000	4.043	MS	107,000	360,000	03/06/2019	03/14/2029
74727P-BB-6	QATAR SR UNSECURED		D	1	1.D FE	37,518,875	96.7380	33,514,707	34,645,000	37,327,382		(58,099)			4.817	4.311	MS	496,019	1,668,850	09/11/2019	03/14/2049
74727P-BE-0	QATAR SR UNSECURED		D		1.D FE	12,206,420	91.0500	10,956,047	12,033,000	12,198,104		(3,176)			4.400	4.314	AO	110,303	529,452	04/08/2020	04/16/2050
760942-AS-1	URUGUAY SR UNSECURED		D		2.B FE	3,643,125	126.6500	3,672,850	2,900,000	3,616,914		(26,211)			7.625	4.908	MS	61,424	110,563	05/17/2022	03/21/2036
760942-AY-8	URUGUAY SR UNSECURED		D		2.B FE	1,651,500	92.5000	1,665,000	1,800,000	1,664,468		3,499			4.125	4.678	MN	8,456	74,250	01/14/2019	11/20/2045
760942-BA-9	URUGUAY SR UNSECURED		D		2.B FE	40,101,043	98.6000	36,373,540	36,890,000	39,961,582		(64,640)			5.100	4.534	JD	67,939	1,779,390	06/27/2022	06/18/2050
760942-BD-3	URUGUAY SR UNSECURED		D		2.B FE	25,882,452	96.2500	24,221,313	25,165,000	25,853,905		(10,730)			4.975	4.799	AO	246,914	1,202,209	06/27/2022	04/20/2055
760942-BE-1	URUGUAY SR UNSECURED		D	1	2.B FE	9,841,486	108.6000	10,872,458	10,011,471	9,843,254		1,768			5.750	5.950	AO	100,740		10/21/2022	10/28/2034
77586R-AB-6	ROMANIA SR UNSECURED		D		2.C FE	4,018,000	99.4560	3,978,250	4,000,000	4,011,272		(6,728)			4.375	3.925	FA	62,708	87,500	08/08/2022	08/22/2023
77586R-AF-7	ROMANIA SR UNSECURED 144A		D		2.C FE	1,401,000	79.3940	952,725	1,200,000	1,393,918		(4,264)			5.125	4.097	JD	2,733	61,500	04/16/2021	06/15/2048
77586R-AJ-9	ROMANIA SR UNSECURED		D		2.C FE	11,620,347	65.9880	7,785,205	11,798,000	11,616,730		1,842			4.000	4.085	FA	179,592	471,920	02/04/2022	02/14/2051
77586R-AK-6	ROMANIA UNSECURED		D		2.C FE	2,981,730	88.4560	2,653,688	3,000,000	2,984,914		3,184			3.000	3.130	FA	31,000	52,500	01/19/2022	02/27/2027
77586R-AL-4	ROMANIA UNSECURED		D		2.C FE	30,022,353	79.5500	25,778,973	32,406,000	30,150,815		128,462			3.625	4.535	MS	306,732	783,093	05/11/2022	03/27/2032
77586R-AN-0	ROMANIA SR UNSECURED		D		2.C FE	10,844,146	95.9250	10,407,863	10,850,000	10,845,898		1,752			5.250	5.258	MN	56,963	284,813	08/09/2022	11/25/2027
77586R-AP-5	ROMANIA UNSECURED		D		2.C FE	25,559,102	93.3940	24,259,961	25,976,000	25,569,603		10,500			6.000	6.190	MN	155,856	779,280	09/09/2022	05/25/2034
80413T-AB-5	SAUDI ARABIA SR UNSECURED 144A		D		1.F FE	18,775,500	95.5000	16,426,000	17,200,000	18,342,169		(289,050)			3.250	1.455	AO	100,931	559,000	08/25/2021	10/26/2026
80413T-AC-3	SAUDI ARABIA SR UNSECURED 144A		D		1.F FE	18,398,605	88.2060	15,837,432	17,955,000	18,406,784		(12,568)			4.500	4.320	AO	145,884	807,975	04/01/2021	10/26/2046
80413T-AE-9	SAUDI ARABIA SR UNSECURED 144A		D		1.F FE	43,319,500	95.2500	37,052,250	38,900,000	42,180,967		(598,345)			3.625	1.904	MS	458,291	1,410,125	05/17/2021	03/04/2028
80413T-AF-6	SAUDI ARABIA SR UNSECURED 144A		D		1.F FE	7,018,725	89.0500	6,411,600	7,200,000	7,035,077		3,118			4.625	4.780	AO	80,475	333,000	01/03/2020	10/04/2047
80413T-AG-4	SAUDI ARABIA SR UNSECURED 144A		D		1.F FE	22,251,250	98.7500	19,750,000	20,000,000	21,223,506		(522,970)			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	5,670,108	93.7060	5,434,963	5,800,000	5,678,857		2,141			5.000	5.146	AO	59,611	290,000	09/19/2018	04/17/2049
80413T-AK-5	SAUDI ARABIA SR UNSECURED		D		1.F FE	14,134,000	98.5000	14,578,000	14,800,000	14,146,827		12,827			4.375	5.207	AO	134,896		11/08/2022	04/16/2029
80413T-AL-3	SAUDI ARABIA SR UNSECURED		D		1.F FE	4,086,900	98.0000	3,724,000	3,800,000	4,084,190		(2,710)			5.250	4.756	JJ	91,438	99,750	06/06/2022	01/16/2050
80413T-AQ-2	SAUDI ARABIA SR UNSECURED		D		1.F FE	1,225,360	86.9250	1,256,066	1,445,000	1,229,542		4,182			2.750	4.793	FA	16,337		10/07/2022	02/03/2032
80413T-AR-0	SAUDI ARABIA SR UNSECURED		D		1.F FE	8,721,787	78.4560	6,798,234	8,665,000	8,719,890		(976)			3.750	3.715	FA	133,585	324,938	03/09/2021	01/21/2055
80413T-AU-3	SAUDI ARABIA SR UNSECURED		D		1.F FE	4,473,500	88.4880	4,070,425	4,600,000	4,474,436		936			4.500	4.655	AO	39,675	103,500	06/06/2022	04/22/2060
80413T-AV-1	SAUDI ARABIA SR UNSECURED		D		1.F FE	2,120,250	80.8000	1,777,600	2,200,000	2,129,605		6,027			2.250	2.613	FA	20,488	49,500	06/08/2021	02/02/2033
80413T-AW-9	SAUDI ARABIA SR UNSECURED		D		1.F FE	1,215,000	71.2060	865,156	1,215,000	1,215,000					3.450	3.450	FA	17,349	41,918	01/26/2021	02/02/2061
80413T-AZ-2	SAUDI ARABIA SR UNSECURED		D		1.F FE	4,842,371	71.8310	3,555,647	4,950,000	4,844,760		2,131			3.250	3.366	MN	19,663	160,875	11/18/2021	11/17/2051
80413T-BA-6	SAUDI ARABIA SR UNSECURED		D		1.F FE	12,325,000	105.7500	12,690,000	12,000,000	12,323,244		(1,756)			5.500	5.142	AO	121,000		12/05/2022	10/25/2032
857524-AC-6	POLAND GLOBAL BONDS		D		1.G FE	10,417,000	98.6750	9,867,500	10,000,000	10,095,017		(87,138)			4.000	3.079	JJ	176,667	400,000	02/22/2019	01/22/2024
857524-AD-4	POLAND SR UNSECURED		D	2	1.G FE	9,868,596	102.1950	9,897,586	9,685,000	9,867,954		(642)			5.500	5.032	MN	66,584		12/20/2022	11/16/2027
857524-AE-2	POLAND SR UNSECURED		D	2	1.G FE	5,822,639	105.9370	6,080,784	5,740,000	5,822,174		(465)			5.750	5.549	MN	41,256		11/29/2022	11/16/2032
910860-AV-0	MEXICO NOTES		D	2	2.B FE	8,727,600	97.0500	6,890,550	7,100,000	8,630,115		(60,189)			6.050	4.258	JJ	202,843	429,550	05/25/2021	01/11/2040
910860-AZ-1	MEXICO GLOBAL NOTES		D		2.B FE	25,758,656	84.1130	21,796,913	25,914,000	25,761,611		100			5.750	5.783	AO	326,984	1,490,055	03/29/2022	10/12/2110

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91086Q-BB-3	MEXICO SR UNSECURED		D	1	2.B FE	8,726,300	80.5810	6,486,791	8,050,000	8,669,343		(18,099)			4.750	4.195	MS	120,023	382,375	04/13/2020	03/08/2044
91086Q-BF-4	MEXICO SR UNSECURED		D	1	2.B FE	1,826,100	77.6440	1,863,450	2,400,000	1,827,720		1,620			4.600	6.630	JJ	48,453		11/21/2022	01/23/2046
91086Q-BG-2	MEXICO SR UNSECURED		D	1	2.B FE	9,580,750	98.0000	9,310,000	9,500,000	9,567,520		(13,230)			4.125	3.876	JJ	174,167	195,938	04/28/2022	01/21/2026
91087B-AB-6	MEXICO SR UNSECURED		D	1	2.B FE	1,979,000	74.8630	1,946,425	2,600,000	1,980,339		1,339			4.350	6.274	JJ	52,152		12/15/2022	01/15/2047
91087B-AD-2	MEXICO SR UNSECURED		D	1	2.B FE	12,587,822	77.2380	9,442,284	12,225,000	12,569,100		(7,703)			4.600	4.411	FA	220,254	562,350	07/07/2020	02/10/2048
91087B-AE-0	MEXICO SR UNSECURED		D	1	2.B FE	1,928,500	94.2000	1,789,800	1,900,000	1,925,219		(3,281)			3.750	3.460	JJ	33,646	35,625	04/01/2022	01/11/2028
91087B-AF-7	MEXICO SR UNSECURED		D	1	2.B FE	17,692,658	95.5000	16,348,645	17,119,000	17,541,242		(57,331)			4.500	4.045	AO	147,651	502,178	06/06/2022	04/22/2029
91087B-AG-5	MEXICO SR UNSECURED		D	1	2.B FE	15,019,825	76.0810	11,488,269	15,100,000	15,017,908		265			4.500	4.531	JJ	285,013	600,750	03/10/2022	01/31/2050
91087B-AH-3	MEXICO SR UNSECURED		D	1	2.B FE	2,001,000	86.9250	1,738,500	2,000,000	2,000,696		(83)			3.250	3.245	AO	13,542	65,000	01/08/2020	04/16/2030
91087B-AL-4	MEXICO SR UNSECURED		D	1	2.B FE	17,869,132	81.1440	16,338,294	20,135,000	17,890,182		11,259			5.000	5.800	AO	178,978	522,125	12/14/2022	04/27/2051
91087B-AM-2	MEXICO SR UNSECURED		D	1	2.B FE	16,846,296	80.8000	14,342,000	17,750,000	16,902,042		54,742			2.659	3.288	MN	48,508	462,666	07/13/2022	05/24/2031
91087B-AN-0	MEXICO SR UNSECURED		D	1	2.B FE	20,074,358	63.3310	13,354,027	21,086,000	20,088,687		9,040			3.771	4.008	MN	81,724	795,153	03/30/2022	05/24/2061
91087B-AP-5	MEXICO SR UNSECURED		D	1	2.B FE	938,750	62.3000	623,000	1,000,000	939,474		403			3.750	4.036	AO	7,500	37,500	02/01/2021	04/19/2071
91087B-AQ-3	MEXICO SR UNSECURED		D	1	2.B FE	7,106,216	76.8630	5,841,550	7,600,000	7,118,134		11,918			4.280	4.798	FA	123,787	177,620	04/05/2022	08/14/2041
91087B-AR-1	MEXICO SR UNSECURED		D	1	2.B FE	16,966,765	80.2500	14,580,623	18,169,000	16,998,479		31,713			3.500	4.206	FA	245,534	237,309	09/09/2022	02/12/2034
91087B-AS-9	MEXICO SR UNSECURED		D	1	2.B FE	10,199,841	73.7000	8,587,524	11,652,000	10,202,604		2,763			4.400	5.188	FA	197,955	181,001	11/09/2022	02/12/2052
91087B-AT-7	MEXICO SR UNSECURED		D	1	2.B FE	42,120,585	92.1000	39,859,038	43,278,000	42,137,877		17,292			4.875	5.200	MN	246,144	527,451	11/02/2022	05/19/2033
917288-BK-7	URUGUAY SR UNSECURED		D	1	2.B FE	5,885,250	99.5500	5,674,350	5,700,000	5,877,595		(7,655)			4.375	3.865	JJ	109,448		08/22/2022	01/23/2031
G10367-AF-0	BERMUDA SR UNSECURED		D	1	1.E FE	8,503,442	99.2690	7,888,888	7,947,000	8,315,313		(54,898)			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	96.7500	14,348,025	14,830,000	15,287,036		(98,556)			3.628	2.861	AO	106,112	538,032	10/29/2019	04/20/2027
M0152W-AK-7	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	40,983,674	92.6750	34,900,478	37,659,000	40,459,732		(353,248)			3.125	2.022	AO	245,176	1,176,844	07/13/2021	04/16/2030
M0152W-AR-2	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	5,218,500	82.7060	5,375,906	6,500,000	5,247,359		28,859			1.875	4.586	MS	35,885		09/30/2022	09/15/2031
M52168-AL-1	DUBAI EMIRATE OF SR UNSECURED		D		1.E	18,547,285	71.2380	15,999,943	22,460,000	18,570,535		13,778			3.900	5.034	MS	272,515	412,328	12/05/2022	09/09/2050
M6320U-AC-3	SAUDI ARABIA SR UNSECURED		D		1.E FE	24,455,312	88.2060	20,048,399	22,729,000	24,408,933		(45,267)			4.500	3.999	AO	184,673	1,022,805	01/04/2022	10/26/2046
M6320U-AF-6	SAUDI ARABIA SR UNSECURED		D		1.F FE	23,546,190	89.0500	18,874,148	21,195,000	23,454,109		(53,811)			4.625	3.938	AO	236,898	907,286	08/02/2022	10/04/2047
M6320U-AJ-8	SAUDI ARABIA SR UNSECURED		D		1.F FE	1,597,050	93.7060	1,475,873	1,575,000	1,596,975		(75)			5.000	4.905	AO	16,188	39,375	07/27/2022	04/17/2049
M6320U-AT-6	SAUDI ARABIA SR UNSECURED		D		1.F FE	4,768,750	98.5000	4,925,000	5,000,000	4,773,444		4,694			4.375	5.229	AO	45,573		11/03/2022	04/16/2029
M6320U-BC-2	SAUDI ARABIA SR UNSECURED		D		1.F FE	3,591,263	71.2060	2,755,682	3,870,000	3,591,260		(2)			3.450	3.767	FA	55,260	103,500	10/17/2022	02/02/2061
M75242-BH-5	OMAN SR UNSECURED		D		3.C FE	448,888	93.3000	471,165	505,000	449,169		281			6.750	7.757	JJ	15,529		09/12/2022	01/17/2048
M8489S-AC-1	QATAR SR UNSECURED		D	1	1.C FE	11,826,143	94.0810	9,055,320	9,625,000	11,751,736		(58,057)			4.625	3.261	JD	35,860	445,156	04/07/2022	06/02/2046
M8489S-AG-2	QATAR SR UNSECURED		D	1	1.C FE	6,487,763	100.0190	6,346,190	6,345,000	6,487,230		(532)			5.103	4.947	AO	61,159	161,893	09/22/2022	04/23/2048
M8489S-AK-3	QATAR SR UNSECURED		D	1	1.C FE	17,617,629	96.7380	14,428,398	14,915,000	17,492,008		(59,678)			4.817	3.744	MS	213,541	555,521	09/01/2022	03/14/2049
M8489S-AL-1	QATAR SR UNSECURED		D	1	1.C FE	998,972	98.1440	981,438	1,000,000	999,325		94			4.000	4.012	MS	11,889	40,000	05/22/2019	03/14/2029
M87068-AT-5	ISRAEL SR UNSECURED		D		1.D FE	7,463,090	77.5190	7,937,920	10,240,000	7,467,426		4,336			3.800	5.513	MN	51,883	194,560	10/27/2022	05/13/2060
P8056E-BC-1	CHILE SR UNSECURED		D	2	1.F FE	2,292,388	70.7380	2,192,863	3,100,000	2,296,373		3,985			3.500	5.211	AO	22,906	54,250	08/24/2022	04/15/2053
V21735-AB-7	ANGOLA SR UNSECURED		D		4.C FE	411,652	78.9560	406,625	515,000	412,054		402			9.375	11.885	JD	2,146	24,141	08/18/2022	05/08/2048
V5S1AS-AB-6	ANGOLA SR UNSECURED		D		4.C FE	3,844,275	88.0000	3,704,800	4,210,000	3,858,649		14,386			8.000	9.674	MN	32,744	196,800	08/10/2022	11/26/2029
V7691D-AY-2	SENEGAL SR UNSECURED		D		4.A FE	513,126	70.2690	449,720	640,000	513,493		402			6.750	8.641	MS	12,960	29,700	08/23/2022	03/13/2048
X7330Y-CT-0	CROATIA SR UNSECURED		D		2.A FE	12,828,550	99.9250	12,390,700	12,400,000	12,475,311		(211,294)			5.500	3.087	AO	164,817	407,000	05/16/2022	04/04/2023
X7330Z-FG-2	CROATIA SR UNSECURED		D		2.A FE	12,147,323	100.4250	11,594,066	11,545,000	11,902,451		(244,871)			6.000	3.030	JJ	298,246	346,350	05/03/2022	01/26/2024
X7360W-AV-4	ROMANIA SR UNSECURED		D		2.C FE	829,156	79.3940	616,096	776,000	826,582		(1,017)			5.125	4.684	JD	1,768	39,770	04/28/2020	06/15/2048
X7360W-BN-1	ROMANIA SR UNSECURED		D		2.C FE	1,949,308	65.9880	1,302,593	1,974,000	1,950,048		465			4.000	4.073	FA	30,049	78,960	10/08/2021	02/14/2051
X93622-FZ-0	REPUBLIC OF HUNGARY SR UNSECURED		D		2.B FE	6,457,000	73.6440	5,007,775	6,800,000	6,486,146		29,146			2.125	2.723	MS	39,738	144,901	01/27/2022	09/22/2031
Y20721-AE-9	INDONESIA SR UNSECURED		D		2.B FE	5,232,725	126.1750	4,668,475	3,700,000	5,165,871		(66,854)			8.500	4.411	AO	69,015	314,500	03/14/2022	10/12/2035
Y20721-AL-3	INDONESIA SR UNSECURED		D		2.B FE	4,308,951	119.7380	3,592,125	3,000,000	4,133,352		(52,754)			7.750	4.308	JJ	105,917	232,500	05/29/2020	01/17/2038

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
Y20721-BR-9	INDONESIA SR UNSECURED		D		2.B FE	3,443,840	96.7610	2,936,696	3,035,000	3,434,761		(7,667)			5.250	4.359	JJ	76,571	90,563	03/10/2022	01/08/2047
Y39814-KM-2	INDONESIA SR UNSECURED		B		2.B FE	4,441,729	77.7060	3,327,226	4,281,800	4,277,552		466		(271,919)	1.400	1.407	OCT	10,347	55,807	10/23/2019	10/30/2031
Y6142N-AF-5	MONGOLIA SR UNSECURED		D		4.B FE	2,109,375	79.5110	1,987,775	2,500,000	2,135,523		26,148			3.500	7.352	JJ	42,292		08/10/2022	07/07/2027
Y6972F-ZU-7	PHILIPPINES SR UNSECURED		B		2.A FE	8,110,321	88.1440	6,604,743	7,493,150	7,691,179		(46,521)		(490,245)	0.875	0.266	MAY	41,135	63,896	09/05/2019	05/17/2027
Y6972F-ZY-9	REPUBLIC OF PHILIPPINES SR UNSECURED		B		2.A FE	3,311,697	82.4250	2,646,955	3,211,350	3,201,443		1,641		(203,476)	0.700	0.751	FEB	20,447	23,739	01/21/2020	02/03/2029
Y6972H-LP-9	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	6,242,605	84.8310	5,366,425	6,326,000	6,242,606		1			4.200	4.282	MS	67,899	132,846	08/04/2022	03/29/2047
Y7276L-DD-7	KAZAKHSTAN SR UNSECURED		D		2.C FE	1,670,700	89.3310	1,429,300	1,600,000	1,664,665		(1,703)			4.875	4.580	AO	16,683	78,000	03/07/2019	10/14/2044
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						2,496,736,986	XXX	2,152,638,674	2,441,517,196	2,465,053,418		(10,152,428)		(1,487,114)	XXX	XXX	XXX	28,034,327	77,991,804	XXX	XXX
0309999999. Total - All Other Government Bonds						2,496,736,986	XXX	2,152,638,674	2,441,517,196	2,465,053,418		(10,152,428)		(1,487,114)	XXX	XXX	XXX	28,034,327	77,991,804	XXX	XXX
13063A-5E-0	STATE OF CALIFORNIA			1	1.C FE	70,310,378	120.8060	59,327,827	49,110,000	67,463,698		(1,161,754)			7.500	3.441	AO	920,813	3,074,625	09/13/2022	04/01/2034
13063A-5G-5	STATE OF CALIFORNIA GENERAL OBLIGATION UNLIMITED			1	1.C FE	89,176,060	125.1630	88,448,937	70,667,000	87,100,951		(624,195)			7.550	5.292	AO	1,333,840	4,869,637	06/16/2022	04/01/2039
13063A-7D-0	STATE OF CALIFORNIA GENERAL OBLIGATION BOND MUNI			1	1.C FE	55,053,048	121.4870	59,218,838	48,745,000	54,813,050		(164,494)			7.300	6.028	AO	889,596	3,021,288	12/21/2022	10/01/2039
13063B-BU-5	STATE OF CALIFORNIA			1	1.C FE	29,790,897	122.0670	26,732,673	21,900,000	29,610,628		(176,025)			7.350	4.348	MN	268,275	637,796	12/21/2022	11/01/2039
13063B-FR-8	STATE OF CALIFORNIA			1	1.C FE	47,764,283	126.2880	41,944,033	33,213,000	47,239,564		(369,843)			7.625	4.125	MS	844,164	1,156,179	12/20/2022	03/01/2040
13063B-JC-7	STATE OF CALIFORNIA MUNI BOND			1	1.C FE	70,174,240	128.1160	59,163,969	46,180,000	66,707,692		(774,704)			7.600	4.065	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	96.8290	7,107,249	7,340,000	7,341,781		(5,178)			4.988	4.914	AO	91,530	366,119	10/01/2014	04/01/2039
13063D-C4-8	STATE OF CALIFORNIA				1.C FE	5,443,018	86.0820	5,229,482	6,075,000	5,508,696		65,678			1.700	3.730	FA	43,031	51,638	05/03/2022	02/01/2028
13063D-GB-8	STATE OF CALIFORNIA				1.C FE	4,058,684	97.4200	3,896,800	4,000,000	4,044,487		(14,197)			3.375	2.860	AO	33,750	65,813	12/23/2022	04/01/2025
13063D-GC-6	STATE OF CALIFORNIA SR SECURED				1.C FE	6,389,047	93.8530	5,978,436	6,370,000	6,377,597		(2,575)			3.500	3.474	AO	55,773	218,750	12/30/2022	04/01/2028
13063D-GD-4	STATE OF CALIFORNIA SR SECURED			2	1.C FE	12,411,552	96.1250	11,458,100	11,920,000	12,169,839		(55,137)			4.500	3.988	AO	134,100	465,075	12/27/2022	04/01/2033
13063D-GE-2	STATE OF CALIFORNIA SR SECURED			2	1.C FE	6,029,112	94.1370	5,389,343	5,725,000	5,900,143		(29,498)			4.600	3.949	AO	65,838	263,350	04/18/2018	04/01/2038
13063D-MA-3	STATE OF CALIFORNIA				1.C FE	2,419,901	94.0290	2,327,218	2,475,000	2,427,221		7,321			2.650	3.280	AO	16,397	30,475	12/15/2022	04/01/2026
13063D-MB-1	STATE OF CALIFORNIA				1.C FE	1,673,525	90.2090	1,578,658	1,750,000	1,680,349		6,824			3.050	3.771	AO	13,344	26,688	04/20/2022	04/01/2029
13063D-RD-2	STATE OF CALIFORNIA				1.C FE	5,516,110	92.0530	5,062,915	5,500,000	5,491,414		(7,918)			2.375	2.412	AO	32,755	118,750	12/30/2022	10/01/2026
13063D-RE-0	STATE OF CALIFORNIA				1.C FE	7,960,617	86.3150	6,991,515	8,100,000	7,962,264		10,481			2.500	2.768	AO	50,625	171,250	04/19/2022	10/01/2029
13063D-YT-9	STATE OF CALIFORNIA				1.C FE	7,935,440	80.1180	6,409,440	8,000,000	7,943,073		6,710			1.750	1.848	MN	23,333	140,000	11/09/2021	11/01/2030
20772G-F4-5	STATE OF CONNECTICUT			1	1.D FE	33,949,451	105.5510	27,912,962	26,445,000	33,304,422		(634,306)			5.850	2.653	MS	455,515	1,547,033	02/09/2022	03/15/2032
20772J-AC-6	STATE OF CONNECTICUT			1	1.D FE	3,041,665	100.3240	2,758,910	2,750,000	3,017,817		(23,848)			5.090	3.636	AO	34,994	139,975	03/09/2022	10/01/2030
20772K-KB-4	STATE OF CONNECTICUT			1	1.D FE	1,500,000	87.2420	1,308,630	1,500,000	1,500,000					2.627	2.627	JJ	19,703	39,405	05/29/2020	07/01/2029
20772K-KC-2	STATE OF CONNECTICUT			1	1.D FE	1,500,000	85.7250	1,285,875	1,500,000	1,500,000					2.677	2.677	JJ	20,078	40,155	05/29/2020	07/01/2030
452151-LF-8	STATE OF ILLINOIS GEN OBL BD PENSION FUND S 2003				2.A FE	135,340,437	95.9740	126,565,712	131,875,000	134,434,660		(374,169)			5.100	4.774	JD	560,469	5,121,293	12/22/2022	06/01/2033
452152-BM-2	STATE OF ILLINOIS			1	2.A FE	15,184,190	101.3710	12,382,468	12,215,000	14,914,878		(168,192)			6.630	4.266	FA	337,439	809,855	07/12/2021	02/01/2035
452152-FA-4	STATE OF ILLINOIS			1	2.A FE	26,333,259	101.8680	21,096,863	20,710,000	25,871,860		(318,587)			6.725	4.114	AO	348,187	1,392,748	09/15/2021	04/01/2035
452152-GS-4	STATE OF ILLINOIS				2.A FE	15,813,636	105.2020	12,982,678	12,340,714	15,424,627		(207,298)			7.350	2.965	JJ	453,521	907,042	09/15/2021	07/01/2035
57582P-UE-8	COMMONWEALTH OF MASSACHUSETTS MUNICIPAL GO BOND			1	1.B FE	20,179,938	104.9790	19,620,575	18,690,000	20,119,833		(54,303)			5.456	4.753	JJ	509,863	870,096	06/15/2022	12/01/2039
57582P-UT-5	COMMONWEALTH OF MASSACHUSETTS			1	1.B FE	10,974,135	99.8010	10,005,050	10,025,000	10,804,632		(131,606)			4.910	3.378	MN	82,038	352,415	10/14/2022	05/01/2029
57582P-WH-9	COMMONWEALTH OF MASSACHUSETTS MUNI BONDS			1	1.B FE	6,718,470	97.5050	5,718,668	5,865,000	6,642,694		(73,564)			4.500	2.747	FA	109,969	174,938	08/04/2022	08/01/2031
57582R-G3-4	COMMONWEALTH OF MASSACHUSETTS			1	1.B FE	5,849,182	72.0050	4,176,290	5,800,000	5,844,475		(2,240)			2.514	2.456	JJ	72,906	145,812	12/01/2021	07/01/2041
57582R-YN-0	COMMONWEALTH OF MASSACHUSETTS			1	1.B FE	14,814,821	79.3480	12,779,198	16,105,256	14,828,098		14,797			2.663	3.404	MS	142,961	276,264	09/23/2022	09/01/2039
57582R-YP-5	COMMONWEALTH OF MASSACHUSETTS GENERAL OBLIGATION			1	1.B FE	12,654,336	72.2010	10,350,013	14,335,000	12,689,122		34,938			2.813	3.583	MS	134,415	262,594	04/18/2022	09/01/2043
57582R-YY-6	COMMONWEALTH OF MASSACHUSETTS GENERAL OBLIGATION			1	1.B FE	6,545,129	69.2030	4,418,612	6,385,000	6,540,610		(4,230)			2.900	2.765	MS	61,722	185,165	01/07/2022	09/01/2049
605580-5X-3	STATE OF MISSISSIPPI			1	1.C FE	13,271,351	102.0540	12,297,507	12,050,000	13,164,998		(104,801)			5.245	3.835	MN	105,337	500,898	10/04/2022	11/01/2034
64966H-MV-9	CITY OF NEW YORK			1	1.C FE	5,230,412	101.1060	4,989,581	4,935,000	5,209,896		(20,516)			5.206	4.127	AO	64,229	128,458	07/14/2022	10/01/2031
68607L-XP-7	STATE OF OREGON			1	1.B FE	19,399	100.5050	19,055	18,959	19,249		(151)			5.762	2.053	JD	91	1,092	04/20/2022	06/01/2023
68607L-XQ-5	STATE OF OREGON			1	1.B FE	10,319,764	103.1150	10,079,491	9,775,000	10,257,160		(62,605)			5.892	4.134	JD	47,995	266,318	12/28/2022	06/01/2027

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
882722-KF-7	TEXAS WATER DEVELOPMENT BOARD			1	1.A FE	26,613,939	105.6190	26,145,983	24,755,000	26,554,990		(44,720)			5.517	4.833	AO	341,433	834,446	12/14/2022	04/01/2039
882722-VN-8	TEXAS WATER DEVELOPMENT BOARD GENERAL OBLIGATION BONDS			1	1.A FE	3,696,233	97.1610	3,347,196	3,445,000	3,673,481		(10,179)			4.681	4.107	AO	40,315	161,260	12/14/2021	04/01/2040
882722-VP-3	TEXAS WATER DEVELOPMENT BOARD			1	1.A FE	249,675	99.1060	247,765	250,000	249,675					4.631	4.651	AO	2,894		12/23/2022	04/01/2033
882724-QP-5	TEXAS PUBLIC FINANCE AUTHORITY GENERAL OBLIGATION			2	1.A FE	7,193,060	79.2460	5,547,220	7,000,000	7,169,458		(23,602)			3.211	2.786	AO	56,193	224,770	01/11/2022	04/01/2044
917542-QV-7	STATE OF UTAH GENERAL OBLIGATION BONDS				1.A FE	2,887,452	98.0890	2,808,151	2,862,860	2,884,918		(2,533)			3.539	2.970	JJ	50,658	50,658	04/21/2022	07/01/2025
93974C-RE-2	STATE OF WASHINGTON			1	1.B FE	10,484,591	100.9730	9,562,143	9,470,000	10,456,511		(25,832)			5.140	4.262	FA	202,816	246,720	08/04/2022	08/01/2040
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						819,849,060	XXX	744,672,029	698,172,789	806,860,511		(5,526,051)			XXX	XXX	XXX	9,657,852	32,866,523	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						819,849,060	XXX	744,672,029	698,172,789	806,860,511		(5,526,051)			XXX	XXX	XXX	9,657,852	32,866,523	XXX	XXX
167486-SD-2	CITY OF CHICAGO SR SECURED			1	2.B FE	4,931,277	92.8130	4,575,681	4,930,000	4,920,732		(1,588)			6.314	6.292	JJ	155,640	311,280	06/03/2020	01/01/2044
167560-PL-9	METROPOLITAN WATER RECLAMATION MUNI BOND				1.B FE	744,616	105.6250	665,438	630,000	739,998		(3,857)			5.720	4.177	JD	3,003	21,736	06/15/2022	12/01/2038
213185-DV-0	THE COUNTY OF COOK ILLINOIS			1	1.E FE	3,274,561	107.6840	3,258,518	3,026,000	3,273,960		(601)			6.229	5.218	MN	24,085	1,620	12/28/2022	11/15/2034
213185-EX-5	THE COUNTY OF COOK ILLINOIS			1	1.E FE	9,283,960	104.2970	7,300,790	7,000,000	8,920,534		(145,659)			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	105.9440	11,244,896	10,614,000	10,836,616		(6,546)			5.621	5.443	FA	225,387	596,613	11/16/2021	08/15/2044
235308-RA-3	DALLAS INDEPENDENT SCHOOL DIST			2	1.A FE	11,187,646	100.2090	10,972,886	10,950,000	10,950,000					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	18,423,876	86.2180	16,536,612	19,180,000	18,389,092		(13,128)			3.961	4.194	MS	253,240	276,082	10/05/2022	03/01/2047
54438C-PA-4	LOS ANGELES COMMUNITY COLLEGE GENERAL OBLIGATION			1	1.B FE	29,934,933	124.3150	24,204,131	19,470,000	29,621,290		(204,664)			6.750	3.639	FA	547,594	921,038	11/04/2022	08/01/2049
54438C-YM-8	LOS ANGELES COMMUNITY COLLEGE			1	1.B FE	7,166,211	85.8220	6,166,311	7,185,000	7,168,101		1,889			1.606	1.648	FA	48,080	113,906	04/19/2022	08/01/2028
54438C-YN-6	LOS ANGELES COMMUNITY COLLEGE			1	1.B FE	7,137,427	81.9110	5,848,445	7,140,000	7,137,749		272			1.806	1.810	FA	53,729	128,948	10/21/2021	08/01/2030
54438C-YP-1	LOS ANGELES COMMUNITY COLLEGE			1	1.B FE	20,167,797	79.9660	16,129,142	20,170,000	20,168,016		184			2.106	2.107	FA	176,992	424,780	10/21/2021	08/01/2032
544646-XS-6	LOS ANGELES UNIFIED SCHOOL DIS MUNI BOND GO				1.E FE	25,000,000	103.7600	25,940,000	25,000,000	25,000,000					7.500	7.500	MJSD	83,333	1,875,000	10/01/2009	09/15/2025
544646-XY-3	LOS ANGELES UNIFIED SCHOOL DIS			1	1.E FE	6,750,809	103.4650	6,854,556	6,625,000	6,747,271		(3,537)			5.755	5.342	JJ	190,634		10/14/2022	07/01/2029
544646-XZ-0	LOS ANGELES UNIFIED SCHOOL DIS MUNI BONDS GO			1	1.E FE	29,332,642	104.4580	29,556,391	28,295,000	29,088,208		(52,623)			5.750	5.407	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	24,415,387	111.8710	23,381,039	20,900,000	23,650,967		(173,740)			6.758	4.985	JJ	706,211	1,083,138	08/04/2022	07/01/2034
64966H-4K-3	CITY OF NEW YORK MUNI BOND			1	1.C FE	12,579,675	102.9070	12,729,596	12,370,000	12,526,807		(7,450)			5.517	5.387	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	106.1300	15,696,627	14,790,000	14,808,772		(956)			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	109.6490	11,924,329	10,875,000	11,214,676		(14,067)			6.271	5.950	JD	56,831	681,971	09/09/2013	12/01/2037
649660-L6-5	CITY OF NEW YORK			1	1.C FE	12,007,260	100.2350	12,028,200	12,000,000	12,007,150		(109)			5.263	5.259	AO	128,066		10/06/2022	10/01/2052
68587F-BA-1	OREGON EDUCATION DISTRICTS				1.C FE	10,000,000	80.1830	8,018,300	10,000,000	10,000,000					1.807	1.807	JD	502	180,700	07/23/2021	06/30/2030
68587F-BB-9	OREGON EDUCATION DISTRICTS				1.C FE	5,000,000	78.3760	3,918,800	5,000,000	5,000,000					1.887	1.887	JD	262	94,350	07/23/2021	06/30/2031
68587F-BC-7	OREGON EDUCATION DISTRICTS			2	1.C FE	3,000,000	77.2340	2,317,020	3,000,000	3,000,000					2.037	2.037	JD	170	61,110	07/23/2021	06/30/2032
68587F-BD-5	OREGON EDUCATION DISTRICTS			2	1.C FE	1,000,000	76.5870	765,870	1,000,000	1,000,000					2.207	2.207	JD	61	22,070	07/23/2021	06/30/2033
68587F-BE-3	OREGON EDUCATION DISTRICTS			2	1.C FE	6,000,000	75.9330	4,555,980	6,000,000	6,000,000					2.357	2.357	JD	393	141,420	07/23/2021	06/30/2034
68587F-BF-0	OREGON EDUCATION DISTRICTS			2	1.C FE	3,000,000	75.3480	2,260,440	3,000,000	3,000,000					2.457	2.457	JD	205	73,710	07/23/2021	06/30/2035
686053-CT-4	OREGON SCHOOL BOARDS ASSOCIATI				1.C FE	10,621,100	102.4280	10,242,800	10,000,000	10,580,373		(40,727)			5.679	4.476	JD	1,578	284,000	07/20/2022	06/30/2028
732098-RB-6	POMONA UNIFIED SCHOOL DISTRICT			2	1.D FE	4,353,450	75.3290	3,766,450	5,000,000	4,364,057		10,607			3.000	3.780	FA	62,500	75,000	04/12/2022	08/01/2048
882830-AP-7	TEXAS TRANSPORTATION COMMISSIO			1	1.A FE	9,287,033	73.8470	8,503,482	11,515,000	9,334,361		47,328			2.562	3.979	AO	73,754	134,697	12/14/2022	04/01/2042
882830-BH-4	TEXAS TRANSPORTATION COMMISSIO			1	1.A FE	14,956,549	68.2220	11,618,207	17,030,000	14,978,685		22,146			2.472	3.262	AO	105,245	265,122	12/14/2022	10/01/2044
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						326,571,100	XXX	300,980,937	312,695,000	324,427,415		(586,826)			XXX	XXX	XXX	4,277,669	12,103,514	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						326,571,100	XXX	300,980,937	312,695,000	324,427,415		(586,826)			XXX	XXX	XXX	4,277,669	12,103,514	XXX	XXX
010268-CX-6	ALABAMA STATE FEDERAL AID HIGH			1	1.C FE	10,000,000	74.4470	7,444,700	10,000,000	10,000,000					2.650	2.650	MS	88,333	233,347	10/07/2021	09/01/2037
010831-BE-4	ALAMEDA COUNTY JOINT POWERS AU			1	1.B FE	14,136,434	120.2880	11,541,634	9,595,000	13,898,255		(132,306)			7.046	3.569	JD	56,339	471,730	08/10/2022	12/01/2044
02765U-CR-3	AMERICAN MUNICIPAL POWER INC REVENUE BONDS			1	1.F FE	1,133,190	105.0710	845,822	805,000	1,104,454		(10,146)			6.053	3.469	FA	18,408	48,727	01/23/2020	02/15/2043
02765U-CY-8	AMERICAN MUNICIPAL POWER INC			1	1.F FE	532,134	107.6130	484,259	450,000	531,169		(965)			6.449	5.050	FA	10,963	14,510	07/13/2022	02/15/2044

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
02765U-DN-1	AMERICAN MUNICIPAL POWER INC BUILD AMERICA BONDS			1	1.F FE	34,037,223	103.9840	34,408,306	33,090,000	33,935,586		(20,196)			5.939	5.730	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	122.2210	549,995	450,000	634,971		(6,516)			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	27,969,319	128.6410	23,509,143	18,275,000	27,592,997		(154,778)			8.084	4.675	FA	558,110	799,103	11/04/2022	02/15/2050
02765U-EQ-3	AMERICAN MUNICIPAL POWER INC			1	1.F FE	321,433	105.7170	248,435	235,000	316,608		(1,562)			6.270	3.327	FA	5,566	14,735	03/10/2021	02/15/2050
047870-SN-1	CITY OF ATLANTA GEORGIA STATE			2	1.D FE	11,901,443	75.6920	8,969,502	11,850,000	11,895,696		(5,228)			2.257	2.203	MN	44,576	267,455	12/07/2021	11/01/2035
051687-DK-4	CITY OF AURORA KANE & DUPAGE C REVENUE BONDS				1.B FE	38,491	100.3280	37,493	37,370	38,315		(20)			6.000	5.869	MON	187	2,242	03/02/2011	06/01/2045
059231-W5-5	CITY OF BALTIMORE			1	1.D FE	150,000	73.0780	109,617	150,000	150,000					2.225	2.225	JJ	1,669	3,338	11/19/2020	07/01/2034
059231-W6-3	CITY OF BALTIMORE			1	1.D FE	2,000,000	70.9810	1,419,620	2,000,000	2,000,000					2.814	2.814	JJ	28,140	56,280	11/19/2020	07/01/2040
072024-ND-0	BAY AREA TOLL AUTHORITY MUNI BOND			1	1.C FE	38,810,056	113.3690	41,425,033	36,540,000	38,741,552		(35,202)			6.263	5.782	AO	572,125	2,095,287	10/17/2022	04/01/2049
072024-NU-2	BAY AREA TOLL AUTHORITY				1.D FE	9,074,590	116.8420	9,376,571	8,025,000	9,066,579		(8,012)			6.918	5.516	AO	138,792		12/23/2022	04/01/2040
072024-NV-0	BAY AREA TOLL AUTHORITY			1	1.D FE	18,132,977	122.9290	17,296,110	14,070,000	18,008,864		(37,688)			7.043	5.105	AO	247,738	249,850	12/13/2022	04/01/2050
072024-PY-2	BAY AREA TOLL AUTHORITY REVENUE BOND			1	1.E FE	32,045,507	122.1290	35,966,991	29,450,000	31,930,488		(44,561)			6.907	6.208	AO	508,528	1,908,059	12/14/2022	10/01/2050
072024-WS-7	BAY AREA TOLL AUTHORITY			1	1.C FE	4,648,658	87.6020	3,911,429	4,465,000	4,627,353		(17,843)			2.574	2.091	AO	28,732	114,929	12/01/2021	04/01/2031
072024-WT-5	BAY AREA TOLL AUTHORITY			1	1.C FE	1,619,364	72.5440	1,381,963	1,905,000	1,622,305		2,941			3.552	4.434	AO	16,916	33,833	04/19/2022	04/01/2054
072024-XW-7	BAY AREA TOLL AUTHORITY			1	1.C FE	15,340,321	66.6470	10,246,976	15,375,000	15,340,346		25			3.126	3.136	AO	120,156	370,778	12/09/2022	04/01/2055
114894-ZW-1	BROWARD COUNTY FLORIDA			1	1.E FE	6,813,342	75.7430	5,180,821	6,840,000	6,815,338		786			3.477	3.501	AO	59,457	237,827	07/15/2020	10/01/2043
13017H-AP-1	CALIFORNIA EARTHQUAKE AUTHORIT REVENUE BONDS			1	1.G FE	11,151,400	100.8270	11,232,128	11,140,000	11,151,347		(53)			5.603	5.577	JJ	135,238		12/21/2022	07/01/2027
13032U-D8-8	CALIFORNIA HEALTH FACILITIES F			1	1.D FE	12,500,000	89.3300	11,166,250	12,500,000	12,500,000					4.190	4.190	JD	43,646	340,438	03/30/2022	06/01/2037
13032U-D9-6	CALIFORNIA HEALTH FACILITIES F			1	1.D FE	15,000,000	88.4360	13,265,400	15,000,000	15,000,000					4.353	4.353	JD	54,413	424,418	03/30/2022	06/01/2041
13077D-BY-7	CALIFORNIA STATE UNIVERSITY			1	1.D FE	6,744,410	84.8420	6,100,140	7,190,000	6,743,280		4,663			3.899	4.361	MN	46,723	152,158	12/21/2022	11/01/2047
13077D-KU-5	CALIFORNIA STATE UNIVERSITY			1	1.D FE	10,687,954	69.1870	7,659,001	11,070,000	10,687,576		(220)			2.975	3.139	MN	54,889	288,278	12/22/2022	11/01/2051
13077D-NK-4	CALIFORNIA STATE UNIVERSITY			1	1.D FE	10,737,085	70.3920	8,130,276	11,550,000	10,738,053		969			2.897	3.245	MN	55,767	253,922	12/23/2022	11/01/2051
13077D-RV-6	CALIFORNIA STATE UNIVERSITY			1	1.D FE	9,219,743	67.6420	6,686,412	9,885,000	9,221,001		1,258			2.939	3.288	MN	48,420	235,120	12/23/2022	11/01/2052
13077D-RW-4	CALIFORNIA STATE UNIVERSITY			1	1.D FE	15,142,072	67.3770	10,254,779	15,220,000	15,142,404		332			2.719	2.743	MN	68,972	410,841	10/06/2022	11/01/2052
15504R-ET-2	CENTRAL PUGET SOUND REGIONAL T REVENUE MUNI BOND			1	1.B FE	8,904,621	104.2990	9,094,873	8,720,000	8,874,845		(5,775)			5.491	5.321	MN	79,803	470,716	06/07/2022	11/01/2039
160853-VC-8	CHARLOTTE-MECKLENBURG HOSPITAL			1	1.D FE	8,197,592	67.9950	5,718,380	8,410,000	8,198,615		1,023			3.204	3.330	JJ	124,249	274,102	09/21/2022	01/15/2051
167593-AN-2	CHICAGO OHARE INTERNATIONAL AI			1	1.E FE	14,220	111.7760	11,178	10,000	13,819		(163)			6.395	3.415	JJ	320	640	06/23/2020	01/01/2040
167593-H6-2	CHICAGO OHARE INTERNATIONAL AI			1	1.E FE	22,735,227	88.0840	15,903,566	18,055,000	22,471,796		(109,769)			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.E FE	14,005,514	88.1630	12,417,759	14,085,000	13,998,724		(2,274)			4.572	4.600	JJ	321,983	49,606	10/20/2022	01/01/2054
167593-U2-6	CHICAGO OHARE INTERNATIONAL AI			1	1.E FE	2,000,000	75.8410	1,516,820	2,000,000	2,000,000					3.006	3.006	JJ	30,060	60,120	09/25/2020	01/01/2038
167725-AC-4	CHICAGO TRANSIT AUTHORITY			1	1.C FE	34,449,664	110.8380	28,014,305	25,275,000	33,988,941		(314,057)			6.899	4.137	JD	145,310	1,517,608	12/20/2022	12/01/2040
167725-AF-7	CHICAGO TRANSIT AUTHORITY REVENUE BONDS			1	1.C FE	25,571,249	110.8380	22,223,019	20,050,000	25,211,226		(154,201)			6.899	4.734	JD	115,271	980,693	11/30/2022	12/01/2040
167727-SW-7	CITY OF CHICAGO			1	1.F FE	7,089,300	108.7010	5,435,050	5,000,000	6,899,342		(77,998)			6.900	3.837	JJ	172,500	345,000	06/25/2020	01/01/2040
16772P-AQ-9	CHICAGO TRANSIT AUTHORITY			1	1.C FE	1,011,653	107.5750	882,115	820,000	991,755		(5,919)			6.200	4.476	JD	4,288	41,540	12/29/2022	12/01/2040
16772P-CX-2	CHICAGO TRANSIT AUTHORITY				1.C FE	8,191,763	83.6290	6,832,489	8,170,000	8,190,161		(835)			3.912	3.892	JD	26,634	319,610	01/14/2021	12/01/2040
167736-YU-5	CITY OF CHICAGO			1	1.F FE	7,122,650	109.0540	5,452,700	5,000,000	6,938,459		(75,304)			6.742	3.743	MN	56,183	337,100	06/23/2020	11/01/2040
18085P-MT-8	CLARK COUNTY NV			1	1.D FE	9,801,448	117.6290	8,704,546	7,400,000	9,762,651		(38,796)			6.820	4.540	JJ	252,340	252,340	05/02/2022	07/01/2045
20281P-KG-6	COMMONWEALTH FINANCING AUTHORI REVENUE BONDS			1	1.E FE	6,451,336	89.4850	4,836,664	5,405,000	6,374,166		(59,634)			4.144	2.560	JD	18,665	223,983	11/30/2021	06/01/2038
20281P-KT-8	COMMONWEALTH FINANCING AUTHORI REVENUE BONDS			1	1.E FE	5,160,000	87.7310	4,526,920	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	82.3230	15,913,036	19,330,000	19,413,779		(3,263)			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	72.0110	5,400,825	7,500,000	7,500,000					2.991	2.991	JD	18,694	224,325	06/17/2021	06/01/2042
235036-4W-7	DALLAS FORT WORTH TEXAS INTERN REVENUE BONDS			1	1.E FE	3,000,000	81.2230	2,436,690	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	74.9150	7,611,364	10,160,000	10,161,843		(67)			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	77.7360	9,328,320	12,000,000	12,071,587		(3,370)			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	69.9940	5,512,028	7,875,000	7,867,980		217			2.919	2.925	MN	38,312	229,871	03/10/2021	11/01/2050

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
235036-8N-3	DALLAS FORT WORTH TEXAS INTERN			1	1.E FE	15,000,000	71.7580	10,763,700	15,000,000	15,000,000					2.843	2.843	MN	71,075	415,789	10/28/2021	11/01/2046
23503C-AN-7	DALLAS FORT WORTH TEXAS INTERN			1	1.E FE	24,911,698	89.8820	22,461,512	24,990,000	24,902,673		(9,025)			4.507	4.481	MN	187,717	547,100	11/15/2022	11/01/2051
23503C-AP-2	DALLAS FORT WORTH TEXAS INTERN			1	1.E FE	7,571,741	83.2690	7,556,662	9,075,000	7,575,550		3,809			4.087	5.180	MN	61,816	195,750	10/27/2022	11/01/2051
235241-LS-3	DALLAS AREA RAPID TRANSIT REVENUE BOND			1	1.B FE	4,313,776	109.3880	4,512,255	4,125,000	4,292,632		(3,451)			5.999	5.663	JD	20,622	238,160	07/29/2022	12/01/2044
235241-LW-4	DALLAS AREA RAPID TRANSIT			1	1.B FE	7,206,043	96.7750	6,900,058	7,130,000	7,195,109		(1,543)			5.022	4.956	JD	29,839	354,804	11/08/2022	12/01/2048
235241-VU-7	DALLAS AREA RAPID TRANSIT			1	1.C FE	700,000	73.1460	512,022	700,000	700,000					2.428	2.428	JD	1,416	16,996	10/30/2020	12/01/2036
235241-WM-4	DALLAS AREA RAPID TRANSIT			2	1.B FE	13,475,869	65.8350	9,147,773	13,895,000	13,478,355		2,487			2.613	2.757	JD	30,256	344,851	09/21/2022	12/01/2048
235241-WR-3	DALLAS AREA RAPID TRANSIT			2	1.B FE	6,909,814	75.3600	5,987,352	7,945,000	6,927,127		17,314			3.000	3.798	JD	19,863	238,350	04/19/2022	12/01/2047
25477G-CY-9	THE DISTRICT OF COLUMBIA MUNI REVENUE BOND			1	1.B FE	16,153,658	103.8890	15,136,627	14,570,000	16,074,915		(76,959)			5.591	4.443	JD	67,884	814,609	04/20/2022	12/01/2034
25477G-EU-5	THE DISTRICT OF COLUMBIA REVENUE BONDS			1	1.B FE	7,855,952	104.0380	8,113,924	7,799,000	7,853,556		(2,888)			5.582	5.500	JD	36,278	435,340	02/14/2022	12/01/2035
254845-GQ-7	DISTRICT OF COLUMBIA WATER AND			1	1.C FE	11,226,484	103.1810	10,901,073	10,565,000	11,225,770		(714)			5.522	5.041	AO	145,850	165,660	12/13/2022	10/01/2044
254845-JZ-4	DISTRICT OF COLUMBIA WATER AND			1	1.B FE	16,216,673	86.5430	9,932,540	11,477,000	16,209,158		(7,458)			4.814	3.356	AO	138,126	513,750	10/13/2022	10/01/2114
254845-RM-4	DISTRICT OF COLUMBIA WATER AND			1	1.C FE	5,981,908	74.7830	4,561,763	6,100,000	5,980,095		(1,544)			3.207	3.285	AO	48,907	177,989	11/30/2022	10/01/2048
271014-TU-6	EAST BAY MUNICIPAL UTILITY DIS			1	1.A FE	12,998,151	109.1750	10,450,777	9,572,500	12,787,586		(123,195)			5.874	3.284	JD	46,857	371,163	12/13/2022	06/01/2040
341271-AD-6	FLORIDA HURRICANE CATASTROPHE			1	1.C FE	33,375,248	91.8150	31,439,292	34,242,000	33,552,713		178,458			1.258	2.079	JJ	215,382	340,188	04/21/2022	07/01/2025
341271-AE-4	FLORIDA HURRICANE CATASTROPHE			1	1.C FE	22,649,204	87.0670	20,021,057	22,995,000	22,681,958		32,754			1.705	2.015	JJ	196,032	315,382	12/19/2022	07/01/2027
341271-AF-1	FLORIDA HURRICANE CATASTROPHE			1	1.C FE	30,680,511	81.8810	26,472,127	32,330,000	30,694,959		14,746			2.154	2.867	JJ	348,194	468,495	12/19/2022	07/01/2030
343137-ML-6	FLORIDA STATE TURNPIKE AUTHORI			2	1.C FE	8,598,463	73.9420	7,142,797	9,660,000	8,618,573		20,110			3.000	3.690	JJ	144,900	144,900	04/11/2022	07/01/2046
345105-JE-1	FOOTHILL EASTERN TRANSPORTATIO REVENUE BONDS			1	2.B FE	15,421,487	75.5140	11,402,614	15,100,000	15,347,234		(30,477)			4.094	3.824	JJ	285,056	618,194	07/08/2021	01/15/2049
345105-JG-6	FOOTHILL EASTERN TRANSPORTATIO			1	1.E FE	9,268,483	71.7910	6,568,877	9,150,000	9,256,828		(11,654)			3.924	3.733	JJ	165,560	277,623	02/09/2022	01/15/2053
373539-K6-1	GEORGIA HOUSING FINANCE AUTHOR REVENUE BOND			2	1.A FE	2,698,238	99.1360	2,681,629	2,705,000	2,700,990		334			3.450	3.468	JD	7,777	93,323	03/08/2013	12/01/2032
37358M-FF-3	GEORGIA STATE ROAD & TOLLWAY A			2	1.A FE	8,173,270	76.2780	7,246,410	9,500,000	8,192,894		19,624			3.000	3.829	JJ	131,417	142,500	04/22/2022	07/15/2049
376061-AV-9	GILROY CALIFORNIA PUBLIC FACIL			2	1.C FE	3,104,786	76.6480	2,851,306	3,720,000	3,115,141		10,354			3.000	4.080	FA	46,500	55,800	04/26/2022	08/01/2046
38611T-AV-9	GRAND PARKWAY TRANSPORTATION C			1	1.C FE	2,545,947	102.4170	2,089,307	2,040,000	2,529,593		(15,360)			5.184	3.483	AO	26,438	99,922	06/15/2022	10/01/2042
38611T-DL-8	GRAND PARKWAY TRANSPORTATION C			1	1.C FE	29,436,560	70.9020	22,894,256	32,290,000	29,447,435		11,176			3.236	3.694	AO	261,226	780,119	10/18/2022	10/01/2052
39081J-DZ-8	GREAT LAKES WATER AUTHORITY			1	1.E FE	3,000,000	80.0840	2,402,520	3,000,000	3,000,000					3.473	3.473	JJ	52,095	104,190	05/01/2020	07/01/2041
451174-AX-4	IDAHO ENERGY RESOURCES AUTHORI			1	1.C FE	4,709,840	67.9560	3,210,921	4,725,000	4,707,974		(1,607)			2.861	2.869	MS	45,114	128,745	12/30/2022	09/01/2046
452024-GT-3	ILLINOIS MUNICIPAL ELECTRIC AG			1	1.E FE	18,264,953	108.6270	19,717,050	18,151,150	18,232,525		(4,718)			6.832	6.775	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	112.3980	11,239,800	10,000,000	10,017,069		(1,699)			7.288	7.257	FA	303,667	728,800	11/19/2010	02/01/2035
452227-SS-1	STATE OF ILLINOIS			1	1.G FE	2,943,180	78.9600	2,368,800	3,000,000	2,950,569		6,122			2.259	2.503	JD	3,012	82,077	10/08/2021	06/15/2030
452227-SV-4	STATE OF ILLINOIS			2	1.G FE	2,500,000	75.4430	1,886,075	2,500,000	2,500,000					2.659	2.659	JD	2,954	80,509	09/16/2021	06/15/2033
452227-SW-2	STATE OF ILLINOIS			2	1.G FE	2,500,000	74.5790	1,864,475	2,500,000	2,500,000					2.789	2.789	JD	3,099	84,445	09/16/2021	06/15/2034
452227-SX-0	STATE OF ILLINOIS			2	1.G FE	2,000,000	73.6500	1,473,000	2,000,000	2,000,000					2.889	2.889	JD	2,568	69,978	09/16/2021	06/15/2035
452252-FH-7	THE ILLINOIS STATE TOLL HIGHWA REVENUE BOND			1	1.D FE	7,892,307	107.3540	7,866,901	7,328,000	7,755,488		(31,041)			6.184	5.432	JJ	226,582	453,164	11/21/2019	01/01/2034
452252-FK-0	THE ILLINOIS STATE TOLL HIGHWA MUNICIPLE REVENUE BOND				1.D FE	20,107,707	104.9800	20,681,060	19,700,000	20,049,511		(23,439)			5.851	5.629	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	71.9430	7,194,300	10,000,000	10,000,000					3.051	3.051	JJ	152,550	223,740	10/01/2021	01/01/2051
47770V-AY-6	JOBSOHIO BEVERAGE SYSTEM			1	1.D FE	8,193,597	96.9500	8,046,850	8,300,000	8,193,144		(453)			3.985	4.380	JJ	165,378	19,925	12/15/2022	01/01/2029
47770V-AZ-3	JOBSOHIO BEVERAGE SYSTEM			1	1.D FE	15,464,123	96.4630	13,172,023	13,655,000	15,329,111		(135,011)			4.532	2.997	JJ	309,422	309,422	04/19/2022	01/01/2035
47770V-BQ-2	JOBSOHIO BEVERAGE SYSTEM			1	1.D FE	6,987,840	78.1290	5,750,294	7,360,000	6,977,335		(6,659)			2.833	3.199	JJ	104,254	112,187	10/18/2022	01/01/2038
485424-NF-8	KANSAS DEPARTMENT OF TRANSPORT			1	1.C FE	9,914,494	97.3000	9,754,325	10,025,000	9,906,532		(3,183)			4.596	4.706	MS	153,583	64,344	10/11/2022	09/01/2035
485429-Z7-2	KANSAS DEVELOPMENT FINANCE AUT			1	1.E FE	29,762,340	94.4530	29,129,305	30,840,000	29,896,532		21,684			4.927	5.158	AO	320,781	1,519,487	09/21/2015	04/15/2045
48542R-SV-7	KANSAS DEVELOPMENT FINANCE AUT			1	1.D FE	11,000,000	67.4310	7,417,410	11,000,000	11,000,000					2.774	2.774	MN	50,857	305,140	08/18/2021	05/01/2051
54445C-AK-9	LOS ANGELES WORLD AIRPORTS			1	1.E FE	10,000,000	83.6660	8,366,600	10,000,000	10,000,000					4.242	4.242	MN	54,203	281,622	03/03/2022	05/15/2048
544495-UG-7	LOS ANGELES DEPARTMENT OF WATE MUNI BOND			1	1.D FE	15,488,913	106.8930	16,370,663	15,315,000	15,488,625		(288)			5.716	5.607	JJ	437,703	771,660	12/09/2022	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	6,854,289	117.7150	7,675,018	6,520,000	6,843,235		(8,274)			6.574	6.120	JJ	214,312	409,232	07/29/2022	07/01/2045
544495-WA-8	LOS ANGELES DEPARTMENT OF WATE			1	1.C FE	18,022,590	118.2760	13,607,654	11,505,000	17,765,898		(131,606)			6.603	3.494	JJ	379,838	553,001	07/13/2022	07/01/2050
544712-2H-4	LOS ANGELES COUNTY METROPOLITA REVENUE BOND			1	1.B FE	11,598,585	105.0430	11,791,077	11,225,000	11,551,086		(14,518)			5.735	5.443	JD	53,646	643,754	02/01/2022	06/01/2039
54473E-NS-9	LOS ANGELES COUNTY CALIFORNIA			1	1.C FE	1,958,846	122.7550	1,767,672	1,440,000	1,948,977		(9,869)			7.618	4.337	FA	45,708		08/04/2022	08/01/2040
54627D-CV-1	LOUISIANA HOUSING CORPORATION REVENUE BONDS			2	1.A FE	530,000	98.3970	521,504	530,000	530,000					3.600	3.600	JD	1,590	19,080	09/19/2018	12/01/2033
546475-VT-8	STATE OF LOUISIANA			1	1.D FE	10,000,000	75.4330	7,543,300	10,000,000	10,000,000					2.952	2.952	MN	49,200	224,680	01/13/2022	05/01/2041
546589-QY-1	LOUISVILLE & JEFFERSON COUNTY REVENUE MUNI BOND				1.D FE	9,959,200	111.1440	11,114,400	10,000,000	9,965,945		809			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	4,205,000	98.3330	4,134,903	4,205,000	4,205,000					3.450	3.450	MN	18,537	145,073	01/24/2013	11/15/2032
57421C-AV-6	MARYLAND HEALTH AND HIGHER EDU			1	1.F FE	8,933,628	71.1830	6,584,428	9,250,000	8,935,770		2,776			3.052	3.283	JJ	141,155	241,871	09/13/2022	07/01/2040
57421C-AW-4	MARYLAND HEALTH AND HIGHER EDU			1	1.F FE	6,223,632	65.4600	4,078,158	6,230,000	6,223,783		151			3.197	3.203	JJ	99,587	189,902	01/28/2022	07/01/2050
574300-HZ-5	MARYLAND TRANSPORTATION AUTHOR				1.C FE	7,931,837	105.3110	6,097,507	5,790,000	7,868,774		(63,063)			5.888	3.434	JJ	170,458	170,458	01/28/2022	07/01/2043
576000-KV-4	MASSACHUSETTS SCHOOL BUILDING			1	1.B FE	7,324,831	102.4320	6,955,133	6,790,000	7,298,901		(12,005)			5.715	4.906	FA	146,596	22,860	12/22/2022	08/15/2039
576000-XQ-1	MASSACHUSETTS SCHOOL BUILDING			1	1.C FE	7,721,643	80.6780	6,155,731	7,630,000	7,709,127		(12,516)			3.395	3.196	AO	54,686	256,832	06/08/2022	10/15/2040
576000-ZJ-5	MASSACHUSETTS SCHOOL BUILDING			1	1.B FE	4,765,750	81.6430	4,082,150	5,000,000	4,788,700		22,950			1.753	2.431	FA	33,112	43,825	03/07/2022	08/15/2030
576000-ZW-6	MASSACHUSETTS SCHOOL BUILDING			1	1.B FE	5,620,597	73.0430	4,185,364	5,730,000	5,619,818		1,075			2.950	3.073	MN	21,599	158,268	08/04/2022	05/15/2043
576004-HE-8	COMMONWEALTH OF MASSACHUSETTS			1	1.A FE	12,500,000	94.3130	11,789,125	12,500,000	12,500,000					3.769	3.770	JJ	158,350		08/17/2022	07/15/2029
576004-HG-3	COMMONWEALTH OF MASSACHUSETTS			1	1.A FE	15,000,000	96.5470	14,482,050	15,000,000	15,000,000					4.110	4.110	JJ	207,213		08/17/2022	07/15/2031
57604T-AD-8	COMMONWEALTH OF MASSACHUSETTS MUNI BOND REVENUE BOND				1.B FE	7,040,627	103.2390	7,185,434	6,960,000	7,034,550		(4,666)			5.731	5.603	JD	33,240	398,878	09/08/2021	06/01/2040
576051-ZT-6	MASSACHUSETTS WATER RESOURCES			2	1.B FE	7,456,925	73.5760	5,518,200	7,500,000	7,458,495		1,570			2.823	2.862	FA	88,219	128,799	01/06/2022	08/01/2041
592041-WJ-2	THE HEALTH AND EDUCATIONAL FAC			1	1.F FE	4,105,575	96.4040	4,067,285	4,219,000	4,106,559		984			4.053	4.891	JJ	82,509		12/30/2022	07/01/2026
592041-XW-2	THE HEALTH AND EDUCATIONAL FAC			1	1.A FE	4,350,760	75.0340	3,001,360	4,000,000	4,341,267		(9,493)			3.437	2.936	AO	34,370	137,480	01/06/2022	10/01/2046
592125-AM-0	NASHVILLE & DAVIDSON COUNTY ME			1	1.D FE	11,321,000	111.7090	11,170,900	10,000,000	11,314,017		(6,983)			6.731	5.641	JJ	336,550		10/03/2022	07/01/2043
59259N-ZH-9	METROPOLITAN TRANSPORTATION AU REVENUE BONDS			1	1.C FE	40,661,582	122.4940	43,718,109	35,690,000	39,470,345		(129,437)			7.336	6.291	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	96.2760	23,823,496	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	17,097,613	103.2880	13,489,413	13,060,000	16,917,666		(148,228)			6.668	4.167	MN	111,274	581,783	12/09/2022	11/15/2039
59259Y-BZ-1	METROPOLITAN TRANSPORTATION AU			1	1.G FE	11,698,266	102.9450	8,889,301	8,635,000	11,473,524		(116,426)			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	20,337,186	103.3670	16,492,205	15,955,000	19,984,873		(141,303)			6.687	4.565	MN	136,328	732,561	12/22/2022	11/15/2040
59259Y-GF-0	METROPOLITAN TRANSPORTATION AU MUNI BONDS			1	1.G FE	13,912,903	104.4900	13,097,822	12,535,000	13,899,556		(8,333)			6.814	5.824	MN	109,139	197,095	12/22/2022	11/15/2040
59261A-G7-6	METROPOLITAN TRANSPORTATION AU			1	1.G FE	14,136,190	86.3000	11,909,400	13,800,000	14,117,974		(7,127)			5.175	5.014	MN	91,253	686,464	11/30/2022	11/15/2049
592643-AA-8	METROPOLITAN WASHINGTON AIRPOR				2.A FE	13,697,784	122.8590	9,675,146	7,875,000	13,478,926		(157,217)			7.462	3.166	AO	146,908	587,633	09/10/2021	10/01/2046
59333N-T5-2	MIAMI-DADE COUNTY FLORIDA			1	1.E FE	2,250,000	80.0370	1,800,833	2,250,000	2,250,000					2.136	2.136	AO	12,015	48,060	12/10/2020	10/01/2030
59333N-U7-6	MIAMI-DADE COUNTY FLORIDA			1	1.E FE	2,600,000	80.0370	2,080,962	2,600,000	2,600,000					2.136	2.136	AO	13,884	55,536	12/10/2020	10/01/2030
59333N-V4-2	MIAMI-DADE COUNTY FLORIDA			1	1.E FE	1,000,000	73.8990	738,990	1,000,000	1,000,000					2.686	2.686	AO	6,715	26,860	12/10/2020	10/01/2035
59333N-V5-9	MIAMI-DADE COUNTY FLORIDA			1	1.E FE	1,410,000	72.7780	1,026,170	1,410,000	1,410,000					2.736	2.736	AO	9,644	38,578	12/10/2020	10/01/2036
59333N-V6-7	MIAMI-DADE COUNTY FLORIDA			1	1.E FE	1,000,000	71.6740	716,740	1,000,000	1,000,000					2.786	2.786	AO	6,965	27,860	12/10/2020	10/01/2037
59333P-3W-6	MIAMI-DADE COUNTY FLORIDA			2	1.F FE	9,629,422	88.3150	7,842,372	8,880,000	9,468,105		(91,949)			4.280	3.014	AO	95,016	380,064	01/05/2022	10/01/2041
59334D-LS-1	MIAMI DADE COUNTY FLORIDA WATE			2	1.D FE	5,500,000	80.1180	4,406,490	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	6,533,940	71.4220	4,999,540	7,000,000	6,550,653		15,006			2.600	3.036	JJ	91,000	117,000	02/07/2022	07/01/2042
59447T-XW-8	MICHIGAN FINANCE AUTHORITY			1	1.D FE	6,317,669	83.8230	6,345,401	7,570,000	6,332,753		15,084			3.084	4.912	JD	19,455	88,973	12/09/2022	12/01/2034
59447T-XX-6	MICHIGAN FINANCE AUTHORITY			1	1.D FE	121,603	80.1310	88,144	110,000	120,998		(473)			3.384	2.678	JD	310	3,722	09/15/2021	12/01/2040
594615-HY-5	MICHIGAN STATE BUILDING AUTHOR			1	1.C FE	2,105,567	72.8820	1,989,679	2,730,000	2,106,398		831			2.705	4.599	AO	15,590		12/15/2022	10/15/2040
594698-SJ-2	MICHIGAN STRATEGIC FUND			1	1.C FE	10,000,000	72.0220	7,202,200	10,000,000	10,000,000					3.225	3.225	MS	107,500	369,979	06/23/2021	09/01/2047
594712-WY-3	MICHIGAN STATE UNIVERSITY			1	1.C FE	14,869,243	73.6940	11,223,596	15,230,000	14,869,402		159			4.165	4.267	FA	239,636	272,169	10/11/2022	08/15/2122
603798-CQ-0	MINNEAPOLIS SAINT PAUL HOUSING REVENUE BONDS			2	1.B FE	70,000	94.8980	66,429	70,000	70,000					4.100	4.100	JD	239	2,870	12/14/2011	12/01/2029

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
60636A-MQ-3	MISSOURI HEALTH & EDUCATIONAL REVENUE BONDS			1	1.B FE	802,484	80.7760	589,665	730,000	796,160		(1,977)			3.651	3.094	JJ	12,290	26,652	09/10/2019	01/15/2046
60636A-PP-2	MISSOURI HEALTH & EDUCATIONAL REVENUE BONDS			1	1.B FE	3,252,091	76.6510	2,506,488	3,270,000	3,246,158		(3,920)			3.652	3.633	FA	45,114	63,545	12/08/2022	08/15/2057
60636A-VL-4	MISSOURI HEALTH & EDUCATIONAL REVENUE BONDS			1	1.B FE	12,127,434	73.0880	8,547,642	11,695,000	12,106,467		(19,104)			3.229	3.006	MN	48,253	320,720	12/23/2022	05/15/2050
60636W-NU-5	MISSOURI HIGHWAYS AND TRANSPOR			1	1.B FE	5,013,350	103.1340	5,156,700	5,000,000	5,013,232		(118)			5.445	5.411	MN	45,375		11/07/2022	05/01/2033
607120-EZ-1	MOBILE AIRPORT AUTHORITY TAXABLE REV BOND SERIES 2013			1	1.F	39,405,408	94.3840	37,189,152	39,402,149	39,404,023		(177)			3.810	3.827	FMAN	216,843	1,501,222	10/01/2014	11/09/2032
607120-FL-1	MOBILE AIRPORT AUTHORITY TAXABLE REV BND SERIES 2019A1			1	1.F	19,776,703	85.9410	16,996,377	19,776,703	19,776,703					3.180	3.192	FMAN	90,841	628,899	06/17/2019	05/09/2039
607120-FM-9	MOBILE AIRPORT AUTHORITY TAXABLE REV BND SERIES 2019A2			1	1.F	13,626,796	86.2600	11,754,423	13,626,796	13,626,796					3.230	3.243	FMAN	63,577	440,146	01/21/2020	05/09/2039
607120-FN-7	MOBILE AIRPORT AUTHORITY TAXABLE REV BND SERIES 2019B1			1	1.F	8,470,635	85.9410	7,279,783	8,470,635	8,470,635					3.180	3.192	FMAN	38,908	269,366	06/17/2019	05/09/2039
607120-FP-2	MOBILE AIRPORT AUTHORITY TAXABLE REV BND SERIES 2019B2			1	1.F	15,897,928	86.2600	13,713,493	15,897,928	15,897,928					3.230	3.243	FMAN	74,173	513,503	01/21/2020	05/09/2039
61204K-JR-3	MONTANA FACILITY FINANCE AUTHO			2	1.B FE	16,910,000	94.5960	15,996,184	16,910,000	16,910,000					4.750	4.750	MN	91,478	803,225	12/15/2014	05/20/2037
626207-YF-5	MUNICIPAL ELECTRIC AUTHORITY O REVENUE BONDS			1	1.G FE	58,343,851	106.9740	45,707,851	42,728,000	57,932,572		(189,322)			6.637	4.547	AO	708,964	2,229,401	10/13/2022	04/01/2057
626207-YM-0	MUNICIPAL ELECTRIC AUTHORITY O REVENUE BONDS			1	1.F FE	30,284,952	107.9590	25,153,367	23,299,000	30,080,939		(78,657)			6.655	4.872	AO	387,637	1,114,080	12/23/2022	04/01/2057
626207-YS-7	MUNICIPAL ELECTRIC AUTHORITY O			1	2.A FE	13,001,205	101.2890	10,535,069	10,401,000	12,944,205		(26,666)			7.055	5.438	AO	183,448	489,546	10/20/2022	04/01/2057
62620H-FD-9	MUNICIPAL ELECTRIC AUTHORITY O			1	2.A FE	10,000,000	94.7150	9,471,500	10,000,000	10,000,000					6.474	6.474	JJ	303,918		06/30/2022	07/01/2045
63968A-4N-2	NEBRASKA PUBLIC POWER DISTRICT			2	1.E FE	2,389,269	112.7710	2,142,649	1,900,000	2,328,803		(49,091)			5.000	1.941	JJ	47,500	69,667	02/25/2021	01/01/2035
63968M-ZQ-5	NEBRASKA INVESTMENT FINANCE AU				1.B FE	1,275,000	91.4530	1,166,026	1,275,000	1,275,000					2.150	2.150	MS	9,138	14,239	01/28/2022	03/01/2031
645913-AA-2	NEW JERSEY ECONOMIC DEVELOPMEN REVENUE BONDS				1.G FE	26,556,052	107.6500	24,335,359	22,606,000	25,838,752		(352,696)			7.425	4.694	FA	634,098	912,607	09/15/2022	02/15/2029
645913-BD-5	NEW JERSEY ECONOMIC DEVELOPMEN	@			1.E FE	7,601,090	89.7950	7,695,432	8,570,000	7,688,024		86,934			0.000	5.183	N/A			10/06/2022	02/15/2025
645913-BW-3	NEW JERSEY ECONOMIC DEVELOPMEN			1	1.C FE	3,117,452	110.7400	2,879,240	2,600,000	3,071,178		(46,274)			7.398	4.062	FMAN	24,578	144,261	04/20/2022	02/15/2029
646136-6R-7	NEW JERSEY STATE TRANSPORTATIO REVENUE BONDS			1	1.G FE	5,000,000	82.7050	4,135,250	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	1.G FE	3,000,000	80.3220	2,409,660	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	1.G FE	18,523,292	107.5750	15,469,285	14,380,000	18,176,902		(128,990)			6.561	4.402	JD	42,293	878,518	12/29/2022	12/15/2040
646136-XS-5	NEW JERSEY STATE TRANSPORTATIO REV BOND			1	1.G FE	33,662,513	100.7470	33,981,963	33,730,000	33,699,495		4,175			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.E FE	47,215,099	123.9630	35,764,565	28,851,000	45,964,472		(855,898)			7.414	2.716	JJ	1,069,507	1,607,059	01/13/2022	01/01/2040
646139-X8-3	NEW JERSEY TURNPIKE AUTHORITY REVENUE BONDS			1	1.E FE	72,320,896	120.5820	57,479,028	47,668,000	71,121,131		(849,456)			7.102	3.398	JJ	1,692,691	2,146,011	12/14/2022	01/01/2041
646140-DW-0	NEW JERSEY TURNPIKE AUTHORITY			2	1.E FE	1,250,000	76.2260	952,825	1,250,000	1,250,000					2.113	2.113	JJ	13,206	26,413	01/22/2021	01/01/2033
646140-DX-8	NEW JERSEY TURNPIKE AUTHORITY			2	1.E FE	1,220,000	75.0750	915,915	1,220,000	1,220,000					2.213	2.213	JJ	13,499	26,999	01/22/2021	01/01/2034
646140-DY-6	NEW JERSEY TURNPIKE AUTHORITY			2	1.E FE	1,000,000	73.5750	735,750	1,000,000	1,000,000					2.313	2.313	JJ	11,565	23,130	01/22/2021	01/01/2035
646140-EA-7	NEW JERSEY TURNPIKE AUTHORITY			2	1.E FE	5,000,000	70.5320	3,526,600	5,000,000	5,000,000					2.782	2.782	JJ	69,550	139,100	01/22/2021	01/01/2040
64966T-FD-1	NEW YORK CITY HOUSING DEVELOPM REVENUE BONDS				1.A FE	25,127,333	95.0820	23,295,090	24,500,000	25,051,312		(14,335)			3.709	3.590	MON	75,725	908,705	05/09/2019	02/15/2048
64971M-4P-4	NEW YORK CITY TRANSITIONAL FIN MUNI BONDS			1	1.A FE	641,118	102.6420	615,852	600,000	640,140		(978)			5.508	4.862	FA	13,770	16,524	06/14/2022	08/01/2037
64971M-5L-2	NEW YORK CITY TRANSITIONAL FIN MUNI BONDS				1.A FE	1,366,877	102.5910	1,241,351	1,210,000	1,362,253		(4,623)			5.572	4.123	MN	11,237	33,711	08/04/2022	11/01/2038
64971M-ZG-0	NEW YORK CITY TRANSITIONAL FIN MUNI BOND			1	1.A FE	37,680,000	103.5370	39,012,742	37,680,000	37,680,000					5.767	5.767	FA	905,419	2,173,006	10/16/2009	08/01/2036
64972F-H2-5	NEW YORK CITY MUNICIPAL WATER MUNI BOND			1	1.B FE	17,600,000	108.1610	19,036,336	17,600,000	17,600,000					5.750	5.750	JD	44,978	1,012,000	10/27/2009	06/15/2041
64972F-K8-8	NEW YORK CITY MUNICIPAL WATER MUNI BOND			1	1.B FE	7,049,764	110.3030	5,564,786	5,045,000	6,989,670		(60,095)			5.952	3.261	JD	13,346	300,278	02/23/2022	06/15/2042
64972F-L2-0	NEW YORK CITY MUNICIPAL WATER REVENUE MUNI BOND				1.B FE	14,925,117	110.9640	13,654,120	12,305,000	14,851,854		(61,857)			6.011	4.368	JD	32,874	619,434	08/18/2022	06/15/2042
64972F-T3-0	NEW YORK CITY MUNICIPAL WATER REVENUE BONDS			1	1.B FE	3,125,153	107.6210	2,389,186	2,220,000	3,065,874		(30,901)			5.724	3.075	JD	5,648	114,623	12/23/2022	06/15/2042
64972F-T6-3	NEW YORK CITY MUNICIPAL WATER			1	1.B FE	23,744,505	103.9240	19,632,283	18,891,000	23,589,604		(150,020)			5.440	3.642	JD	45,674	1,027,670	02/18/2022	06/15/2043
64972F-Y3-4	NEW YORK CITY MUNICIPAL WATER REVENUE BONDS			1	1.B FE	7,400,718	109.4460	6,413,536	5,860,000	7,370,534		(30,184)			5.882	4.043	JD	15,319	199,694	12/23/2022	06/15/2044
64972H-RB-0	NEW YORK CITY TRANSITIONAL FIN REVENUE MUNI BOND				1.C FE	11,187,052	112.0460	12,364,276	11,035,000	11,134,951		(7,397)			6.828	6.696	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	101.4100	10,191,705	10,050,000	10,109,125		(2,190)			5.389	5.335	MS	159,469	541,595	12/15/2014	03/15/2040

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
649902-T3-7	DORMITORY AUTHORITY OF THE STA REVENUE BONDS			1	1.B FE	12,399,826	103.4690	11,929,976	11,530,000	12,340,531		(15,018)			5.600	4.979	MS	190,117	49,560	09/23/2022	03/15/2040
649902-ZR-7	DORMITORY AUTHORITY OF THE STA REVENUE BONDS MUNI				1.B FE	8,638,000	100.5610	10,056,100	10,000,000	9,646,958		114,213			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	14,708,850	76.2470	11,437,050	15,000,000	14,727,320		18,470			2.202	2.385	MS	97,255	405,535	02/09/2022	03/15/2034
64990F-MT-8	DORMITORY AUTHORITY OF THE STA MUNI REVENUE BOND			1	1.B FE	25,333,073	102.5650	25,759,200	25,115,000	25,284,452		(15,636)			5.628	5.526	MS	416,189	1,413,472	10/11/2019	03/15/2039
64990F-RB-2	DORMITORY AUTHORITY OF THE STA REVENUE BONDS			1	1.B FE	6,000,000	78.6620	4,719,720	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.B FE	5,862,256	73.6380	4,271,004	5,800,000	5,859,695		(2,197)			3.190	3.119	FA	69,896	185,020	10/27/2021	02/15/2043
64990F-Y7-3	DORMITORY AUTHORITY OF THE STA			1	1.B FE	5,000,000	88.3880	4,419,400	5,000,000	5,000,000					3.229	3.229	MS	47,538	76,240	03/16/2022	03/15/2030
64990F-Y8-1	DORMITORY AUTHORITY OF THE STA			1	1.B FE	5,000,000	87.5450	4,377,250	5,000,000	5,000,000					3.329	3.329	MS	49,010	78,601	03/16/2022	03/15/2031
64990G-GK-2	DORMITORY AUTHORITY OF THE STA			2	1.E FE	6,066,521	87.3820	4,806,010	5,500,000	5,903,355		(64,401)			4.946	3.489	FA	113,346	272,030	06/24/2020	08/01/2048
64990G-WW-8	DORMITORY AUTHORITY OF THE STA			1	1.E FE	6,871,619	75.9130	5,203,836	6,855,000	6,870,430		(547)			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	82.0580	976,490	1,190,000	1,202,241		(877)			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	5,141,648	78.1700	4,017,938	5,140,000	5,141,492		(156)			3.500	3.495	JJ	89,950	177,450	02/18/2022	01/01/2042
65000B-HF-8	DORMITORY AUTHORITY OF THE STA			1	1.E FE	7,500,000	68.2540	5,119,050	7,500,000	7,500,000					2.873	2.873	JJ	107,738	125,095	11/19/2021	07/01/2041
650035-TD-0	THE NEW YORK STATE URBAN DEVEL MUNI REVENUE BOND				1.B FE	19,416,432	102.6950	19,096,135	18,595,000	19,350,549		(23,394)			5.770	5.377	MS	315,919	746,927	12/23/2022	03/15/2039
650035-VB-1	THE NEW YORK STATE URBAN DEVEL MUNI REVENUE BOND				1.B FE	15,000,000	103.1280	15,469,200	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	1,555,000	96.1070	1,494,464	1,555,000	1,555,000					4.248	4.248	MS	22,019	66,056	04/09/2020	09/01/2035
66285W-B2-1	NORTH TEXAS TOLLWAY AUTHORITY			2	1.E FE	285,000	70.9930	202,330	285,000	285,000					3.079	3.079	JJ	4,388	8,775	10/02/2020	01/01/2042
66285W-E5-1	NORTH TEXAS TOLLWAY AUTHORITY			2	1.E FE	5,000,000	74.8130	3,740,650	5,000,000	5,000,000					3.011	3.011	JJ	75,275	150,550	05/06/2021	01/01/2043
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY MUNI BOND				1.E FE	34,177,906	118.5210	26,897,156	22,694,000	33,719,010		(245,562)			6.718	3.717	JJ	762,291	881,670	10/19/2022	01/01/2049
67756Q-XJ-1	OHIO HOUSING FINANCE AGENCY MUNI BONDS			2	1.A FE	645,000	96.8130	624,444	645,000	645,000					3.550	3.550	MS	7,633	22,898	09/12/2018	09/01/2033
67756Q-XK-8	OHIO HOUSING FINANCE AGENCY MUNI BONDS			2	1.A FE	535,000	97.6640	522,502	535,000	535,000					3.800	3.800	MS	6,777	20,330	09/12/2018	09/01/2038
67760H-NB-3	OHIO TURNPIKE AND INFRASTRUCTU REVENUE BONDS			2	1.E FE	9,358,430	71.2840	6,896,727	9,675,000	9,342,586		(4,977)			3.216	3.330	FA	117,545	276,737	10/19/2022	02/15/2048
677632-G8-8	THE OHIO STATE UNIVERSITY REVENUE BOND			1	1.C FE	3,141,537	83.7610	2,566,437	3,064,000	3,134,626		(3,311)			3.798	3.634	JD	9,698	109,420	12/23/2022	12/01/2046
677632-MV-0	THE OHIO STATE UNIVERSITY REVENUE BONDS			1	1.C FE	10,105,754	100.2620	10,106,410	10,080,000	10,105,390		(364)			4.910	4.888	JD	41,244	487,072	08/09/2022	06/01/2040
677632-PA-3	THE OHIO STATE UNIVERSITY			1	1.C FE	10,565,441	82.3080	8,652,217	10,512,000	10,565,345		(24)			4.800	4.770	JD	42,048	265,944	11/29/2022	06/01/2111
67766W-QG-0	OHIO WATER DEVELOPMENT AUTHORI			1	1.A FE	9,013,847	99.0540	8,449,306	8,530,000	8,993,979		(17,798)			4.879	4.284	JD	34,682	232,484	10/19/2022	12/01/2034
678908-4A-9	OKLAHOMA DEVELOPMENT FINANCE A				1.A FE	10,000,000	94.6770	9,467,700	10,000,000	10,000,000					4.851	4.851	FA	216,948		07/08/2022	02/01/2045
678908-4B-7	OKLAHOMA DEVELOPMENT FINANCE A				1.A FE	5,500,000	94.0560	5,173,080	5,500,000	5,500,000					5.087	5.087	FA	125,126		07/08/2022	02/01/2052
678908-4C-5	OKLAHOMA DEVELOPMENT FINANCE A				1.A FE	5,000,000	94.7020	4,735,100	5,000,000	5,000,000					3.877	3.877	MN	67,848		08/19/2022	05/01/2037
678908-4D-3	OKLAHOMA DEVELOPMENT FINANCE A				1.A FE	12,390,712	90.8120	11,260,688	12,400,000	12,390,859		147			4.380	4.385	MN	190,092		08/19/2022	11/01/2045
678908-4E-1	OKLAHOMA DEVELOPMENT FINANCE A				1.A FE	17,482,500	91.4960	16,011,800	17,500,000	17,482,788		288			4.714	4.720	MN	288,733		08/19/2022	05/01/2052
678908-4G-6	OKLAHOMA DEVELOPMENT FINANCE A REVENUE BONDS				1.A FE	10,000,000	92.6990	9,269,900	10,000,000	10,000,000					4.623	4.621	JD	146,395		08/31/2022	06/01/2044
68607D-NL-5	OREGON DEPARTMENT OF TRANSPORT			1	1.B FE	4,215,669	107.3570	3,537,413	3,295,000	4,141,130		(58,277)			5.834	3.000	MN	24,563	119,889	12/19/2022	11/15/2034
68608W-AL-6	OREGON STATE UNIVERSITY			1	1.D FE	17,187,364	69.2080	11,699,612	16,905,000	17,145,599		(30,261)			3.424	3.196	MS	192,942	578,228	03/16/2022	03/01/2060
690299-AB-8	CITY OF OVERLAND PARK KANSAS FEDTAXABLE REV BD SER 2013A			1	3.C	25,154,801	85.4820	21,502,875	25,154,801	25,154,801					3.800	3.830	MON	63,726	955,882	09/30/2013	10/07/2028
709221-TF-2	PENNSYLVANIA TURNPIKE COMMISSI REVENUE BONDS			1	1.D FE	388,128	106.1050	323,620	305,000	378,809		(3,645)			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	1,044,229	100.4410	843,704	840,000	1,029,357		(4,869)			5.511	3.981	JD	3,858	46,292	01/27/2022	12/01/2045
709223-ZZ-7	PENNSYLVANIA TURNPIKE COMMISSI REVENUE BONDS				1.E FE	10,614,578	100.7150	10,736,218	10,660,000	10,619,851		618			5.561	5.588	JD	49,398	592,803	10/05/2010	12/01/2049
709235-T7-0	THE PENNSYLVANIA STATE UNIVERS			1	1.C FE	7,174,240	71.3190	5,031,555	7,055,000	7,168,705		(5,177)			2.790	2.672	MS	65,612	196,835	12/07/2021	09/01/2043
709235-T8-8	THE PENNSYLVANIA STATE UNIVERS			1	1.C FE	1,734,554	65.6110	1,279,415	1,950,000	1,735,844		1,291			2.840	3.448	MS	18,460	38,624	10/11/2022	09/01/2050
717893-U3-3	CITY OF PHILADELPHIA			2	1.E FE	3,748,211	69.8710	2,585,227	3,700,000	3,742,587		(4,386)			2.926	2.773	JJ	54,131	108,563	09/08/2021	07/01/2045
73358W-3L-6	PORT AUTHORITY OF NY & NJ REVENUE BONDS			1	1.D FE	13,532,238	65.2170	9,205,380	14,115,000	13,527,317		(1,433)			3.287	3.443	FA	193,317	385,565	12/23/2022	08/01/2069
73358W-AJ-3	PORT AUTHORITY OF NY & NJ				1.D FE	5,032,488	105.4890	4,214,286	3,995,000	4,896,106		(113,549)			6.040	2.451	JD	20,108	202,038	12/13/2022	12/01/2029
73358W-CW-2	PORT AUTHORITY OF NY & NJ				1.D FE	3,378,847	104.4250	3,200,626	3,065,000	3,356,692		(4,262)			5.647	4.840	MN	28,847	37,553	12/20/2022	11/01/2040

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
73358W-CX-0	PORT AUTHORITY OF NY & NJ				1.D FE	2,145,560	104.4250	2,088,500	2,000,000	2,145,430		(130)			5.647	5.024	MN	18,823		12/20/2022	11/01/2040
73358W-EK-6	PORT AUTHORITY OF NY & NJ REVENUE BONDS				1.D FE	33,384,184	94.2800	31,437,666	33,345,000	33,382,009		(728)			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.D FE	16,325,797	83.7380	13,389,706	15,990,000	16,312,791		(5,487)			4.229	4.112	AO	142,757	671,565	11/29/2022	10/15/2057
73358W-JA-3	PORT AUTHORITY OF NY & NJ			1	1.D FE	51,794,719	86.7740	39,404,073	45,410,000	51,565,718		(76,146)			4.458	3.782	AO	507,151	1,701,842	12/30/2022	10/01/2062
73358W-RP-1	PORT AUTHORITY OF NY & NJ			1	1.D FE	1,632,663	97.0470	1,251,906	1,290,000	1,605,698		(8,613)			4.960	3.435	FA	26,660	63,984	10/29/2019	08/01/2046
73358W-RQ-9	PORT AUTHORITY OF NY & NJ			2	1.D FE	516,662	99.6230	453,285	455,000	484,254		(18,185)			5.310	1.200	FA	10,067	24,161	03/12/2021	08/01/2046
73358W-X9-0	PORT AUTHORITY OF NY & NJ			1	1.D FE	1,134,859	82.3910	1,029,888	1,250,000	1,133,176		(951)			4.031	4.623	MS	17,123	11,085	12/30/2022	09/01/2048
73358W-XQ-2	PORT AUTHORITY OF NY & NJ			1	1.D FE	18,771,550	92.6660	14,460,529	15,605,000	18,678,836		(64,854)			4.810	3.678	AO	158,460	586,339	10/26/2022	10/15/2065
73358X-CN-0	THE PORT AUTHORITY OF NEW YORK			2	1.D FE	5,971,784	64.6040	4,431,834	6,860,000	5,976,243		4,460			3.175	3.801	JJ	100,432	63,500	10/06/2022	07/15/2060
73358X-DP-4	THE PORT AUTHORITY OF NEW YORK			1	1.D FE	14,000,000	70.7510	9,905,140	14,000,000	14,000,000					3.139	3.139	FA	166,018	275,883	12/16/2021	02/15/2051
73474T-AT-7	PORT OF MORROW			1	1.C FE	7,000,000	70.8500	4,959,500	7,000,000	7,000,000					2.543	2.543	MS	59,337	178,010	06/12/2020	09/01/2040
759136-QP-2	REGIONAL TRANSPORTATION DISTRI			1	1.C FE	15,450,314	109.7220	12,102,337	11,030,000	15,357,638		(74,082)			5.844	3.600	MN	107,432	644,593	03/08/2022	11/01/2050
769036-BQ-6	RIVERSIDE CALIFORNIA REVENUE BONDS			1	1.D FE	1,250,000	89.0780	1,113,475	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	87.4330	1,092,913	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	85.9230	945,153	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	80.9090	8,090,900	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.C FE	7,572,093	87.0590	6,259,542	7,190,000	7,532,309		(17,382)			3.818	3.408	FA	103,705	274,514	11/09/2021	02/15/2038
76913D-GK-7	RIVERSIDE COUNTY INFRASTRUCTUR			2	1.D FE	6,500,000	68.7940	4,471,610	6,500,000	6,500,000					3.265	3.265	MN	35,371	219,299	09/29/2021	11/01/2045
783186-NH-8	RUTGERS THE STATE UNIVERSITY O			1	1.E FE	2,177,117	102.9010	1,980,844	1,925,000	2,171,458		(5,659)			5.665	4.351	MN	18,175	54,526	08/04/2022	05/01/2040
783186-TP-4	RUTGERS THE STATE UNIVERSITY O REVENUE BONDS			1	1.E FE	10,317,501	66.0330	6,198,518	9,387,000	10,314,646		(1,221)			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	75.3470	1,073,695	1,425,000	1,442,164		(612)			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.C FE	10,726,942	80.6350	8,692,453	10,780,000	10,733,349		1,431			3.587	3.616	JJ	193,339	386,679	07/14/2021	01/01/2043
79467B-BN-4	SALES TAX SECURITIZATION CORPO REVENUE BONDS				1.C FE	6,794,523	76.9440	5,493,802	7,140,000	6,808,963		3,893			3.820	4.111	JJ	136,374	237,604	12/09/2022	01/01/2048
79467B-CN-3	SALES TAX SECURITIZATION CORPO REVENUE BONDS			1	1.C FE	5,000,000	89.8700	4,493,500	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	75.9880	6,838,920	9,000,000	9,000,000					3.238	3.238	JJ	145,710	152,996	12/09/2021	01/01/2042
79575D-E6-3	SALT RIVER PROJECT AGRICULTURA				1.B FE	14,703,736	97.6200	12,841,911	13,155,000	14,639,440		(63,555)			4.839	3.906	JJ	318,285	636,570	12/22/2021	01/01/2041
796253-T9-3	CITY OF SAN ANTONIO REVENUE BONDS			1	1.D FE	863,446	108.5280	656,594	605,000	836,850		(11,108)			5.985	2.970	FA	15,087	36,209	07/14/2021	02/01/2039
796253-U9-1	CITY OF SAN ANTONIO REVENUE MUNI BOND				1.D FE	4,300,000	105.5340	4,537,962	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	106.5460	13,318,250	12,500,000	12,500,000					5.808	5.808	FA	302,500	726,000	10/29/2010	02/01/2041
796253-Z2-1	CITY OF SAN ANTONIO			1	1.D FE	469,306	92.6590	430,864	465,000	469,207		(99)			4.427	4.339	FA	8,577		08/04/2022	02/01/2042
79625G-DG-5	CITY OF SAN ANTONIO			1	1.D FE	8,579,658	70.3830	6,594,887	9,370,000	8,581,461		1,801			2.905	3.367	FA	113,416	192,602	12/20/2022	02/01/2048
797400-FN-3	SAN DIEGO COUNTY REGIONAL TRAN REVENUE BONDS				1.C FE	13,992,522	109.5460	15,139,257	13,820,000	13,986,241		(3,126)			5.911	5.813	AO	204,225	785,276	10/05/2022	04/01/2048
797400-LP-1	SAN DIEGO COUNTY REGIONAL TRAN			1	1.A FE	6,076,846	75.3450	6,328,227	8,399,000	6,084,212		7,365			3.248	5.224	AO	68,200	1,299	11/08/2022	04/01/2048
79741T-AR-5	SAN DIEGO COUNTY WATER AUTHORI			1	1.B FE	14,097,839	110.5960	12,381,222	11,195,000	14,019,489		(47,654)			6.138	4.459	MN	114,525	387,154	11/30/2022	05/01/2049
79765R-5A-3	SAN FRANCISCO PUBLIC UTILITIES			2	1.D FE	6,270,884	81.7200	5,144,274	6,295,000	6,262,767		(8,000)			3.303	3.208	MN	34,654	207,924	04/18/2022	11/01/2039
79765R-TL-3	SAN FRANCISCO PUBLIC UTILITIES MUNI REVENUE BOND				1.D FE	17,183,337	121.1940	20,287,876	16,740,000	17,153,684		(8,058)			6.950	6.734	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	62.6650	4,311,352	6,880,000	6,880,000					2.958	2.958	MN	33,918	203,510	08/06/2020	05/01/2051
79771F-AA-5	SAN FRANCISCO PUBLIC UTILITIES			1	1.D FE	7,496,136	74.5720	5,652,558	7,580,000	7,493,253		(1,073)			2.825	2.875	MN	35,689	209,474	10/04/2022	11/01/2041
79771F-AB-3	SAN FRANCISCO PUBLIC UTILITIES			1	1.D FE	5,000,000	67.1110	3,355,550	5,000,000	5,000,000					2.945	2.945	MN	24,542	147,250	10/08/2020	11/01/2047
798111-HM-5	SAN JOAQUIN HILLS TRANSPORTATI			1	1.E FE	25,000,000	70.2640	17,566,000	25,000,000	25,000,000					3.492	3.492	JJ	402,550	492,275	12/09/2021	01/15/2050
798170-AN-6	SUCCESSOR AGENCY TO THE SAN JO			2	1.C FE	9,492,330	87.6090	9,636,990	11,000,000	9,512,704		20,374			3.375	4.920	FA	154,688		10/13/2022	08/01/2034
801139-AP-1	SANTA ANA CALIFORNIA			1	1.C FE	5,000,000	71.6560	3,582,800	5,000,000	5,000,000					3.098	3.098	FA	64,542	138,980	08/26/2021	08/01/2044
80168N-EP-0	SANTA CLARA VALLEY TRANSPORTAT MUNI BOND				1.C FE	23,292,530	103.7350	24,154,695	23,285,000	23,290,761		(506)			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.G FE	20,714,264	103.8770	17,061,797	16,425,000	20,595,691		(83,864)			6.454	4.699	JJ	530,035	446,940	10/27/2022	01/01/2050
837151-XM-6	SOUTH CAROLINA PUBLIC SERVICE			1	1.G FE	10,000,000	77.9570	7,795,700	10,000,000	10,000,000					2.659	2.659	JD	22,158	265,900	10/28/2020	12/01/2032

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
85732P-BZ-2	PENNSYLVANIAS STATE PUBLIC SCH			1	1.E FE	3,362,730	100.1230	3,003,690	3,000,000	3,312,485		(50,244)			5.000	2.630	MS	44,167	150,000	03/08/2022	09/15/2027
87971L-AM-7	TEMPE ARIZONA				1.B FE	3,000,000	79.0960	2,372,880	3,000,000	3,000,000					1.851	1.851	JJ	27,765	52,445	07/08/2021	07/01/2030
87971L-AN-5	TEMPE ARIZONA				1.B FE	3,000,000	77.2150	2,316,450	3,000,000	3,000,000					1.951	1.951	JJ	29,265	55,278	07/08/2021	07/01/2031
87971L-AP-0	TEMPE ARIZONA			2	1.B FE	4,000,000	75.8280	3,033,120	4,000,000	4,000,000					2.071	2.071	JJ	41,420	78,238	07/08/2021	07/01/2032
87971L-AQ-8	TEMPE ARIZONA			2	1.B FE	6,000,000	74.4620	4,467,720	6,000,000	6,000,000					2.171	2.171	JJ	65,130	123,023	07/08/2021	07/01/2033
880557-3D-3	TENNESSEE STATE SCHOOL BOND AU REVENUE BONDS MUNI				1.B FE	25,000,000	103.7150	25,928,750	25,000,000	25,000,000					7.375	7.375	MJSD	81,944	1,843,750	11/25/2009	09/15/2026
882117-5V-2	TEXAS A & M UNIVERSITY SYSTEM			2	1.A FE	2,301,150	82.0210	2,050,525	2,500,000	2,303,122		1,972			3.660	4.177	JJ	45,750		07/29/2022	07/01/2047
882117-7C-2	TEXAS A & M UNIVERSITY SYSTEM			2	1.A FE	1,238,328	73.2280	915,350	1,250,000	1,238,436		(216)			3.100	3.111	JJ	19,375	38,750	04/06/2021	07/01/2049
882667-AZ-1	TEXAS PRIVATE ACTIVITY BOND SU			1	2.B FE	31,330,110	75.7260	22,963,910	30,325,000	31,294,640		(21,730)			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	67.6480	1,352,960	2,000,000	2,000,000					2.367	2.367	FA	19,725	47,340	12/11/2020	02/01/2038
882669-CK-8	TEXAS PUBLIC FINANCE AUTHORITY			2	1.B FE	1,250,000	63.7910	797,388	1,250,000	1,250,000					2.517	2.517	FA	13,109	31,463	12/11/2020	02/01/2041
882750-QR-6	TEXAS DEPARTMENT OF HOUSING AN			2	1.B FE	16,175,082	82.7210	13,380,189	16,175,082	16,175,082					1.700	1.706	MON	22,915	274,976	04/01/2021	07/01/2042
88283L-HU-3	TEXAS TRANSPORTATION COMMISSIO REVENUE BONDS				1.A FE	34,488,980	101.8960	32,275,558	31,675,000	34,133,733		(312,822)			5.178	3.677	AO	410,033	1,023,691	12/23/2022	04/01/2030
88283L-KV-7	TEXAS TRANSPORTATION COMMISSIO			1	1.A FE	6,520,457	90.9140	5,073,001	5,580,000	6,440,874		(71,733)			4.000	2.351	AO	55,800	212,100	09/15/2022	10/01/2033
89602H-AF-4	TRIBOROUGH BRIDGE & TUNNEL AUT			1	1.B FE	4,000,000	77.0020	3,080,080	4,000,000	4,000,000					2.261	2.261	MN	11,556	90,440	04/21/2021	05/15/2033
89602H-AL-1	TRIBOROUGH BRIDGE & TUNNEL AUT			1	1.B FE	4,000,000	71.6540	2,866,160	4,000,000	4,000,000					2.917	2.917	MN	14,909	116,680	04/21/2021	05/15/2040
898735-UW-3	CITY OF TUCSON ARIZONA				1.D FE	12,000,000	66.8230	8,018,760	12,000,000	12,000,000					2.856	2.856	JJ	171,360	455,056	02/18/2021	07/01/2047
91335V-KQ-8	UNIVERSITY OF PITTSBURGH			1	1.B FE	13,477,217	61.1310	8,407,958	13,754,000	13,476,365		(850)			3.555	3.622	MS	143,970	407,936	11/29/2022	09/15/2119
913366-DF-4	THE REGENTS OF THE UNIVERSITY			1	1.D FE	13,175,692	113.6950	10,596,374	9,320,000	12,936,909		(70,570)			6.583	4.144	MN	78,396	564,163	08/09/2022	05/15/2049
913366-EP-1	THE REGENTS OF THE UNIVERSITY MUNI REVENUE BOND			1	1.D FE	34,650,326	113.6770	37,956,750	33,390,000	34,608,189		(10,290)			6.548	6.250	MN	279,370	1,936,571	11/04/2022	05/15/2048
913366-KB-5	THE REGENTS OF THE UNIVERSITY			1	1.D FE	15,732,640	66.0390	10,057,740	15,230,000	15,709,169		(12,882)			3.006	2.835	MN	58,498	453,981	09/16/2022	05/15/2050
913366-KC-3	THE REGENTS OF THE UNIVERSITY			1	1.D FE	3,078,419	64.8050	2,109,403	3,255,000	3,076,585		(1,366)			3.256	3.462	MN	13,542	93,284	11/08/2022	05/15/2060
913366-KD-1	THE REGENTS OF THE UNIVERSITY			1	1.D FE	6,959,660	62.8390	4,420,724	7,035,000	6,959,043		(544)			3.706	3.739	MN	33,329	228,475	12/29/2022	05/15/2120
913366-KV-1	THE REGENTS OF THE UNIVERSITY			1	1.D FE	15,000,000	93.1560	13,973,400	15,000,000	15,000,000					4.132	4.132	MN	79,197	316,787	04/28/2022	05/15/2032
913366-KW-9	THE REGENTS OF THE UNIVERSITY			1	1.D FE	20,593,444	87.4820	18,095,652	20,685,000	20,593,621		177			4.563	4.589	MN	120,604	474,020	11/29/2022	05/15/2053
91412F-7Y-7	THE REGENTS OF THE UNIVERSITY				1.C FE	19,113,274	105.2280	16,236,680	15,430,000	18,981,960		(116,354)			5.770	4.042	MN	113,762	890,311	01/13/2022	05/15/2043
91412G-C8-6	UNIVERSITY OF CALIFORNIA REVENUE BONDS			1	1.C FE	17,951,755	81.5820	12,030,082	14,746,000	17,944,132		(4,686)			4.767	3.890	MN	89,820	632,104	12/19/2022	05/15/2115
91412G-DZ-5	UNIVERSITY OF CALIFORNIA REVENUE BONDS			1	1.D FE	1,322,560	105.4000	1,122,510	1,065,000	1,306,201		(5,627)			5.946	4.345	MN	8,092	52,771	08/04/2022	05/15/2045
91412G-HA-6	UNIVERSITY OF CALIFORNIA REVENUE BONDS			1	1.C FE	25,231,349	84.2970	20,052,570	23,788,000	25,221,447		(5,308)			4.858	4.561	MN	147,663	880,051	10/26/2022	05/15/2112
91412G-TG-0	UNIVERSITY OF CALIFORNIA			1	1.C FE	10,574,378	98.2140	10,116,042	10,300,000	10,482,530		(58,936)			4.601	4.189	MN	60,554	291,128	10/06/2022	05/15/2031
91412G-U9-4	UNIVERSITY OF CALIFORNIA			1	1.C FE	3,430,868	96.1670	3,130,236	3,255,000	3,378,724		(52,143)			3.063	1.343	JJ	49,850	49,850	01/10/2022	07/01/2025
91412G-XY-6	UNIVERSITY OF CALIFORNIA REVENUE BONDS			1	1.D FE	2,165,000	85.4950	1,850,967	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	9,660,898	91.3660	9,068,076	9,925,000	9,672,669		14,312			3.349	3.785	JJ	164,548	255,947	12/30/2022	07/01/2029
91412H-GE-7	UNIVERSITY OF CALIFORNIA			1	1.C FE	8,339,637	91.7120	7,887,232	8,600,000	8,393,701		54,064			0.883	1.909	MN	9,711	75,055	12/30/2022	05/15/2025
91412H-GF-4	UNIVERSITY OF CALIFORNIA			1	1.C FE	9,882,616	86.2450	8,533,943	9,895,000	9,885,240		2,153			1.316	1.339	MN	16,639	130,218	10/13/2021	05/15/2027
91412H-GG-2	UNIVERSITY OF CALIFORNIA			1	1.C FE	13,278,549	79.6340	10,746,608	13,495,000	13,302,854		23,053			1.614	1.819	MN	27,831	217,809	01/13/2022	05/15/2030
91412H-KE-2	UNIVERSITY OF CALIFORNIA			1	1.C FE	17,343,081	66.9050	11,628,089	17,380,000	17,340,934		(1,816)			3.071	3.071	MN	68,200	530,592	09/16/2022	05/15/2051
914440-LJ-9	UNIVERSITY OF MASSACHUSETTS BU MUNI BONDS				1.C FE	30,000	102.2480	30,674	30,000	30,000					5.450	5.450	MN	273	1,635	10/22/2010	11/01/2040
914440-UN-0	UNIVERSITY OF MASSACHUSETTS BU				1.C FE	1,735,000	89.8390	1,558,707	1,735,000	1,735,000					2.909	2.909	MN	8,412	30,563	03/16/2022	11/01/2028
914440-UP-5	UNIVERSITY OF MASSACHUSETTS BU				1.C FE	1,500,000	88.6870	1,330,305	1,500,000	1,500,000					3.059	3.059	MN	7,648	27,786	03/16/2022	11/01/2029
914440-US-9	UNIVERSITY OF MASSACHUSETTS BU			2	1.C FE	5,000,000	85.6730	4,283,650	5,000,000	5,000,000					3.346	3.346	MN	27,883	101,309	03/16/2022	11/01/2032
914455-UF-5	UNIVERSITY OF MICHIGAN			1	1.A FE	9,401,836	71.9340	6,916,454	9,615,000	9,399,827		(1,836)			2.437	2.573	AO	58,579	209,948	11/28/2022	04/01/2040
914455-UG-3	UNIVERSITY OF MICHIGAN			1	1.A FE	15,503,523	64.7290	9,879,587	15,263,000	15,495,407		(6,124)			2.562	2.483	AO	97,760	391,038	10/25/2021	04/01/2050
914455-UH-1	UNIVERSITY OF MICHIGAN			1	1.A FE	14,033,201	78.0060	11,454,401	14,684,000	14,037,460		4,259			3.504	3.743	AO	128,632	256,420	10/17/2022	04/01/2052
914455-UJ-7	UNIVERSITY OF MICHIGAN			1	1.A FE	40,542,672	81.0730	32,960,228	40,655,000	40,542,684		12			4.454	4.466	AO	452,693	965,033	12/20/2022	04/01/2122

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
914455-UK-4	UNIVERSITY OF MICHIGAN			1	1.A FE	15,033,463	77.8770	11,712,701	15,040,000	15,033,493		30			3.504	3.506	AO	131,750	285,459	09/21/2022	04/01/2052
914455-VJ-6	UNIVERSITY OF MICHIGAN			1	1.A FE	12,490,050	84.6980	11,010,740	13,000,000	12,490,512		462			3.599	3.843	AO	116,968	135,162	12/15/2022	04/01/2047
914460-WT-3	UNIVERSITY OF MINNESOTA			1	1.C FE	14,611,829	84.7400	12,486,439	14,735,000	14,610,829		(1,000)			4.048	4.093	AO	149,118	237,354	12/19/2022	04/01/2052
914639-KY-4	UNIVERSITY OF NEBRASKA FACILIT			1	1.C FE	3,590,012	70.0880	2,477,611	3,535,000	3,587,646		(1,663)			3.037	2.945	AO	26,840	107,358	08/11/2021	10/01/2049
915115-3X-5	THE PERMANENT UNIVERSITY FUND REVENUE MUNI BONDS			1	1.A FE	9,375,000	104.8280	9,827,625	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	10,604,339	78.6680	7,304,324	9,285,000	10,557,657		(40,166)			3.376	2.594	JJ	152,057	304,009	12/29/2022	07/01/2047
915137-5R-0	BOARD OF REGENTS OF THE UNIVER REVENUE BOND			1	1.A FE	14,310,177	98.8300	13,989,387	14,155,000	14,304,275		(4,216)			4.794	4.714	FA	256,356	678,591	12/14/2021	08/15/2046
91514A-GU-3	THE UNIVERSITY OF TEXAS SYSTEM			1	1.A FE	6,814,465	76.9040	5,137,187	6,680,000	6,803,965		(7,935)			3.354	3.212	FA	84,640	196,964	06/14/2022	08/15/2047
91514A-KD-6	THE UNIVERSITY OF TEXAS SYSTEM			1	1.A FE	8,678,704	62.8060	5,589,734	8,900,000	8,685,280		5,688			2.439	2.566	FA	82,005	217,071	12/13/2021	08/15/2049
915217-WX-7	UNIVERSITY OF VIRGINIA REVENUE BONDS			1	1.A FE	4,120,297	76.2670	2,627,398	3,445,000	4,118,847		(1,231)			4.179	3.462	MS	47,989	118,370	11/29/2022	09/01/2117
915217-XA-6	UNIVERSITY OF VIRGINIA REVENUE BONDS			1	1.A FE	5,803,170	58.4650	3,639,446	6,225,000	5,803,226		56			3.227	3.465	MS	66,960	168,691	12/19/2022	09/01/2119
915217-XF-5	UNIVERSITY OF VIRGINIA			1	1.A FE	18,980,874	60.9960	12,187,001	19,980,000	19,009,035		22,888			2.256	2.497	MS	150,250	448,042	10/05/2022	09/01/2050
915217-XM-0	UNIVERSITY OF VIRGINIA			1	1.A FE	19,008,593	65.1720	12,304,474	18,880,000	19,003,175		(3,731)			2.584	2.547	MN	81,310	615,782	11/28/2022	11/01/2051
92778W-PS-9	VIRGINIA COLLEGE BUILDING AUTH			2	1.B FE	8,663,900	78.8670	7,886,700	10,000,000	8,687,660		23,760			3.000	3.850	MS	100,000	150,000	04/18/2022	09/01/2046
92812U-D5-4	VIRGINIA HOUSING DEVELOPMENT A			2	1.A FE	7,779,688	96.9760	7,869,602	8,115,000	7,962,763		20,899			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	96.5270	7,857,298	8,140,000	7,960,921		20,923			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	95.9710	8,061,564	8,400,000	8,187,476		21,500			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	94.4940	7,654,014	8,100,000	7,835,476		23,330			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	94.0630	7,901,292	8,400,000	8,109,371		22,829			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	94.2200	3,288,278	3,490,000	3,373,274		8,196			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	1.A FE	15,830,366	90.7580	14,367,324	15,830,366	15,830,366					2.850	2.852	MON	37,597	451,165	01/29/2020	12/25/2049
92812U-Q9-2	VIRGINIA HOUSING DEVELOPMENT A REVENUE BONDS			4	1.A FE	12,420,868	90.5160	11,242,873	12,420,868	12,420,868					2.750	2.766	MON	5,693	341,574	04/14/2020	10/25/2046
95737T-EK-8	WESTCHESTER COUNTY LOCAL DEVEL			2	1.E FE	2,468,400	69.0030	2,070,090	3,000,000	2,472,207		3,807			3.846	5.027	MN	19,230	57,690	07/29/2022	11/01/2050
977100-AC-0	STATE OF WISCONSIN			1	1.C FE	11,702,778	101.7810	10,849,855	10,660,000	11,471,265		(186,067)			5.700	3.258	MN	101,270	457,568	08/02/2022	05/01/2026
977100-GH-3	STATE OF WISCONSIN REVENUE BOND				1.C FE	371,415	93.4340	350,378	375,000	371,715		300			3.154	3.373	MN	1,971	5,914	08/02/2022	05/01/2027
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,658,587,869	XXX	3,149,363,354	3,434,136,348	3,646,749,623		(7,078,088)			XXX	XXX	XXX	39,981,064	122,830,603	XXX	XXX
196479-6Z-7	COLORADO HOUSING AND FINANCE A			2	1.A FE	4,531,478	93.6540	4,243,911	4,531,478	4,531,478					3.180	3.201	MON	12,008	144,101	07/11/2019	08/01/2049
196479-A5-8	COLORADO HOUSING AND FINANCE A			2	1.A FE	2,777,771	91.1790	2,532,744	2,777,771	2,777,771					3.000	3.019	MON	6,944	83,333	06/28/2017	08/01/2047
196479-C3-1	COLORADO HOUSING AND FINANCE A REVENUE BONDS			2	1.A FE	2,949,300	91.2480	2,691,177	2,949,300	2,949,300					3.030	3.049	MON	7,447	89,364	08/17/2017	09/01/2047
196480-CV-7	COLORADO HOUSING AND FINANCE A REVENUE BONDS			2	1.A FE	6,822,047	94.7880	6,278,138	6,623,347	6,812,613		(2,664)			3.600	3.107	MON	19,870	238,441	08/14/2019	08/01/2049
196480-GG-6	COLORADO HOUSING AND FINANCE A REVENUE BONDS			2	1.A FE	12,090,357	88.9000	10,748,327	12,090,357	12,090,357					2.350	2.362	MON	23,677	284,123	03/12/2020	04/01/2050
3131WC-4R-6	FREDDIE MAC PN=ZI0832			4	1.A	480,868	100.4300	488,130	486,040	481,404		199			5.000	5.222	MON	2,025	24,302	10/16/2019	10/01/2033
3131WC-GD-4	FREDDIE MAC PN=ZI0196			4	1.A	107,634	100.3440	101,098	100,751	106,474		(396)			5.500	3.904	MON	462	5,541	10/16/2019	06/01/2033
3131WC-GE-2	FREDDIE MAC PN=ZI0197			4	1.A	53,805	100.2680	54,016	53,872	53,786		(6)			5.500	5.503	MON	247	2,963	10/16/2019	06/01/2033
3131WC-LH-9	FREDDIE MAC PN=ZI0328			4	1.A	2,181	100.2680	2,200	2,194	2,182					5.500	5.601	MON	10	121	10/16/2019	07/01/2033
3131WC-LJ-5	FREDDIE MAC PN=ZI0329			4	1.A	707,454	101.1150	722,191	714,227	708,135		255			5.000	5.197	MON	2,976	35,711	10/16/2019	07/01/2033
3131WC-MD-7	FREDDIE MAC PN=ZI0356			4	1.A	2,038,053	102.1190	2,120,142	2,076,148	2,042,819		1,759			5.000	5.406	MON	8,651	103,807	10/16/2019	08/01/2033
3131WC-MQ-8	FREDDIE MAC PN=ZI0367			4	1.A	1,005,761	102.1190	1,052,300	1,030,464	1,008,999		1,196			5.000	5.541	MON	4,294	51,523	10/16/2019	08/01/2033
3131WC-P2-8	FREDDIE MAC PN=ZI0441			4	1.A	752,724	100.7440	776,110	770,378	755,022		851			5.000	5.516	MON	3,210	38,519	10/16/2019	08/01/2033
3131WC-P3-6	FREDDIE MAC PN=ZI0442			4	1.A	2,457,696	102.1190	2,569,829	2,516,504	2,465,376		2,770			5.000	5.527	MON	10,485	125,825	10/16/2019	08/01/2033
3131WC-PD-4	FREDDIE MAC PN=ZI0420			4	1.A	75,024	100.2680	75,591	75,389	75,037		5			5.500	5.592	MON	346	4,146	10/16/2019	08/01/2033
3131WC-PT-9	FREDDIE MAC PN=ZI0434			4	1.A	1,834,049	102.1200	1,914,092	1,874,356	1,839,244		1,876			5.000	5.482	MON	7,810	93,718	10/16/2019	08/01/2033
3131WC-QH-4	FREDDIE MAC PN=ZI0456			4	1.A	149,224	100.3600	150,639	150,098	149,272		17			5.500	5.616	MON	688	8,255	10/16/2019	08/01/2033
3131WC-SH-2	FREDDIE MAC PN=ZI0520			4	1.A	2,290,046	102.1190	2,382,672	2,333,231	2,295,409		1,984			5.000	5.409	MON	9,722	116,661	10/16/2019	09/01/2033
3131WD-2Z-8	FREDDIE MAC PN=ZI1692			4	1.A	52,739	101.5060	52,860	52,076	52,640		(34)			6.000	5.611	MON	260	3,125	09/24/2019	04/01/2034

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
3131WD-5A-0	FREDDIE MAC PN=ZI1741			4	1.A	373,494	101.1570	376,260	371,956	373,090		(120)			5.500	5.380	MON	1,705	20,458	10/16/2019	04/01/2034
3131WD-G9-1	FREDDIE MAC PN=ZI1124			4	1.A	21,749	101.5060	20,255	19,954	21,467		(93)			6.000	3.937	MON	100	1,197	09/24/2019	11/01/2033
3131WE-2P-8	FREDDIE MAC PN=ZI2582			4	1.A	111,923	101.5340	110,589	108,918	111,482		(171)			6.000	5.339	MON	545	6,535	09/24/2019	10/01/2034
3131WE-ND-2	FREDDIE MAC PN=ZI2188			4	1.A	442,632	102.6000	445,187	433,905	441,262		(476)			6.000	5.505	MON	2,170	26,034	09/24/2019	07/01/2034
3131WE-NE-0	FREDDIE MAC PN=ZI2189			4	1.A	876,731	103.4180	889,032	859,649	874,045		(920)			6.000	5.511	MON	4,298	51,579	09/24/2019	07/01/2034
3131WE-NF-7	FREDDIE MAC PN=ZI2190			4	1.A	428,237	102.5960	430,620	419,724	426,902		(494)			6.000	5.501	MON	2,099	25,183	09/24/2019	07/01/2034
3131WE-P3-2	FREDDIE MAC PN=ZI2242			4	1.A	79,065	101.5060	78,055	76,897	78,586		(151)			6.000	5.567	MON	384	4,614	09/24/2019	07/01/2034
3131WE-Q7-2	FREDDIE MAC PN=ZI2278			4	1.A	160,323	103.7960	162,508	156,565	159,747		(220)			6.000	5.415	MON	783	9,394	09/24/2019	07/01/2034
3131WE-QW-7	FREDDIE MAC PN=ZI2269			4	1.A	78,241	101.5060	77,542	76,392	77,928		(103)			6.000	5.471	MON	382	4,584	09/24/2019	07/01/2034
3131WE-QZ-0	FREDDIE MAC PN=ZI2272			4	1.A	370,141	102.8340	370,962	360,739	368,714		(510)			6.000	5.368	MON	1,804	21,644	09/24/2019	07/01/2034
3131WE-RU-0	FREDDIE MAC PN=ZI2299			4	1.A	82,659	101.5780	83,394	82,098	82,555		(35)			6.000	5.794	MON	410	4,926	09/24/2019	08/01/2034
3131WE-SN-5	FREDDIE MAC PN=ZI2325			4	1.A	31,075	101.5060	30,673	30,218	30,884		(60)			6.000	5.562	MON	151	1,813	09/24/2019	06/01/2034
3131WE-Y9-9	FREDDIE MAC PN=ZI2536			4	1.A	516,905	103.2230	520,418	504,169	515,001		(689)			6.000	5.390	MON	2,521	30,250	09/24/2019	09/01/2034
3131WF-7K-1	FREDDIE MAC PN=ZI3598			4	1.A	30,927	102.1230	29,504	28,891	30,534		(124)			5.000	4.028	MON	120	1,445	10/16/2019	10/01/2035
3131WF-AZ-4	FREDDIE MAC PN=ZI2724			4	1.A	97,025	99.9790	97,701	97,721	97,074		19			5.000	5.136	MON	407	4,886	10/16/2019	12/01/2034
3131WF-BU-4	FREDDIE MAC PN=ZI2751			4	1.A	315,086	100.8700	320,102	317,341	315,244		60			5.000	5.136	MON	1,322	15,867	10/16/2019	01/01/2035
3131WF-KN-0	FREDDIE MAC PN=ZI3001			4	1.A	99,527	100.2230	101,367	101,141	99,693		44			5.000	5.332	MON	421	5,057	10/16/2019	03/01/2035
3131WF-WF-4	FREDDIE MAC PN=ZI3346			4	1.A	9,122	102.2060	8,597	8,412	8,983		(44)			5.500	4.315	MON	39	463	10/16/2019	07/01/2035
3131WF-Z6-1	FREDDIE MAC PN=ZI3465			4	1.A	676,776	102.1230	672,182	658,208	674,092		(1,025)			5.000	4.390	MON	2,743	32,910	10/16/2019	08/01/2035
3131WF-Z7-9	FREDDIE MAC PN=ZI3466			4	1.A	136,137	100.3350	132,913	132,470	135,606		(194)			5.000	4.401	MON	552	6,624	10/16/2019	08/01/2035
3131WG-2G-3	FHLMC PN=ZI4375			4	1.A	421,019	104.4760	432,166	413,651	420,049		(376)			6.500	6.084	MON	2,241	26,887	09/24/2019	04/01/2036
3131WG-2J-7	FHLMC PN=ZI4377			4	1.A	74,699	103.5110	71,842	69,405	74,307		(118)			5.500	2.797	MON	318	3,817	10/16/2019	04/01/2036
3131WG-2M-0	FHLMC PN=ZI4380			4	1.A	83,709	100.6400	86,936	86,383	83,915		66			5.000	5.835	MON	360	4,319	10/16/2019	04/01/2036
3131WG-3C-1	FHLMC PN=ZI4395			4	1.A	33,270	100.8720	32,875	32,591	33,124		(46)			5.000	4.710	MON	136	1,629	10/16/2019	04/01/2036
3131WG-6M-6	FHLMC PN=ZI4476			4	1.A	1,744	100.2680	1,770	1,765	1,746		1			5.500	5.691	MON	8	97	10/16/2019	06/01/2035
3131WG-7K-9	FHLMC PN=ZI4498			4	1.A	1,224,834	101.7640	1,301,254	1,278,697	1,230,908		2,317			5.000	5.921	MON	5,328	63,935	10/16/2019	07/01/2035
3131WG-7L-7	FHLMC PN=ZI4499			4	1.A	1,337,737	102.1220	1,426,841	1,397,193	1,344,445		2,635			5.000	5.931	MON	5,822	69,859	10/16/2019	07/01/2035
3131WG-AR-0	FHLMC PN=ZI3616			4	1.A	146,185	100.8720	150,434	149,133	146,475		117			5.000	5.411	MON	621	7,457	10/16/2019	09/01/2035
3131WG-AS-8	FHLMC PN=ZI3617			4	1.A	116,356	100.8720	121,033	119,986	116,749		147			5.000	5.645	MON	500	5,999	10/16/2019	09/01/2035
3131WG-FB-0	FHLMC PN=ZI3762			4	1.A	25,521	100.3020	24,733	24,659	25,353		(53)			5.500	5.006	MON	113	1,356	10/16/2019	11/01/2035
3131WG-HJ-1	FHLMC PN=ZI3833			4	1.A	43,974	102.7140	46,758	45,522	44,214		76			5.000	5.510	MON	190	2,276	10/16/2019	11/01/2035
3131WG-J8-3	FHLMC PN=ZI3887			4	1.A	19,209	100.3360	18,038	17,978	18,974		(74)			5.000	4.062	MON	75	899	10/16/2019	12/01/2035
3131WG-JS-9	FHLMC PN=ZI3873			4	1.A	56,708	102.4540	57,027	55,661	56,488		(70)			6.500	6.240	MON	302	3,618	09/24/2019	11/01/2035
3131WG-L8-0	FHLMC PN=ZI3951			4	1.A	703,868	101.7660	739,116	726,290	706,240		922			5.000	5.654	MON	3,026	36,314	10/16/2019	12/01/2035
3131WG-LM-9	FHLMC PN=ZI3932			4	1.A	1,712,985	102.1220	1,804,887	1,767,384	1,718,739		2,184			5.000	5.652	MON	7,364	88,369	10/16/2019	12/01/2035
3131WG-Q5-1	FHLMC PN=ZI4076			4	1.A	121,980	100.1570	125,693	125,496	122,346		139			5.000	5.589	MON	523	6,275	10/16/2019	01/01/2036
3131WG-Q6-9	FHLMC PN=ZI4077			4	1.A	386,802	100.8720	401,549	398,078	387,975		465			5.000	5.596	MON	1,659	19,904	10/16/2019	01/01/2036
3131WG-Q7-7	FHLMC PN=ZI4078			4	1.A	440,840	100.8720	457,853	453,895	442,200		555			5.000	5.606	MON	1,891	22,695	10/16/2019	01/01/2036
3131WG-Q9-3	FHLMC PN=ZI4080			4	1.A	84,657	102.4540	85,238	83,196	84,350		(97)			6.500	6.261	MON	451	5,408	09/24/2019	01/01/2036
3131WG-RP-6	FHLMC PN=ZI4094			4	1.A	128,364	100.1580	132,273	132,064	128,749		145			5.000	5.589	MON	550	6,603	10/16/2019	01/01/2036
3131WG-RQ-4	FHLMC PN=ZI4095			4	1.A	224,651	100.6410	232,529	231,048	225,314		254			5.000	5.582	MON	963	11,552	10/16/2019	01/01/2036
3131WG-U3-1	FHLMC PN=ZI4202			4	1.A	92,969	101.5060	93,485	92,098	92,850		(40)			6.000	5.735	MON	460	5,526	09/24/2019	02/01/2036
3131WG-U4-9	FHLMC PN=ZI4203			4	1.A	431,510	102.2310	446,764	437,014	431,947		169			5.500	5.764	MON	2,003	24,036	10/16/2019	02/01/2036
3131WG-UH-0	FHLMC PN=ZI4184			4	1.A	259,862	103.0290	263,281	255,541	259,277		(210)			6.500	6.102	MON	1,384	16,610	09/24/2019	02/01/2036
3131WG-UV-9	FHLMC PN=ZI4196			4	1.A	93,268	102.4540	94,069	91,815	93,140		(44)			6.500	5.925	MON	497	5,968	09/24/2019	02/01/2036

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
3131WG-UY-3	FHLMC PN=ZI4199			4	1.A	9,506	103.5160	9,672	9,343	9,472		(11)			6.500	6.265	MON	51	607	09/24/2019	02/01/2036
3131WG-VE-6	FHLMC PN=ZI4213			4	1.A	90,117	102.4540	90,820	88,644	89,917		(67)			6.500	6.108	MON	480	5,762	09/24/2019	02/01/2036
3131WG-VR-7	FHLMC PN=ZI4224			4	1.A	87,350	102.4540	88,036	85,927	87,186		(55)			6.500	6.037	MON	465	5,585	09/24/2019	02/01/2036
3131WG-XF-1	FHLMC PN=ZI4278			4	1.A	460,182	102.1230	475,924	466,030	460,642		175			5.500	5.763	MON	2,136	25,632	10/16/2019	03/01/2036
3131WG-YQ-6	FHLMC PN=ZI4319			4	1.A	662,705	103.3540	695,305	672,741	663,552		321			5.500	5.817	MON	3,083	37,001	10/16/2019	02/01/2036
3131WG-Z2-8	FHLMC PN=ZI4361			4	1.A	244,340	102.6940	246,533	240,066	243,777		(209)			6.500	6.084	MON	1,300	15,604	09/24/2019	04/01/2036
3131WG-Z5-1	FHLMC PN=ZI4364			4	1.A	71,401	102.4540	71,891	70,169	71,259		(48)			6.500	6.034	MON	380	4,561	09/24/2019	05/01/2036
3131WH-AS-6	FREDDIE MAC PN=ZI4517			4	1.A	923,654	104.2340	945,043	906,656	921,262		(810)			6.000	5.555	MON	4,533	54,399	09/24/2019	08/01/2035
3131WH-JR-9	FREDDIE MAC PN=ZI4772			4	1.A	507,888	101.1220	528,597	522,732	509,433		613			5.000	5.598	MON	2,178	26,137	10/16/2019	01/01/2036
3131WH-JS-7	FREDDIE MAC PN=ZI4773			4	1.A	123,361	100.1570	127,182	126,983	123,738		152			5.000	5.600	MON	529	6,349	10/16/2019	01/01/2036
3131WH-K2-2	FREDDIE MAC PN=ZI4813			4	1.A	88,098	101.7660	87,268	85,754	87,819		(90)			5.000	4.327	MON	357	4,288	10/16/2019	03/01/2036
3131WH-KA-4	FREDDIE MAC PN=ZI4789			4	1.A	30,866	100.2680	31,423	31,339	30,904		13			5.500	5.837	MON	144	1,724	10/16/2019	12/01/2035
3131WH-XN-2	FREDDIE MAC PN=ZI5185			4	1.A	68,540	99.6470	62,958	63,181	68,039		(169)			7.000	4.771	MON	369	4,423	09/24/2019	08/01/2036
3131WH-Y9-2	FREDDIE MAC PN=ZI5236			4	1.A	38,353	104.1060	35,761	34,351	37,637		(224)			6.000	4.475	MON	172	2,061	09/24/2019	09/01/2036
3131WJ-3R-2	FREDDIE MAC PN=ZI6208			4	1.A	11,753	100.4010	12,088	12,040	11,790		12			5.500	5.845	MON	55	662	10/16/2019	06/01/2037
3131WJ-6K-4	FREDDIE MAC PN=ZI6274			4	1.A	67,095	100.2680	69,608	69,422	67,408		100			5.500	5.983	MON	318	3,818	10/16/2019	06/01/2037
3131WJ-BQ-5	FREDDIE MAC PN=ZI5447			4	1.A	215,017	101.1480	212,982	210,565	214,430		(233)			5.500	5.027	MON	965	11,581	10/16/2019	06/01/2036
3131WJ-E2-5	FREDDIE MAC PN=ZI5553			4	1.A	69,087	99.7080	70,676	70,883	69,220		43			5.000	5.632	MON	295	3,544	10/16/2019	12/01/2036
3131WJ-E3-3	FREDDIE MAC PN=ZI5554			4	1.A	217,276	99.8970	222,575	222,805	217,793		200			5.000	5.505	MON	928	11,140	10/16/2019	12/01/2036
3131WJ-FM-0	FREDDIE MAC PN=ZI5572			4	1.A	155,044	100.1580	159,223	158,972	155,412		141			5.000	5.503	MON	662	7,949	10/16/2019	12/01/2036
3131WJ-GM-9	FREDDIE MAC PN=ZI5604			4	1.A	381,812	102.5430	371,388	362,178	379,525		(1,007)			5.500	4.367	MON	1,660	19,920	10/16/2019	01/01/2037
3131WJ-J8-7	FREDDIE MAC PN=ZI5687			4	1.A	50,707	100.2680	51,316	51,179	50,736		11			5.500	5.685	MON	235	2,815	10/16/2019	01/01/2037
3131WJ-JC-8	FREDDIE MAC PN=ZI5659			4	1.A	150,612	100.3320	152,519	152,015	150,698		38			5.500	5.685	MON	697	8,361	10/16/2019	01/01/2037
3131WJ-L4-3	FREDDIE MAC PN=ZI5747			4	1.A	115,957	103.6980	114,072	110,004	115,258		(295)			5.500	4.366	MON	504	6,050	10/16/2019	12/01/2036
3131WJ-M3-4	FREDDIE MAC PN=ZI5778			4	1.A	40,024	100.2680	40,371	40,264	40,038		5			5.500	5.596	MON	185	2,214	10/16/2019	02/01/2037
3131WJ-M4-2	FREDDIE MAC PN=ZI5779			4	1.A	277,826	101.9650	280,715	275,305	277,471		(149)			6.000	5.785	MON	1,377	16,518	09/24/2019	02/01/2037
3131WJ-MT-7	FREDDIE MAC PN=ZI5770			4	1.A	1,198,602	102.1240	1,158,601	1,134,504	1,190,886		(3,163)			5.000	3.886	MON	4,727	56,725	10/16/2019	03/01/2037
3131WJ-QQ-9	FREDDIE MAC PN=ZI5863			4	1.A	69,927	100.2680	70,343	70,155	69,924		(1)			5.500	5.551	MON	322	3,859	10/16/2019	04/01/2037
3131WJ-YH-0	FREDDIE MAC PN=ZI6112			4	1.A	466,897	98.4940	435,418	442,076	463,644		(1,305)			4.500	3.438	MON	1,658	19,893	10/22/2019	09/01/2036
3131WK-5Z-9	FHLMC PN=ZI7164			4	1.A	168,758	99.8330	170,001	170,285	168,852		44			5.000	5.166	MON	710	8,514	10/16/2019	02/01/2038
3131WK-7H-7	FHLMC PN=ZI7196			4	1.A	129,364	101.8220	130,781	128,441	129,237		(65)			6.000	5.834	MON	642	7,706	09/24/2019	02/01/2038
3131WK-A7-5	FHLMC PN=ZI6330			4	1.A	73,564	103.8320	70,276	67,682	73,204		(123)			6.000	3.222	MON	338	4,061	09/24/2019	08/01/2037
3131WK-BW-9	FHLMC PN=ZI6353			4	1.A	106,687	100.3330	109,463	109,100	106,882		71			5.500	5.966	MON	500	6,000	10/16/2019	07/01/2037
3131WK-BX-7	FHLMC PN=ZI6354			4	1.A	49,443	101.7650	50,356	49,482	49,419		(8)			6.000	6.031	MON	247	2,969	09/24/2019	07/01/2037
3131WK-C9-9	FHLMC PN=ZI6396			4	1.A	213,530	104.4110	221,329	211,979	213,307		(107)			6.000	5.828	MON	1,060	12,719	09/24/2019	08/01/2037
3131WK-DM-9	FHLMC PN=ZI6408			4	1.A	147,037	103.9940	151,808	145,978	146,884		(72)			6.000	5.830	MON	730	8,759	09/24/2019	08/01/2037
3131WK-HC-7	FHLMC PN=ZI6527			4	1.A	63,446	101.5060	63,790	62,844	63,317		(41)			6.000	5.890	MON	314	3,771	09/24/2019	09/01/2037
3131WK-HD-5	FHLMC PN=ZI6528			4	1.A	25,739	101.5060	25,856	25,473	25,683		(18)			6.000	5.878	MON	127	1,528	09/24/2019	09/01/2037
3131WK-HZ-6	FHLMC PN=ZI6548			4	1.A	96,700	102.6340	95,405	92,957	96,339		(121)			6.500	5.545	MON	504	6,042	09/24/2019	09/01/2037
3131WK-J6-8	FHLMC PN=ZI6585			4	1.A	28,222	100.2680	28,531	28,455	28,242		6			5.500	5.625	MON	130	1,565	10/16/2019	08/01/2037
3131WK-JV-3	FHLMC PN=ZI6576			4	1.A	135,314	100.3320	137,319	136,864	135,416		39			5.500	5.729	MON	627	7,528	10/16/2019	07/01/2037
3131WK-JZ-4	FHLMC PN=ZI6580			4	1.A	118,386	101.5060	117,446	115,704	118,089		(133)			6.000	5.490	MON	579	6,942	09/24/2019	08/01/2037
3131WK-LD-0	FHLMC PN=ZI6624			4	1.A	4,647	103.7800	4,785	4,611	4,639		(3)			6.000	5.912	MON	23	277	09/24/2019	10/01/2037
3131WK-N2-2	FHLMC PN=ZI6709			4	1.A	70,431	101.5060	69,959	68,921	70,307		(42)			6.000	5.376	MON	345	4,135	09/24/2019	11/01/2037
3131WK-N3-0	FHLMC PN=ZI6710			4	1.A	123,831	101.5060	124,797	122,945	123,706		(57)			6.000	5.832	MON	615	7,377	09/24/2019	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
3131WK-QZ-6	FHLMC PN-ZI6772			4	1.A	174,245	102.3970	171,695	167,676	173,568		(287)			6.000	5.164	MON	838	10,060	09/24/2019	11/01/2037
3131WK-SE-1	FHLMC PN-ZI6817			4	1.A	62,044	101.5060	62,503	61,575	61,937		(34)			6.000	5.917	MON	308	3,695	09/24/2019	10/01/2037
3131WK-SL-5	FHLMC PN-ZI6823			4	1.A	32,454	101.7280	32,782	32,225	32,431		(8)			6.000	5.751	MON	161	1,934	09/24/2019	10/01/2037
3131WK-T9-1	FHLMC PN-ZI6876			4	1.A	118,281	102.4540	117,999	115,173	117,958		(118)			6.500	5.910	MON	624	7,486	09/24/2019	12/01/2037
3131WK-TG-5	FHLMC PN-ZI6851			4	1.A	175,547	101.5970	171,551	168,854	174,863		(303)			6.000	5.156	MON	844	10,131	09/24/2019	12/01/2037
3131WK-TQ-3	FHLMC PN-ZI6859			4	1.A	29,138	103.9090	30,046	28,916	29,087		(16)			6.000	5.916	MON	145	1,735	09/24/2019	11/01/2037
3131WK-W9-7	FHLMC PN-ZI6972			4	1.A	105,630	101.5180	106,072	104,486	105,480		(54)			6.000	5.748	MON	522	6,269	09/24/2019	05/01/2037
3131WK-WS-5	FHLMC PN-ZI6957			4	1.A	346,757	102.3820	350,826	342,664	346,246		(208)			6.000	5.729	MON	1,713	20,560	09/24/2019	08/01/2037
3131WK-X6-2	FHLMC PN-ZI7001			4	1.A	193,757	101.5060	194,345	191,462	193,481		(133)			6.000	5.730	MON	957	11,488	09/24/2019	12/01/2037
3131WK-XA-3	FHLMC PN-ZI6973			4	1.A	75,674	101.5060	75,922	74,796	75,581		(31)			6.000	5.683	MON	374	4,488	09/24/2019	08/01/2037
3131WK-YD-6	FHLMC PN-ZI7008			4	1.A	4,990	103.7010	4,879	4,704	4,943		(15)			5.500	4.738	MON	22	259	10/16/2019	12/01/2037
3131WL-BW-7	FREDDIE MAC PN-ZI7253			4	1.A	63,881	101.5060	64,360	63,405	63,828		(18)			6.000	5.789	MON	317	3,804	09/24/2019	03/01/2038
3131WL-DG-0	FREDDIE MAC PN-ZI7303			4	1.A	28,046	101.9380	28,362	27,822	27,997		(15)			6.000	5.915	MON	139	1,669	09/24/2019	04/01/2038
3131WL-FS-2	FREDDIE MAC PN-ZI7377			4	1.A	25,483	102.0060	25,782	25,275	25,438		(14)			6.000	5.912	MON	126	1,516	09/24/2019	04/01/2038
3131WL-JH-2	FREDDIE MAC PN-ZI7464			4	1.A	5,876	102.2570	5,591	5,467	5,811		(21)			5.500	4.585	MON	25	301	10/16/2019	05/01/2038
3131WL-JU-3	FREDDIE MAC PN-ZI7475			4	1.A	59,045	101.6980	56,072	55,136	58,769		(84)			5.500	3.467	MON	253	3,032	10/16/2019	05/01/2038
3131WL-QQ-4	FREDDIE MAC PN-ZI7663			4	1.A	144,699	103.7010	139,194	134,227	143,630		(386)			5.500	3.968	MON	615	7,382	10/16/2019	06/01/2038
3131WL-VN-5	FREDDIE MAC PN-ZI7821			4	1.A	69,788	102.6700	69,335	67,531	69,652		(39)			5.500	4.295	MON	310	3,714	10/16/2019	07/01/2038
3131WL-ZK-7	FREDDIE MAC PN-ZI7946			4	1.A	44,326	101.5060	44,666	44,003	44,289		(12)			6.000	5.781	MON	220	2,640	09/24/2019	11/01/2037
3131WM-2P-0	FREDDIE MAC PN-ZI8882			4	1.A	268,906	100.3130	262,793	261,973	268,195		(266)			5.000	4.491	MON	1,092	13,099	10/16/2019	06/01/2039
3131WM-2R-6	FREDDIE MAC PN-ZI8884			4	1.A	7,818,864	99.1200	7,268,467	7,332,997	7,768,663		(20,897)			4.500	3.360	MON	27,499	329,985	10/22/2019	06/01/2039
3131WM-3N-4	FREDDIE MAC PN-ZI8905			4	1.A	133,085	99.0940	125,691	126,840	132,439		(300)			4.500	3.638	MON	476	5,708	10/22/2019	06/01/2039
3131WM-5T-9	FREDDIE MAC PN-ZI8958			4	1.A	59,221	99.0950	55,947	56,458	59,069		(48)			4.500	2.987	MON	212	2,541	10/22/2019	07/01/2039
3131WM-7M-2	FREDDIE MAC PN-ZI9000			4	1.A	658,547	101.3680	637,014	628,417	655,593		(1,192)			5.000	4.105	MON	2,618	31,421	10/16/2019	07/01/2039
3131WM-FE-1	FREDDIE MAC PN-ZI8265			4	1.A	143,885	103.7010	138,919	133,961	142,911		(422)			5.500	4.055	MON	614	7,368	10/16/2019	11/01/2038
3131WM-PL-4	FREDDIE MAC PN-ZI8527			4	1.A	795,635	99.1070	774,552	781,532	794,031		(664)			4.500	4.165	MON	2,931	35,169	10/22/2019	02/01/2039
3131WM-UQ-7	FREDDIE MAC PN-ZI8691			4	1.A	83,550	99.1020	80,743	81,474	83,216		(106)			5.000	4.702	MON	339	4,074	10/16/2019	04/01/2039
3131WM-V5-2	FREDDIE MAC PN-ZI8736			4	1.A	287,602	100.3130	281,191	280,313	286,848		(284)			5.000	4.498	MON	1,168	14,016	10/16/2019	05/01/2039
3131WM-WN-2	FREDDIE MAC PN-ZI8753			4	1.A	3,232,494	101.2630	3,075,154	3,036,799	3,213,076		(8,058)			5.000	3.813	MON	12,653	151,840	10/16/2019	05/01/2039
3131WN-4G-6	FHLMC PN-ZI9823			4	1.A	238,879	98.3000	234,818	238,879	238,879					4.500	4.507	MON	896	10,750	10/22/2019	03/01/2040
3131WN-6Q-2	FHLMC PN-ZI9879			4	1.A	2,799,940	99.1330	2,757,966	2,782,087	2,797,645		(936)			4.500	4.377	MON	10,433	125,194	10/22/2019	04/01/2040
3131WN-6U-3	FHLMC PN-ZI9883			4	1.A	570,874	99.1330	549,302	554,106	569,225		(718)			4.500	3.969	MON	2,078	24,935	10/22/2019	04/01/2040
3131WN-AP-9	FHLMC PN-ZI9014			4	1.A	236,077	99.1200	234,672	236,755	236,074		(1)			4.500	4.540	MON	888	10,654	10/22/2019	08/01/2039
3131WN-AT-1	FHLMC PN-ZI9018			4	1.A	143,695	98.3660	141,752	144,107	143,693		(1)			4.500	4.540	MON	540	6,485	10/22/2019	08/01/2039
3131WN-EB-6	FHLMC PN-ZI9130			4	1.A	700,502	101.3670	681,340	672,152	697,732		(1,053)			5.000	4.209	MON	2,801	33,608	10/16/2019	08/01/2039
3131WN-EL-4	FHLMC PN-ZI9139			4	1.A	4,783,620	99.0680	4,483,154	4,525,330	4,757,502		(10,761)			4.500	3.516	MON	16,970	203,640	10/22/2019	09/01/2039
3131WN-F7-4	FHLMC PN-ZI9190			4	1.A	1,070,747	99.1330	1,067,860	1,077,199	1,071,037		126			4.500	4.596	MON	4,040	48,474	10/22/2019	09/01/2039
3131WN-FS-8	FHLMC PN-ZI9177			4	1.A	210,224	98.5580	207,192	210,224	210,224					4.500	4.507	MON	788	9,460	10/22/2019	09/01/2039
3131WN-JG-0	FHLMC PN-ZI9263			4	1.A	717,588	98.5270	711,304	721,938	717,785		80			4.500	4.597	MON	2,707	32,487	10/22/2019	09/01/2039
3131WN-JH-8	FHLMC PN-ZI9264			4	1.A	2,163,685	99.1330	2,157,066	2,175,931	2,164,201		212			4.500	4.590	MON	8,160	97,917	10/22/2019	09/01/2039
3131WN-K5-2	FHLMC PN-ZI9316			4	1.A	408,011	98.6100	401,223	406,879	407,797		(91)			4.500	4.439	MON	1,526	18,310	10/22/2019	10/01/2039
3131WN-KQ-6	FHLMC PN-ZI9303			4	1.A	889,708	101.2630	872,347	861,467	886,954		(1,223)			5.000	4.381	MON	3,589	43,073	10/16/2019	10/01/2039
3131WN-L8-5	FHLMC PN-ZI9351			4	1.A	160,618	98.4350	148,678	151,042	159,656		(387)			4.500	3.416	MON	566	6,797	10/22/2019	10/01/2039
3131WN-LE-2	FHLMC PN-ZI9325			4	1.A	99,071	99.4710	95,400	95,907	98,763		(115)			5.000	4.377	MON	400	4,795	10/16/2019	10/01/2039
3131WN-ME-1	FHLMC PN-ZI9357			4	1.A	2,092,507	96.0360	1,929,092	2,008,718	2,083,707		(3,845)			4.000	3.314	MON	6,696	80,349	11/21/2019	10/01/2039

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-ML-5	FHLMC PN=ZI9363			4	1.A	218,971	99.1330	216,514	218,408	218,860		(49)			4.500	4.443	MON	819	9,828	10/22/2019	10/01/2039
3131WN-MU-5	FHLMC PN=ZI9371			4	1.A	182,420	97.7680	177,880	181,941	182,327		(40)			4.500	4.442	MON	682	8,187	10/22/2019	10/01/2039
3131WN-N2-6	FHLMC PN=ZI9409			4	1.A	249,779	99.1330	245,924	248,075	249,557		(97)			4.500	4.367	MON	930	11,163	10/22/2019	11/01/2039
3131WN-RG-1	FHLMC PN=ZI9487			4	1.A	550,895	100.0690	533,188	532,820	549,160		(702)			5.000	4.363	MON	2,220	26,641	10/16/2019	12/01/2039
3131WN-RM-8	FHLMC PN=ZI9492			4	1.A	433,078	99.9600	418,524	418,692	431,699		(547)			5.000	4.355	MON	1,745	20,935	10/16/2019	12/01/2039
3131WN-T4-6	FHLMC PN=ZI9571			4	1.A	59,521	100.7210	58,437	58,019	59,397		(39)			5.000	4.410	MON	242	2,901	10/16/2019	12/01/2039
3131WN-TJ-3	FHLMC PN=ZI9553			4	1.A	15,504	101.2650	14,767	14,583	15,369		(43)			5.000	4.286	MON	61	729	10/16/2019	12/01/2039
3131WN-TM-6	FHLMC PN=ZI9556			4	1.A	516,051	100.1370	499,476	498,792	514,397		(650)			5.000	4.351	MON	2,078	24,940	10/16/2019	12/01/2039
3131WN-TW-4	FHLMC PN=ZI9565			4	1.A	815,634	98.9790	771,889	779,852	812,081		(1,483)			4.500	3.704	MON	2,924	35,093	10/22/2019	12/01/2039
3131WN-UJ-1	FHLMC PN=ZI9585			4	1.A	583,258	99.1330	578,201	583,258	583,258					4.500	4.507	MON	2,187	26,247	10/22/2019	12/01/2039
3131WN-VC-5	FHLMC PN=ZI9611			4	1.A	32,484	99.4810	31,568	31,732	32,422		(20)			5.000	4.468	MON	132	1,587	10/16/2019	01/01/2040
3131WN-VV-3	FHLMC PN=ZI9628			4	1.A	239,915	96.3700	237,390	246,332	240,440		215			4.000	4.433	MON	821	9,853	11/21/2019	01/01/2040
3131WN-WN-0	FHLMC PN=ZI9653			4	1.A	538,639	101.2630	532,847	526,201	537,419		(488)			5.000	4.550	MON	2,193	26,310	10/16/2019	01/01/2040
3131WN-YX-6	FHLMC PN=ZI9726			4	1.A	72,833	96.3670	72,112	74,831	72,969		46			4.000	4.513	MON	249	2,993	11/21/2019	02/01/2040
3131WP-AF-6	FREDDIE MAC PN=ZI9906			4	1.A	824,495	101.2650	809,133	799,025	822,110		(1,036)			5.000	4.404	MON	3,329	39,951	10/16/2019	04/01/2040
3131WP-AY-5	FREDDIE MAC PN=ZI9923			4	1.A	626,185	99.0560	620,274	626,185	626,185					4.500	4.507	MON	2,348	28,178	10/22/2019	04/01/2040
3131WP-BK-4	FREDDIE MAC PN=ZI9942			4	1.A	1,686,937	101.2650	1,655,350	1,634,671	1,682,043		(2,044)			5.000	4.403	MON	6,811	81,734	10/16/2019	04/01/2040
3131WP-BW-8	FREDDIE MAC PN=ZI9953			4	1.A	121,698	96.3670	120,472	125,013	121,964		121			4.000	4.438	MON	417	5,001	11/21/2019	04/01/2040
3131WP-BY-4	FREDDIE MAC PN=ZI9955			4	1.A	209,411	96.3700	207,428	215,242	209,880		197			4.000	4.448	MON	717	8,610	11/21/2019	04/01/2040
3131WP-C8-0	FREDDIE MAC PN=ZI9995			4	1.A	68,642	99.1330	64,067	64,627	68,331		(101)			4.500	3.224	MON	242	2,908	10/22/2019	05/01/2040
3131WP-CU-1	FREDDIE MAC PN=ZI9983			4	1.A	1,078,943	100.1770	1,047,384	1,045,534	1,075,837		(1,300)			5.000	4.404	MON	4,356	52,277	10/16/2019	05/01/2040
3131WP-CY-3	FREDDIE MAC PN=ZI9987			4	1.A	125,023	101.2640	122,697	121,166	124,664		(154)			5.000	4.406	MON	505	6,058	10/16/2019	05/01/2040
3131WQ-2H-9	FHLMC PN=ZJ0776			4	1.A	923,146	96.0350	903,060	940,345	924,400		552			4.000	4.292	MON	3,134	37,614	11/21/2019	12/01/2040
3131WQ-2J-5	FHLMC PN=ZJ0777			4	1.A	464,435	96.0330	448,419	466,943	464,543		49			4.000	4.078	MON	1,556	18,678	11/21/2019	12/01/2040
3131WQ-3T-2	FHLMC PN=ZJ0810			4	1.A	129,256	96.0330	118,979	123,894	128,742		(204)			4.000	3.312	MON	413	4,956	11/21/2019	12/01/2040
3131WQ-4K-0	FHLMC PN=ZJ0826			4	1.A	456,625	96.0340	444,919	463,293	457,087		215			4.000	4.227	MON	1,544	18,532	11/21/2019	11/01/2040
3131WQ-4R-5	FHLMC PN=ZJ0832			4	1.A	423,634	97.6660	406,577	416,293	422,914		(286)			4.500	4.189	MON	1,561	18,733	10/22/2019	12/01/2040
3131WQ-4Z-7	FHLMC PN=ZJ0840			4	1.A	1,380,011	96.0340	1,352,519	1,408,375	1,382,107		966			4.000	4.323	MON	4,695	56,335	11/21/2019	12/01/2040
3131WQ-AG-2	FHLMC PN=ZJ0007			4	1.A	1,066,987	98.5580	997,266	1,011,857	1,061,707		(2,218)			4.500	3.574	MON	3,794	45,534	10/22/2019	05/01/2040
3131WQ-AU-1	FHLMC PN=ZJ0019			4	1.A	6,873,341	101.2640	6,734,203	6,650,145	6,852,646		(8,725)			5.000	4.375	MON	27,709	332,507	10/16/2019	05/01/2040
3131WQ-AX-5	FHLMC PN=ZJ0022			4	1.A	225,643	99.8190	215,767	216,158	224,774		(333)			5.000	4.194	MON	901	10,808	10/16/2019	05/01/2040
3131WQ-AZ-0	FHLMC PN=ZJ0024			4	1.A	1,239,517	100.7210	1,212,826	1,204,144	1,236,208		(1,280)			5.000	4.450	MON	5,017	60,207	10/16/2019	05/01/2040
3131WQ-CS-4	FHLMC PN=ZJ0081			4	1.A	3,333,359	99.1330	3,131,133	3,158,517	3,316,837		(6,926)			4.500	3.564	MON	11,844	142,133	10/22/2019	07/01/2040
3131WQ-CY-1	FHLMC PN=ZJ0087			4	1.A	786,538	101.2630	770,606	760,995	784,187		(997)			5.000	4.377	MON	3,171	38,050	10/16/2019	06/01/2040
3131WQ-EQ-6	FHLMC PN=ZJ0143			4	1.A	107,464	101.2630	103,786	102,492	107,016		(175)			5.000	4.117	MON	427	5,125	10/16/2019	07/01/2040
3131WQ-FA-0	FHLMC PN=ZJ0161			4	1.A	247,343	101.2630	241,719	238,705	246,556		(277)			5.000	4.332	MON	995	11,935	10/16/2019	07/01/2040
3131WQ-FH-5	FHLMC PN=ZJ0168			4	1.A	182,976	102.0220	178,020	174,492	182,211		(299)			5.000	4.115	MON	727	8,725	10/16/2019	07/01/2040
3131WQ-FL-6	FHLMC PN=ZJ0171			4	1.A	35,085	99.1780	33,176	33,451	34,981		(32)			5.000	3.752	MON	139	1,672	10/16/2019	07/01/2040
3131WQ-FR-3	FHLMC PN=ZJ0176			4	1.A	479,430	101.2630	463,006	457,231	477,430		(888)			5.000	4.116	MON	1,905	22,862	10/16/2019	07/01/2040
3131WQ-G5-0	FHLMC PN=ZJ0220			4	1.A	322,969	100.3170	308,825	307,849	321,607		(551)			5.000	4.106	MON	1,283	15,392	10/16/2019	07/01/2040
3131WQ-GM-3	FHLMC PN=ZJ0204			4	1.A	297,164	100.9920	286,155	283,344	295,919		(529)			5.000	4.112	MON	1,181	14,167	10/16/2019	07/01/2040
3131WQ-HQ-3	FHLMC PN=ZJ0239			4	1.A	904,827	96.0330	822,636	856,618	900,096		(2,224)			4.000	3.110	MON	2,855	34,265	11/21/2019	08/01/2040
3131WQ-QB-6	FHLMC PN=ZJ0450			4	1.A	39,269	97.3810	37,401	38,406	39,217		(17)			4.500	3.877	MON	144	1,728	10/22/2019	09/01/2040
3131WQ-S3-2	FHLMC PN=ZJ0538			4	1.A	1,025,070	96.0320	967,959	1,007,955	1,023,300		(812)			4.000	3.717	MON	3,360	40,318	11/21/2019	10/01/2040
3131WQ-UW-5	FHLMC PN=ZJ0597			4	1.A	698,091	98.1900	657,597	669,719	695,453		(1,197)			4.500	3.778	MON	2,511	30,137	10/22/2019	10/01/2040

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-UX-3	FHLMC PN=ZJ0598			4	1.A	751,194	98.2180	707,836	720,679	748,356		(1,320)			4.500	3.778	MON	2,703	32,430	10/22/2019	10/01/2040
3131WQ-WF-0	FHLMC PN=ZJ0646			4	1.A	1,024,964	96.0350	954,223	993,620	1,021,905		(1,374)			4.000	3.490	MON	3,312	39,745	11/21/2019	11/01/2040
3131WR-A3-9	FHLMC PN=ZJ0926			4	1.A	340,186	96.0340	333,425	347,195	340,704		242			4.000	4.324	MON	1,157	13,888	11/21/2019	12/01/2040
3131WR-B3-8	FHLMC PN=ZJ0958			4	1.A	356,417	96.0330	344,133	358,349	356,501		38			4.000	4.078	MON	1,195	14,334	11/21/2019	12/01/2040
3131WR-BW-4	FHLMC PN=ZJ0953			4	1.A	755,830	96.0330	733,812	764,125	756,367		251			4.000	4.168	MON	2,547	30,565	11/21/2019	12/01/2040
3131WR-C2-9	FHLMC PN=ZJ0989			4	1.A	3,675,390	95.8100	3,375,395	3,523,009	3,660,870		(6,344)			4.000	3.314	MON	11,743	140,920	11/21/2019	01/01/2041
3131WR-CB-9	FHLMC PN=ZJ0966			4	1.A	790,249	96.0340	767,194	798,878	790,803		250			4.000	4.167	MON	2,663	31,955	11/21/2019	01/01/2041
3131WR-CW-3	FHLMC PN=ZJ0985			4	1.A	1,066,391	96.0350	1,010,932	1,052,671	1,064,887		(638)			4.000	3.781	MON	3,509	42,107	11/21/2019	01/01/2041
3131WR-D8-5	FHLMC PN=ZJ1027			4	1.A	875,314	96.0330	850,310	885,435	875,976		291			4.000	4.177	MON	2,951	35,417	11/21/2019	01/01/2041
3131WR-DF-9	FHLMC PN=ZJ1002			4	1.A	582,881	96.0350	573,749	597,438	583,974		516			4.000	4.394	MON	1,991	23,898	11/21/2019	01/01/2041
3131WR-DG-7	FHLMC PN=ZJ1003			4	1.A	175,832	99.1320	170,715	172,210	175,487		(145)			4.500	4.132	MON	646	7,749	10/22/2019	01/01/2041
3131WR-DP-7	FHLMC PN=ZJ1010			4	1.A	1,042,781	96.0330	958,521	998,117	1,038,528		(1,819)			4.000	3.291	MON	3,327	39,925	11/21/2019	01/01/2041
3131WR-DU-6	FHLMC PN=ZJ1015			4	1.A	251,531	96.0330	247,636	257,865	252,006		205			4.000	4.397	MON	860	10,315	11/21/2019	01/01/2041
3131WR-DY-8	FHLMC PN=ZJ1019			4	1.A	1,539,413	96.0340	1,493,802	1,555,493	1,540,431		443			4.000	4.159	MON	5,185	62,220	11/21/2019	01/01/2041
3131WR-EB-7	FHLMC PN=ZJ1030			4	1.A	355,242	96.3690	348,164	361,282	355,673		192			4.000	4.265	MON	1,204	14,451	11/21/2019	01/01/2041
3131WR-EC-5	FHLMC PN=ZJ1031			4	1.A	3,162,315	96.0330	2,873,357	2,992,051	3,146,128		(7,128)			4.000	3.110	MON	9,974	119,682	11/21/2019	01/01/2041
3131WR-GL-3	FHLMC PN=ZJ1103			4	1.A	3,189,155	96.0320	2,969,151	3,091,835	3,179,777		(4,392)			4.000	3.493	MON	10,306	123,673	11/21/2019	01/01/2041
3131WR-HF-5	FHLMC PN=ZJ1130			4	1.A	2,677,815	96.0330	2,625,177	2,733,620	2,681,893		1,964			4.000	4.327	MON	9,112	109,345	11/21/2019	02/01/2041
3131WR-KZ-7	FHLMC PN=ZJ1212			4	1.A	934,845	93.5260	919,581	983,236	938,930		1,648			3.500	4.288	MON	2,868	34,413	11/12/2019	02/01/2041
3131WR-L2-9	FHLMC PN=ZJ1245			4	1.A	747,997	99.1330	733,134	739,545	747,120		(402)			4.500	4.295	MON	2,773	33,279	10/22/2019	02/01/2041
3131WR-L3-7	FHLMC PN=ZJ1246			4	1.A	823,785	101.2630	798,202	788,247	820,729		(1,256)			5.000	4.187	MON	3,284	39,412	10/16/2019	02/01/2041
3131WR-M7-7	FHLMC PN=ZJ1282			4	1.A	695,934	100.7740	671,146	665,991	693,359		(1,108)			5.000	4.189	MON	2,775	33,300	10/16/2019	02/01/2041
3131WR-NA-9	FHLMC PN=ZJ1285			4	1.A	822,227	101.2630	790,620	780,759	818,672		(1,332)			5.000	4.050	MON	3,253	39,038	10/16/2019	02/01/2041
3131WR-NW-1	FHLMC PN=ZJ1305			4	1.A	802,966	95.8110	735,564	767,724	799,653		(1,498)			4.000	3.277	MON	2,559	30,709	11/21/2019	03/01/2041
3131WR-RA-5	FHLMC PN=ZJ1381			4	1.A	1,506,876	100.7200	1,437,501	1,427,225	1,500,097		(2,805)			5.000	4.006	MON	5,947	71,361	10/16/2019	03/01/2041
3131WR-RJ-6	FHLMC PN=ZJ1389			4	1.A	1,387,024	96.0340	1,356,376	1,412,392	1,388,833		778			4.000	4.285	MON	4,708	56,496	11/21/2019	03/01/2041
3131WR-RU-1	FHLMC PN=ZJ1399			4	1.A	327,847	98.5580	306,190	310,670	326,308		(716)			4.500	3.580	MON	1,165	13,980	10/22/2019	03/01/2041
3131WR-SA-4	FHLMC PN=ZJ1413			4	1.A	1,073,041	98.8450	1,005,530	1,017,280	1,068,044		(2,188)			4.500	3.588	MON	3,815	45,778	10/22/2019	03/01/2041
3131WR-SC-0	FHLMC PN=ZJ1415			4	1.A	6,162,938	99.1320	5,768,778	5,819,290	6,132,131		(14,034)			4.500	3.521	MON	21,822	261,868	10/22/2019	03/01/2041
3131WR-TU-9	FHLMC PN=ZJ1463			4	1.A	1,301,328	96.0320	1,199,738	1,249,311	1,296,429		(2,143)			4.000	3.341	MON	4,164	49,972	11/21/2019	03/01/2041
3131WR-UD-5	FHLMC PN=ZJ1480			4	1.A	177,674	97.4410	171,211	175,707	177,470		(94)			4.500	4.299	MON	659	7,907	10/22/2019	03/01/2041
3131WR-UF-0	FHLMC PN=ZJ1482			4	1.A	1,503,638	96.0330	1,470,046	1,530,771	1,505,568		889			4.000	4.281	MON	5,103	61,231	11/21/2019	03/01/2041
3131WR-UY-9	FHLMC PN=ZJ1499			4	1.A	4,296,776	99.1320	4,211,875	4,248,754	4,291,846		(2,247)			4.500	4.298	MON	15,933	191,194	10/22/2019	04/01/2041
3131WT-MC-2	FREDDIE MAC PN=ZJ3055			4	1.A	68,958	100.8100	69,237	68,681	68,782		(40)			7.500	7.275	MON	429	5,151	09/24/2019	01/01/2028
3131WT-NQ-0	FREDDIE MAC PN=ZJ3099			4	1.A	265,554	101.8290	269,300	264,463	264,871		(164)			7.500	7.271	MON	1,653	19,835	09/24/2019	01/01/2028
3131WT-PP-0	FREDDIE MAC PN=ZJ3130			4	1.A	42,044	102.4540	43,081	42,049	41,986		(18)			6.500	6.484	MON	228	2,733	09/24/2019	11/01/2028
3131WT-VJ-7	FREDDIE MAC PN=ZJ3317			4	1.A	31,171	102.4540	31,813	31,051	31,108		(21)			6.500	6.316	MON	168	2,018	09/24/2019	02/01/2029
3131WV-XJ-0	FREDDIE MAC PN=ZJ5181			4	1.A	2,084,059	102.1200	2,143,785	2,099,280	2,085,288		441			5.000	5.143	MON	8,747	104,964	10/16/2019	11/01/2033
3131WW-KW-3	FREDDIE MAC PN=ZJ5709			4	1.A	262,684	103.0100	269,409	261,537	262,292		(139)			6.500	6.354	MON	1,417	17,000	09/24/2019	01/01/2032
3131WW-NJ-9	FREDDIE MAC PN=ZJ5793			4	1.A	369,259	103.2930	379,011	366,929	368,590		(239)			6.500	6.303	MON	1,988	23,850	09/24/2019	02/01/2032
3131WW-T7-9	FREDDIE MAC PN=ZJ5974			4	1.A	260,905	103.0240	267,978	260,112	260,585		(123)			6.500	6.392	MON	1,409	16,907	09/24/2019	04/01/2032
3131WW-TF-1	FREDDIE MAC PN=ZJ5950			4	1.A	77,594	102.4540	79,253	77,355	77,508		(29)			6.500	6.370	MON	419	5,028	09/24/2019	04/01/2032
3131WW-TS-3	FREDDIE MAC PN=ZJ5961			4	1.A	115,800	102.5120	118,349	115,449	115,657		(52)			6.500	6.392	MON	625	7,504	09/24/2019	03/01/2032
3131WW-UR-3	FREDDIE MAC PN=ZJ5992			4	1.A	68,989	102.4540	70,470	68,782	68,908		(27)			6.500	6.385	MON	373	4,471	09/24/2019	04/01/2032
3131WX-KY-7	FREDDIE MAC PN=ZJ6611			4	1.A	35,919	99.8310	34,413	34,471	35,566		(112)			7.000	6.273	MON	201	2,413	09/24/2019	11/01/2032

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
3131WX-LJ-9	FREDDIE MAC PN=ZJ6629			4	1.A	50,965	100.0500	49,137	49,112	50,684		(96)			7.000	5.856	MON	286	3,438	09/24/2019	11/01/2032
3131X1-HH-7	FREDDIE MAC PN=ZJ9232			4	1.A	15,679	100.2680	14,897	14,857	15,349		(103)			5.500	4.064	MON	68	817	10/16/2019	01/01/2028
3131X4-JA-4	FREDDIE MAC PN=ZK1157			4	1.A	35,576	100.5680	36,097	35,893	35,744		58			5.000	5.424	MON	150	1,795	10/07/2019	05/01/2023
3131X4-K9-5	FREDDIE MAC PN=ZK1220			4	1.A	6,776	100.5680	6,730	6,692	6,689		(31)			5.000	3.882	MON	28	335	10/07/2019	06/01/2023
3131X4-QH-1	FREDDIE MAC PN=ZK1356			4	1.A	3,478	99.5940	3,461	3,475	3,466		(4)			5.500	5.334	MON	16	191	10/07/2019	09/01/2023
3131X4-QR-9	FREDDIE MAC PN=ZK1364			4	1.A	16,667	99.5860	16,586	16,655	16,613		(20)			5.500	5.261	MON	76	916	10/07/2019	09/01/2023
3131X5-A3-6	FREDDIE MAC PN=ZK1826			4	1.A	20,735	99.8090	20,493	20,533	20,566		(52)			4.500	4.010	MON	77	924	10/07/2019	09/01/2024
3131X5-B2-7	FREDDIE MAC PN=ZK1857			4	1.A	124,077	101.3380	123,398	121,768	122,560		(440)			5.000	3.775	MON	507	6,088	10/07/2019	09/01/2024
3131X5-BM-3	FREDDIE MAC PN=ZK1844			4	1.A	15,788	100.5680	15,523	15,435	15,529		(80)			5.000	3.975	MON	64	772	10/07/2019	09/01/2024
3131X5-BQ-4	FREDDIE MAC PN=ZK1847			4	1.A	27,720	99.8070	27,403	27,456	27,526		(67)			4.500	3.819	MON	103	1,236	10/07/2019	09/01/2024
3131X5-N5-7	FREDDIE MAC PN=ZK2212			4	1.A	20,264	99.8090	19,469	19,506	19,801		(142)			4.500	3.036	MON	73	878	10/07/2019	05/01/2025
3131X5-QB-1	FREDDIE MAC PN=ZK2250			4	1.A	74,168	99.7620	71,485	71,656	72,725		(471)			4.500	2.870	MON	269	3,225	10/07/2019	04/01/2025
3131X5-TQ-5	FREDDIE MAC PN=ZK2359			4	1.A	26,728	99.7620	25,537	25,598	26,128		(199)			4.500	2.412	MON	96	1,152	10/07/2019	06/01/2025
3131X8-3F-1	FREDDIE MAC PN=ZK5298			4	1.A	4,137,918	95.0160	3,827,359	4,028,121	4,100,280		(11,896)			2.500	1.651	MON	8,392	100,703	10/07/2019	04/01/2028
3131X8-4A-1	FREDDIE MAC PN=ZK5317			4	1.A	2,679,388	95.1860	2,479,021	2,604,397	2,653,740		(8,240)			2.500	1.607	MON	5,426	65,110	10/07/2019	04/01/2028
3131X8-NB-8	FREDDIE MAC PN=ZK4886			4	1.A	2,966,587	95.1160	2,750,620	2,891,858	2,939,941		(8,315)			2.500	1.675	MON	6,025	72,296	10/07/2019	01/01/2028
3131X9-2F-0	FREDDIE MAC PN=ZK6174			4	1.A	258,437	98.0760	242,043	246,792	255,076		(911)			4.000	2.406	MON	823	9,872	10/07/2019	10/01/2028
3131X9-6H-2	FREDDIE MAC PN=ZK6272			4	1.A	259,093	98.3840	243,576	247,577	255,853		(930)			4.000	2.444	MON	825	9,903	10/07/2019	12/01/2028
3131X9-GK-4	FREDDIE MAC PN=ZK5602			4	1.A	2,301,951	95.0660	2,157,572	2,269,551	2,290,618		(3,654)			2.500	2.040	MON	4,728	56,739	10/07/2019	06/01/2028
3131X9-KL-7	FREDDIE MAC PN=ZK5699			4	1.A	4,486	99.1860	4,433	4,469	4,467		(7)			2.500	2.124	MON	9	112	10/07/2019	07/01/2023
3131X9-VL-5	FREDDIE MAC PN=ZK6019			4	1.A	602,121	94.7930	572,494	603,941	602,364		76			2.500	2.553	MON	1,258	15,099	10/07/2019	09/01/2028
3131X9-VM-3	FREDDIE MAC PN=ZK6020			4	1.A	920,428	94.7940	875,150	923,213	920,799		118			2.500	2.553	MON	1,923	23,080	10/07/2019	09/01/2028
3131XB-4R-7	FREDDIE MAC PN=ZK8032			4	1.A	2,960,560	93.5020	2,699,916	2,887,549	2,943,539		(5,565)			2.500	1.862	MON	6,016	72,189	10/07/2019	04/01/2031
3131XB-FJ-3	FREDDIE MAC PN=ZK7369			4	1.A	226,847	93.7580	208,122	221,978	225,571		(414)			2.500	1.908	MON	462	5,549	10/07/2019	05/01/2030
3131XB-KM-0	FREDDIE MAC PN=ZK7500			4	1.A	369,342	95.6560	341,861	357,386	366,341		(977)			3.000	2.094	MON	893	10,722	10/07/2019	06/01/2030
3131XB-Q2-8	FREDDIE MAC PN=ZK7673			4	1.A	1,717,493	95.6570	1,584,775	1,656,727	1,702,751		(4,748)			3.000	2.027	MON	4,142	49,702	10/07/2019	09/01/2030
3131XB-QK-8	FREDDIE MAC PN=ZK7658			4	1.A	1,596,525	93.7540	1,484,609	1,583,515	1,592,858		(1,233)			2.500	2.261	MON	3,299	39,588	10/07/2019	08/01/2030
3131XB-QW-2	FREDDIE MAC PN=ZK7669			4	1.A	3,249,345	94.8690	2,973,382	3,134,197	3,221,411		(8,801)			3.000	2.026	MON	7,835	94,026	10/07/2019	09/01/2030
3131XB-SC-4	FREDDIE MAC PN=ZK7715			4	1.A	7,611,321	95.6680	7,056,322	7,375,844	7,553,923		(18,126)			3.000	2.146	MON	18,440	221,275	10/07/2019	09/01/2030
3131XC-CZ-8	FREDDIE MAC PN=ZK8188			4	1.A	1,258,051	93.5150	1,173,717	1,255,111	1,256,988		(342)			2.500	2.416	MON	2,615	31,378	09/11/2019	07/01/2031
3131XD-DE-2	FREDDIE MAC PN=ZK9101			4	1.A	6,125,097	95.1540	5,727,448	6,019,135	6,103,264		(8,156)			3.000	2.589	MON	15,048	180,574	09/11/2019	12/01/2032
3131XG-2C-1	FHLMC PN=ZL1671			4	1.A	238,964	97.2430	223,197	229,525	238,136		(393)			4.500	3.811	MON	861	10,329	10/22/2019	07/01/2041
3131XG-7A-0	FHLMC PN=ZL1789			4	1.A	632,570	99.1330	599,650	604,895	630,165		(1,031)			4.500	3.739	MON	2,268	27,220	10/22/2019	08/01/2041
3131XG-JQ-2	FHLMC PN=ZL1171			4	1.A	241,043	96.3670	222,878	231,280	240,130		(442)			4.000	3.334	MON	771	9,251	11/21/2019	04/01/2041
3131XG-K2-3	FHLMC PN=ZL1213			4	1.A	1,676	99.1330	1,591	1,605	1,666		(3)			4.500	4.032	MON	6	72	10/22/2019	04/01/2041
3131XG-K5-6	FHLMC PN=ZL1216			4	1.A	789,435	96.0340	771,703	803,573	790,433		451			4.000	4.278	MON	2,679	32,143	11/21/2019	04/01/2041
3131XG-K7-2	FHLMC PN=ZL1218			4	1.A	124,563	98.8450	121,734	123,157	124,419		(67)			4.500	4.296	MON	462	5,542	10/22/2019	04/01/2041
3131XG-L2-2	FHLMC PN=ZL1245			4	1.A	284,014	99.1330	270,435	272,801	283,011		(446)			4.500	3.807	MON	1,023	12,276	10/22/2019	04/01/2041
3131XG-LJ-5	FHLMC PN=ZL1229			4	1.A	716,490	96.0330	700,319	729,249	717,390		411			4.000	4.277	MON	2,431	29,170	11/21/2019	04/01/2041
3131XG-MM-7	FHLMC PN=ZL1264			4	1.A	973,800	96.0330	951,971	991,296	975,035		583			4.000	4.279	MON	3,304	39,652	11/21/2019	04/01/2041
3131XG-MN-5	FHLMC PN=ZL1265			4	1.A	130,185	98.1030	122,469	124,838	129,707		(220)			4.500	3.779	MON	468	5,618	10/22/2019	04/01/2041
3131XG-NQ-7	FHLMC PN=ZL1299			4	1.A	4,277,431	101.2630	4,103,141	4,051,965	4,258,500		(7,907)			5.000	4.013	MON	16,883	202,598	10/16/2019	05/01/2041
3131XG-P8-5	FHLMC PN=ZL1347			4	1.A	253,394	100.4130	241,478	240,485	252,295		(459)			5.000	4.042	MON	1,002	12,024	10/16/2019	03/01/2041
3131XG-PH-5	FHLMC PN=ZL1324			4	1.A	477,784	99.9600	453,015	453,197	475,705		(865)			5.000	4.034	MON	1,888	22,660	10/16/2019	04/01/2041
3131XG-PJ-1	FHLMC PN=ZL1325			4	1.A	107,399	99.6770	101,558	101,887	106,936		(183)			5.000	4.039	MON	425	5,095	10/16/2019	05/01/2041

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-PW-2	FHLMC PN-ZL1337			4	1.A	139,617	99.2400	131,219	132,224	138,997		(263)			5.000	4.008	MON	551	6,611	10/16/2019	05/01/2041
3131XG-QJ-0	FHLMC PN-ZL1357			4	1.A	341,883	99.9430	322,235	322,418	340,249		(635)			5.000	3.934	MON	1,343	16,121	10/16/2019	05/01/2041
3131XG-QV-3	FHLMC PN-ZL1368			4	1.A	894,505	96.0330	876,978	913,205	895,846		673			4.000	4.326	MON	3,044	36,528	11/21/2019	05/01/2041
3131XG-RB-6	FHLMC PN-ZL1382			4	1.A	146,374	99.5640	138,219	138,824	145,735		(268)			5.000	4.032	MON	578	6,941	10/16/2019	04/01/2041
3131XG-RD-2	FHLMC PN-ZL1384			4	1.A	394,835	100.1360	375,014	374,505	393,128		(657)			5.000	4.035	MON	1,560	18,725	10/16/2019	05/01/2041
3131XG-SP-4	FHLMC PN-ZL1426			4	1.A	2,703,868	99.1330	2,564,497	2,586,925	2,693,502		(4,128)			4.500	3.743	MON	9,701	116,412	10/22/2019	05/01/2041
3131XG-U6-3	FHLMC PN-ZL1505			4	1.A	718,488	99.1320	672,080	677,964	714,925		(1,668)			4.500	3.516	MON	2,542	30,508	10/22/2019	06/01/2041
3131XG-UQ-9	FHLMC PN-ZL1491			4	1.A	76,659	97.6940	70,442	72,105	76,443		(67)			4.500	2.696	MON	270	3,245	10/22/2019	06/01/2041
3131XG-WX-2	FHLMC PN-ZL1562			4	1.A	1,972,782	101.2630	1,890,225	1,866,649	1,963,932		(3,521)			5.000	3.994	MON	7,778	93,332	10/16/2019	06/01/2041
3131XG-YS-1	FHLMC PN-ZL1621			4	1.A	306,224	99.1320	291,525	294,078	305,159		(477)			4.500	3.808	MON	1,103	13,234	10/22/2019	07/01/2041
3131XG-YV-4	FHLMC PN-ZL1624			4	1.A	2,755,415	98.8450	2,631,007	2,661,751	2,747,152		(3,855)			4.500	3.906	MON	9,982	119,779	10/22/2019	07/01/2041
3131XG-ZL-5	FHLMC PN-ZL1647			4	1.A	5,287,585	99.1320	4,946,635	4,989,947	5,261,598		(11,976)			4.500	3.520	MON	18,712	224,548	10/22/2019	07/01/2041
3131XH-2U-9	FHLMC PN-ZL2587			4	1.A	2,978,326	96.0340	2,727,619	2,840,264	2,966,137		(5,622)			4.000	3.253	MON	9,468	113,610	11/21/2019	01/01/2042
3131XH-BZ-8	FHLMC PN-ZL1856			4	1.A	82,041	97.2830	76,114	78,240	81,528		(163)			4.500	3.990	MON	293	3,521	10/22/2019	08/01/2041
3131XH-EW-2	FHLMC PN-ZL1949			4	1.A	478,442	96.2410	447,732	465,220	477,224		(564)			4.000	3.548	MON	1,551	18,609	11/21/2019	09/01/2041
3131XH-FN-1	FHLMC PN-ZL1973			4	1.A	564,144	96.0310	526,509	548,270	562,683		(668)			4.000	3.540	MON	1,828	21,931	11/21/2019	09/01/2041
3131XH-K3-9	FHLMC PN-ZL2114			4	1.A	11,108	94.7020	9,906	10,460	11,080		(9)			4.000	2.167	MON	35	418	11/21/2019	10/01/2041
3131XH-M9-4	FHLMC PN-ZL2184			4	1.A	1,697,070	93.6050	1,577,902	1,685,703	1,695,705		(537)			3.500	3.387	MON	4,917	59,000	11/12/2019	10/01/2041
3131XH-P6-7	FHLMC PN-ZL2245			4	1.A	318,609	96.2950	296,901	308,325	317,675		(435)			4.000	3.475	MON	1,028	12,333	11/21/2019	10/01/2041
3131XH-P7-5	FHLMC PN-ZL2246			4	1.A	335,100	96.3660	312,499	324,283	334,118		(445)			4.000	3.475	MON	1,081	12,971	11/21/2019	10/01/2041
3131XH-P8-3	FHLMC PN-ZL2247			4	1.A	94,414	96.7390	88,349	91,327	94,233		(60)			4.000	3.209	MON	304	3,653	11/21/2019	10/01/2041
3131XH-QA-7	FHLMC PN-ZL2249			4	1.A	20,644	99.1330	19,240	19,408	20,479		(52)			4.500	3.839	MON	73	873	10/22/2019	09/01/2041
3131XH-RT-5	FHLMC PN-ZL2298			4	1.A	370,574	96.0320	333,838	347,632	368,521		(910)			4.000	2.999	MON	1,159	13,905	11/21/2019	11/01/2041
3131XH-VN-3	FHLMC PN-ZL2421			4	1.A	73,696	98.3860	68,250	69,369	73,123		(182)			4.500	3.856	MON	260	3,122	10/22/2019	11/01/2041
3131XH-YF-7	FHLMC PN-ZL2510			4	1.A	239,596	93.6050	220,788	235,872	239,217		(153)			3.500	3.253	MON	688	8,256	11/12/2019	12/01/2041
3131XH-Z3-3	FHLMC PN-ZL2562			4	1.A	851,881	93.5620	780,941	834,677	850,206		(667)			3.500	3.181	MON	2,434	29,214	12/10/2019	12/01/2041
3131XH-Z6-6	FHLMC PN-ZL2565			4	1.A	17,353,112	96.0320	15,958,519	16,617,918	17,288,123		(28,095)			4.000	3.317	MON	55,393	664,717	11/21/2019	01/01/2042
3131XJ-2F-8	FHLMC PN-ZL3474			4	1.A	13,325,219	93.6050	12,375,403	13,220,878	13,314,032		(4,540)			3.500	3.373	MON	38,561	462,731	12/10/2019	08/01/2042
3131XJ-2H-4	FHLMC PN-ZL3476			4	1.A	186,411	93.4800	165,529	177,074	185,575		(337)			3.500	2.733	MON	516	6,198	12/10/2019	08/01/2042
3131XJ-3B-6	FHLMC PN-ZL3494			4	1.A	590,873	90.9890	519,761	571,235	589,054		(726)			3.000	2.510	MON	1,428	17,137	10/28/2019	08/01/2042
3131XJ-3K-6	FHLMC PN-ZL3502			4	1.A	2,662,574	93.6050	2,359,670	2,520,881	2,649,879		(5,286)			3.500	2.686	MON	7,353	88,231	12/10/2019	08/01/2042
3131XJ-6B-3	FHLMC PN-ZL3566			4	1.A	368,969	90.9880	325,429	357,661	367,887		(433)			3.000	2.549	MON	894	10,730	11/12/2019	08/01/2042
3131XJ-6C-1	FHLMC PN-ZL3567			4	1.A	311,391	90.9880	274,891	302,118	310,529		(359)			3.000	2.560	MON	755	9,064	10/28/2019	08/01/2042
3131XJ-6D-9	FHLMC PN-ZL3568			4	1.A	176,820	89.7950	154,084	171,595	176,319		(193)			3.000	2.565	MON	429	5,148	11/12/2019	08/01/2042
3131XJ-6E-7	FHLMC PN-ZL3569			4	1.A	673,716	90.9910	592,671	651,351	671,582		(807)			3.000	2.512	MON	1,628	19,541	11/12/2019	08/01/2042
3131XJ-6Y-3	FHLMC PN-ZL3587			4	1.A	724,435	90.9940	640,432	703,818	722,468		(757)			3.000	2.581	MON	1,760	21,115	11/12/2019	09/01/2042
3131XJ-7C-0	FHLMC PN-ZL3591			4	1.A	252,042	90.9900	222,982	245,062	251,395		(275)			3.000	2.591	MON	613	7,352	10/28/2019	09/01/2042
3131XJ-7D-8	FHLMC PN-ZL3592			4	1.A	322,950	90.9910	285,829	314,129	322,132		(320)			3.000	2.597	MON	785	9,424	10/28/2019	09/01/2042
3131XJ-7E-6	FHLMC PN-ZL3593			4	1.A	509,966	90.9890	451,118	495,794	508,653		(542)			3.000	2.590	MON	1,239	14,874	10/28/2019	09/01/2042
3131XJ-A6-9	FHLMC PN-ZL2729			4	1.A	15,424,688	96.0330	14,016,065	14,595,051	15,351,912		(34,352)			4.000	3.135	MON	48,650	583,802	11/21/2019	02/01/2042
3131XJ-AG-7	FHLMC PN-ZL2707			4	1.A	87,120	93.4880	79,528	85,068	86,994		(37)			3.500	2.911	MON	248	2,977	12/10/2019	02/01/2042
3131XJ-AJ-1	FHLMC PN-ZL2709			4	1.A	239,944	96.3680	221,441	229,787	239,046		(437)			4.000	3.317	MON	766	9,192	11/21/2019	01/01/2042
3131XJ-AS-1	FHLMC PN-ZL2717			4	1.A	3,283,174	93.6050	3,016,699	3,222,797	3,277,312		(2,431)			3.500	3.210	MON	9,400	112,798	12/10/2019	02/01/2042
3131XJ-EM-0	FHLMC PN-ZL2840			4	1.A	3,604,639	93.6060	3,312,146	3,538,391	3,598,244		(2,592)			3.500	3.211	MON	10,320	123,844	12/10/2019	03/01/2042
3131XJ-GG-1	FHLMC PN-ZL2899			4	1.A	5,002,678	93.6060	4,442,426	4,745,877	4,979,145		(9,134)			3.500	2.708	MON	13,842	166,106	12/10/2019	04/01/2042

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-GN-6	FHLMC PN-ZL2905			4	1.A	7,208,231	93.6050	6,580,204	7,029,757	7,191,511		(6,690)			3.500	3.114	MON	20,503	246,042	12/10/2019	04/01/2042
3131XJ-JA-1	FHLMC PN-ZL2957			4	1.A	1,108,597	93.6050	993,413	1,061,282	1,104,257		(1,711)			3.500	2.841	MON	3,095	37,145	12/10/2019	04/01/2042
3131XJ-JL-7	FHLMC PN-ZL2967			4	1.A	24,990,619	93.6060	22,885,564	24,448,821	24,939,371		(20,833)			3.500	3.161	MON	71,309	855,709	12/10/2019	04/01/2042
3131XJ-K6-8	FHLMC PN-ZL3017			4	1.A	6,727,479	93.6060	6,140,406	6,559,843	6,711,781		(6,160)			3.500	3.112	MON	19,133	229,595	12/10/2019	04/01/2042
3131XJ-QY-1	FHLMC PN-ZL3171			4	1.A	1,157,535	93.6050	1,018,894	1,088,504	1,151,271		(2,667)			3.500	2.584	MON	3,175	38,098	12/10/2019	06/01/2042
3131XJ-SP-8	FHLMC PN-ZL3226			4	1.A	13,267,396	96.0330	12,061,070	12,559,298	13,206,774		(27,493)			4.000	3.149	MON	41,864	502,372	11/21/2019	06/01/2042
3131XJ-UG-5	FHLMC PN-ZL3283			4	1.A	7,324,455	93.6050	6,551,481	6,999,072	7,295,124		(12,778)			3.500	2.818	MON	20,414	244,968	12/10/2019	07/01/2042
3131XJ-V8-2	FHLMC PN-ZL3339			4	1.A	1,035,933	96.0320	953,661	993,065	1,032,278		(1,682)			4.000	3.341	MON	3,310	39,723	11/21/2019	07/01/2042
3131XJ-XT-4	FHLMC PN-ZL3390			4	1.A	183,217	90.9870	161,425	177,415	182,672		(259)			3.000	2.531	MON	444	5,322	10/28/2019	06/01/2042
3131XJ-YF-3	FHLMC PN-ZL3410			4	1.A	1,073,785	90.9890	945,878	1,039,552	1,070,514		(1,365)			3.000	2.531	MON	2,599	31,187	11/12/2019	08/01/2042
3131XK-2G-3	FHLMC PN-ZL4375			4	1.A	1,145,062	90.9900	997,633	1,096,421	1,140,540		(1,643)			3.000	2.382	MON	2,741	32,893	11/12/2019	12/01/2042
3131XK-2J-7	FHLMC PN-ZL4377			4	1.A	341,714	90.9900	297,755	327,240	340,401		(536)			3.000	2.381	MON	818	9,817	10/28/2019	11/01/2042
3131XK-2S-7	FHLMC PN-ZL4385			4	1.A	311,992	90.9890	278,240	305,795	311,417		(254)			3.000	2.706	MON	764	9,174	10/28/2019	12/01/2042
3131XK-2T-5	FHLMC PN-ZL4386			4	1.A	549,226	90.9890	489,912	538,430	548,185		(416)			3.000	2.709	MON	1,346	16,153	11/12/2019	11/01/2042
3131XK-3N-7	FHLMC PN-ZL4405			4	1.A	21,227,679	93.6050	18,976,243	20,272,681	21,143,548		(34,189)			3.500	2.815	MON	59,129	709,544	12/10/2019	11/01/2042
3131XK-4G-1	FHLMC PN-ZL4423			4	1.A	1,505,836	90.9890	1,369,130	1,504,720	1,505,480		(145)			3.000	2.980	MON	3,762	45,142	11/12/2019	12/01/2042
3131XK-6Q-7	FHLMC PN-ZL4479			4	1.A	629,402	93.5940	595,401	636,153	629,818		176			3.500	3.650	MON	1,855	22,265	12/10/2019	12/01/2042
3131XK-6S-3	FHLMC PN-ZL4481			4	1.A	208,149	90.6900	184,145	203,049	207,682		(216)			3.000	2.640	MON	508	6,091	10/28/2019	12/01/2042
3131XK-6Z-7	FHLMC PN-ZL4488			4	1.A	2,495,247	90.9900	2,215,080	2,434,421	2,489,495		(2,170)			3.000	2.643	MON	6,086	73,033	11/12/2019	12/01/2042
3131XK-7D-5	FHLMC PN-ZL4492			4	1.A	535,010	93.6060	505,489	540,018	535,306		122			3.500	3.630	MON	1,575	18,901	12/10/2019	12/01/2042
3131XK-7H-6	FHLMC PN-ZL4496			4	1.A	763,279	93.6650	721,614	770,420	763,701		171			3.500	3.630	MON	2,247	26,965	12/10/2019	12/01/2042
3131XK-BQ-1	FHLMC PN-ZL3647			4	1.A	635,109	90.9910	592,879	651,580	636,359		506			3.000	3.361	MON	1,629	19,547	10/28/2019	09/01/2042
3131XK-BR-9	FHLMC PN-ZL3648			4	1.A	6,036,218	90.9910	5,291,712	5,815,644	6,015,212		(8,035)			3.000	2.463	MON	14,539	174,469	11/12/2019	08/01/2042
3131XK-CG-2	FHLMC PN-ZL3671			4	1.A	413,786	90.9880	368,694	405,212	412,953		(312)			3.000	2.693	MON	1,013	12,156	11/12/2019	09/01/2042
3131XK-CJ-6	FHLMC PN-ZL3673			4	1.A	258,452	90.1230	226,945	251,817	257,816		(248)			3.000	2.622	MON	630	7,555	11/12/2019	09/01/2042
3131XK-CK-3	FHLMC PN-ZL3674			4	1.A	242,294	90.9890	214,500	235,743	241,686		(269)			3.000	2.601	MON	589	7,072	10/28/2019	09/01/2042
3131XK-DE-6	FHLMC PN-ZL3701			4	1.A	202,905	90.8690	179,045	197,036	202,362		(219)			3.000	2.573	MON	493	5,911	10/28/2019	09/01/2042
3131XK-DS-5	FHLMC PN-ZL3713			4	1.A	4,513,705	93.5310	4,011,447	4,288,895	4,493,683		(8,585)			3.500	2.739	MON	12,509	150,111	12/10/2019	09/01/2042
3131XK-E8-8	FHLMC PN-ZL3759			4	1.A	65,114,012	93.6050	57,772,350	61,719,300	64,811,630		(125,137)			3.500	2.704	MON	180,015	2,160,176	12/10/2019	09/01/2042
3131XK-ET-2	FHLMC PN-ZL3746			4	1.A	280,662	90.8680	261,702	288,002	281,219		244			3.000	3.364	MON	720	8,640	10/28/2019	09/01/2042
3131XK-G8-6	FHLMC PN-ZL3823			4	1.A	901,150	90.9900	797,169	876,106	898,758		(868)			3.000	2.591	MON	2,190	26,283	11/12/2019	09/01/2042
3131XK-G9-4	FHLMC PN-ZL3824			4	1.A	248,638	89.8360	217,185	241,757	247,981		(246)			3.000	2.593	MON	604	7,253	11/12/2019	09/01/2042
3131XK-GF-0	FHLMC PN-ZL3798			4	1.A	635,287	90.8690	558,964	615,131	633,371		(722)			3.000	2.534	MON	1,538	18,454	11/12/2019	09/01/2042
3131XK-GQ-6	FHLMC PN-ZL3807			4	1.A	3,148,483	93.6050	2,796,121	2,987,149	3,133,950		(6,164)			3.500	2.714	MON	8,713	104,550	12/10/2019	07/01/2042
3131XK-H6-9	FHLMC PN-ZL3853			4	1.A	505,037	90.9880	445,228	489,326	503,596		(541)			3.000	2.543	MON	1,223	14,680	10/28/2019	10/01/2042
3131XK-J7-5	FHLMC PN-ZL3886			4	1.A	2,933,592	90.9890	2,567,543	2,821,817	2,923,071		(4,049)			3.000	2.443	MON	7,055	84,654	11/12/2019	10/01/2042
3131XK-J8-3	FHLMC PN-ZL3887			4	1.A	2,193,023	93.5420	1,960,803	2,096,174	2,184,441		(3,662)			3.500	2.826	MON	6,114	73,366	12/10/2019	10/01/2042
3131XK-JM-2	FHLMC PN-ZL3868			4	1.A	714,716	90.8090	624,697	687,924	712,194		(970)			3.000	2.452	MON	1,720	20,638	11/12/2019	10/01/2042
3131XK-JN-0	FHLMC PN-ZL3869			4	1.A	526,255	90.8090	460,306	506,895	524,485		(661)			3.000	2.461	MON	1,267	15,207	10/28/2019	10/01/2042
3131XK-K5-7	FHLMC PN-ZL3916			4	1.A	2,319,078	93.5520	2,057,918	2,199,759	2,308,510		(4,417)			3.500	2.716	MON	6,416	76,992	12/10/2019	10/01/2042
3131XK-KF-5	FHLMC PN-ZL3894			4	1.A	753,105	90.9880	653,460	718,182	749,824		(1,271)			3.000	2.323	MON	1,795	21,545	11/12/2019	10/01/2042
3131XK-KG-3	FHLMC PN-ZL3895			4	1.A	652,860	90.9870	566,633	622,763	650,032		(1,121)			3.000	2.327	MON	1,557	18,683	11/12/2019	10/01/2042
3131XK-KH-1	FHLMC PN-ZL3896			4	1.A	202,319	90.9930	175,733	193,128	201,455		(321)			3.000	2.337	MON	483	5,794	11/12/2019	10/01/2042
3131XK-KM-0	FHLMC PN-ZL3900			4	1.A	240,756	90.6990	207,265	228,520	239,639		(505)			3.000	2.257	MON	571	6,856	10/28/2019	10/01/2042
3131XK-KN-8	FHLMC PN-ZL3901			4	1.A	196,628	90.9920	169,945	186,770	195,729		(414)			3.000	2.267	MON	467	5,603	10/28/2019	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-M4-8	FHLMC PN-ZL3979			4	1.A	97,028	90.1630	83,273	92,359	96,602		(196)			3.000	2.296	MON	231	2,771	10/28/2019	10/01/2042
3131XK-NA-3	FHLMC PN-ZL3985			4	1.A	8,274,762	93.6050	7,672,142	8,196,295	8,266,770		(3,165)			3.500	3.349	MON	23,906	286,870	12/10/2019	10/01/2042
3131XK-NH-8	FHLMC PN-ZL3992			4	1.A	1,949,025	90.9870	1,703,717	1,872,484	1,941,824		(2,959)			3.000	2.426	MON	4,681	56,175	11/12/2019	10/01/2042
3131XK-NX-3	FHLMC PN-ZL4006			4	1.A	102,993	90.6980	89,075	98,211	102,554		(205)			3.000	2.319	MON	246	2,946	10/28/2019	09/01/2042
3131XK-NY-1	FHLMC PN-ZL4007			4	1.A	352,923	90.9930	306,296	336,615	351,391		(569)			3.000	2.326	MON	842	10,098	11/12/2019	10/01/2042
3131XK-NZ-8	FHLMC PN-ZL4008			4	1.A	686,120	90.9880	595,443	654,419	683,141		(1,099)			3.000	2.326	MON	1,636	19,633	11/12/2019	10/01/2042
3131XK-PL-7	FHLMC PN-ZL4027			4	1.A	222,386	90.9920	198,355	217,992	221,973		(179)			3.000	2.706	MON	545	6,540	10/28/2019	10/01/2042
3131XK-PT-0	FHLMC PN-ZL4034			4	1.A	799,890	90.9910	690,311	758,658	796,014		(1,453)			3.000	2.248	MON	1,897	22,760	11/12/2019	10/01/2042
3131XK-PU-7	FHLMC PN-ZL4035			4	1.A	213,862	90.8090	184,119	202,755	212,848		(443)			3.000	2.241	MON	507	6,083	10/28/2019	10/01/2042
3131XK-PV-5	FHLMC PN-ZL4036			4	1.A	175,240	90.8100	151,002	166,284	174,423		(316)			3.000	2.253	MON	416	4,988	10/28/2019	10/01/2042
3131XK-QG-7	FHLMC PN-ZL4055			4	1.A	8,179,780	90.9900	7,177,436	7,888,159	8,153,112		(10,662)			3.000	2.477	MON	19,720	236,645	10/28/2019	10/01/2042
3131XK-QU-6	FHLMC PN-ZL4067			4	1.A	530,107	90.9900	460,990	506,638	527,902		(842)			3.000	2.354	MON	1,267	15,199	11/12/2019	10/01/2042
3131XK-QV-4	FHLMC PN-ZL4068			4	1.A	333,913	89.5530	285,719	319,050	332,557		(530)			3.000	2.349	MON	798	9,571	10/28/2019	10/01/2042
3131XK-R9-2	FHLMC PN-ZL4112			4	1.A	592,858	90.9880	517,421	568,670	590,596		(895)			3.000	2.405	MON	1,422	17,060	11/12/2019	11/01/2042
3131XK-RD-3	FHLMC PN-ZL4084			4	1.A	1,261,933	93.5530	1,126,578	1,204,213	1,256,849		(2,014)			3.500	2.804	MON	3,512	42,148	12/10/2019	11/01/2042
3131XK-RK-7	FHLMC PN-ZL4090			4	1.A	153,242	89.3070	130,334	145,939	152,580		(297)			3.000	2.304	MON	365	4,378	10/28/2019	11/01/2042
3131XK-RL-5	FHLMC PN-ZL4091			4	1.A	1,207,336	90.9890	1,047,262	1,150,977	1,202,069		(1,995)			3.000	2.320	MON	2,877	34,529	11/12/2019	11/01/2042
3131XK-RP-6	FHLMC PN-ZL4094			4	1.A	377,292	90.9940	352,047	386,891	378,034		295			3.000	3.351	MON	967	11,607	11/12/2019	11/01/2042
3131XK-TM-1	FHLMC PN-ZL4156			4	1.A	12,548,020	90.9900	10,962,690	12,048,237	12,502,650		(18,267)			3.000	2.418	MON	30,121	361,447	10/28/2019	11/01/2042
3131XK-U3-1	FHLMC PN-ZL4202			4	1.A	9,408,745	90.9900	8,419,969	9,253,730	9,394,041		(5,591)			3.000	2.754	MON	23,134	277,612	10/28/2019	11/01/2042
3131XK-UF-4	FHLMC PN-ZL4182			4	1.A	471,205	90.9910	409,596	450,150	469,284		(752)			3.000	2.346	MON	1,125	13,505	10/28/2019	10/01/2042
3131XK-UG-2	FHLMC PN-ZL4183			4	1.A	289,348	90.9880	251,313	276,205	288,156		(480)			3.000	2.337	MON	691	8,286	10/28/2019	11/01/2042
3131XK-UH-0	FHLMC PN-ZL4184			4	1.A	412,463	90.9880	358,656	394,179	410,795		(693)			3.000	2.351	MON	985	11,825	10/28/2019	10/01/2042
3131XK-UJ-6	FHLMC PN-ZL4185			4	1.A	245,356	90.9900	213,302	234,424	244,359		(418)			3.000	2.348	MON	586	7,033	10/28/2019	10/01/2042
3131XK-UU-1	FHLMC PN-ZL4195			4	1.A	3,741,473	90.9890	3,267,654	3,591,263	3,727,423		(5,525)			3.000	2.415	MON	8,978	107,738	11/12/2019	11/01/2042
3131XK-UZ-0	FHLMC PN-ZL4200			4	1.A	2,742,600	90.5220	2,409,865	2,662,187	2,735,242		(3,097)			3.000	2.569	MON	6,655	79,866	10/28/2019	11/01/2042
3131XK-V3-0	FHLMC PN-ZL4234			4	1.A	1,854,237	90.9890	1,730,041	1,901,374	1,857,883		1,395			3.000	3.351	MON	4,753	57,041	11/12/2019	11/01/2042
3131XK-WU-9	FHLMC PN-ZL4259			4	1.A	307,931	90.9930	287,342	315,785	308,520		250			3.000	3.353	MON	789	9,474	10/28/2019	11/01/2042
3131XK-YR-4	FHLMC PN-ZL4320			4	1.A	1,269,613	90.9880	1,103,533	1,212,833	1,264,306		(2,016)			3.000	2.349	MON	3,032	36,385	11/12/2019	11/01/2042
3131XK-YS-2	FHLMC PN-ZL4321			4	1.A	248,344	90.9910	215,961	237,343	247,346		(415)			3.000	2.353	MON	593	7,120	10/28/2019	11/01/2042
3131XK-ZF-9	FHLMC PN-ZL4342			4	1.A	5,874,220	90.9900	5,134,010	5,642,389	5,852,531		(8,614)			3.000	2.425	MON	14,106	169,272	11/12/2019	11/01/2042
3131XK-ZS-1	FHLMC PN-ZL4353			4	1.A	871,641	90.9870	766,786	842,743	868,927		(1,052)			3.000	2.516	MON	2,107	25,282	11/12/2019	11/01/2042
3131XL-2D-8	FHLMC PN-ZL5272			4	1.A	525,852	90.9890	464,667	510,685	524,495		(515)			3.000	2.580	MON	1,277	15,321	10/28/2019	03/01/2043
3131XL-2E-6	FHLMC PN-ZL5273			4	1.A	553,895	90.9930	489,636	538,102	552,437		(532)			3.000	2.586	MON	1,345	16,143	11/12/2019	03/01/2043
3131XL-6D-4	FHLMC PN-ZL5368			4	1.A	621,628	90.5700	546,867	603,806	619,983		(649)			3.000	2.584	MON	1,510	18,114	11/12/2019	03/01/2043
3131XL-6E-2	FHLMC PN-ZL5369			4	1.A	228,982	90.6300	201,534	222,370	228,391		(251)			3.000	2.579	MON	556	6,671	10/28/2019	03/01/2043
3131XL-6F-9	FHLMC PN-ZL5370			4	1.A	1,227,070	90.9270	1,080,152	1,187,933	1,223,490		(1,457)			3.000	2.539	MON	2,970	35,638	11/12/2019	04/01/2043
3131XL-6X-0	FHLMC PN-ZL5386			4	1.A	394,082	90.9880	351,371	386,173	393,360		(300)			3.000	2.705	MON	965	11,585	10/28/2019	03/01/2043
3131XL-AA-5	FHLMC PN-ZL4501			4	1.A	211,048	90.6910	183,150	201,949	210,227		(326)			3.000	2.372	MON	505	6,058	10/28/2019	12/01/2042
3131XL-AK-3	FHLMC PN-ZL4510			4	1.A	567,267	90.8090	504,515	555,578	566,185		(462)			3.000	2.696	MON	1,389	16,667	10/28/2019	12/01/2042
3131XL-BQ-9	FHLMC PN-ZL4547			4	1.A	466,949	90.9920	405,708	445,873	465,047		(753)			3.000	2.342	MON	1,115	13,376	10/28/2019	12/01/2042
3131XL-BU-0	FHLMC PN-ZL4551			4	1.A	625,783	90.9890	557,994	613,254	624,583		(481)			3.000	2.705	MON	1,533	18,398	11/12/2019	12/01/2042
3131XL-DB-0	FHLMC PN-ZL4598			4	1.A	290,541	87.8450	243,897	277,644	289,384		(531)			3.000	2.354	MON	694	8,329	10/28/2019	01/01/2043
3131XL-EA-1	FHLMC PN-ZL4629			4	1.A	674,059	90.8690	587,373	646,395	671,500		(921)			3.000	2.404	MON	1,616	19,392	11/12/2019	01/01/2043
3131XL-EB-9	FHLMC PN-ZL4630			4	1.A	233,609	90.9930	203,795	223,968	232,744		(352)			3.000	2.399	MON	560	6,719	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-EC-7	FHLMC PN-ZL4631			4	1.A	310,177	90.9930	270,569	297,352	309,026		(506)			3.000	2.398	MON	743	8,921	10/28/2019	01/01/2043
3131XL-ES-2	FHLMC PN-ZL4645			4	1.A	1,333,184	90.9860	1,196,227	1,314,738	1,331,365		(766)			3.000	2.794	MON	3,287	39,442	11/12/2019	01/01/2043
3131XL-EU-7	FHLMC PN-ZL4647			4	1.A	1,164,772	90.9880	1,018,151	1,118,995	1,160,535		(1,520)			3.000	2.429	MON	2,797	33,570	11/12/2019	01/01/2043
3131XL-F8-5	FHLMC PN-ZL4691			4	1.A	1,823,570	90.9870	1,603,362	1,762,188	1,817,871		(2,253)			3.000	2.510	MON	4,405	52,866	11/12/2019	01/01/2043
3131XL-GX-9	FHLMC PN-ZL4714			4	1.A	5,537,815	90.9880	4,857,437	5,338,547	5,519,345		(6,744)			3.000	2.477	MON	13,346	160,156	11/12/2019	01/01/2043
3131XL-GY-7	FHLMC PN-ZL4715			4	1.A	3,259,914	90.9880	3,131,464	3,441,623	3,273,625		5,821			3.000	3.777	MON	8,604	103,249	10/28/2019	01/01/2043
3131XL-H3-4	FHLMC PN-ZL4750			4	1.A	512,860	89.9980	442,849	492,065	510,936		(813)			3.000	2.412	MON	1,230	14,762	11/12/2019	01/01/2043
3131XL-H4-2	FHLMC PN-ZL4751			4	1.A	739,936	90.6290	644,095	710,694	737,230		(1,108)			3.000	2.426	MON	1,777	21,321	11/12/2019	01/01/2043
3131XL-HF-7	FHLMC PN-ZL4730			4	1.A	2,867,734	90.9890	2,549,079	2,801,524	2,861,680		(2,714)			3.000	2.661	MON	7,004	84,046	10/28/2019	01/01/2043
3131XL-JK-4	FHLMC PN-ZL4766			4	1.A	6,260,572	90.9890	5,842,080	6,420,644	6,272,821		4,875			3.000	3.352	MON	16,052	192,619	11/12/2019	01/01/2043
3131XL-K9-7	FHLMC PN-ZL4820			4	1.A	2,385,252	90.9890	2,227,909	2,448,548	2,390,106		1,881			3.000	3.365	MON	6,121	73,456	11/12/2019	01/01/2043
3131XL-KN-6	FHLMC PN-ZL4801			4	1.A	615,472	90.4620	537,661	594,350	613,512		(692)			3.000	2.501	MON	1,486	17,830	11/12/2019	01/01/2043
3131XL-KP-1	FHLMC PN-ZL4802			4	1.A	381,735	90.9890	335,278	368,482	380,543		(504)			3.000	2.494	MON	921	11,054	10/28/2019	01/01/2043
3131XL-KQ-9	FHLMC PN-ZL4803			4	1.A	516,577	90.9890	454,088	499,058	515,000		(629)			3.000	2.505	MON	1,248	14,972	10/28/2019	01/01/2043
3131XL-LH-8	FHLMC PN-ZL4828			4	1.A	455,000	90.9880	403,546	443,516	453,961		(451)			3.000	2.631	MON	1,109	13,306	10/28/2019	02/01/2043
3131XL-LM-7	FHLMC PN-ZL4832			4	1.A	163,061	90.6900	142,370	156,985	162,519		(209)			3.000	2.458	MON	392	4,710	10/28/2019	02/01/2043
3131XL-LZ-8	FHLMC PN-ZL4844			4	1.A	593,273	90.9870	520,149	571,674	591,342		(722)			3.000	2.471	MON	1,429	17,150	10/28/2019	02/01/2043
3131XL-MX-2	FHLMC PN-ZL4874			4	1.A	564,429	90.9900	493,314	542,163	562,441		(749)			3.000	2.427	MON	1,355	16,265	10/28/2019	02/01/2043
3131XL-MY-0	FHLMC PN-ZL4875			4	1.A	873,656	90.6300	760,899	839,567	870,518		(1,053)			3.000	2.435	MON	2,099	25,187	11/12/2019	02/01/2043
3131XL-N4-5	FHLMC PN-ZL4911			4	1.A	408,904	90.5710	357,055	394,227	407,592		(480)			3.000	2.478	MON	986	11,827	10/28/2019	02/01/2043
3131XL-N5-2	FHLMC PN-ZL4912			4	1.A	2,349,766	93.5710	2,098,221	2,242,384	2,340,200		(3,718)			3.500	2.802	MON	6,540	78,483	12/10/2019	09/01/2042
3131XL-PM-3	FHLMC PN-ZL4928			4	1.A	214,762	90.8680	187,950	206,839	214,054		(271)			3.000	2.464	MON	517	6,205	10/28/2019	02/01/2043
3131XL-PN-1	FHLMC PN-ZL4929			4	1.A	12,837,175	90.9880	11,442,411	12,575,736	12,813,076		(9,923)			3.000	2.700	MON	31,439	377,272	10/28/2019	01/01/2043
3131XL-QK-6	FHLMC PN-ZL4958			4	1.A	8,637,521	90.9880	7,601,377	8,354,263	8,612,145		(10,127)			3.000	2.522	MON	20,886	250,628	10/28/2019	02/01/2043
3131XL-RQ-2	FHLMC PN-ZL4995			4	1.A	358,376	90.9890	319,376	351,005	357,701		(264)			3.000	2.697	MON	878	10,530	10/28/2019	02/01/2043
3131XL-RR-0	FHLMC PN-ZL4996			4	1.A	187,164	90.5700	167,563	185,009	186,955		(90)			3.000	2.827	MON	463	5,550	10/28/2019	02/01/2043
3131XL-T6-4	FHLMC PN-ZL5073			4	1.A	39,612,248	90.9890	37,155,167	40,834,790	39,706,227		35,849			3.000	3.425	MON	102,087	1,225,044	11/12/2019	02/01/2043
3131XL-TW-7	FHLMC PN-ZL5065			4	1.A	70,009	89.3890	60,799	68,016	69,886		(42)			3.000	2.426	MON	170	2,041	10/28/2019	02/01/2043
3131XL-UK-1	FHLMC PN-ZL5086			4	1.A	416,084	90.9880	371,031	407,780	415,322		(274)			3.000	2.706	MON	1,019	12,233	10/28/2019	02/01/2043
3131XL-UW-5	FHLMC PN-ZL5097			4	1.A	362,450	93.6050	323,974	346,107	361,034		(565)			3.500	2.818	MON	1,009	12,114	12/10/2019	02/01/2043
3131XL-VP-9	FHLMC PN-ZL5122			4	1.A	363,594	90.9880	321,914	353,799	362,711		(341)			3.000	2.606	MON	885	10,614	10/28/2019	02/01/2043
3131XL-VV-6	FHLMC PN-ZL5128			4	1.A	622,990	90.9890	550,614	605,143	621,393		(601)			3.000	2.583	MON	1,513	18,154	10/28/2019	03/01/2043
3131XL-WY-9	FHLMC PN-ZL5163			4	1.A	472,435	93.4140	421,439	451,152	470,602		(716)			3.500	2.820	MON	1,316	15,790	12/10/2019	03/01/2043
3131XL-XF-9	FHLMC PN-ZL5178			4	1.A	948,719	90.9880	853,426	937,955	947,636		(393)			3.000	2.830	MON	2,345	28,139	11/12/2019	02/01/2043
3131XL-Y5-0	FHLMC PN-ZL5232			4	1.A	476,110	90.8080	420,550	463,120	474,908		(491)			3.000	2.603	MON	1,158	13,894	11/12/2019	03/01/2043
3131XL-YX-9	FHLMC PN-ZL5226			4	1.A	928,495	90.9900	817,985	898,983	925,780		(1,088)			3.000	2.539	MON	2,247	26,970	11/12/2019	03/01/2043
3131XL-ZE-0	FHLMC PN-ZL5241			4	1.A	353,171	90.8750	311,889	343,207	352,250		(371)			3.000	2.590	MON	858	10,296	11/12/2019	03/01/2043
3131XL-ZF-7	FHLMC PN-ZL5242			4	1.A	23,032	88.6410	19,852	22,396	22,980		(17)			3.000	2.557	MON	56	672	10/28/2019	03/01/2043
3131XM-3B-9	FHLMC PN-ZL6194			4	1.A	229,644	90.8750	207,370	228,192	229,490		(70)			3.000	2.901	MON	570	6,846	10/28/2019	06/01/2043
3131XM-3N-3	FHLMC PN-ZL6205			4	1.A	1,980,163	90.9880	1,849,069	2,032,212	1,984,045		1,552			3.000	3.358	MON	5,081	60,966	11/12/2019	06/01/2043
3131XM-3S-2	FHLMC PN-ZL6209			4	1.A	410,320	90.9890	388,436	426,904	411,536		519			3.000	3.557	MON	1,067	12,807	10/28/2019	06/01/2043
3131XM-5Q-4	FHLMC PN-ZL6255			4	1.A	1,910,557	93.5290	1,737,381	1,857,585	1,906,003		(1,910)			3.500	3.081	MON	5,418	65,016	12/10/2019	06/01/2043
3131XM-5T-8	FHLMC PN-ZL6258			4	1.A	423,487	90.9880	384,126	422,172	423,307		(71)			3.000	2.947	MON	1,055	12,665	11/12/2019	06/01/2043
3131XM-5U-5	FHLMC PN-ZL6259			4	1.A	833,101	93.2490	752,433	806,907	830,863		(973)			3.500	3.026	MON	2,353	28,242	12/10/2019	06/01/2043
3131XM-5V-3	FHLMC PN-ZL6260			4	1.A	2,203,086	90.9870	2,066,617	2,271,332	2,208,219		2,053			3.000	3.424	MON	5,678	68,140	11/12/2019	06/01/2043

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-7L-3	FHLMC PN-ZL6299			4	1.A	1,818,921	90.9870	1,706,045	1,875,042	1,823,141		1,636			3.000	3.422	MON	4,688	56,251	11/12/2019	06/01/2043
3131XM-A4-7	FHLMC PN-ZL5427			4	1.A	253,804	90.9900	226,264	248,669	253,338		(207)			3.000	2.704	MON	622	7,460	10/28/2019	04/01/2043
3131XM-AH-8	FHLMC PN-ZL5408			4	1.A	1,364,360	90.9870	1,291,276	1,419,188	1,368,586		1,647			3.000	3.555	MON	3,548	42,576	11/12/2019	03/01/2043
3131XM-AK-1	FHLMC PN-ZL5410			4	1.A	1,564,354	90.9880	1,404,734	1,543,867	1,562,342		(791)			3.000	2.805	MON	3,860	46,316	11/12/2019	03/01/2043
3131XM-AL-9	FHLMC PN-ZL5411			4	1.A	2,153,004	90.9910	1,896,779	2,084,578	2,146,710		(2,529)			3.000	2.539	MON	5,211	62,537	11/12/2019	03/01/2043
3131XM-AS-4	FHLMC PN-ZL5417			4	1.A	1,886,660	90.9880	1,694,409	1,862,234	1,884,271		(890)			3.000	2.808	MON	4,656	55,867	11/12/2019	04/01/2043
3131XM-C7-8	FHLMC PN-ZL5494			4	1.A	9,071,799	86.2100	7,942,655	9,213,149	9,082,503		4,008			2.500	2.704	MON	19,194	230,329	09/24/2019	03/01/2043
3131XM-CX-1	FHLMC PN-ZL5486			4	1.A	490,581	90.8080	433,106	476,947	489,366		(485)			3.000	2.596	MON	1,192	14,308	10/28/2019	04/01/2043
3131XM-CY-9	FHLMC PN-ZL5487			4	1.A	627,350	90.8670	554,345	610,062	625,809		(667)			3.000	2.599	MON	1,525	18,302	10/28/2019	04/01/2043
3131XM-CZ-6	FHLMC PN-ZL5488			4	1.A	857,321	90.9860	811,792	892,216	859,996		1,066			3.000	3.561	MON	2,231	26,767	11/12/2019	04/01/2043
3131XM-D4-4	FHLMC PN-ZL5523			4	1.A	1,084,928	90.9880	967,283	1,063,089	1,082,882		(821)			3.000	2.706	MON	2,658	31,893	11/12/2019	04/01/2043
3131XM-DP-7	FHLMC PN-ZL5510			4	1.A	705,457	93.6030	667,367	712,976	705,908		183			3.500	3.648	MON	2,080	24,954	12/10/2019	04/01/2043
3131XM-DS-1	FHLMC PN-ZL5513			4	1.A	9,852,746	90.9880	8,663,870	9,521,992	9,823,462		(11,831)			3.000	2.513	MON	23,805	285,660	10/28/2019	04/01/2043
3131XM-F3-4	FHLMC PN-ZL5586			4	1.A	270,999	90.9890	238,158	261,743	270,180		(350)			3.000	2.505	MON	654	7,852	10/28/2019	04/01/2043
3131XM-FY-6	FHLMC PN-ZL5583			4	1.A	1,571,739	90.9880	1,411,354	1,551,143	1,569,728		(806)			3.000	2.805	MON	3,878	46,534	11/12/2019	04/01/2043
3131XM-GG-4	FHLMC PN-ZL5599			4	1.A	148,999	90.4520	131,538	145,423	148,678		(145)			3.000	2.650	MON	364	4,363	10/28/2019	04/01/2043
3131XM-GH-2	FHLMC PN-ZL5600			4	1.A	282,602	90.5110	249,766	275,951	282,005		(249)			3.000	2.656	MON	690	8,278	10/28/2019	04/01/2043
3131XM-GJ-8	FHLMC PN-ZL5601			4	1.A	347,541	90.9900	308,520	339,070	346,757		(295)			3.000	2.646	MON	848	10,172	11/12/2019	04/01/2043
3131XM-GX-7	FHLMC PN-ZL5614			4	1.A	486,286	90.9900	430,881	473,547	485,148		(454)			3.000	2.619	MON	1,184	14,206	10/28/2019	04/01/2043
3131XM-HR-9	FHLMC PN-ZL5640			4	1.A	215,592	90.9880	202,732	222,812	216,125		222			3.000	3.462	MON	557	6,684	10/28/2019	04/01/2043
3131XM-JC-0	FHLMC PN-ZL5659			4	1.A	142,946	87.8450	122,142	139,043	142,598		(151)			3.000	2.603	MON	348	4,171	10/28/2019	04/01/2043
3131XM-JH-9	FHLMC PN-ZL5664			4	1.A	335,305	90.9870	317,395	348,835	336,308		426			3.000	3.558	MON	872	10,465	10/28/2019	04/01/2043
3131XM-JL-0	FHLMC PN-ZL5667			4	1.A	951,032	90.9880	894,324	982,904	953,463		973			3.000	3.461	MON	2,457	29,487	11/12/2019	04/01/2043
3131XM-JM-8	FHLMC PN-ZL5668			4	1.A	25,912,145	90.9880	24,392,264	26,808,221	25,978,345		28,393			3.000	3.477	MON	67,021	804,247	10/28/2019	04/01/2043
3131XM-JN-6	FHLMC PN-ZL5669			4	1.A	57,938,986	90.9880	54,517,989	59,917,779	58,089,939		59,004			3.000	3.470	MON	149,794	1,797,533	11/12/2019	04/01/2043
3131XM-JQ-9	FHLMC PN-ZL5671			4	1.A	12,462,151	93.5710	11,549,120	12,342,628	12,450,408		(4,750)			3.500	3.349	MON	35,999	431,992	12/10/2019	04/01/2043
3131XM-KL-8	FHLMC PN-ZL5699			4	1.A	926,657	90.9870	826,075	907,904	924,910		(681)			3.000	2.705	MON	2,270	27,237	11/12/2019	05/01/2043
3131XM-KY-0	FHLMC PN-ZL5711			4	1.A	397,510	90.5110	347,482	383,912	396,306		(473)			3.000	2.504	MON	960	11,517	10/28/2019	04/01/2043
3131XM-KZ-7	FHLMC PN-ZL5712			4	1.A	274,337	90.9270	241,102	265,160	273,524		(351)			3.000	2.515	MON	663	7,955	10/28/2019	04/01/2043
3131XM-L3-7	FHLMC PN-ZL5746			4	1.A	199,667	90.9900	176,060	193,494	199,119		(248)			3.000	2.551	MON	484	5,805	10/28/2019	04/01/2043
3131XM-LK-9	FHLMC PN-ZL5730			4	1.A	3,345,542	90.9870	2,982,492	3,277,932	3,339,244		(2,516)			3.000	2.705	MON	8,195	98,338	11/12/2019	05/01/2043
3131XM-LN-3	FHLMC PN-ZL5733			4	1.A	3,231,550	90.9890	3,059,503	3,362,498	3,241,534		4,108			3.000	3.558	MON	8,406	100,875	11/12/2019	05/01/2043
3131XM-LX-1	FHLMC PN-ZL5742			4	1.A	1,085,841	90.5110	947,397	1,046,720	1,082,273		(1,391)			3.000	2.480	MON	2,617	31,402	11/12/2019	04/01/2043
3131XM-MG-7	FHLMC PN-ZL5759			4	1.A	1,203,746	90.9880	1,082,886	1,190,141	1,202,391		(512)			3.000	2.831	MON	2,975	35,704	11/12/2019	04/01/2043
3131XM-MH-5	FHLMC PN-ZL5760			4	1.A	2,117,911	90.9900	1,888,245	2,075,223	2,113,912		(1,569)			3.000	2.705	MON	5,188	62,257	11/12/2019	04/01/2043
3131XM-MJ-1	FHLMC PN-ZL5761			4	1.A	1,986,340	90.9870	1,786,581	1,963,556	1,984,076		(883)			3.000	2.829	MON	4,909	58,907	11/12/2019	04/01/2043
3131XM-MK-8	FHLMC PN-ZL5762			4	1.A	17,887,109	90.9880	15,740,766	17,299,827	17,835,083		(20,462)			3.000	2.524	MON	43,250	518,995	10/28/2019	04/01/2043
3131XM-N7-6	FHLMC PN-ZL5814			4	1.A	435,005	90.9910	381,345	419,102	433,563		(584)			3.000	2.473	MON	1,048	12,573	11/12/2019	05/01/2043
3131XM-NJ-0	FHLMC PN-ZL5793			4	1.A	610,575	90.9870	569,100	625,474	611,652		460			3.000	3.334	MON	1,564	18,764	10/28/2019	05/01/2043
3131XM-PA-7	FHLMC PN-ZL5817			4	1.A	851,371	90.9870	746,858	820,840	848,586		(1,138)			3.000	2.482	MON	2,052	24,625	11/12/2019	04/01/2043
3131XM-PB-5	FHLMC PN-ZL5818			4	1.A	491,335	90.9270	430,970	473,973	489,808		(624)			3.000	2.489	MON	1,185	14,219	10/28/2019	05/01/2043
3131XM-PF-6	FHLMC PN-ZL5822			4	1.A	362,126	90.9880	317,448	348,889	360,949		(531)			3.000	2.470	MON	872	10,467	10/28/2019	03/01/2043
3131XM-PV-1	FHLMC PN-ZL5836			4	1.A	1,462,364	90.9870	1,303,476	1,432,596	1,459,577		(1,104)			3.000	2.703	MON	3,581	42,978	11/12/2019	04/01/2043
3131XM-Q3-2	FHLMC PN-ZL5874			4	1.A	422,782	90.9900	370,635	407,336	421,424		(592)			3.000	2.472	MON	1,018	12,220	10/28/2019	05/01/2043
3131XM-Q4-0	FHLMC PN-ZL5875			4	1.A	150,055	90.4510	130,648	144,441	149,561		(230)			3.000	2.459	MON	361	4,333	10/28/2019	05/01/2043

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-QS-7	FHLMC PN-ZL5865			4	1.A	682,066	90.9870	637,094	700,203	683,427		546			3.000	3.363	MON	1,751	21,006	11/12/2019	05/01/2043
3131XM-RX-5	FHLMC PN-ZL5902			4	1.A	1,554,675	90.9860	1,398,251	1,536,776	1,552,907		(731)			3.000	2.828	MON	3,842	46,103	11/12/2019	05/01/2043
3131XM-RY-3	FHLMC PN-ZL5903			4	1.A	2,629,472	90.9880	2,344,179	2,576,360	2,624,524		(2,016)			3.000	2.705	MON	6,441	77,291	11/12/2019	05/01/2043
3131XM-RZ-0	FHLMC PN-ZL5904			4	1.A	1,551,537	90.9880	1,393,226	1,531,220	1,549,563		(774)			3.000	2.806	MON	3,828	45,937	11/12/2019	05/01/2043
3131XM-TK-1	FHLMC PN-ZL5954			4	1.A	224,192	90.9880	197,049	216,566	223,521		(250)			3.000	2.508	MON	541	6,497	10/28/2019	05/01/2043
3131XM-U3-7	FHLMC PN-ZL6002			4	1.A	336,110	90.9880	299,691	329,375	335,502		(276)			3.000	2.707	MON	823	9,881	10/28/2019	05/01/2043
3131XM-US-2	FHLMC PN-ZL5993			4	1.A	30,691,859	90.9860	27,541,055	30,269,552	30,652,403		(17,021)			3.000	2.796	MON	75,674	908,086	10/28/2019	05/01/2043
3131XM-VR-3	FHLMC PN-ZL6024			4	1.A	445,203	90.3920	388,305	429,579	443,829		(623)			3.000	2.493	MON	1,074	12,887	10/28/2019	05/01/2043
3131XM-VS-1	FHLMC PN-ZL6025			4	1.A	141,544	90.3920	131,071	145,003	141,793		113			3.000	3.334	MON	363	4,350	10/28/2019	06/01/2043
3131XM-W7-6	FHLMC PN-ZL6070			4	1.A	421,332	90.9880	393,507	432,483	422,169		327			3.000	3.362	MON	1,081	12,975	11/12/2019	05/01/2043
3131XM-X9-1	FHLMC PN-ZL6104			4	1.A	367,032	90.9920	342,694	376,620	367,724		277			3.000	3.357	MON	942	11,298	10/28/2019	06/01/2043
3131XM-XB-6	FHLMC PN-ZL6074			4	1.A	387,773	90.9270	340,162	374,105	386,571		(515)			3.000	2.490	MON	935	11,223	10/28/2019	05/01/2043
3131XM-XC-4	FHLMC PN-ZL6075			4	1.A	234,299	90.9270	205,898	226,443	233,611		(310)			3.000	2.516	MON	566	6,793	10/28/2019	06/01/2043
3131XM-ZW-8	FHLMC PN-ZL6157			4	1.A	976,582	90.9880	875,970	962,732	975,256		(527)			3.000	2.791	MON	2,407	28,882	11/12/2019	06/01/2043
3131XM-ZX-6	FHLMC PN-ZL6158			4	1.A	347,696	90.9890	329,537	362,172	348,757		464			3.000	3.574	MON	905	10,865	10/28/2019	06/01/2043
3131XN-4K-6	FHLMC PN-ZL7126			4	1.A	2,057,055	95.7830	1,893,922	1,977,305	2,050,827		(2,844)			4.000	3.399	MON	6,591	79,092	11/21/2019	10/01/2043
3131XN-5J-8	FHLMC PN-ZL7149			4	1.A	380,748	96.3840	356,761	370,146	379,903		(402)			4.000	3.566	MON	1,234	14,806	11/21/2019	09/01/2043
3131XN-7B-3	FHLMC PN-ZL7190			4	1.A	9,186,051	95.7830	8,436,261	8,807,681	9,156,544		(14,203)			4.000	3.362	MON	29,359	352,307	11/21/2019	10/01/2043
3131XN-7M-9	FHLMC PN-ZL7200			4	1.A	13,210,279	95.8660	12,142,696	12,666,321	13,167,859		(20,057)			4.000	3.362	MON	42,221	506,653	11/21/2019	10/01/2043
3131XN-AM-5	FHLMC PN-ZL6312			4	1.A	442,265	90.6890	399,796	440,843	442,072		(80)			3.000	2.946	MON	1,102	13,225	11/12/2019	06/01/2043
3131XN-B6-9	FHLMC PN-ZL6361			4	1.A	379,819	90.8080	353,419	389,193	380,493		283			3.000	3.337	MON	973	11,676	10/28/2019	06/01/2043
3131XN-B8-5	FHLMC PN-ZL6363			4	1.A	224,918	90.9340	203,289	223,557	224,772		(62)			3.000	2.905	MON	559	6,707	10/28/2019	06/01/2043
3131XN-B9-3	FHLMC PN-ZL6364			4	1.A	568,916	90.9890	514,534	565,490	568,535		(152)			3.000	2.906	MON	1,414	16,965	11/12/2019	06/01/2043
3131XN-C7-6	FHLMC PN-ZL6394			4	1.A	1,131,681	95.9490	1,054,914	1,099,453	1,129,071		(1,144)			4.000	3.554	MON	3,665	43,978	11/21/2019	06/01/2043
3131XN-CT-8	FHLMC PN-ZL6382			4	1.A	3,613,931	90.9870	3,405,318	3,742,642	3,623,661		3,883			3.000	3.488	MON	9,357	112,279	11/12/2019	06/01/2043
3131XN-E2-5	FHLMC PN-ZL6453			4	1.A	414,911	93.5610	391,845	418,812	415,133		90			3.500	3.629	MON	1,222	14,658	12/10/2019	07/01/2043
3131XN-E8-2	FHLMC PN-ZL6459			4	1.A	882,828	90.9270	832,551	915,626	885,296		979			3.000	3.509	MON	2,289	27,469	11/12/2019	07/01/2043
3131XN-E9-0	FHLMC PN-ZL6460			4	1.A	636,673	90.9860	600,610	660,113	638,437		665			3.000	3.504	MON	1,650	19,803	11/12/2019	07/01/2043
3131XN-FC-2	FHLMC PN-ZL6463			4	1.A	648,873	90.9880	614,435	675,292	650,809		808			3.000	3.561	MON	1,688	20,259	10/28/2019	06/01/2043
3131XN-FL-2	FHLMC PN-ZL6471			4	1.A	202,759	90.9900	188,249	206,890	203,050		120			3.000	3.276	MON	517	6,207	10/28/2019	07/01/2043
3131XN-FS-7	FHLMC PN-ZL6477			4	1.A	1,128,418	95.7860	1,051,178	1,097,424	1,125,917		(1,322)			4.000	3.570	MON	3,658	43,897	11/21/2019	07/01/2043
3131XN-G4-9	FHLMC PN-ZL6519			4	1.A	280,143	90.3330	260,442	288,313	280,733		221			3.000	3.399	MON	721	8,649	10/28/2019	07/01/2043
3131XN-HZ-9	FHLMC PN-ZL6548			4	1.A	2,627,697	93.5190	2,480,378	2,652,271	2,629,092		552			3.500	3.629	MON	7,736	92,830	12/10/2019	07/01/2043
3131XN-J6-1	FHLMC PN-ZL6585			4	1.A	4,295,991	90.9870	4,074,667	4,478,295	4,309,748		5,488			3.000	3.582	MON	11,196	134,349	11/12/2019	07/01/2043
3131XN-KK-8	FHLMC PN-ZL6598			4	1.A	401,443	90.3320	376,178	416,439	402,535		485			3.000	3.513	MON	1,041	12,493	10/28/2019	07/01/2043
3131XN-KL-6	FHLMC PN-ZL6599			4	1.A	139,798	90.3320	130,907	144,918	140,183		143			3.000	3.501	MON	362	4,348	11/12/2019	07/01/2043
3131XN-KP-7	FHLMC PN-ZL6602			4	1.A	297,348	90.2730	276,738	306,557	298,014		289			3.000	3.424	MON	766	9,197	10/28/2019	07/01/2043
3131XN-KQ-5	FHLMC PN-ZL6603			4	1.A	725,062	90.3920	675,339	747,122	726,711		631			3.000	3.415	MON	1,868	22,414	11/12/2019	07/01/2043
3131XN-KS-1	FHLMC PN-ZL6605			4	1.A	266,019	93.3120	246,928	264,626	265,863		(63)			3.500	3.414	MON	772	9,262	12/10/2019	07/01/2043
3131XN-KT-9	FHLMC PN-ZL6606			4	1.A	674,849	93.4150	627,161	671,371	674,457		(165)			3.500	3.416	MON	1,958	23,498	12/10/2019	07/01/2043
3131XN-LN-1	FHLMC PN-ZL6633			4	1.A	635,301	90.9870	593,778	652,597	636,587		490			3.000	3.371	MON	1,631	19,578	11/12/2019	07/01/2043
3131XN-LR-2	FHLMC PN-ZL6636			4	1.A	200,307	93.2290	185,843	199,341	200,196		(46)			3.500	3.420	MON	581	6,977	12/10/2019	07/01/2043
3131XN-MA-8	FHLMC PN-ZL6653			4	1.A	1,101,154	95.7830	1,014,345	1,059,003	1,097,822		(1,468)			4.000	3.405	MON	3,530	42,360	11/21/2019	08/01/2043
3131XN-MG-5	FHLMC PN-ZL6659			4	1.A	90,409	89.7940	83,256	92,719	90,574		76			3.000	3.349	MON	232	2,782	10/28/2019	07/01/2043
3131XN-MH-3	FHLMC PN-ZL6660			4	1.A	688,566	93.2700	638,315	684,374	688,116		(189)			3.500	3.402	MON	1,996	23,953	12/10/2019	07/01/2043

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-NF-6	FHLMC PN-ZL6690			4	1.A	420,681	96.0800	388,775	404,636	419,405		(556)			4.000	3.406	MON	1,349	16,185	11/21/2019	07/01/2043
3131XN-NL-3	FHLMC PN-ZL6695			4	1.A	209,492	93.6030	194,144	207,412	209,293		(83)			3.500	3.346	MON	605	7,259	12/10/2019	08/01/2043
3131XN-NM-1	FHLMC PN-ZL6696			4	1.A	329,734	93.4880	305,228	326,489	329,424		(126)			3.500	3.347	MON	952	11,427	12/10/2019	08/01/2043
3131XN-Q5-5	FHLMC PN-ZL6776			4	1.A	145,754	90.0390	136,568	151,676	146,186		187			3.000	3.559	MON	379	4,550	10/28/2019	07/01/2043
3131XN-Q6-3	FHLMC PN-ZL6777			4	1.A	1,130,193	90.9880	1,078,088	1,184,868	1,134,323		1,613			3.000	3.664	MON	2,962	35,546	11/12/2019	07/01/2043
3131XN-QX-4	FHLMC PN-ZL6770			4	1.A	8,969,520	93.5090	8,357,292	8,937,420	8,965,429		(1,653)			3.500	3.439	MON	26,067	312,810	12/10/2019	08/01/2043
3131XN-RE-5	FHLMC PN-ZL6785			4	1.A	1,753,506	93.4880	1,626,009	1,739,271	1,752,091		(573)			3.500	3.372	MON	5,073	60,874	12/10/2019	08/01/2043
3131XN-UB-7	FHLMC PN-ZL6878			4	1.A	1,542,992	95.8250	1,434,903	1,497,420	1,539,352		(1,695)			4.000	3.539	MON	4,991	59,897	11/21/2019	08/01/2043
3131XN-YG-2	FHLMC PN-ZL7011			4	1.A	634,357	96.3660	593,315	615,689	632,874		(692)			4.000	3.542	MON	2,052	24,628	11/21/2019	09/01/2043
3131XN-YS-6	FHLMC PN-ZL7021			4	1.A	161,780	93.2490	151,966	162,968	161,841		26			3.500	3.599	MON	475	5,704	12/10/2019	09/01/2043
3131XP-2C-1	FHLMC PN-ZL7971			4	1.A	645,131	95.8530	592,861	618,511	643,127		(1,016)			4.000	3.368	MON	2,062	24,740	11/21/2019	04/01/2044
3131XP-2D-9	FHLMC PN-ZL7972			4	1.A	543,428	95.8550	499,358	520,951	541,735		(764)			4.000	3.366	MON	1,737	20,838	11/21/2019	04/01/2044
3131XP-3F-3	FHLMC PN-ZL7998			4	1.A	206,386	96.3670	189,952	197,113	205,688		(358)			4.000	3.312	MON	657	7,885	11/21/2019	04/01/2044
3131XP-4Q-8	FHLMC PN-ZL8031			4	1.A	2,439,822	95.5870	2,192,994	2,294,239	2,428,924		(5,710)			4.000	3.088	MON	7,647	91,770	11/21/2019	05/01/2044
3131XP-AK-4	FHLMC PN-ZL7210			4	1.A	170,734	96.1120	157,024	163,376	170,161		(313)			4.000	3.333	MON	545	6,535	11/21/2019	10/01/2043
3131XP-BN-7	FHLMC PN-ZL7245			4	1.A	280,558	96.0810	257,104	267,591	279,548		(469)			4.000	3.285	MON	892	10,704	11/21/2019	10/01/2043
3131XP-EG-9	FHLMC PN-ZL7335			4	1.A	397,121	96.1120	364,847	379,606	395,765		(543)			4.000	3.318	MON	1,265	15,184	11/21/2019	11/01/2043
3131XP-EH-7	FHLMC PN-ZL7336			4	1.A	133,449	95.8520	122,150	127,436	132,983		(226)			4.000	3.304	MON	425	5,097	11/21/2019	11/01/2043
3131XP-EJ-3	FHLMC PN-ZL7337			4	1.A	187,837	95.8550	171,822	179,252	187,172		(306)			4.000	3.294	MON	598	7,170	11/21/2019	11/01/2043
3131XP-FF-0	FHLMC PN-ZL7366			4	1.A	1,163,504	93.6020	1,073,895	1,147,299	1,162,062		(614)			3.500	3.288	MON	3,346	40,156	12/10/2019	11/01/2043
3131XP-H8-4	FHLMC PN-ZL7455			4	1.A	863,173	98.2360	781,359	795,389	858,167		(2,708)			4.500	3.197	MON	2,983	35,793	10/22/2019	11/01/2043
3131XP-HF-8	FHLMC PN-ZL7430			4	1.A	1,502,247	95.7830	1,400,902	1,462,579	1,499,132		(1,465)			4.000	3.591	MON	4,875	58,503	11/21/2019	12/01/2043
3131XP-JZ-2	FHLMC PN-ZL7480			4	1.A	9,307,313	95.8040	8,663,954	9,043,415	9,286,678		(9,694)			4.000	3.561	MON	30,145	361,737	11/21/2019	12/01/2043
3131XP-KX-5	FHLMC PN-ZL7510			4	1.A	161,120	93.4560	150,464	160,999	161,082		(16)			3.500	3.481	MON	470	5,635	11/12/2019	12/01/2043
3131XP-KY-3	FHLMC PN-ZL7511			4	1.A	247,391	96.0800	230,087	239,474	246,776		(297)			4.000	3.505	MON	798	9,579	11/21/2019	12/01/2043
3131XP-L4-8	FHLMC PN-ZL7547			4	1.A	91,466	96.9250	85,682	88,400	91,349		(37)			4.000	3.036	MON	295	3,536	11/21/2019	01/01/2044
3131XP-L5-5	FHLMC PN-ZL7548			4	1.A	291,392	96.3660	271,460	281,697	290,640		(354)			4.000	3.486	MON	939	11,268	11/21/2019	12/01/2043
3131XP-LF-3	FHLMC PN-ZL7526			4	1.A	116,136	96.3830	108,326	112,391	115,844		(139)			4.000	3.500	MON	375	4,496	11/21/2019	11/01/2043
3131XP-PF-9	FHLMC PN-ZL7622			4	1.A	2,681,631	95.7830	2,465,361	2,573,902	2,673,371		(3,987)			4.000	3.381	MON	8,580	102,956	11/21/2019	01/01/2044
3131XP-PN-2	FHLMC PN-ZL7629			4	1.A	224,487	95.8520	208,679	217,710	223,962		(260)			4.000	3.534	MON	726	8,708	11/21/2019	01/01/2044
3131XP-PR-3	FHLMC PN-ZL7632			4	1.A	678,517	93.4790	635,253	679,568	678,475		(18)			3.500	3.514	MON	1,982	23,785	11/12/2019	01/01/2044
3131XP-R5-9	FHLMC PN-ZL7708			4	1.A	1,778,623	95.8250	1,602,480	1,672,299	1,770,525		(3,940)			4.000	3.082	MON	5,574	66,892	11/21/2019	02/01/2044
3131XP-S5-8	FHLMC PN-ZL7740			4	1.A	2,063,621	95.7840	1,902,529	1,986,270	2,057,715		(2,779)			4.000	3.423	MON	6,621	79,451	11/21/2019	02/01/2044
3131XP-ST-6	FHLMC PN-ZL7730			4	1.A	3,040,847	98.2360	2,788,087	2,838,152	3,026,241		(7,051)			4.500	3.400	MON	10,643	127,717	10/22/2019	02/01/2044
3131XP-TP-3	FHLMC PN-ZL7758			4	1.A	630,949	95.8530	576,981	601,944	628,743		(1,013)			4.000	3.293	MON	2,006	24,078	11/21/2019	02/01/2044
3131XP-TQ-1	FHLMC PN-ZL7759			4	1.A	265,543	95.8530	242,939	253,450	264,623		(422)			4.000	3.300	MON	845	10,138	11/21/2019	02/01/2044
3131XP-TR-9	FHLMC PN-ZL7760			4	1.A	274,146	95.8960	250,917	261,655	273,195		(459)			4.000	3.300	MON	872	10,466	11/21/2019	02/01/2044
3131XP-TX-6	FHLMC PN-ZL7766			4	1.A	5,954,801	95.7830	5,503,532	5,745,833	5,938,811		(8,199)			4.000	3.460	MON	19,153	229,833	11/21/2019	02/01/2044
3131XP-U4-8	FHLMC PN-ZL7803			4	1.A	1,175,782	94.8780	1,070,327	1,128,109	1,172,170		(1,761)			4.000	3.378	MON	3,760	45,124	11/21/2019	03/01/2044
3131XP-W6-1	FHLMC PN-ZL7869			4	1.A	2,932,011	95.7830	2,716,870	2,836,484	2,924,723		(3,904)			4.000	3.499	MON	9,455	113,459	11/21/2019	03/01/2044
3131XP-XV-5	FHLMC PN-ZL7892			4	1.A	2,247,945	98.0570	2,056,150	2,096,893	2,237,124		(5,932)			4.500	3.393	MON	7,863	94,360	10/22/2019	03/01/2044
3131XP-XW-3	FHLMC PN-ZL7893			4	1.A	2,765,557	98.1730	2,502,982	2,549,563	2,749,993		(7,889)			4.500	3.212	MON	9,561	114,730	10/22/2019	03/01/2044
3131XP-XZ-6	FHLMC PN-ZL7896			4	1.A	240,611	95.6270	220,914	231,016	239,884		(351)			4.000	3.388	MON	770	9,241	11/21/2019	03/01/2044
3131XP-Z6-8	FHLMC PN-ZL7965			4	1.A	325,329	93.4860	300,419	321,352	324,972		(176)			3.500	3.315	MON	937	11,247	11/12/2019	04/01/2044
3131XQ-2R-6	FHLMC PN-ZL8884			4	1.A	225,126	92.9300	201,023	216,316	224,448		(315)			3.500	2.931	MON	631	7,571	12/10/2019	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
3131XQ-2S-4	FHLMC PN-ZL8885			4	1.A	629,014	92.7170	560,253	604,261	627,109		(807)			3.500	2.928	MON	1,762	21,149	12/10/2019	12/01/2044
3131XQ-5Y-8	FHLMC PN-ZL8963			4	1.A	1,596,593	93.3130	1,446,150	1,549,784	1,592,972		(1,605)			3.500	3.073	MON	4,520	54,242	12/10/2019	01/01/2045
3131XQ-6A-9	FHLMC PN-ZL8965			4	1.A	1,906,261	95.7830	1,716,526	1,792,099	1,898,096		(4,389)			4.000	3.097	MON	5,974	71,684	11/21/2019	01/01/2045
3131XQ-6M-3	FHLMC PN-ZL8976			4	1.A	6,470,469	93.0640	5,795,894	6,227,858	6,451,880		(8,707)			3.500	2.956	MON	18,165	217,975	12/10/2019	01/01/2045
3131XQ-A9-7	FHLMC PN-ZL8132			4	1.A	216,325	95.8570	196,776	205,280	215,500		(383)			4.000	3.220	MON	684	8,211	11/21/2019	05/01/2044
3131XQ-BA-3	FHLMC PN-ZL8133			4	1.A	694,794	95.6250	631,322	660,206	692,209		(1,012)			4.000	3.239	MON	2,201	26,408	11/21/2019	05/01/2044
3131XQ-C5-3	FHLMC PN-ZL8192			4	1.A	7,800,521	95.7830	7,024,178	7,333,429	7,765,753		(18,983)			4.000	3.086	MON	24,445	293,337	11/21/2019	06/01/2044
3131XQ-D8-6	FHLMC PN-ZL8227			4	1.A	4,026,640	95.7830	3,627,223	3,786,918	4,008,901		(9,422)			4.000	3.093	MON	12,623	151,477	11/21/2019	07/01/2044
3131XQ-DK-9	FHLMC PN-ZL8206			4	1.A	154,527	95.8520	140,619	146,704	153,945		(305)			4.000	3.228	MON	489	5,868	11/21/2019	06/01/2044
3131XQ-EB-8	FHLMC PN-ZL8230			4	1.A	189,998	95.8520	173,118	180,610	189,300		(354)			4.000	3.246	MON	602	7,224	11/21/2019	06/01/2044
3131XQ-ER-3	FHLMC PN-ZL8244			4	1.A	483,371	93.2720	437,553	469,115	482,213		(512)			3.500	3.067	MON	1,368	16,419	11/12/2019	07/01/2044
3131XQ-F6-8	FHLMC PN-ZL8289			4	1.A	513,445	95.7830	460,843	481,132	511,051		(1,244)			4.000	3.041	MON	1,604	19,245	11/21/2019	07/01/2044
3131XQ-K5-4	FHLMC PN-ZL8416			4	1.A	3,574,730	95.7830	3,220,508	3,362,296	3,559,100		(7,613)			4.000	3.096	MON	11,208	134,492	11/21/2019	08/01/2044
3131XQ-MT-0	FHLMC PN-ZL8470			4	1.A	2,216,696	95.7830	2,027,871	2,117,151	2,209,422		(3,686)			4.000	3.318	MON	7,057	84,686	11/21/2019	09/01/2044
3131XQ-N7-7	FHLMC PN-ZL8514			4	1.A	542,696	93.0440	491,521	528,267	541,530		(506)			3.500	3.110	MON	1,541	18,489	11/12/2019	09/01/2044
3131XQ-WG-7	FHLMC PN-ZL8747			4	1.A	276,993	92.9610	249,218	268,089	276,287		(347)			3.500	3.032	MON	782	9,383	11/12/2019	11/01/2044
3131XQ-XU-5	FHLMC PN-ZL8791			4	1.A	519,538	95.7830	472,710	493,522	517,670		(962)			4.000	3.244	MON	1,645	19,741	11/21/2019	12/01/2044
3131XQ-ZF-6	FHLMC PN-ZL8842			4	1.A	365,526	95.7830	335,473	350,242	364,427		(582)			4.000	3.368	MON	1,167	14,010	11/21/2019	12/01/2044
3131XQ-ZT-6	FHLMC PN-ZL8854			4	1.A	6,421,752	95.7820	5,782,377	6,037,018	6,394,078		(14,512)			4.000	3.095	MON	20,123	241,481	11/21/2019	12/01/2044
3131XR-4B-7	FHLMC PN-ZL9818			4	1.A	727,278	90.0240	656,976	729,779	727,352		32			3.000	3.038	MON	1,824	21,893	11/12/2019	07/01/2045
3131XR-4P-6	FHLMC PN-ZL9830			4	1.A	3,793,288	90.1070	3,371,185	3,741,313	3,788,906		(1,866)			3.000	2.808	MON	9,353	112,239	11/12/2019	07/01/2045
3131XR-5Q-3	FHLMC PN-ZL9855			4	1.A	365,559	90.9920	333,410	366,417	365,567		4			3.000	3.023	MON	916	10,993	11/12/2019	07/01/2045
3131XR-6B-5	FHLMC PN-ZL9866			4	1.A	476,448	89.6190	427,081	476,551	476,385		(27)			3.000	2.995	MON	1,191	14,297	11/12/2019	07/01/2045
3131XR-6F-6	FHLMC PN-ZL9870			4	1.A	221,019	92.8880	198,962	214,196	220,509		(221)			3.500	3.056	MON	625	7,497	12/10/2019	07/01/2045
3131XR-6G-4	FHLMC PN-ZL9871			4	1.A	850,501	92.8990	766,136	824,697	848,572		(817)			3.500	3.063	MON	2,405	28,864	12/10/2019	07/01/2045
3131XR-6P-4	FHLMC PN-ZL9878			4	1.A	5,847,629	90.0240	5,273,155	5,857,500	5,847,484		(54)			3.000	3.015	MON	14,644	175,725	11/12/2019	07/01/2045
3131XR-6T-6	FHLMC PN-ZL9882			4	1.A	9,119,392	89.9000	8,213,634	9,136,411	9,119,303		(38)			3.000	3.017	MON	22,841	274,092	10/28/2019	07/01/2045
3131XR-6W-9	FHLMC PN-ZL9885			4	1.A	9,880,619	93.0230	8,923,724	9,593,030	9,859,081		(9,119)			3.500	3.081	MON	27,980	335,756	12/10/2019	07/01/2045
3131XR-7A-6	FHLMC PN-ZL9889			4	1.A	1,335,653	89.6820	1,200,169	1,338,250	1,335,644		(2)			3.000	3.018	MON	3,346	40,148	11/12/2019	06/01/2045
3131XR-7C-2	FHLMC PN-ZL9891			4	1.A	3,037,127	92.8980	2,739,935	2,949,402	3,030,555		(2,900)			3.500	3.084	MON	8,602	103,229	12/10/2019	07/01/2045
3131XR-7G-3	FHLMC PN-ZL9895			4	1.A	5,859,319	95.7830	5,328,680	5,563,284	5,838,888		(10,901)			4.000	3.245	MON	18,544	222,531	11/21/2019	07/01/2045
3131XR-A4-6	FHLMC PN-ZL9027			4	1.A	2,990,352	93.1270	2,658,229	2,854,413	2,980,021		(4,649)			3.500	2.842	MON	8,325	99,905	12/10/2019	02/01/2045
3131XR-CE-2	FHLMC PN-ZL9069			4	1.A	4,198,839	90.1470	3,751,646	4,161,698	4,195,415		(1,456)			3.000	2.872	MON	10,404	124,851	11/12/2019	02/01/2045
3131XR-H6-4	FHLMC PN-ZL9253			4	1.A	3,720,481	93.0020	3,342,459	3,593,964	3,710,864		(4,221)			3.500	3.008	MON	10,482	125,789	12/10/2019	03/01/2045
3131XR-JS-4	FHLMC PN-ZL9273			4	1.A	10,284,475	93.0440	9,316,140	10,012,617	10,263,571		(9,645)			3.500	3.116	MON	29,203	350,441	12/10/2019	03/01/2045
3131XR-LK-8	FHLMC PN-ZL9330			4	1.A	3,258,269	93.2510	2,904,915	3,115,157	3,247,505		(4,717)			3.500	2.866	MON	9,086	109,031	12/10/2019	04/01/2045
3131XR-ML-5	FHLMC PN-ZL9363			4	1.A	4,338,837	90.0240	3,937,885	4,374,261	4,340,782		770			3.000	3.102	MON	10,936	131,228	11/12/2019	04/01/2045
3131XR-N9-1	FHLMC PN-ZL9416			4	1.A	289,454	90.0650	261,309	290,133	289,461		3			3.000	3.023	MON	725	8,704	10/28/2019	04/01/2045
3131XR-NB-6	FHLMC PN-ZL9386			4	1.A	426,364	90.9860	378,762	416,286	425,570		(358)			3.000	2.671	MON	1,041	12,489	10/28/2019	04/01/2045
3131XR-NK-6	FHLMC PN-ZL9394			4	1.A	488,567	93.0440	431,522	463,783	486,704		(809)			3.500	2.769	MON	1,353	16,232	12/10/2019	04/01/2045
3131XR-NP-5	FHLMC PN-ZL9398			4	1.A	659,350	89.7280	577,784	643,928	658,089		(526)			3.000	2.675	MON	1,610	19,318	11/12/2019	04/01/2045
3131XR-PU-2	FHLMC PN-ZL9435			4	1.A	2,965,154	95.7830	2,689,013	2,807,401	2,954,079		(6,054)			4.000	3.202	MON	9,358	112,296	11/21/2019	04/01/2045
3131XR-QC-1	FHLMC PN-ZL9451			4	1.A	1,021,579	95.7830	918,440	958,875	1,017,168		(2,190)			4.000	3.079	MON	3,196	38,355	11/21/2019	04/01/2045
3131XR-QM-9	FHLMC PN-ZL9460			4	1.A	5,789,422	93.1890	5,157,994	5,534,981	5,770,385		(8,199)			3.500	2.867	MON	16,144	193,724	12/10/2019	05/01/2045
3131XR-QW-7	FHLMC PN-ZL9469			4	1.A	1,529,116	93.1680	1,391,764	1,493,822	1,526,408		(1,167)			3.500	3.165	MON	4,357	52,284	12/10/2019	05/01/2045

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-S9-6	FHLMC PN=ZL9544			4	1.A	566,250	93.0640	503,397	540,915	564,355		(837)			3.500	2.856	MON	1,578	18,932	12/10/2019	05/01/2045
3131XR-SG-0	FHLMC PN=ZL9519			4	1.A	4,536,057	90.3910	4,063,845	4,495,851	4,532,408		(1,440)			3.000	2.872	MON	11,240	134,876	11/12/2019	05/01/2045
3131XR-SS-4	FHLMC PN=ZL9529			4	1.A	4,811,422	93.0850	4,357,317	4,681,008	4,801,515		(4,535)			3.500	3.108	MON	13,653	163,835	12/10/2019	05/01/2045
3131XR-VZ-4	FHLMC PN=ZL9632			4	1.A	6,526,445	93.0230	5,844,574	6,282,934	6,508,273		(7,705)			3.500	2.963	MON	18,325	219,903	12/10/2019	06/01/2045
3131XR-WL-4	FHLMC PN=ZL9651			4	1.A	9,907,940	92.9710	8,869,177	9,539,724	9,880,460		(12,265)			3.500	2.965	MON	27,824	333,890	12/10/2019	06/01/2045
3131XR-XS-8	FHLMC PN=ZL9689			4	1.A	6,647,611	93.0440	6,028,527	6,479,222	6,634,837		(5,852)			3.500	3.134	MON	18,898	226,773	12/10/2019	06/01/2045
3131XS-BU-5	FREDDIE MAC PN=ZL9951			4	1.A	112,591	89.5880	100,392	112,059	112,537		(25)			3.000	2.928	MON	280	3,362	10/28/2019	07/01/2045
3131XS-BV-3	FREDDIE MAC PN=ZL9952			4	1.A	349,399	92.8670	313,287	337,350	348,503		(412)			3.500	3.004	MON	984	11,807	12/10/2019	07/01/2045
3131XT-2L-3	FHLMC PN=ZM0779			4	1.A	301,209	92.9740	267,315	287,516	300,231		(421)			3.500	2.855	MON	839	10,063	12/10/2019	02/01/2046
3131XT-2M-1	FHLMC PN=ZM0780			4	1.A	469,187	92.8800	416,176	448,080	467,681		(678)			3.500	2.862	MON	1,307	15,683	12/10/2019	02/01/2046
3131XT-2P-4	FHLMC PN=ZM0782			4	1.A	356,821	92.8280	316,278	340,714	355,671		(525)			3.500	2.860	MON	994	11,925	12/10/2019	02/01/2046
3131XT-2T-6	FHLMC PN=ZM0786			4	1.A	605,297	89.7460	530,964	591,629	604,233		(455)			3.000	2.692	MON	1,479	17,749	11/12/2019	02/01/2046
3131XT-2U-3	FHLMC PN=ZM0787			4	1.A	959,881	89.5280	840,138	938,408	958,208		(737)			3.000	2.695	MON	2,346	28,152	11/12/2019	02/01/2046
3131XT-2V-1	FHLMC PN=ZM0788			4	1.A	801,065	89.6050	701,692	783,094	799,665		(619)			3.000	2.694	MON	1,958	23,493	11/12/2019	02/01/2046
3131XT-3W-8	FHLMC PN=ZM0813			4	1.A	660,641	96.0800	594,810	619,078	657,495		(1,422)			4.000	3.079	MON	2,064	24,763	06/17/2019	02/01/2046
3131XT-4A-5	FHLMC PN=ZM0817			4	1.A	1,029,468	92.9420	917,211	986,864	1,026,425		(1,384)			3.500	2.913	MON	2,878	34,540	12/10/2019	02/01/2046
3131XT-4F-4	FHLMC PN=ZM0822			4	1.A	3,358,310	92.9420	2,992,193	3,219,419	3,348,440		(4,673)			3.500	2.914	MON	9,390	112,679	12/10/2019	03/01/2046
3131XT-4M-9	FHLMC PN=ZM0828			4	1.A	4,396,223	92.8590	3,913,297	4,214,236	4,383,291		(5,909)			3.500	2.914	MON	12,292	147,498	12/10/2019	03/01/2046
3131XT-4T-4	FHLMC PN=ZM0834			4	1.A	282,796	96.0820	254,430	264,805	281,441		(650)			4.000	3.070	MON	883	10,592	06/17/2019	03/01/2046
3131XT-AP-5	FHLMC PN=ZM0014			4	1.A	11,682,269	90.0230	10,487,427	11,649,720	11,678,370		(1,813)			3.000	2.954	MON	29,124	349,492	10/28/2019	08/01/2045
3131XT-CC-2	FHLMC PN=ZM0067			4	1.A	6,591,248	93.0440	5,929,408	6,372,692	6,575,138		(7,282)			3.500	3.025	MON	18,587	223,044	12/10/2019	09/01/2045
3131XT-DB-3	FHLMC PN=ZM0098			4	1.A	1,048,785	95.7820	940,839	982,271	1,044,231		(2,549)			4.000	3.056	MON	3,274	39,291	11/21/2019	09/01/2045
3131XT-DY-3	FHLMC PN=ZM0119			4	1.A	2,455,431	89.7120	2,183,565	2,433,972	2,453,517		(794)			3.000	2.875	MON	6,085	73,019	11/12/2019	09/01/2045
3131XT-E8-9	FHLMC PN=ZM0159			4	1.A	4,251,787	90.1060	3,817,726	4,236,928	4,250,096		(699)			3.000	2.945	MON	10,592	127,108	11/12/2019	09/01/2045
3131XT-F6-2	FHLMC PN=ZM0189			4	1.A	7,998,748	93.0850	7,164,839	7,697,093	7,976,595		(9,678)			3.500	2.960	MON	22,450	269,398	12/10/2019	09/01/2045
3131XT-FA-3	FHLMC PN=ZM0161			4	1.A	14,240,586	93.0650	12,820,747	13,776,121	14,206,330		(14,759)			3.500	3.032	MON	40,180	482,164	12/10/2019	09/01/2045
3131XT-FJ-4	FHLMC PN=ZM0169			4	1.A	568,702	92.8560	508,675	547,811	567,167		(651)			3.500	2.974	MON	1,598	19,173	12/10/2019	09/01/2045
3131XT-FM-7	FHLMC PN=ZM0172			4	1.A	179,900	93.0440	161,345	173,407	179,423		(215)			3.500	2.983	MON	506	6,069	12/10/2019	09/01/2045
3131XT-FT-2	FHLMC PN=ZM0178			4	1.A	582,057	89.6650	518,041	577,751	581,660		(176)			3.000	2.893	MON	1,444	17,333	11/12/2019	09/01/2045
3131XT-JW-1	FHLMC PN=ZM0277			4	1.A	2,605,317	92.8770	2,347,302	2,527,324	2,599,575		(2,743)			3.500	3.071	MON	7,371	88,456	12/10/2019	10/01/2045
3131XT-K2-5	FHLMC PN=ZM0313			4	1.A	310,150	92.8360	275,950	297,245	309,209		(441)			3.500	2.906	MON	867	10,404	12/10/2019	10/01/2045
3131XT-K6-6	FHLMC PN=ZM0317			4	1.A	296,939	92.9090	264,870	285,086	296,074		(398)			3.500	2.930	MON	832	9,978	12/10/2019	10/01/2045
3131XT-K8-2	FHLMC PN=ZM0319			4	1.A	419,990	93.0440	375,046	403,085	418,756		(563)			3.500	2.925	MON	1,176	14,108	12/10/2019	10/01/2045
3131XT-KB-5	FHLMC PN=ZM0290			4	1.A	682,762	92.8670	607,749	654,430	680,696		(908)			3.500	2.907	MON	1,909	22,905	12/10/2019	10/01/2045
3131XT-KE-9	FHLMC PN=ZM0293			4	1.A	4,171,792	89.8990	3,707,982	4,124,609	4,167,777		(1,706)			3.000	2.841	MON	10,312	123,738	11/12/2019	10/01/2045
3131XT-KG-4	FHLMC PN=ZM0295			4	1.A	14,602,554	93.0030	13,066,703	14,049,766	14,562,174		(17,589)			3.500	2.959	MON	40,978	491,742	12/10/2019	10/01/2045
3131XT-KL-3	FHLMC PN=ZM0299			4	1.A	133,858	92.8360	119,043	128,229	133,448		(176)			3.500	2.899	MON	374	4,488	12/10/2019	10/01/2045
3131XT-KU-3	FHLMC PN=ZM0307			4	1.A	521,977	92.9190	465,013	500,450	520,407		(765)			3.500	2.911	MON	1,460	17,516	12/10/2019	10/01/2045
3131XT-KX-7	FHLMC PN=ZM0310			4	1.A	2,132,670	93.0440	1,902,627	2,044,868	2,126,266		(2,941)			3.500	2.912	MON	5,964	71,570	12/10/2019	10/01/2045
3131XT-KY-5	FHLMC PN=ZM0311			4	1.A	218,046	93.5420	195,541	209,041	217,389		(295)			3.500	2.910	MON	610	7,316	12/10/2019	10/01/2045
3131XT-KZ-2	FHLMC PN=ZM0312			4	1.A	512,289	92.8880	456,210	491,140	510,746		(595)			3.500	2.910	MON	1,432	17,190	12/10/2019	10/01/2045
3131XT-LB-4	FHLMC PN=ZM0322			4	1.A	385,242	89.9410	341,895	380,132	384,816		(181)			3.000	2.815	MON	950	11,404	11/12/2019	10/01/2045
3131XT-LF-5	FHLMC PN=ZM0326			4	1.A	2,116,303	93.0020	1,892,323	2,034,713	2,110,345		(2,856)			3.500	2.949	MON	5,935	71,215	12/10/2019	10/01/2045
3131XT-MD-9	FHLMC PN=ZM0356			4	1.A	5,502,712	92.9820	5,010,395	5,388,565	5,494,110		(4,061)			3.500	3.201	MON	15,717	188,600	12/10/2019	10/01/2045
3131XT-MH-0	FHLMC PN=ZM0360			4	1.A	3,617,659	95.7820	3,256,354	3,399,756	3,602,840		(8,031)			4.000	3.105	MON	11,333	135,990	11/21/2019	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-PW-4	FHLMC PN=ZM0437			4	1.A	2,908,643	92.8980	2,617,976	2,818,119	2,902,023		(3,000)			3.500	3.055	MON	8,220	98,634	12/10/2019	11/01/2045
3131XT-QD-5	FHLMC PN=ZM0452			4	1.A	890,114	92.8360	796,287	857,735	887,759		(1,077)			3.500	2.981	MON	2,502	30,021	12/10/2019	11/01/2045
3131XT-QE-3	FHLMC PN=ZM0453			4	1.A	808,586	89.4630	719,407	804,139	808,152		(194)			3.000	2.919	MON	2,010	24,124	11/12/2019	11/01/2045
3131XT-S7-6	FHLMC PN=ZM0542			4	1.A	700,945	96.0080	633,950	660,310	698,214		(1,446)			4.000	3.141	MON	2,201	26,412	11/21/2019	12/01/2045
3131XT-SE-1	FHLMC PN=ZM0517			4	1.A	4,014,747	95.7820	3,609,027	3,767,959	3,998,141		(8,757)			4.000	3.089	MON	12,560	150,718	11/21/2019	12/01/2045
3131XT-SR-2	FHLMC PN=ZM0528			4	1.A	2,843,299	95.7410	2,564,668	2,678,757	2,832,241		(5,948)			4.000	3.143	MON	8,929	107,150	11/21/2019	12/01/2045
3131XT-T6-7	FHLMC PN=ZM0573			4	1.A	2,174,459	92.8980	1,961,146	2,111,074	2,169,835		(2,135)			3.500	3.084	MON	6,157	73,888	12/10/2019	12/01/2045
3131XT-TX-8	FHLMC PN=ZM0566			4	1.A	5,297,867	92.6150	4,713,490	5,089,338	5,282,804		(6,937)			3.500	2.939	MON	14,844	178,127	12/10/2019	12/01/2045
3131XT-U2-4	FHLMC PN=ZM0601			4	1.A	745,808	93.1480	670,658	719,992	743,937		(799)			3.500	3.006	MON	2,100	25,200	12/10/2019	12/01/2045
3131XT-UZ-1	FHLMC PN=ZM0600			4	1.A	522,717	93.0030	469,168	504,466	521,394		(561)			3.500	3.002	MON	1,471	17,656	12/10/2019	12/01/2045
3131XT-VG-2	FHLMC PN=ZM0615			4	1.A	8,875,623	92.9510	8,046,040	8,656,217	8,859,470		(6,897)			3.500	3.146	MON	25,247	302,968	12/10/2019	12/01/2045
3131XT-VH-0	FHLMC PN=ZM0616			4	1.A	2,057,285	92.9090	1,859,842	2,001,789	2,053,220		(1,761)			3.500	3.114	MON	5,839	70,063	12/10/2019	12/01/2045
3131XT-WE-6	FHLMC PN=ZM0645			4	1.A	2,794,185	92.9190	2,488,538	2,678,180	2,785,856		(3,941)			3.500	2.910	MON	7,811	93,736	12/10/2019	01/01/2046
3131XT-WM-8	FHLMC PN=ZM0652			4	1.A	1,081,703	92.8900	962,427	1,036,094	1,078,429		(1,573)			3.500	2.901	MON	3,022	36,263	12/10/2019	01/01/2046
3131XT-XE-5	FHLMC PN=ZM0677			4	1.A	1,034,357	92.9730	922,180	991,879	1,030,981		(1,474)			3.500	2.921	MON	2,893	34,716	06/17/2019	01/01/2046
3131XT-XK-1	FHLMC PN=ZM0682			4	1.A	934,712	92.9530	836,166	899,557	932,183		(1,080)			3.500	2.965	MON	2,624	31,485	12/10/2019	01/01/2046
3131XT-XL-9	FHLMC PN=ZM0683			4	1.A	658,697	93.1290	590,673	634,252	656,939		(745)			3.500	2.972	MON	1,850	22,199	12/10/2019	01/01/2046
3131XT-Z3-7	FHLMC PN=ZM0762			4	1.A	3,733,260	92.9840	3,328,729	3,579,894	3,722,304		(5,133)			3.500	2.917	MON	10,441	125,296	12/10/2019	02/01/2046
3131XT-ZK-9	FHLMC PN=ZM0746			4	1.A	2,557,861	92.9730	2,285,463	2,458,201	2,550,736		(3,131)			3.500	2.947	MON	7,170	86,037	12/10/2019	02/01/2046
3131XU-5N-3	FHLMC PN=ZM1753			4	1.A	26,110,433	89.4040	22,594,825	25,272,723	26,050,787		(29,373)			3.000	2.569	MON	63,182	758,182	10/28/2019	09/01/2046
3131XU-AA-5	FHLMC PN=ZM0901			4	1.A	16,337,423	93.0090	14,542,977	15,636,097	16,287,609		(23,831)			3.500	2.892	MON	45,605	547,264	12/10/2019	03/01/2046
3131XU-AK-3	FHLMC PN=ZM0910			4	1.A	11,416,069	92.8690	10,338,137	11,131,957	11,395,485		(9,885)			3.500	3.145	MON	32,468	389,618	12/10/2019	03/01/2046
3131XU-BA-4	FHLMC PN=ZM0933			4	1.A	3,837,472	89.6530	3,357,108	3,744,558	3,830,337		(3,056)			3.000	2.671	MON	9,361	112,337	11/12/2019	04/01/2046
3131XU-BG-1	FHLMC PN=ZM0939			4	1.A	2,161,746	95.7620	1,941,090	2,026,994	2,152,874		(4,865)			4.000	3.082	MON	6,757	81,080	11/21/2019	04/01/2046
3131XU-DX-2	FHLMC PN=ZM1018			4	1.A	614,425	89.7310	535,491	596,773	613,081		(580)			3.000	2.611	MON	1,492	17,903	11/12/2019	04/01/2046
3131XU-DY-0	FHLMC PN=ZM1019			4	1.A	673,417	89.4660	585,366	654,288	672,014		(644)			3.000	2.614	MON	1,636	19,629	10/28/2019	04/01/2046
3131XU-FA-0	FHLMC PN=ZM1061			4	1.A	5,839,124	92.8690	5,177,095	5,574,622	5,820,442		(8,860)			3.500	2.860	MON	16,259	195,112	12/10/2019	04/01/2046
3131XU-GW-1	FHLMC PN=ZM1113			4	1.A	3,692,947	89.6210	3,201,043	3,571,755	3,684,143		(4,166)			3.000	2.556	MON	8,929	107,153	10/28/2019	05/01/2046
3131XU-JE-8	FHLMC PN=ZM1161			4	1.A	762,995	89.6840	663,732	740,079	761,261		(749)			3.000	2.594	MON	1,850	22,202	11/12/2019	05/01/2046
3131XU-JF-5	FHLMC PN=ZM1162			4	1.A	703,609	89.7460	612,592	682,584	702,018		(724)			3.000	2.596	MON	1,706	20,477	11/12/2019	05/01/2046
3131XU-JG-3	FHLMC PN=ZM1163			4	1.A	493,711	89.4660	428,415	478,858	492,630		(487)			3.000	2.592	MON	1,197	14,366	10/28/2019	05/01/2046
3131XU-JJ-7	FHLMC PN=ZM1165			4	1.A	437,849	92.7970	386,686	416,701	436,355		(536)			3.500	2.817	MON	1,215	14,585	12/10/2019	04/01/2046
3131XU-MA-2	FHLMC PN=ZM1253			4	1.A	622,469	89.3410	538,669	602,936	621,000		(617)			3.000	2.577	MON	1,507	18,088	11/12/2019	06/01/2046
3131XU-MB-0	FHLMC PN=ZM1254			4	1.A	716,427	89.2790	619,728	694,148	714,751		(745)			3.000	2.581	MON	1,735	20,824	11/12/2019	06/01/2046
3131XU-ME-4	FHLMC PN=ZM1257			4	1.A	708,758	89.4970	614,645	686,777	707,167		(705)			3.000	2.581	MON	1,717	20,603	10/28/2019	06/01/2046
3131XU-MF-1	FHLMC PN=ZM1258			4	1.A	780,773	89.6680	678,322	756,481	778,946		(784)			3.000	2.581	MON	1,891	22,694	11/12/2019	06/01/2046
3131XU-NF-0	FHLMC PN=ZM1290			4	1.A	5,544,233	92.8380	5,018,216	5,405,347	5,534,330		(4,585)			3.500	3.145	MON	15,766	189,187	12/10/2019	06/01/2046
3131XU-Q6-7	FHLMC PN=ZM1377			4	1.A	1,008,505	92.7960	884,839	953,532	1,004,679		(1,789)			3.500	2.733	MON	2,781	33,374	12/10/2019	07/01/2046
3131XU-Q9-1	FHLMC PN=ZM1380			4	1.A	1,275,895	89.4970	1,096,029	1,224,654	1,272,080		(1,633)			3.000	2.461	MON	3,062	36,740	11/12/2019	07/01/2046
3131XU-RA-7	FHLMC PN=ZM1381			4	1.A	1,183,794	89.4660	1,017,068	1,136,821	1,180,296		(1,480)			3.000	2.468	MON	2,842	34,105	11/12/2019	07/01/2046
3131XU-RB-5	FHLMC PN=ZM1382			4	1.A	378,406	89.4970	325,180	363,342	377,285		(484)			3.000	2.466	MON	908	10,900	11/12/2019	07/01/2046
3131XU-TE-7	FHLMC PN=ZM1449			4	1.A	2,574,726	92.7440	2,358,760	2,543,302	2,572,323		(1,099)			3.500	3.324	MON	7,418	89,016	12/10/2019	07/01/2046
3131XV-4M-4	FREDDIE MAC PN=ZM2628			4	1.A	706,593	92.8160	636,989	686,292	705,189		(638)			3.500	3.099	MON	2,002	24,020	11/12/2019	02/01/2047
3131XV-DP-7	FREDDIE MAC PN=ZM1910			4	1.A	1,243,288	89.3420	1,070,654	1,198,377	1,239,988		(1,311)			3.000	2.517	MON	2,996	35,951	11/12/2019	10/01/2046
3131XV-GU-3	FREDDIE MAC PN=ZM2011			4	1.A	9,043,673	89.3110	7,856,201	8,796,454	9,026,156		(7,967)			3.000	2.633	MON	21,991	263,893	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			4	1.A	27,540,214	89.4040	23,944,147	26,781,964	27,486,504		(25,344)			3.000	2.630	MON	66,955	803,459	10/28/2019	11/01/2046
3131XV-HY-4	FREDDIE MAC PN-ZM2047			4	1.A	11,117,074	89.4040	9,668,830	10,814,763	11,095,650		(10,342)			3.000	2.635	MON	27,037	324,443	10/28/2019	11/01/2046
3131XV-J7-1	FREDDIE MAC PN-ZM2086			4	1.A	657,949	89.2800	569,275	637,628	656,457		(619)			3.000	2.587	MON	1,594	19,129	11/12/2019	11/01/2046
3131XV-MD-4	FREDDIE MAC PN-ZM2156			4	1.A	393,203	89.4980	354,165	395,724	393,328		46			3.000	3.076	MON	989	11,872	06/17/2019	12/01/2046
3131XV-ME-2	FREDDIE MAC PN-ZM2157			4	1.A	703,252	89.5600	633,881	707,772	703,475		89			3.000	3.076	MON	1,769	21,233	06/17/2019	12/01/2046
3131XV-P7-4	FREDDIE MAC PN-ZM2246			4	1.A	779,273	89.2490	695,494	779,273	779,273					3.000	3.002	MON	1,948	23,378	11/12/2019	12/01/2046
3131XV-P8-2	FREDDIE MAC PN-ZM2247			4	1.A	883,187	89.1450	787,317	883,187	883,187					3.000	3.002	MON	2,208	26,496	11/12/2019	11/01/2046
3131XV-V9-3	FREDDIE MAC PN-ZM2440			4	1.A	8,122,712	89.1420	7,350,508	8,245,842	8,129,390		3,566			3.000	3.190	MON	20,615	247,375	10/28/2019	01/01/2047
3131XV-XK-6	FREDDIE MAC PN-ZM2482			4	1.A	1,156,210	97.9910	1,056,414	1,078,073	1,151,627		(2,732)			4.500	3.439	MON	4,043	48,513	10/22/2019	01/01/2047
3131XW-3D-3	FREDDIE MAC PN-ZM3496			4	1.A	341,157	92.6600	305,179	329,354	340,363		(367)			3.500	3.021	MON	961	11,527	11/12/2019	06/01/2047
3131XW-DL-4	FREDDIE MAC PN-ZM2807			4	1.A	706,197	92.6810	642,945	693,718	705,307		(402)			3.500	3.252	MON	2,023	24,280	11/12/2019	03/01/2047
3131XW-K2-8	FREDDIE MAC PN-ZM3013			4	1.A	735,881	92.8580	663,287	714,303	734,405		(638)			3.500	3.092	MON	2,083	25,001	11/12/2019	04/01/2047
3131XW-MM-2	FREDDIE MAC PN-ZM3064			4	1.A	2,393,184	98.0000	2,188,715	2,233,382	2,383,972		(5,399)			4.500	3.455	MON	8,375	100,502	10/22/2019	04/01/2047
3131XW-SB-0	FREDDIE MAC PN-ZM3214			4	1.A	161,480	92.6390	145,394	156,947	161,171		(151)			3.500	3.110	MON	458	5,493	11/12/2019	05/01/2047
3131XW-SQ-7	FREDDIE MAC PN-ZM3227			4	1.A	384,491	92.6290	346,175	373,722	383,756		(338)			3.500	3.111	MON	1,090	13,080	11/12/2019	05/01/2047
3131XW-X6-5	FREDDIE MAC PN-ZM3401			4	1.A	4,881,147	95.4570	4,412,870	4,622,887	4,865,436		(8,403)			4.000	3.237	MON	15,410	184,915	11/21/2019	06/01/2047
3131XX-DT-5	FREDDIE MAC PN-ZM3714			4	1.A	953,866	89.0690	850,788	955,202	953,828		(16)			3.000	3.011	MON	2,388	28,656	11/12/2019	07/01/2047
3131XX-DU-2	FREDDIE MAC PN-ZM3715			4	1.A	777,457	92.6290	700,329	756,059	776,012		(627)			3.500	3.119	MON	2,205	26,462	11/12/2019	07/01/2047
3131XX-LC-3	FREDDIE MAC PN-ZM3923			4	1.A	1,111,157	92.6390	993,056	1,071,963	1,108,548		(1,084)			3.500	3.013	MON	3,127	37,519	11/12/2019	08/01/2047
3131XX-VJ-7	FREDDIE MAC PN-ZM4217			4	1.A	717,032	92.6810	638,155	688,550	715,157		(795)			3.500	2.951	MON	2,008	24,099	11/12/2019	09/01/2047
3131XX-VL-2	FREDDIE MAC PN-ZM4219			4	1.A	695,182	92.6180	618,434	667,726	693,375		(820)			3.500	2.954	MON	1,948	23,370	11/12/2019	09/01/2047
3131XX-VM-0	FREDDIE MAC PN-ZM4220			4	1.A	511,434	92.9550	456,630	491,238	510,104		(576)			3.500	2.955	MON	1,433	17,193	11/12/2019	09/01/2047
3131XX-VP-3	FREDDIE MAC PN-ZM4222			4	1.A	606,582	92.8370	540,910	582,644	605,006		(714)			3.500	2.955	MON	1,699	20,393	11/12/2019	09/01/2047
3131XX-WW-7	FREDDIE MAC PN-ZM4261			4	1.A	7,706,560	98.1530	7,109,003	7,242,777	7,682,788		(13,032)			4.500	3.491	MON	27,160	325,925	10/22/2019	09/01/2047
3131XY-N2-1	FREDDIE MAC PN-ZM4909			4	1.A	1,379,438	98.1420	1,294,167	1,318,668	1,376,365		(1,691)			4.500	3.762	MON	4,945	59,340	10/22/2019	11/01/2047
3131Y0-RB-0	FREDDIE MAC PN-ZM5882			4	1.A	723,393	92.4010	668,343	723,307	723,288		(45)			3.500	3.493	MON	2,110	25,316	11/12/2019	03/01/2048
3131Y0-RC-8	FREDDIE MAC PN-ZM5883			4	1.A	782,020	92.6490	724,451	781,931	781,907		(51)			3.500	3.493	MON	2,281	27,368	11/12/2019	03/01/2048
3131Y0-RK-0	FREDDIE MAC PN-ZM5890			4	1.A	525,294	95.5820	489,421	512,043	524,545		(454)			4.000	3.621	MON	1,707	20,482	11/21/2019	02/01/2048
3131Y0-RL-8	FREDDIE MAC PN-ZM5891			4	1.A	1,101,316	92.6390	1,020,131	1,101,190	1,101,156		(74)			3.500	3.493	MON	3,212	38,542	11/12/2019	02/01/2048
3131Y0-RM-6	FREDDIE MAC PN-ZM5892			4	1.A	611,837	92.5250	566,037	611,767	611,748		(39)			3.500	3.493	MON	1,784	21,412	11/12/2019	02/01/2048
3131Y0-RN-4	FREDDIE MAC PN-ZM5893			4	1.A	294,904	92.7610	273,524	294,869	294,861		(19)			3.500	3.493	MON	860	10,320	11/12/2019	03/01/2048
3131Y0-T7-7	FREDDIE MAC PN-ZM5974			4	1.A	432,213	92.5080	399,295	431,633	432,120		(41)			3.500	3.476	MON	1,259	15,107	11/12/2019	03/01/2048
3131Y1-DV-9	FREDDIE MAC PN-ZM6416			4	1.A	8,153,392	95.3490	7,678,403	8,052,945	8,147,327		(3,620)			4.000	3.813	MON	26,843	322,118	11/21/2019	05/01/2048
3131Y1-NB-2	FREDDIE MAC PN-ZM6686			4	1.A	7,861,892	95.3490	7,360,343	7,719,371	7,853,729		(4,697)			4.000	3.728	MON	25,731	308,775	11/21/2019	05/01/2048
3131Y1-TU-4	FREDDIE MAC PN-ZM6863			4	1.A	1,000,640	95.3490	936,037	981,696	999,560		(601)			4.000	3.716	MON	3,272	39,268	11/21/2019	05/01/2048
3131Y2-7L-6	FREDDIE MAC PN-ZM8099			4	1.A	649,959	95.5810	610,393	638,613	649,317		(390)			4.000	3.738	MON	2,129	25,545	11/21/2019	08/01/2048
3131Y2-A6-5	FREDDIE MAC PN-ZM7229			4	1.A	296,766	95.5810	277,438	290,265	296,402		(200)			4.000	3.672	MON	968	11,611	11/21/2019	06/01/2048
3131Y2-AA-6	FREDDIE MAC PN-ZM7201			4	1.A	9,319,567	95.3490	8,753,094	9,180,059	9,311,476		(4,987)			4.000	3.775	MON	30,600	367,202	11/21/2019	07/01/2048
3131Y2-RM-2	FREDDIE MAC PN-ZM7692			4	1.A	179,117	95.4030	167,367	175,431	178,912		(119)			4.000	3.693	MON	585	7,017	11/21/2019	08/01/2048
3131YC-XN-1	FREDDIE MAC PN-ZN6085			4	1.A	935,663	91.8990	846,187	920,780	934,723		(498)			3.500	3.284	MON	2,686	32,227	11/12/2019	05/01/2049
31329H-S3-6	FREDDIE MAC PN-ZA0538			4	1.A	43,980	101.2180	43,811	43,284	43,665		(100)			7.500	7.071	MON	271	3,246	09/24/2019	06/01/2028
31329H-T6-8	FREDDIE MAC PN-ZA0573			4	1.A	86,410	103.3900	89,918	86,970	86,465		20			6.000	6.153	MON	435	5,218	09/24/2019	01/01/2029
31329H-TP-6	FREDDIE MAC PN-ZA0558			4	1.A	198,155	103.3860	208,234	201,414	198,818		231			6.000	6.473	MON	1,007	12,085	09/24/2019	10/01/2028
31329H-UK-5	FREDDIE MAC PN-ZA0586			4	1.A	212,694	103.4860	219,280	211,893	212,244		(164)			6.500	6.330	MON	1,148	13,773	09/24/2019	01/01/2029
31329H-UP-4	FREDDIE MAC PN-ZA0590			4	1.A	146,418	103.4880	152,014	146,890	146,377		(14)			6.500	6.553	MON	796	9,548	09/24/2019	04/01/2029

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
31329J-E2-9	FHLMC PN=ZA1053			4	1.A	872,985	101.2650	842,693	832,167	869,309		(1,479)			5.000	4.107	MON	3,467	41,608	10/16/2019	07/01/2040
31329J-EC-7	FHLMC PN=ZA1031			4	1.A	2,486,288	99.1330	2,448,521	2,469,935	2,484,192		(872)			4.500	4.373	MON	9,262	111,147	10/22/2019	03/01/2040
31329J-EF-0	FHLMC PN=ZA1034			4	1.A	4,497,727	99.1330	4,460,337	4,499,346	4,496,668		(438)			4.500	4.495	MON	16,873	202,470	10/22/2019	01/01/2040
31329J-EH-6	FHLMC PN=ZA1036			4	1.A	787,741	99.1330	745,007	751,523	784,196		(1,482)			4.500	3.670	MON	2,818	33,819	10/22/2019	02/01/2040
31329J-EU-7	FHLMC PN=ZA1047			4	1.A	1,331,437	96.0330	1,314,248	1,368,538	1,334,420		1,212			4.000	4.448	MON	4,562	54,742	11/21/2019	04/01/2040
31329J-EW-3	FHLMC PN=ZA1049			4	1.A	4,035,702	101.2640	3,947,454	3,898,181	4,023,063		(4,880)			5.000	4.346	MON	16,242	194,909	10/16/2019	06/01/2040
31329J-F3-6	FHLMC PN=ZA1086			4	1.A	1,309,894	99.1330	1,228,605	1,239,350	1,303,360		(2,890)			4.500	3.545	MON	4,648	55,771	10/22/2019	10/01/2040
31329J-H2-6	FHLMC PN=ZA1149			4	1.A	721,173	96.0330	653,825	680,834	717,655		(1,693)			4.000	3.103	MON	2,269	27,233	11/21/2019	03/01/2042
31329J-HU-4	FHLMC PN=ZA1143			4	1.A	3,570,368	93.6060	3,345,823	3,574,369	3,569,993		(151)			3.500	3.507	MON	10,425	125,103	12/10/2019	03/01/2042
31329J-K2-2	FHLMC PN=ZA1213			4	1.A	10,919,342	93.6050	9,700,025	10,362,721	10,868,915		(20,826)			3.500	2.717	MON	30,225	362,695	12/10/2019	06/01/2042
31329J-M4-6	FHLMC PN=ZA1279			4	1.A	26,744,143	90.9890	25,280,466	27,784,090	26,822,524		31,628			3.000	3.540	MON	69,460	833,523	10/28/2019	01/01/2043
31329J-M5-3	FHLMC PN=ZA1280			4	1.A	67,735,113	90.9880	59,557,979	65,456,960	67,523,609		(79,212)			3.000	2.511	MON	163,642	1,963,709	11/12/2019	01/01/2043
31329J-MA-2	FHLMC PN=ZA1253			4	1.A	14,495,574	90.9900	12,682,179	13,937,992	14,444,650		(20,823)			3.000	2.436	MON	34,845	418,140	10/28/2019	10/01/2042
31329J-MC-8	FHLMC PN=ZA1255			4	1.A	2,444,496	90.9900	2,143,727	2,356,003	2,436,159		(3,243)			3.000	2.471	MON	5,890	70,680	11/12/2019	10/01/2042
31329J-MR-5	FHLMC PN=ZA1268			4	1.A	23,021,630	90.9900	21,446,475	23,570,145	23,062,333		16,327			3.000	3.329	MON	58,925	707,104	10/28/2019	12/01/2042
31329J-PG-6	FHLMC PN=ZA1323			4	1.A	1,922,652	90.9880	1,705,112	1,873,996	1,918,134		(1,748)			3.000	2.632	MON	4,685	56,220	11/12/2019	03/01/2043
31329J-PU-5	FHLMC PN=ZA1335			4	1.A	88,534	95.9500	79,793	83,161	88,307		(72)			4.000	2.210	MON	277	3,326	11/21/2019	07/01/2042
31329J-Q6-7	FHLMC PN=ZA1377			4	1.A	521,386	98.2360	471,728	480,199	518,539		(1,497)			4.500	3.212	MON	1,801	21,609	10/22/2019	10/01/2044
31329J-QH-3	FHLMC PN=ZA1356			4	1.A	2,764,818	86.2090	2,420,739	2,807,988	2,768,106		1,258			2.500	2.705	MON	5,850	70,200	09/24/2019	02/01/2043
31329K-E6-7	FREDDIE MAC PN=ZA1957			4	1.A	309	100.2680	298	297	303		(2)			5.500	4.228	MON	1	16	10/16/2019	10/01/2026
31329K-HU-1	FREDDIE MAC PN=ZA2043			4	1.A	1,940	100.2680	1,862	1,857	1,907		(11)			5.500	4.326	MON	9	102	10/16/2019	01/01/2028
31329K-K6-0	FREDDIE MAC PN=ZA2117			4	1.A	1,971	99.2300	1,884	1,898	1,946		(8)			4.500	3.622	MON	7	85	10/22/2019	04/01/2029
31329M-4J-6	FREDDIE MAC PN=ZA4425			4	1.A	5,224,108	95.7830	4,871,548	5,086,026	5,213,264		(4,981)			4.000	3.590	MON	16,953	203,441	11/21/2019	12/01/2043
31329M-6X-3	FREDDIE MAC PN=ZA4486			4	1.A	4,146,775	93.1890	3,686,917	3,956,387	4,131,480		(6,719)			3.500	2.828	MON	11,539	138,474	11/12/2019	07/01/2044
31329M-GG-9	FREDDIE MAC PN=ZA3799			4	1.A	11,628,010	93.7610	10,759,649	11,475,612	11,586,868		(13,258)			2.500	2.129	MON	23,908	286,890	10/07/2019	06/01/2030
31329M-JT-8	FREDDIE MAC PN=ZA3874			4	1.A	14,009,632	93.5090	12,947,194	13,845,934	13,970,279		(12,624)			2.500	2.188	MON	28,846	346,148	10/07/2019	07/01/2031
31329M-VA-5	FREDDIE MAC PN=ZA4209			4	1.A	18,721,057	90.9880	16,684,013	18,336,498	18,685,082		(13,582)			3.000	2.700	MON	45,841	550,095	11/12/2019	04/01/2043
31329M-WT-3	FREDDIE MAC PN=ZA4258			4	1.A	98,203	96.1040	90,750	94,429	97,965		(79)			4.000	3.252	MON	315	3,777	11/21/2019	05/01/2043
31329M-XE-5	FREDDIE MAC PN=ZA4277			4	1.A	2,569,261	95.8040	2,364,987	2,468,568	2,561,307		(3,590)			4.000	3.391	MON	8,229	98,743	11/21/2019	08/01/2043
31329M-XR-6	FREDDIE MAC PN=ZA4288			4	1.A	1,603,953	90.9870	1,423,288	1,564,276	1,600,363		(1,369)			3.000	2.643	MON	3,911	46,928	11/12/2019	08/01/2043
31329M-YQ-7	FREDDIE MAC PN=ZA4319			4	1.A	3,181,247	95.7830	2,932,027	3,061,115	3,171,859		(4,381)			4.000	3.415	MON	10,204	122,445	11/21/2019	10/01/2043
31329M-ZA-1	FREDDIE MAC PN=ZA4337			4	1.A	240,153	98.6100	218,357	221,435	238,763		(652)			4.500	3.205	MON	830	9,965	10/22/2019	10/01/2043
31329M-ZU-7	FREDDIE MAC PN=ZA4355			4	1.A	7,475,920	95.7830	6,847,344	7,148,809	7,450,585		(12,663)			4.000	3.324	MON	23,829	285,952	11/21/2019	11/01/2043
31329N-C4-8	FREDDIE MAC PN=ZA4591			4	1.A	21,117,126	95.2440	19,163,661	20,120,597	21,049,489		(38,063)			4.000	3.298	MON	67,069	804,824	11/21/2019	10/01/2045
31329N-CS-5	FREDDIE MAC PN=ZA4581			4	1.A	351,069	96.3680	317,425	329,388	348,952		(1,117)			4.000	2.971	MON	1,098	13,176	11/21/2019	09/01/2040
31329N-JE-9	FREDDIE MAC PN=ZA4761			4	1.A	48,522,696	89.4660	43,621,538	48,757,672	48,531,725		3,699			3.000	3.056	MON	121,894	1,462,730	11/12/2019	12/01/2046
3132A0-6J-0	FREDDIE MAC PN=ZS0873			4	1.A	76,727	102.0450	73,285	71,816	76,068		(213)			5.000	3.481	MON	299	3,591	10/16/2019	05/01/2035
3132A0-LL-8	FREDDIE MAC PN=ZS0331			4	1.A	90,337	101.3720	90,370	89,147	89,850		(149)			7.500	6.913	MON	557	6,686	09/24/2019	10/01/2027
3132A0-NP-7	FREDDIE MAC PN=ZS0398			4	1.A	25,623	101.5060	26,346	25,955	25,712		31			6.000	6.449	MON	130	1,557	09/24/2019	06/01/2026
3132A0-PF-7	FREDDIE MAC PN=ZS0422			4	1.A	38,917	102.4570	39,078	38,141	38,649		(90)			6.500	5.783	MON	207	2,479	09/24/2019	07/01/2028
3132A0-SK-3	FREDDIE MAC PN=ZS0522			4	1.A	18,139	100.0830	17,675	17,660	17,993		(46)			7.500	6.955	MON	110	1,324	09/24/2019	01/01/2031
3132A1-5H-3	FHLMC PN=ZS1748			4	1.A	6,255	104.0750	5,912	5,680	6,160		(30)			6.000	4.738	MON	28	341	09/24/2019	11/01/2037
3132A1-BC-7	FHLMC PN=ZS0935			4	1.A	60,315	102.1220	57,665	56,467	59,926		(124)			5.000	3.080	MON	235	2,823	10/16/2019	09/01/2035
3132A1-C2-8	FHLMC PN=ZS0989			4	1.A	256,977	100.7770	264,215	262,178	257,504		205			5.000	5.412	MON	1,092	13,109	10/16/2019	10/01/2035
3132A1-C3-6	FHLMC PN=ZS0990			4	1.A	5,545,497	102.1210	5,702,551	5,584,112	5,548,486		1,083			5.000	5.135	MON	23,267	279,206	10/16/2019	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
3132A1-C6-9	FHLMC PN=ZS0993			4	1.A	8,105,727	102.1250	8,475,220	8,298,869	8,125,480		7,726			5.000	5.485	MON	34,579	414,943	10/16/2019	12/01/2035
3132A1-C8-5	FHLMC PN=ZS0995			4	1.A	5,693,345	103.0770	5,843,219	5,668,791	5,686,799		(2,289)			5.500	5.373	MON	25,982	311,784	10/16/2019	12/01/2033
3132A1-CL-6	FHLMC PN=ZS0975			4	1.A	14,059	101.7660	14,804	14,547	14,134		24			5.000	5.502	MON	61	727	10/16/2019	12/01/2035
3132A1-DA-9	FHLMC PN=ZS0997			4	1.A	581,262	102.8300	588,851	572,645	579,517		(430)			6.000	5.592	MON	2,863	34,359	09/24/2019	10/01/2032
3132A1-DB-7	FHLMC PN=ZS0998			4	1.A	2,943,832	103.4170	2,953,208	2,855,631	2,930,790		(4,377)			6.000	5.260	MON	14,278	171,338	09/24/2019	08/01/2034
3132A1-DD-3	FHLMC PN=ZS1000			4	1.A	590,846	103.0530	596,028	578,370	588,492		(833)			6.500	5.928	MON	3,133	37,594	09/24/2019	11/01/2032
3132A1-DE-1	FHLMC PN=ZS1001			4	1.A	445,734	103.5460	443,129	427,954	442,797		(1,049)			7.000	5.908	MON	2,496	29,957	09/24/2019	02/01/2033
3132A1-F2-5	FHLMC PN=ZS1085			4	1.A	72,132	102.1220	68,893	67,461	71,720		(129)			5.000	2.937	MON	281	3,373	10/16/2019	04/01/2036
3132A1-GD-0	FHLMC PN=ZS1096			4	1.A	3,296,956	102.1230	3,143,500	3,078,151	3,268,693		(10,675)			5.000	3.586	MON	12,826	153,907	10/16/2019	06/01/2036
3132A1-H2-3	FHLMC PN=ZS1149			4	1.A	4,749	103.5450	4,743	4,581	4,718		(10)			5.500	5.005	MON	21	252	10/16/2019	09/01/2036
3132A1-LK-8	FHLMC PN=ZS1230			4	1.A	16,280	104.4000	15,200	14,559	15,978		(95)			6.000	4.474	MON	73	874	09/24/2019	12/01/2036
3132A1-LS-1	FHLMC PN=ZS1237			4	1.A	14,057	103.6900	14,115	13,612	13,977		(26)			5.500	5.066	MON	62	749	10/16/2019	12/01/2036
3132A1-LU-6	FHLMC PN=ZS1239			4	1.A	76,701	103.4780	78,129	75,503	76,563		(47)			6.500	6.104	MON	409	4,908	09/24/2019	12/01/2036
3132A1-LZ-5	FHLMC PN=ZS1244			4	1.A	51,316	103.6900	51,474	49,642	51,183		(41)			5.500	4.394	MON	228	2,730	10/16/2019	12/01/2036
3132A1-PN-8	FHLMC PN=ZS1329			4	1.A	5,050	98.7640	4,756	4,816	5,009		(13)			4.500	3.872	MON	18	217	10/22/2019	02/01/2037
3132A1-PW-8	FHLMC PN=ZS1337			4	1.A	88,181	103.6800	89,969	86,776	88,030		(51)			6.500	6.078	MON	470	5,640	09/24/2019	02/01/2037
3132A1-TD-6	FHLMC PN=ZS1448			4	1.A	92,113	103.3420	85,680	82,909	91,219		(298)			6.000	3.499	MON	415	4,975	09/24/2019	04/01/2037
3132A1-TR-5	FHLMC PN=ZS1460			4	1.A	598,087	103.6990	626,705	604,350	598,487		159			5.500	5.709	MON	2,770	33,239	10/16/2019	05/01/2037
3132A1-UX-0	FHLMC PN=ZS1498			4	1.A	255,407	102.1250	245,908	240,791	253,702		(697)			5.000	3.820	MON	1,003	12,040	10/16/2019	07/01/2037
3132A1-WC-4	FHLMC PN=ZS1543			4	1.A	1,730,102	103.6980	1,857,302	1,791,069	1,735,302		2,002			5.500	6.233	MON	8,209	98,509	10/16/2019	07/01/2037
3132A1-WD-2	FHLMC PN=ZS1544			4	1.A	662,663	103.3540	709,361	686,341	664,685		791			5.500	6.244	MON	3,146	37,749	10/16/2019	07/01/2037
3132A1-YG-3	FHLMC PN=ZS1611			4	1.A	48,609	103.6920	46,770	45,105	48,028		(184)			5.500	4.525	MON	207	2,481	10/16/2019	10/01/2037
3132A2-3L-4	FHLMC PN=ZS2603			4	1.A	29,182	102.1220	27,774	27,197	28,837		(109)			5.000	4.071	MON	113	1,360	10/16/2019	04/01/2037
3132A2-3Z-3	FHLMC PN=ZS2616			4	1.A	191,204	103.5550	181,248	175,026	189,687		(652)			6.000	4.171	MON	875	10,501	09/24/2019	10/01/2038
3132A2-5Z-1	FHLMC PN=ZS2664			4	1.A	151,316	102.1220	144,573	141,569	149,995		(491)			5.000	3.604	MON	590	7,079	10/16/2019	12/01/2035
3132A2-AF-9	FHLMC PN=ZS1806			4	1.A	55,323	102.1220	52,856	51,758	54,963		(114)			5.000	3.217	MON	216	2,588	10/16/2019	05/01/2036
3132A2-AW-2	FHLMC PN=ZS1821			4	1.A	106,559	103.6900	108,125	104,277	106,298		(108)			5.500	5.032	MON	478	5,735	10/16/2019	11/01/2037
3132A2-AX-0	FHLMC PN=ZS1822			4	1.A	80,648	103.6910	79,855	77,013	80,303		(110)			5.500	4.390	MON	353	4,236	10/16/2019	01/01/2038
3132A2-B5-0	FHLMC PN=ZS1860			4	1.A	31,549	103.4260	29,207	28,239	31,009		(169)			6.000	4.561	MON	141	1,694	09/24/2019	01/01/2038
3132A2-BB-7	FHLMC PN=ZS1834			4	1.A	73,251	103.7510	75,446	72,719	73,188		(21)			6.000	5.795	MON	364	4,363	09/24/2019	12/01/2037
3132A2-CW-0	FHLMC PN=ZS1885			4	1.A	22,756	104.2370	21,231	20,368	22,367		(122)			6.000	4.560	MON	102	1,222	09/24/2019	01/01/2038
3132A2-D7-4	FHLMC PN=ZS1926			4	1.A	93,658	104.3180	89,801	86,084	92,902		(335)			6.000	4.224	MON	430	5,165	09/24/2019	02/01/2038
3132A2-HR-6	FHLMC PN=ZS2040			4	1.A	24,165	103.7000	23,180	22,353	23,876		(91)			5.500	4.513	MON	102	1,229	10/16/2019	05/01/2038
3132A2-J5-2	FHLMC PN=ZS2084			4	1.A	77,864	103.6920	74,956	72,287	77,374		(155)			5.500	3.710	MON	331	3,976	10/16/2019	04/01/2038
3132A2-JC-7	FHLMC PN=ZS2059			4	1.A	27,626	103.6910	26,544	25,599	27,301		(103)			5.500	4.530	MON	117	1,408	10/16/2019	04/01/2038
3132A2-L2-6	FHLMC PN=ZS2145			4	1.A	62,644	103.6920	60,614	58,456	62,387		(75)			5.500	3.177	MON	268	3,215	10/16/2019	07/01/2038
3132A2-M8-2	FHLMC PN=ZS2183			4	1.A	1,175,016	102.0430	1,145,806	1,122,865	1,169,433		(2,270)			5.000	4.109	MON	4,679	56,143	10/16/2019	07/01/2038
3132A2-P7-1	FHLMC PN=ZS2246			4	1.A	45,752	103.6690	42,560	41,054	45,380		(125)			6.000	3.387	MON	205	2,463	09/24/2019	09/01/2038
3132A2-PF-3	FHLMC PN=ZS2222			4	1.A	29,469	103.6930	29,610	28,556	29,320		(47)			5.500	5.109	MON	131	1,571	10/16/2019	07/01/2038
3132A2-PH-9	FHLMC PN=ZS2224			4	1.A	19,427	103.5530	18,733	18,090	19,209		(69)			5.500	4.582	MON	83	995	10/16/2019	01/01/2038
3132A2-S8-6	FHLMC PN=ZS2343			4	1.A	825,374	101.9200	788,724	773,865	819,957		(2,212)			5.000	3.755	MON	3,224	38,693	10/16/2019	09/01/2038
3132A2-SH-6	FHLMC PN=ZS2320			4	1.A	27,172	103.6920	26,054	25,127	26,852		(101)			5.500	4.524	MON	115	1,382	10/16/2019	09/01/2038
3132A2-SL-7	FHLMC PN=ZS2323			4	1.A	6,111	101.9200	5,779	5,670	6,040		(22)			5.000	4.067	MON	24	284	10/16/2019	06/01/2038
3132A2-T2-8	FHLMC PN=ZS2369			4	1.A	141,523	98.6150	132,131	133,986	140,645		(344)			4.500	3.481	MON	502	6,029	10/22/2019	01/01/2038
3132A2-TR-3	FHLMC PN=ZS2360			4	1.A	29,158	103.4270	30,269	29,266	29,156					6.000	6.071	MON	146	1,756	09/24/2019	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
3132A2-TZ-5	FHLMC PN=ZS2368			4	1.A	590,414	98.9790	554,216	559,933	587,061		(1,411)			4.500	3.532	MON	2,100	25,197	10/22/2019	09/01/2038
3132A2-UJ-9	FHLMC PN=ZS2385			4	1.A	353,611	102.1240	357,440	350,006	353,124		(196)			5.000	4.782	MON	1,458	17,500	10/16/2019	12/01/2037
3132A2-VX-7	FHLMC PN=ZS2430			4	1.A	14,558,878	102.1240	13,938,103	13,648,215	14,458,770		(39,494)			5.000	3.735	MON	56,868	682,410	10/16/2019	03/01/2038
3132A2-WE-8	FHLMC PN=ZS2445			4	1.A	1,306,526	102.0020	1,246,660	1,222,192	1,297,781		(3,577)			5.000	3.718	MON	5,092	61,110	10/16/2019	11/01/2038
3132A2-WZ-1	FHLMC PN=ZS2464			4	1.A	45,314	102.1230	43,254	42,355	44,791		(165)			5.000	4.098	MON	176	2,118	10/16/2019	01/01/2037
3132A2-X5-6	FHLMC PN=ZS2500			4	1.A	1,440,798	98.6730	1,354,728	1,372,947	1,431,023		(3,714)			4.500	3.523	MON	5,149	61,783	10/22/2019	09/01/2035
3132A2-XA-5	FHLMC PN=ZS2473			4	1.A	121,876	103.6920	122,946	118,568	121,535		(139)			5.500	4.924	MON	543	6,521	10/16/2019	09/01/2038
3132A2-YS-5	FHLMC PN=ZS2521			4	1.A	4,594,725	102.0220	4,388,817	4,301,834	4,564,581		(12,347)			5.000	3.737	MON	17,924	215,092	10/16/2019	12/01/2038
3132A2-ZZ-8	FHLMC PN=ZS2560			4	1.A	507,063	101.9400	494,817	485,400	504,841		(896)			5.000	4.153	MON	2,023	24,270	10/16/2019	01/01/2039
3132A3-2Q-2	FHLMC PN=ZS3483			4	1.A	1,322,211	98.6210	1,234,295	1,251,554	1,314,275		(3,126)			4.500	3.491	MON	4,693	56,320	10/22/2019	06/01/2038
3132A3-3E-8	FHLMC PN=ZS3497			4	1.A	569,911	99.1330	526,524	531,129	566,622		(1,512)			4.500	3.326	MON	1,992	23,901	10/22/2019	12/01/2041
3132A3-3R-9	FHLMC PN=ZS3508			4	1.A	2,198,926	101.9400	2,092,033	2,052,220	2,184,755		(5,761)			5.000	3.703	MON	8,551	102,611	10/16/2019	09/01/2039
3132A3-4F-4	FHLMC PN=ZS3522			4	1.A	426,278	93.6040	401,923	429,387	426,449		72			3.500	3.600	MON	1,252	15,029	12/10/2019	07/01/2042
3132A3-A5-9	FHLMC PN=ZS2728			4	1.A	249,505	99.0820	234,899	237,075	248,230		(527)			4.500	3.587	MON	889	10,668	10/22/2019	07/01/2039
3132A3-CZ-1	FHLMC PN=ZS2788			4	1.A	1,094,144	99.1330	1,026,267	1,035,243	1,088,228		(2,399)			4.500	3.521	MON	3,882	46,586	10/22/2019	10/01/2039
3132A3-ED-8	FHLMC PN=ZS2832			4	1.A	2,696,937	101.3680	2,620,059	2,584,700	2,686,212		(4,303)			5.000	4.192	MON	10,770	129,235	10/16/2019	11/01/2039
3132A3-EJ-5	FHLMC PN=ZS2837			4	1.A	4,199,192	99.1330	3,987,831	4,022,708	4,181,650		(7,610)			4.500	3.738	MON	15,085	181,022	10/22/2019	12/01/2039
3132A3-FZ-8	FHLMC PN=ZS2884			4	1.A	240,209	101.2640	231,960	229,064	239,177		(453)			5.000	4.107	MON	954	11,453	10/16/2019	03/01/2040
3132A3-GJ-3	FHLMC PN=ZS2901			4	1.A	167,545	103.6930	160,863	155,133	166,453		(430)			5.500	3.991	MON	711	8,532	10/16/2019	02/01/2040
3132A3-HP-8	FHLMC PN=ZS2938			4	1.A	32,572	103.6920	31,234	30,122	32,223		(111)			5.500	4.582	MON	138	1,657	10/16/2019	02/01/2040
3132A3-JD-3	FHLMC PN=ZS2960			4	1.A	6,241,223	101.2630	6,013,939	5,938,931	6,214,203		(10,420)			5.000	4.077	MON	24,746	296,946	10/16/2019	08/01/2040
3132A3-K2-5	FHLMC PN=ZS3013			4	1.A	1,655,284	99.1330	1,555,099	1,568,700	1,647,263		(3,478)			4.500	3.572	MON	5,883	70,592	10/22/2019	10/01/2040
3132A3-M4-9	FHLMC PN=ZS3079			4	1.A	487,661	101.4080	466,623	460,144	484,272		(1,272)			5.000	3.816	MON	1,917	23,007	10/16/2019	12/01/2036
3132A3-MG-2	FHLMC PN=ZS3059			4	1.A	139,991	103.6930	134,514	129,724	138,989		(409)			5.500	3.966	MON	595	7,135	10/16/2019	12/01/2038
3132A3-RH-5	FHLMC PN=ZS3188			4	1.A	1,785,051	97.6720	1,731,033	1,772,292	1,783,568		(635)			4.000	3.875	MON	5,908	70,892	11/21/2019	05/01/2041
3132A3-RJ-1	FHLMC PN=ZS3189			4	1.A	2,445,031	96.8220	2,350,276	2,427,420	2,442,989		(906)			4.000	3.875	MON	8,091	97,097	11/21/2019	05/01/2041
3132A3-S7-6	FHLMC PN=ZS3242			4	1.A	1,986,614	101.2630	1,902,968	1,879,233	1,977,599		(3,602)			5.000	3.988	MON	7,830	93,962	10/16/2019	05/01/2041
3132A3-W7-1	FHLMC PN=ZS3370			4	1.A	1,153,383	99.1520	1,077,915	1,087,134	1,147,673		(2,756)			4.500	3.503	MON	4,077	48,921	10/22/2019	09/01/2041
3132A3-Z5-2	FHLMC PN=ZS3464			4	1.A	599,315	99.1330	558,724	563,610	596,216		(1,456)			4.500	3.464	MON	2,114	25,363	10/22/2019	08/01/2041
3132A3-ZU-7	FHLMC PN=ZS3455			4	1.A	25,322	103.6910	24,260	23,396	25,055		(85)			5.500	4.587	MON	107	1,287	10/16/2019	07/01/2040
3132A4-2N-7	FHLMC PN=ZS4381			4	1.A	3,798,831	99.0810	3,734,488	3,769,126	3,794,877		(1,646)			4.500	4.347	MON	14,134	169,611	10/22/2019	06/01/2039
3132A4-2Q-0	FHLMC PN=ZS4383			4	1.A	150,463	103.7020	144,654	139,490	149,432		(381)			5.500	3.990	MON	639	7,672	10/16/2019	05/01/2039
3132A4-2Z-0	FHLMC PN=ZS4392			4	1.A	4,664,808	99.0940	4,429,932	4,470,434	4,644,944		(8,201)			4.500	3.737	MON	16,764	201,169	10/22/2019	08/01/2039
3132A4-3B-2	FHLMC PN=ZS4394			4	1.A	5,610,125	99.1070	5,570,114	5,620,303	5,609,459		(270)			4.500	4.521	MON	21,076	252,914	10/22/2019	09/01/2039
3132A4-3F-3	FHLMC PN=ZS4398			4	1.A	4,116,633	99.1070	4,044,943	4,081,390	4,112,232		(1,805)			4.500	4.336	MON	15,305	183,663	10/22/2019	10/01/2039
3132A4-3G-1	FHLMC PN=ZS4399			4	1.A	282,549	101.3170	270,135	266,624	281,024		(597)			5.000	3.906	MON	1,111	13,331	10/16/2019	10/01/2039
3132A4-3Z-9	FHLMC PN=ZS4416			4	1.A	1,952,743	101.2640	1,918,797	1,894,846	1,947,343		(2,065)			5.000	4.429	MON	7,895	94,742	10/16/2019	05/01/2040
3132A4-4X-3	FHLMC PN=ZS4438			4	1.A	278,061	99.1320	272,591	274,978	277,742		(142)			4.500	4.299	MON	1,031	12,374	10/22/2019	03/01/2041
3132A4-5A-2	FHLMC PN=ZS4441			4	1.A	218,549	99.1320	212,768	214,631	218,172		(166)			4.500	4.181	MON	805	9,658	10/22/2019	04/01/2041
3132A4-5B-0	FHLMC PN=ZS4442			4	1.A	68,551	101.2630	65,847	65,025	68,370		(52)			5.000	3.419	MON	271	3,251	10/16/2019	04/01/2041
3132A4-5E-4	FHLMC PN=ZS4445			4	1.A	135,035	99.1320	128,362	129,486	134,543		(218)			4.500	3.780	MON	486	5,827	10/22/2019	05/01/2041
3132A4-5F-1	FHLMC PN=ZS4446			4	1.A	51,425	101.0440	49,287	48,778	51,258		(51)			5.000	3.727	MON	203	2,439	10/16/2019	05/01/2041
3132A4-5X-2	FHLMC PN=ZS4462			4	1.A	38,960	99.0030	36,721	37,091	38,711		(79)			4.500	3.975	MON	139	1,669	10/22/2019	10/01/2041
3132A4-6W-3	FHLMC PN=ZS4485			4	1.A	1,055,634	96.0330	959,865	999,516	1,050,794		(2,320)			4.000	3.150	MON	3,332	39,981	11/21/2019	05/01/2042
3132A4-7J-1	FHLMC PN=ZS4497			4	1.A	4,881,742	93.6050	4,330,627	4,626,491	4,859,006		(9,448)			3.500	2.702	MON	13,494	161,927	12/10/2019	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
3132A4-AV-0	FHLMC PN=ZS3620			4	1.A	1,779,507	96.0330	1,618,955	1,685,832	1,771,678		(3,791)			4.000	3.167	MON	5,619	67,433	11/21/2019	10/01/2042
3132A4-B5-6	FHLMC PN=ZS3660			4	1.A	2,874,492	90.9900	2,682,196	2,947,792	2,880,132		(2,230)			3.000	3.351	MON	7,369	88,434	11/12/2019	12/01/2042
3132A4-CB-2	FHLMC PN=ZS3666			4	1.A	7,359,392	96.0320	6,881,520	7,165,862	7,343,066		(7,769)			4.000	3.583	MON	23,886	286,635	11/21/2019	12/01/2042
3132A4-CG-1	FHLMC PN=ZS3671			4	1.A	25,139,601	95.5900	22,840,825	23,894,576	25,036,781		(48,603)			4.000	3.219	MON	79,649	955,783	11/21/2019	12/01/2042
3132A4-DK-1	FHLMC PN=ZS3706			4	1.A	962,829	96.0320	897,117	934,186	960,444		(1,112)			4.000	3.530	MON	3,114	37,367	11/21/2019	01/01/2043
3132A4-KK-3	FHLMC PN=ZS3898			4	1.A	946,000	95.7830	848,401	885,754	941,379		(2,334)			4.000	3.020	MON	2,953	35,430	11/21/2019	01/01/2044
3132A4-R5-9	FHLMC PN=ZS4108			4	1.A	229,825	98.2360	210,579	214,360	228,763		(550)			4.500	3.403	MON	804	9,646	10/22/2019	10/01/2044
3132A4-SX-7	FHLMC PN=ZS4134			4	1.A	118,161	103.4180	118,995	115,062	117,697		(165)			6.000	5.350	MON	575	6,904	09/24/2019	08/01/2034
3132A4-U3-0	FHLMC PN=ZS4202			4	1.A	764,863	98.7330	719,107	728,335	759,518		(1,965)			4.500	3.503	MON	2,731	32,775	10/22/2019	07/01/2035
3132A4-UR-7	FHLMC PN=ZS4192			4	1.A	160,447	103.5020	163,093	157,575	160,037		(151)			6.000	5.566	MON	788	9,454	09/24/2019	07/01/2035
3132A4-UZ-9	FHLMC PN=ZS4200			4	1.A	3,159	103.5120	3,157	3,050	3,137		(7)			5.500	4.991	MON	14	168	10/16/2019	09/01/2035
3132A4-V6-2	FHLMC PN=ZS4237			4	1.A	15,876	103.6150	16,693	16,111	15,905		9			5.500	5.723	MON	74	886	10/16/2019	04/01/2036
3132A4-VW-5	FHLMC PN=ZS4229			4	1.A	55,641	101.7430	55,044	54,102	55,340		(95)			7.000	6.600	MON	316	3,787	09/24/2019	12/01/2035
3132A4-WR-5	FHLMC PN=ZS4256			4	1.A	96,996	104.1530	100,317	96,317	96,888		(46)			6.000	5.828	MON	482	5,779	09/24/2019	09/01/2036
3132A4-X2-9	FHLMC PN=ZS4297			4	1.A	94,276	104.4000	88,436	84,709	93,338		(313)			6.000	3.503	MON	424	5,083	09/24/2019	05/01/2037
3132A4-XY-9	FHLMC PN=ZS4295			4	1.A	209,246	102.1250	211,437	207,038	208,933		(114)			5.000	4.770	MON	863	10,352	10/16/2019	05/01/2037
3132A4-YP-7	FHLMC PN=ZS4318			4	1.A	43,076	103.7000	41,413	39,936	42,561		(163)			5.500	4.522	MON	183	2,196	10/16/2019	12/01/2037
3132A4-YW-2	FHLMC PN=ZS4325			4	1.A	1,558	103.7000	1,523	1,469	1,544		(5)			5.500	4.742	MON	7	81	10/16/2019	02/01/2038
3132A4-Z6-8	FHLMC PN=ZS4365			4	1.A	1,191,474	101.7270	1,107,951	1,089,142	1,181,001		(4,083)			5.000	3.305	MON	4,538	54,457	10/16/2019	02/01/2039
3132A5-AB-1	FHLMC PN=ZS4502			4	1.A	2,124,221	93.6040	1,896,672	2,026,272	2,115,593		(3,650)			3.500	2.798	MON	5,910	70,919	12/10/2019	11/01/2042
3132A5-AJ-4	FHLMC PN=ZS4509			4	1.A	918,141	93.6020	820,279	876,348	914,501		(1,469)			3.500	2.810	MON	2,556	30,672	12/10/2019	01/01/2043
3132A5-AK-1	FHLMC PN=ZS4510			4	1.A	1,845,800	93.5920	1,649,208	1,762,125	1,838,552		(2,921)			3.500	2.814	MON	5,140	61,674	12/10/2019	02/01/2043
3132A5-AN-5	FHLMC PN=ZS4513			4	1.A	14,508,758	86.2100	12,705,375	14,737,704	14,526,120		6,452			2.500	2.707	MON	30,704	368,443	09/24/2019	03/01/2043
3132A5-BJ-3	FHLMC PN=ZS4541			4	1.A	1,042,685	98.3110	945,014	961,249	1,036,673		(2,828)			4.500	3.204	MON	3,605	43,256	10/22/2019	11/01/2043
3132A5-CK-9	FHLMC PN=ZS4574			4	1.A	2,884,736	98.2360	2,599,720	2,646,403	2,867,922		(8,173)			4.500	3.146	MON	9,924	119,088	10/22/2019	07/01/2044
3132A5-DD-4	FHLMC PN=ZS4600			4	1.A	5,226,667	95.7830	4,708,880	4,916,196	5,204,464		(11,534)			4.000	3.104	MON	16,387	196,648	11/21/2019	01/01/2045
3132A5-DE-2	FHLMC PN=ZS4601			4	1.A	310,845	98.2360	281,178	286,228	309,173		(758)			4.500	3.214	MON	1,073	12,880	10/22/2019	01/01/2045
3132A5-DM-4	FHLMC PN=ZS4608			4	1.A	3,296,842	95.7830	2,978,761	3,109,906	3,283,634		(6,759)			4.000	3.148	MON	10,366	124,396	11/21/2019	03/01/2045
3132A5-DX-0	FHLMC PN=ZS4618			4	1.A	10,173,273	93.0030	9,204,834	9,897,352	10,152,425		(9,330)			3.500	3.108	MON	28,867	346,407	12/10/2019	06/01/2045
3132A5-DY-8	FHLMC PN=ZS4619			4	1.A	4,905,001	95.7830	4,440,324	4,635,816	4,886,306		(9,613)			4.000	3.179	MON	15,453	185,433	11/21/2019	06/01/2045
3132A5-E9-2	FHLMC PN=ZS4660			4	1.A	19,563,296	95.7410	17,515,603	18,294,777	19,479,686		(45,869)			4.000	3.045	MON	60,983	731,791	11/21/2019	04/01/2046
3132A5-EL-5	FHLMC PN=ZS4639			4	1.A	18,011,676	95.8740	16,329,262	17,032,002	17,945,523		(35,579)			4.000	3.193	MON	56,773	681,280	11/21/2019	11/01/2045
3132A5-EQ-4	FHLMC PN=ZS4643			4	1.A	26,205,243	95.7820	23,600,596	24,639,908	26,099,969		(57,289)			4.000	3.115	MON	82,133	985,596	11/21/2019	12/01/2045
3132A5-F2-6	FHLMC PN=ZS4685			4	1.A	6,411,947	98.2350	5,883,068	5,988,770	6,386,568		(14,768)			4.500	3.458	MON	22,458	269,495	10/22/2019	09/01/2046
3132A5-F3-4	FHLMC PN=ZS4686			4	1.A	7,304,839	98.2350	6,695,277	6,815,572	7,275,650		(15,563)			4.500	3.444	MON	25,558	306,701	10/22/2019	10/01/2046
3132A5-HN-8	FHLMC PN=ZS4737			4	1.A	8,740,396	98.2040	8,056,532	8,203,874	8,710,404		(17,834)			4.500	3.546	MON	30,765	369,174	10/22/2019	09/01/2047
3132A5-HR-9	FHLMC PN=ZS4740			4	1.A	4,395,191	94.7310	3,978,856	4,200,163	4,384,154		(6,346)			4.000	3.334	MON	14,001	168,006	11/21/2019	10/01/2047
3132A5-HS-7	FHLMC PN=ZS4741			4	1.A	1,188,022	98.1730	1,097,752	1,118,182	1,184,465		(2,023)			4.500	3.516	MON	4,193	50,318	10/22/2019	10/01/2047
3132A6-J2-0	FREDDIE MAC PN=ZS5681			4	1.A	2,450	99.5260	2,437	2,448	2,441		(3)			5.500	5.326	MON	11	135	10/07/2019	09/01/2023
3132A6-JZ-7	FREDDIE MAC PN=ZS5680			4	1.A	10,388	100.5680	10,286	10,228	10,235		(56)			5.000	3.685	MON	43	511	10/07/2019	07/01/2023
3132A6-QQ-9	FREDDIE MAC PN=ZS5863			4	1.A	23,435	100.5680	23,185	23,054	23,151		(101)			5.000	3.801	MON	96	1,153	10/07/2019	04/01/2024
3132A6-XW-8	FREDDIE MAC PN=ZS6093			4	1.A	27,790	99.8080	26,532	26,583	27,184		(207)			4.500	2.125	MON	100	1,196	10/07/2019	06/01/2025
3132A7-BJ-9	FHLMC PN=ZS6341			4	1.A	488,565	99.8080	466,728	467,625	480,223		(2,288)			4.500	2.567	MON	1,754	21,043	10/07/2019	09/01/2026
3132A7-LC-3	FHLMC PN=ZS6623			4	1.A	305,014	99.7610	291,426	292,124	299,700		(1,451)			4.500	2.564	MON	1,095	13,146	10/07/2019	07/01/2026
3132A7-LD-1	FHLMC PN=ZS6624			4	1.A	113,724	100.5680	109,107	108,491	111,666		(485)			5.000	2.639	MON	452	5,425	10/07/2019	06/01/2026

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
3132A7-UJ-8	FHLMC PN=ZS6885			4	1.A	73,393	98.6120	71,362	72,367	72,629		(224)			2.500	1.472	MON	151	1,809	10/07/2019	01/01/2024
3132A8-KA-6	FREDDIE MAC PN=ZS7489			4	1.A	5,954,190	93.5020	5,499,049	5,881,210	5,936,907		(5,542)			2.500	2.176	MON	12,253	147,030	10/07/2019	08/01/2031
3132A9-HJ-9	FREDDIE MAC PN=ZS8333			4	1.A	2,415	100.5680	2,449	2,435	2,425		3			5.000	5.317	MON	10	122	10/07/2019	07/01/2023
3132A9-HN-0	FREDDIE MAC PN=ZS8337			4	1.A	6,930	99.5270	6,905	6,938	6,916		(4)			5.500	5.429	MON	32	382	10/07/2019	08/01/2023
3132A9-HS-9	FREDDIE MAC PN=ZS8341			4	1.A	29,158	99.4930	28,993	29,141	29,062		(32)			5.500	5.311	MON	134	1,603	10/07/2019	09/01/2023
3132A9-J5-7	FREDDIE MAC PN=ZS8384			4	1.A	123,867	99.8070	122,425	122,662	122,958		(278)			4.500	3.861	MON	460	5,520	10/07/2019	09/01/2024
3132A9-Z3-4	FREDDIE MAC PN=ZS8862			4	1.A	1,657	100.2680	1,590	1,586	1,629		(9)			5.500	4.331	MON	7	87	10/16/2019	02/01/2028
3132AA-NA-8	FREDDIE MAC PN=ZS9385			4	1.A	22,425,508	93.5840	20,320,352	21,713,490	22,366,993		(24,834)			3.500	3.028	MON	63,331	759,972	12/10/2019	01/01/2044
3132AA-NB-6	FREDDIE MAC PN=ZS9386			4	1.A	29,144,190	90.9880	26,415,734	29,032,107	29,130,334		(5,632)			3.000	2.936	MON	72,580	870,963	10/28/2019	04/01/2043
3132AA-QD-9	FREDDIE MAC PN=ZS9452			4	1.A	605,268	98.2360	554,479	564,435	602,609		(1,436)			4.500	3.414	MON	2,117	25,400	10/22/2019	07/01/2045
3132AA-SB-1	FREDDIE MAC PN=ZS9514			4	1.A	5,984,097	98.6410	5,441,389	5,516,356	5,939,562		(17,497)			4.500	3.105	MON	20,686	248,236	10/22/2019	07/01/2040
3132AA-U4-4	FREDDIE MAC PN=ZS9603			4	1.A	3,628,760	99.0950	3,302,634	3,332,796	3,604,582		(10,083)			4.500	3.110	MON	12,498	149,976	10/22/2019	07/01/2042
3132AA-U7-7	FREDDIE MAC PN=ZS9606			4	1.A	10,628,908	90.9890	9,427,384	10,361,016	10,607,873		(9,225)			3.000	2.650	MON	25,903	310,830	10/28/2019	04/01/2045
3132AA-V3-5	FREDDIE MAC PN=ZS9634			4	1.A	9,678,129	99.0310	8,843,697	8,930,231	9,616,412		(26,509)			4.500	3.178	MON	33,488	401,860	10/22/2019	05/01/2042
3132AA-VQ-4	FREDDIE MAC PN=ZS9623			4	1.A	422,592	98.2360	388,053	395,021	420,734		(889)			4.500	3.441	MON	1,481	17,776	10/22/2019	01/01/2045
3132AC-MU-1	FREDDIE MAC PN=ZT0371			4	1.A	4,925,914	97.7140	4,642,676	4,751,290	4,917,339		(5,305)			4.500	3.909	MON	17,817	213,808	10/22/2019	05/01/2048
3132AD-LN-6	FREDDIE MAC PN=ZT1233			4	1.A	968,049	101.9200	923,859	906,455	961,801		(2,526)			5.000	3.745	MON	3,777	45,323	10/16/2019	02/01/2039
3132CW-SN-5	FREDDIE MAC PN=SB0525			4	1.A										2.000	0.000	MON	4,709		08/12/2021	05/01/2036
3132DM-KM-6	FREDDIE MAC PN=SD0300			4	1.A	21,475,974	88.4780	18,014,247	20,360,142	21,423,854		(25,535)			3.000	2.342	MON	50,900	610,804	08/26/2020	04/01/2050
3132JO-NU-7	FREDDIEMAC STRIP FHS 356 300			4	1.A	23,542,211	90.3100	21,138,762	23,406,890	23,515,737		3,031			3.000	2.909	MON	58,517	702,207	11/01/2017	09/15/2047
3132JO-Q6-7	FREDDIEMAC STRIP FHS 358 300			4	1.A	19,990,643	91.8890	18,340,545	19,959,457	19,982,376		798			3.000	2.977	MON	49,899	598,784	01/05/2018	10/15/2047
31334X-A6-6	FREDDIE MAC PN=QA0929			4	1.A	2,107,856	88.5150	1,846,154	2,085,696	2,106,185		(825)			3.000	2.864	MON	5,214	62,571	07/09/2019	07/01/2049
31339W-NA-0	FREDDIE MAC FHR SERIES 2439 CLASS LH			4	1.A	1,850,975	101.8200	1,851,752	1,818,651	1,838,497		(1,172)			6.000	5.617	MON	9,093	109,119	08/01/2011	04/15/2032
3133A7-DL-0	FREDDIE MAC PN=QB1007			4	1.A	30,000,733	85.1700	24,311,365	28,544,517	29,937,215		(33,984)			2.500	1.923	MON	59,468	713,613	12/15/2020	07/01/2050
3133A7-HR-3	FREDDIE MAC PN=QB1140			4	1.A	14,640,450	85.4840	11,960,214	13,991,172	14,606,578		(15,998)			2.500	1.977	MON	29,148	349,779	07/08/2020	07/01/2050
3133A8-H8-3	FREDDIE MAC PN=QB2055			4	1.A	22,307,269	85.5310	18,103,727	21,166,275	22,251,318		(27,543)			2.500	1.896	MON	44,096	529,157	08/19/2020	08/01/2050
3133A9-QM-0	FREDDIE MAC PN=QB3160			4	1.A	11,358,180	85.0590	9,162,920	10,772,429	11,329,574		(13,538)			2.500	1.892	MON	22,443	269,311	09/01/2020	09/01/2050
3133A9-UL-7	FREDDIE MAC PN=QB3287			4	1.A	4,584,163	85.1280	3,738,273	4,391,355	4,575,212		(4,446)			2.500	2.002	MON	9,149	109,784	10/20/2020	08/01/2050
3133AA-5F-5	FREDDIE MAC PN=QB4446			4	1.A	33,545,594	82.7110	27,375,894	33,098,250	33,528,804		(10,547)			2.000	1.844	MON	55,164	661,965	04/22/2021	10/01/2050
3133AA-C4-2	FREDDIE MAC PN=QB3691			4	1.A	10,838,077	85.2940	8,777,903	10,291,349	10,811,387		(11,859)			2.500	1.905	MON	21,440	257,284	09/08/2020	09/01/2050
3133AA-JY-9	FREDDIE MAC PN=QB3879			4	1.A	26,848,084	85.0870	21,697,484	25,500,351	26,791,136		(31,681)			2.500	1.904	MON	53,126	637,509	12/17/2020	09/01/2050
3133AB-3Y-4	FREDDIE MAC PN=QB5315			4	1.A	13,718,783	81.7270	10,857,388	13,284,946	13,699,601		(9,710)			2.000	1.641	MON	22,142	265,699	01/08/2021	11/01/2050
3133AB-J6-8	FREDDIE MAC PN=QB4785			4	1.A	45,598,084	85.0870	37,121,762	43,628,007	45,507,387		(45,286)			2.500	1.990	MON	90,892	1,090,700	10/27/2020	10/01/2050
3133AB-Q4-5	FREDDIE MAC PN=QB4975			4	1.A	34,816,651	81.7400	27,543,523	33,696,505	34,764,336		(23,659)			2.000	1.636	MON	56,161	673,930	10/20/2020	11/01/2050
3133AC-F2-9	FREDDIE MAC PN=QB5585			4	1.A	5,020,232	85.2720	4,051,679	4,751,477	5,008,830		(5,930)			2.500	1.867	MON	9,899	118,787	01/04/2021	11/01/2050
3133AC-HA-9	FREDDIE MAC PN=QB5625			4	1.A	2,658,599	77.2420	2,048,913	2,652,590	2,658,232		(187)			1.500	1.470	MON	3,316	39,789	01/15/2021	11/01/2050
3133AC-KM-9	FREDDIE MAC PN=QB5700			4	1.A	40,022,156	85.2570	32,618,194	38,258,670	39,941,306		(40,236)			2.500	1.980	MON	79,706	956,467	11/02/2020	11/01/2050
3133AC-M3-9	FREDDIE MAC PN=QB5778			4	1.A	47,395,070	81.7400	37,284,312	45,613,301	47,313,532		(38,500)			2.000	1.574	MON	76,022	912,266	11/30/2020	11/01/2050
3133AC-MC-9	FREDDIE MAC PN=QB5755			4	1.A	33,192,151	81.7000	26,098,514	31,944,325	33,135,047		(27,886)			2.000	1.574	MON	53,241	638,886	11/30/2020	11/01/2050
3133AC-WZ-7	FREDDIE MAC PN=QB6064			4	1.A	34,144,503	81.6830	26,865,988	32,890,551	34,087,353		(27,708)			2.000	1.585	MON	54,818	657,811	12/03/2020	12/01/2050
3133AC-YM-4	FREDDIE MAC PN=QB6116			4	1.A	5,206,413	84.9520	4,216,257	4,963,105	5,195,788		(5,547)			2.500	1.949	MON	10,340	124,078	11/18/2020	12/01/2050
3133AD-BC-9	FREDDIE MAC PN=QB6335			4	1.A	7,398,366	85.0870	5,981,043	7,029,327	7,383,013		(8,170)			2.500	1.910	MON	14,644	175,733	01/19/2021	11/01/2050
3133AD-ER-3	FREDDIE MAC PN=QB6444			4	1.A	19,452,651	84.9470	15,725,865	18,512,560	19,411,582		(21,048)			2.500	1.930	MON	38,568	462,814	12/08/2020	12/01/2050
3133AD-J9-8	FREDDIE MAC PN=QB6588			4	1.A	6,176,287	84.9410	4,985,253	5,869,077	6,163,325		(6,857)			2.500	1.913	MON	12,227	146,727	01/08/2021	12/01/2050
3133AD-JK-3	FREDDIE MAC PN=QB6566			4	1.A	2,388,091	81.8870	1,884,854	2,301,774	2,384,231		(1,926)			2.000	1.588	MON	3,836	46,035	12/15/2020	08/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133AD-KJ-4	FREDDIE MAC PN=QB6597			4	1.A	15,815,264	84.9570	12,765,961	15,026,379	15,780,786		(17,917)			2.500	1.912	MON	31,305	375,659	12/09/2020	12/01/2050
3133AD-KW-5	FREDDIE MAC PN=QB6609			4	1.A	12,115,359	81.6990	9,579,316	11,725,132	12,098,507		(8,463)			2.000	1.634	MON	19,542	234,503	02/04/2021	12/01/2050
3133AD-L8-7	FREDDIE MAC PN=QB6651			4	1.A	22,264,126	81.6830	17,618,898	21,569,847	22,234,130		(15,113)			2.000	1.646	MON	35,950	431,397	01/15/2021	12/01/2050
3133AD-M9-4	FREDDIE MAC PN=QB6684			4	1.A	36,369,439	81.6990	28,674,035	35,097,167	36,311,446		(28,997)			2.000	1.604	MON	58,495	701,943	12/08/2020	12/01/2050
3133AD-RE-8	FREDDIE MAC PN=QB6785			4	1.A	5,976,082	84.9580	4,808,201	5,659,503	5,962,954		(6,881)			2.500	1.874	MON	11,791	141,488	02/03/2021	12/01/2050
3133AD-S6-4	FREDDIE MAC PN=QB6841			4	1.A	5,469,887	81.6660	4,307,362	5,274,364	5,460,975		(4,322)			2.000	1.596	MON	8,791	105,487	12/07/2020	12/01/2050
3133AD-S8-0	FREDDIE MAC PN=QB6843			4	1.A	6,473,771	81.7280	5,102,721	6,243,540	6,463,642		(5,227)			2.000	1.597	MON	10,406	124,871	12/18/2020	12/01/2050
3133AD-SC-1	FREDDIE MAC PN=QB6815			4	1.A	8,343,501	77.2420	6,437,646	8,334,385	8,342,763		(366)			1.500	1.482	MON	10,418	125,016	01/19/2021	12/01/2050
3133AD-ZT-6	FREDDIE MAC PN=QB7054			4	1.A	21,844,187	85.0040	17,660,569	20,776,163	21,799,137		(23,935)			2.500	1.923	MON	43,284	519,404	12/14/2020	12/01/2050
3133AE-F5-8	FREDDIE MAC PN=QB7388			4	1.A	9,218,941	85.3350	7,472,627	8,756,814	9,200,483		(11,118)			2.500	1.907	MON	18,243	218,920	12/23/2020	12/01/2050
3133AE-JN-5	FREDDIE MAC PN=QB7469			4	1.A	23,682,317	81.6990	18,585,904	22,749,243	23,641,438		(20,551)			2.000	1.555	MON	37,915	454,985	01/04/2021	01/01/2051
3133AE-JS-4	FREDDIE MAC PN=QB7473			4	1.A	29,789,450	84.9520	23,939,560	28,180,102	29,721,735		(35,411)			2.500	1.863	MON	58,709	704,503	01/04/2021	01/01/2051
3133AE-MV-3	FREDDIE MAC PN=QB7572			4	1.A	50,386,430	81.6500	39,871,184	48,831,823	50,320,201		(34,076)			2.000	1.650	MON	81,386	976,637	01/13/2021	01/01/2051
3133AE-MW-1	FREDDIE MAC PN=QB7573			4	1.A	23,177,481	84.9370	18,700,812	22,017,274	23,130,190		(26,219)			2.500	1.909	MON	45,869	550,432	01/13/2021	01/01/2051
3133AE-NP-5	FREDDIE MAC PN=QB7598			4	1.A	15,024,843	85.2630	12,147,276	14,246,832	14,992,135		(17,425)			2.500	1.889	MON	29,681	356,171	01/08/2021	01/01/2051
3133AE-P6-5	FREDDIE MAC PN=QB7645			4	1.A	7,975,919	84.9320	6,428,810	7,569,362	7,958,832		(8,639)			2.500	1.899	MON	15,770	189,234	01/07/2021	01/01/2051
3133AF-4D-0	FREDDIE MAC PN=QB8920			4	1.A	36,224,460	81.6670	28,635,982	35,064,324	36,174,759		(25,168)			2.000	1.638	MON	58,441	701,287	02/08/2021	02/01/2051
3133AF-4N-8	FREDDIE MAC PN=QB8929			4	1.A	15,877,482	81.6830	12,549,577	15,363,757	15,855,476		(11,229)			2.000	1.634	MON	25,606	307,275	02/05/2021	02/01/2051
3133AF-AV-3	FREDDIE MAC PN=QB8120			4	1.A	10,762,963	81.6670	8,493,512	10,400,176	10,748,316		(8,033)			2.000	1.618	MON	17,334	208,004	01/22/2021	02/01/2051
3133AF-B3-4	FREDDIE MAC PN=QB8158			4	1.A	20,827,309	81.7290	16,423,396	20,094,943	20,797,745		(16,259)			2.000	1.602	MON	33,492	401,899	01/25/2021	02/01/2051
3133AF-C5-8	FREDDIE MAC PN=QB8192			4	1.A	22,681,185	77.2190	17,391,223	22,521,948	22,673,972		(3,908)			1.500	1.419	MON	28,152	337,829	01/25/2021	01/01/2051
3133AF-HM-6	FREDDIE MAC PN=QB8336			4	1.A	3,594,236	84.9320	2,885,287	3,397,174	3,586,668		(4,431)			2.500	1.852	MON	7,077	84,929	01/27/2021	02/01/2051
3133AF-JT-9	FREDDIE MAC PN=QB8374			4	1.A	12,562,616	81.7650	9,935,717	12,151,552	12,545,010		(8,568)			2.000	1.630	MON	20,253	243,031	02/08/2021	02/01/2051
3133AF-JW-2	FREDDIE MAC PN=QB8377			4	1.A	5,518,154	85.4590	4,471,238	5,232,028	5,506,392		(6,067)			2.500	1.889	MON	10,900	130,801	02/08/2021	02/01/2051
3133AF-LY-5	FREDDIE MAC PN=QB8443			4	1.A	13,404,898	81.6330	10,596,770	12,980,988	13,386,735		(9,194)			2.000	1.642	MON	21,635	259,620	02/05/2021	02/01/2051
3133AF-P6-2	FREDDIE MAC PN=QB8545			4	1.A	8,658,434	84.9530	6,955,393	8,187,342	8,638,108		(9,914)			2.500	1.860	MON	17,057	204,684	02/01/2021	02/01/2051
3133AF-SJ-1	FREDDIE MAC PN=QB8621			4	1.A	14,407,369	81.7170	11,345,167	13,883,485	14,384,946		(11,098)			2.000	1.589	MON	23,139	277,670	01/27/2021	02/01/2051
3133AF-UJ-8	FREDDIE MAC PN=QB8685			4	1.A	41,523,512	81.7000	32,843,193	40,199,747	41,466,798		(27,801)			2.000	1.639	MON	67,000	803,995	02/04/2021	02/01/2051
3133AF-VF-5	FREDDIE MAC PN=QB8714			4	1.A	21,025,720	85.2850	17,000,100	19,933,283	20,980,623		(23,793)			2.500	1.887	MON	41,528	498,332	02/05/2021	01/01/2051
3133AF-WR-8	FREDDIE MAC PN=QB8756			4	1.A	12,161,742	85.2630	9,817,609	11,514,501	12,135,011		(14,285)			2.500	1.872	MON	23,989	287,862	02/05/2021	01/01/2051
3133AF-ZG-9	FREDDIE MAC PN=QB8843			4	1.A	15,088,155	77.2500	11,622,005	15,044,667	15,085,705		(1,232)			1.500	1.463	MON	18,806	225,670	02/05/2021	02/01/2051
3133AG-PS-2	FREDDIE MAC PN=QB9433			4	1.A	5,107,845	84.9320	4,200,053	4,945,194	5,101,398		(3,382)			2.500	2.123	MON	10,302	123,630	03/05/2021	02/01/2051
3133AG-TW-9	FREDDIE MAC PN=QB9565			4	1.A	7,204,168	81.8870	5,859,906	7,156,088	7,201,929		(1,166)			2.000	1.920	MON	11,927	143,122	03/05/2021	02/01/2051
3133AG-US-6	FREDDIE MAC PN=QB9593			4	1.A	5,945,215	81.8880	4,848,720	5,921,160	5,944,051		(637)			2.000	1.949	MON	9,869	118,423	04/07/2021	03/01/2051
3133AG-X8-7	FREDDIE MAC PN=QB9703			4	1.A	3,407,023	81.7640	2,758,991	3,374,334	3,405,576		(755)			2.000	1.887	MON	5,624	67,487	03/09/2021	02/01/2051
3133AG-XS-3	FREDDIE MAC PN=QB9689			4	1.A	6,533,136	85.2630	5,351,480	6,276,439	6,523,032		(5,287)			2.500	2.036	MON	13,076	156,911	03/04/2021	03/01/2051
3133AH-AH-0	FREDDIE MAC PN=QB9908			4	1.A	23,536,148	84.9270	19,218,310	22,629,211	23,500,445		(18,973)			2.500	2.045	MON	47,144	565,730	03/03/2021	03/01/2051
3133AJ-5M-1	FREDDIE MAC PN=QC0852			4	1.A	4,928,543	81.7290	4,006,919	4,902,689	4,927,368		(657)			2.000	1.935	MON	8,171	98,054	04/08/2021	04/01/2051
3133AJ-5P-4	FREDDIE MAC PN=QC0854			4	1.A	3,332,541	84.9540	2,742,427	3,228,132	3,328,675		(2,186)			2.500	2.129	MON	6,725	80,703	04/08/2021	04/01/2051
3133AJ-5W-9	FREDDIE MAC PN=QC0861			4	1.A	42,319,409	81.6330	34,588,488	42,370,717	42,319,243		(110)			2.000	2.007	MON	70,618	847,414	12/07/2021	04/01/2051
3133AJ-US-0	FREDDIE MAC PN=QC0593			4	1.A	5,401,183	85.3680	4,464,901	5,230,181	5,394,851		(3,481)			2.500	2.125	MON	10,896	130,755	04/08/2021	04/01/2051
3133AJ-Z8-9	FREDDIE MAC PN=QC0767			4	1.A	6,972,934	82.0740	5,640,127	6,872,002	6,969,053		(2,220)			2.000	1.833	MON	11,453	137,440	05/07/2021	04/01/2051
3133AK-5P-1	FREDDIE MAC PN=QC1754			4	1.A	4,334,752	84.9220	3,535,857	4,163,652	4,328,676		(3,502)			2.500	2.034	MON	8,674	104,091	05/07/2021	05/01/2051
3133AK-5R-7	FREDDIE MAC PN=QC1756			4	1.A	11,097,569	84.9110	9,053,491	10,662,329	11,082,112		(8,958)			2.500	2.037	MON	22,213	266,558	05/07/2021	05/01/2051
3133AK-6L-9	FREDDIE MAC PN=QC1775			4	1.A	5,400,197	82.0740	4,368,676	5,322,850	5,397,233		(1,704)			2.000	1.835	MON	8,871	106,457	05/07/2021	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
3133AK-6N-5	FREDDIE MAC PN=QC1777			4	1.A	3,584,048	81.5820	2,882,280	3,532,985	3,582,082		(1,121)			2.000	1.835	MON	5,888	70,660	05/07/2021	04/01/2051
3133AK-6U-9	FREDDIE MAC PN=QC1783			4	1.A	5,524,389	81.8870	4,477,581	5,468,000	5,522,263		(1,271)			2.000	1.880	MON	9,113	109,360	05/24/2021	04/01/2051
3133AK-6X-3	FREDDIE MAC PN=QC1786			4	1.A	24,690,702	81.6330	19,885,443	24,359,564	24,677,947		(7,259)			2.000	1.845	MON	40,599	487,191	05/07/2021	05/01/2051
3133AK-EL-0	FREDDIE MAC PN=QC1039			4	1.A	17,399,785	81.6840	14,143,779	17,315,238	17,395,880		(2,168)			2.000	1.940	MON	28,859	346,305	04/07/2021	04/01/2051
3133AL-BN-7	FREDDIE MAC PN=QC1845			4	1.A	6,098,989	81.6500	4,914,364	6,018,816	6,095,896		(1,767)			2.000	1.848	MON	10,031	120,376	05/07/2021	05/01/2051
3133AL-DA-3	FREDDIE MAC PN=QC1897			4	1.A	16,596,332	81.5980	13,356,021	16,368,074	16,587,557		(5,015)			2.000	1.841	MON	27,280	327,362	05/10/2021	05/01/2051
3133AL-FP-8	FREDDIE MAC PN=QC1974			4	1.A	9,254,018	81.6500	7,495,009	9,179,435	9,251,136		(1,719)			2.000	1.904	MON	15,299	183,589	05/21/2021	05/01/2051
3133AL-FQ-6	FREDDIE MAC PN=QC1975			4	1.A	13,119,277	81.8870	10,603,807	12,949,317	13,112,711		(3,716)			2.000	1.850	MON	21,582	258,986	05/06/2021	05/01/2051
3133AL-FR-4	FREDDIE MAC PN=QC1976			4	1.A	5,913,350	85.1200	4,834,765	5,679,940	5,905,061		(4,731)			2.500	2.034	MON	11,833	141,998	05/07/2021	05/01/2051
3133AL-JE-9	FREDDIE MAC PN=QC2061			4	1.A	23,231,623	81.6160	18,982,967	23,258,880	23,231,511		(79)			2.000	2.007	MON	38,765	465,178	12/07/2021	05/01/2051
3133AL-YT-9	FREDDIE MAC PN=QC2522			4	1.A	20,682,300	82.0720	16,746,726	20,404,920	20,672,590		(6,190)			2.000	1.844	MON	34,008	408,098	05/25/2021	05/01/2051
3133AM-E3-6	FREDDIE MAC PN=QC2854			4	1.A	52,422,663	81.6330	42,267,500	51,777,467	52,398,980		(14,106)			2.000	1.857	MON	86,296	1,035,549	06/08/2021	06/01/2051
3133AM-EU-6	FREDDIE MAC PN=QC2847			4	1.A	18,376,999	81.6500	14,816,145	18,145,922	18,368,498		(5,117)			2.000	1.854	MON	30,243	362,918	06/08/2021	05/01/2051
3133AM-FL-5	FREDDIE MAC PN=QC2871			4	1.A	33,537,839	81.6150	27,013,139	33,098,253	33,521,790		(9,522)			2.000	1.848	MON	55,164	661,965	06/09/2021	06/01/2051
3133AM-FS-0	FREDDIE MAC PN=QC2877			4	1.A	5,024,587	82.0450	4,070,743	4,961,598	5,022,278		(1,379)			2.000	1.855	MON	8,269	99,232	06/08/2021	06/01/2051
3133AM-FV-3	FREDDIE MAC PN=QC2880			4	1.A	5,478,980	81.5810	4,414,794	5,411,547	5,476,505		(1,499)			2.000	1.857	MON	9,019	108,231	06/08/2021	06/01/2051
3133AM-N3-6	FREDDIE MAC PN=QC3110			4	1.A	6,444,128	84.9170	5,275,166	6,212,143	6,436,329		(4,652)			2.500	2.075	MON	12,942	155,304	06/09/2021	06/01/2051
3133AM-NW-2	FREDDIE MAC PN=QC3105			4	1.A	6,250,440	82.0720	5,076,126	6,184,966	6,247,999		(1,449)			2.000	1.877	MON	10,308	123,699	06/07/2021	06/01/2051
3133AM-NX-0	FREDDIE MAC PN=QC3106			4	1.A	8,499,054	81.5480	6,860,064	8,412,303	8,495,811		(1,912)			2.000	1.880	MON	14,021	168,246	06/07/2021	06/01/2051
3133AN-DA-9	FREDDIE MAC PN=QC3697			4	1.A	35,745,708	81.8600	28,939,261	35,352,140	35,731,775		(8,674)			2.000	1.871	MON	58,920	707,043	06/30/2021	06/01/2051
3133AN-EV-2	FREDDIE MAC PN=QC3748			4	1.A	21,752,457	82.0720	17,677,285	21,538,752	21,745,304		(4,909)			2.000	1.884	MON	35,898	430,775	06/24/2021	07/01/2051
3133AN-P3-2	FREDDIE MAC PN=QC4042			4	1.A	6,007,517	84.8950	4,902,820	5,775,158	6,000,096		(4,634)			2.500	2.043	MON	12,032	144,379	07/08/2021	07/01/2051
3133AN-PX-6	FREDDIE MAC PN=QC4038			4	1.A	9,934,231	84.9010	8,110,476	9,552,863	9,922,050		(7,635)			2.500	2.047	MON	19,902	238,822	07/08/2021	07/01/2051
3133AN-QS-6	FREDDIE MAC PN=QC4065			4	1.A	56,020,576	81.8860	45,090,962	55,065,533	55,988,040		(20,246)			2.000	1.804	MON	91,776	1,101,311	07/07/2021	07/01/2051
3133AN-VG-6	FREDDIE MAC PN=QC4215			4	1.A	27,023,757	81.5650	21,667,819	26,565,094	27,008,128		(9,798)			2.000	1.805	MON	44,275	531,302	07/07/2021	07/01/2051
3133AN-VU-5	FREDDIE MAC PN=QC4227			4	1.A	12,455,320	84.9210	10,157,396	11,960,994	12,440,035		(9,718)			2.500	2.031	MON	24,919	299,025	07/26/2021	07/01/2051
3133AP-5L-9	FREDDIE MAC PN=QC5351			4	1.A	8,330,545	84.9320	6,880,703	8,101,426	8,324,266		(4,483)			2.500	2.173	MON	16,878	202,536	10/08/2021	08/01/2051
3133AP-5N-5	FREDDIE MAC PN=QC5353			4	1.A	6,616,997	84.8950	5,402,659	6,363,931	6,609,202		(4,952)			2.500	2.049	MON	13,258	159,098	08/06/2021	08/01/2051
3133AP-UM-9	FREDDIE MAC PN=QC5088			4	1.A	16,264,815	82.1110	13,140,135	16,002,893	16,256,186		(5,514)			2.000	1.815	MON	26,671	320,058	08/06/2021	08/01/2051
3133AQ-A5-6	FREDDIE MAC PN=QC5428			4	1.A	2,642,761	84.9270	2,159,716	2,543,027	2,639,689		(1,951)			2.500	2.055	MON	5,298	63,576	08/09/2021	08/01/2051
3133AQ-CM-7	FREDDIE MAC PN=QC5476			4	1.A	17,972,063	84.8950	14,699,270	17,314,648	17,953,150		(12,803)			2.500	2.067	MON	36,072	432,866	09/07/2021	08/01/2051
3133AQ-DS-3	FREDDIE MAC PN=QC5513			4	1.A	8,147,164	84.9210	6,654,800	7,836,460	8,137,593		(6,077)			2.500	2.050	MON	16,326	195,912	08/06/2021	08/01/2051
3133AQ-EX-1	FREDDIE MAC PN=QC5550			4	1.A	5,700,974	84.9380	4,658,501	5,484,590	5,694,309		(4,232)			2.500	2.052	MON	11,426	137,115	08/09/2021	08/01/2051
3133AQ-GF-8	FREDDIE MAC PN=QC5598			4	1.A	5,819,085	81.8470	4,669,002	5,704,549	5,815,354		(2,381)			2.000	1.775	MON	9,508	114,091	08/05/2021	08/01/2051
3133AQ-L9-6	FREDDIE MAC PN=QC5752			4	1.A	7,845,382	81.5310	6,266,919	7,686,547	7,840,215		(3,304)			2.000	1.769	MON	12,811	153,731	08/04/2021	08/01/2051
3133AQ-MV-6	FREDDIE MAC PN=QC5772			4	1.A	11,317,036	84.8890	9,239,504	10,884,218	11,303,704		(8,468)			2.500	2.049	MON	22,675	272,106	08/06/2021	08/01/2051
3133AQ-NU-7	FREDDIE MAC PN=QC5803			4	1.A	5,395,645	84.9170	4,405,596	5,188,120	5,389,253		(4,060)			2.500	2.046	MON	10,809	129,703	08/06/2021	08/01/2051
3133AR-S9-7	FREDDIE MAC PN=QC6844			4	1.A	6,544,664	84.9270	5,353,459	6,303,601	6,537,758		(4,670)			2.500	2.065	MON	13,133	157,590	09/08/2021	09/01/2051
3133AR-SY-2	FREDDIE MAC PN=QC6835			4	1.A	22,770,452	81.5820	18,316,157	22,451,224	22,760,575		(6,733)			2.000	1.838	MON	37,419	449,024	09/09/2021	09/01/2051
3133AR-TA-3	FREDDIE MAC PN=QC6845			4	1.A	8,374,232	84.8900	6,845,752	8,064,262	8,365,352		(6,008)			2.500	2.063	MON	16,801	201,606	09/08/2021	09/01/2051
3133AS-FD-0	FREDDIE MAC PN=QC7364			4	1.A	17,362,562	84.8950	14,179,950	16,702,927	17,343,669		(12,763)			2.500	2.051	MON	34,798	417,573	09/08/2021	09/01/2051
3133AS-X7-3	FREDDIE MAC PN=QC7902			4	1.A	14,037,911	81.5140	11,394,348	13,978,394	14,036,009		(1,531)			2.000	1.946	MON	23,297	279,568	09/27/2021	09/01/2051
3133AS-YH-0	FREDDIE MAC PN=QC7912			4	1.A	3,323,380	84.8590	2,729,970	3,217,066	3,320,742		(2,149)			2.500	2.120	MON	6,702	80,427	09/27/2021	09/01/2051
3133AS-ZH-9	FREDDIE MAC PN=QC7944			4	1.A	29,027,291	84.8960	23,705,886	27,923,442	28,999,781		(21,813)			2.500	2.050	MON	58,174	698,086	09/22/2021	10/01/2051
3133AS-ZJ-5	FREDDIE MAC PN=QC7945			4	1.A	21,073,453	81.5310	16,961,429	20,803,656	21,066,109		(5,760)			2.000	1.851	MON	34,673	416,073	09/22/2021	10/01/2051

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
3133AT-3X-7	FREDDIE MAC PN=QC8914			4	1.A	36,174,527	84.8750	29,747,942	35,049,122	36,144,046		(21,763)			2.500	2.132	MON	73,019	876,228	10/05/2021	10/01/2051
3133AT-A4-3	FREDDIE MAC PN=QC8127			4	1.A	15,480,712	84.8900	12,690,470	14,949,311	15,466,910		(10,533)			2.500	2.094	MON	31,144	373,733	09/23/2021	10/01/2051
3133AT-LG-4	FREDDIE MAC PN=QC8427			4	1.A	11,117,302	81.5150	9,051,308	11,103,856	11,116,549		(532)			2.000	1.980	MON	18,506	222,077	10/07/2021	10/01/2051
3133AT-PW-5	FREDDIE MAC PN=QC8537			4	1.A	12,960,395	81.5490	10,555,054	12,943,205	12,959,477		(648)			2.000	1.979	MON	21,572	258,864	10/07/2021	10/01/2051
3133AT-S4-4	FREDDIE MAC PN=QC8639			4	1.A	41,888,976	81.5480	34,111,652	41,830,152	41,885,924		(2,157)			2.000	1.978	MON	69,717	836,603	10/07/2021	10/01/2051
3133AT-SH-5	FREDDIE MAC PN=QC8620			4	1.A	6,243,484	85.2630	5,169,116	6,062,555	6,238,574		(3,504)			2.500	2.157	MON	12,630	151,564	10/07/2021	10/01/2051
3133AT-Y7-0	FREDDIE MAC PN=QC8834			4	1.A	7,630,286	81.5070	6,195,982	7,601,779	7,629,260		(729)			2.000	1.952	MON	12,670	152,036	10/05/2021	10/01/2051
3133AU-ZN-1	FREDDIE MAC PN=QC9749			4	1.A	18,309,721	84.8910	15,152,651	17,849,537	18,297,394		(9,625)			2.500	2.201	MON	37,187	446,238	10/26/2021	10/01/2051
3133AW-CB-8	FREDDIE MAC PN=QD0066			4	1.A	13,176,083	84.8610	10,894,109	12,837,592	13,167,611		(6,255)			2.500	2.195	MON	26,745	320,940	10/20/2021	11/01/2051
3133AW-LX-0	FREDDIE MAC PN=QD0342			4	1.A	12,765,658	84.8600	10,509,046	12,383,980	12,755,538		(7,907)			2.500	2.146	MON	25,800	309,600	11/04/2021	11/01/2051
3133AW-N5-9	FREDDIE MAC PN=QD0412			4	1.A	7,702,273	81.5070	6,268,098	7,690,257	7,701,692		(447)			2.000	1.976	MON	12,817	153,805	11/04/2021	11/01/2051
3133AW-VR-2	FREDDIE MAC PN=QD0624			4	1.A	20,456,580	84.8750	16,861,294	19,866,031	20,440,905		(12,245)			2.500	2.158	MON	41,388	496,651	11/02/2021	11/01/2051
3133AX-HF-2	FREDDIE MAC PN=QD1130			4	1.A	6,759,574	81.6660	5,499,008	6,733,534	6,758,665		(704)			2.000	1.951	MON	11,223	134,671	11/04/2021	11/01/2051
3133AY-FS-4	FREDDIE MAC PN=QD1977			4	1.A	22,539,708	81.4900	18,483,854	22,682,359	22,542,053		2,036			2.000	2.064	MON	37,804	453,647	11/23/2021	11/01/2051
3133AY-GD-6	FREDDIE MAC PN=QD1996			4	1.A	16,773,614	84.8440	13,950,755	16,442,831	16,766,371		(6,270)			2.500	2.264	MON	34,256	411,071	11/23/2021	11/01/2051
3133AY-JG-6	FREDDIE MAC PN=QD2063			4	1.A	37,594,890	81.4980	30,579,358	37,521,606	37,592,209		(2,278)			2.000	1.972	MON	62,536	750,432	11/19/2021	12/01/2051
3133AY-UQ-1	FREDDIE MAC PN=QD2391			4	1.A	8,494,971	84.8590	7,040,705	8,296,946	8,490,154		(4,260)			2.500	2.223	MON	17,285	207,424	12/07/2021	12/01/2051
3133AY-VC-1	FREDDIE MAC PN=QD2411			4	1.A	6,196,833	81.4900	5,056,515	6,205,074	6,196,826		(1)			2.000	2.008	MON	10,342	124,102	12/07/2021	12/01/2051
3133AY-YH-7	FREDDIE MAC PN=QD2512			4	1.A	4,595,887	81.5650	3,757,147	4,606,323	4,595,983		89			2.000	2.019	MON	7,677	92,126	12/07/2021	11/01/2051
3133AY-ZL-7	FREDDIE MAC PN=QD2547			4	1.A	7,084,046	81.8080	5,799,848	7,089,585	7,083,948		(81)			2.000	2.002	MON	11,816	141,792	12/07/2021	12/01/2051
3133B0-CK-7	FREDDIE MAC PN=QD2774			4	1.A	21,347,739	81.4980	17,404,779	21,356,081	21,347,249		(415)			2.000	1.998	MON	35,593	427,122	12/06/2021	12/01/2051
3133B0-QL-0	FREDDIE MAC PN=QD3159			4	1.A	34,919,583	81.4900	28,509,424	34,985,181	34,919,990		391			2.000	2.014	MON	58,309	699,704	12/07/2021	12/01/2051
3133B0-TD-5	FREDDIE MAC PN=QD3248			4	1.A	29,355,130	81.4900	23,963,619	29,406,822	29,355,392		258			2.000	2.013	MON	49,011	588,136	12/07/2021	12/01/2051
3133B0-YQ-0	FREDDIE MAC PN=QD3419			4	1.A	75,179,908	81.4990	61,381,167	75,315,240	75,180,646		720			2.000	2.014	MON	125,525	1,506,305	12/07/2021	12/01/2051
3133B0-YV-9	FREDDIE MAC PN=QD3424			4	1.A	5,422,388	81.5060	4,427,181	5,431,724	5,422,431		43			2.000	2.013	MON	9,053	108,635	12/07/2021	12/01/2051
3133B1-7B-1	FREDDIE MAC PN=QD4490			4	1.A	8,843,851	84.8680	7,445,108	8,772,573	8,842,046		(1,805)			2.500	2.400	MON	18,276	201,038	01/07/2022	01/01/2052
3133B1-G5-4	FREDDIE MAC PN=QD3820			4	1.A	11,003,109	81.8730	9,008,575	11,003,109	11,003,109					2.000	1.998	MON	18,339	220,062	12/16/2021	01/01/2052
3133B1-HG-9	FREDDIE MAC PN=QD3831			4	1.A	19,509,488	84.8740	16,148,463	19,026,396	19,498,329		(10,113)			2.500	2.206	MON	39,638	475,660	12/16/2021	01/01/2052
3133B1-HL-8	FREDDIE MAC PN=QD3835			4	1.A	10,451,749	84.8590	8,654,905	10,199,160	10,445,908		(5,293)			2.500	2.213	MON	21,248	254,979	12/16/2021	01/01/2052
3133B1-YB-1	FREDDIE MAC PN=QD4306			4	1.A	6,184,775	84.8990	5,223,064	6,152,092	6,183,872		(903)			2.500	2.433	MON	12,817	140,986	01/07/2022	01/01/2052
3133B1-YC-9	FREDDIE MAC PN=QD4307			4	1.A	8,222,091	81.5140	6,841,661	8,393,235	8,225,510		3,419			2.000	2.223	MON	13,989	153,876	01/07/2022	12/01/2051
3133B1-YD-7	FREDDIE MAC PN=QD4308			4	1.A	15,700,562	84.8830	13,259,773	15,621,235	15,698,346		(2,216)			2.500	2.435	MON	32,544	357,987	01/07/2022	01/01/2052
3133B2-EZ-8	FREDDIE MAC PN=QD4652			4	1.A	14,517,763	85.4110	12,314,145	14,417,516	14,515,151		(2,611)			2.500	2.414	MON	30,036	330,401	01/07/2022	01/01/2052
3133B2-PJ-2	FREDDIE MAC PN=QD4925			4	1.A	6,692,386	81.8730	5,592,639	6,830,871	6,695,203		2,817			2.000	2.222	MON	11,385	125,233	01/07/2022	01/01/2052
3133B2-PK-9	FREDDIE MAC PN=QD4926			4	1.A	9,650,049	81.7300	8,052,437	9,852,486	9,654,169		4,121			2.000	2.225	MON	16,421	180,629	01/07/2022	01/01/2052
3133B2-PT-0	FREDDIE MAC PN=QD4934			4	1.A	8,017,120	84.8360	6,760,997	7,969,490	8,015,808		(1,312)			2.500	2.425	MON	16,603	182,634	01/07/2022	01/01/2052
3133B3-2P-1	FREDDIE MAC PN=QD6182			4	1.A	8,878,754	81.9370	7,446,010	9,087,482	8,882,301		3,547			2.000	2.253	MON	15,146	166,604	01/24/2022	02/01/2052
3133B3-2Q-9	FREDDIE MAC PN=QD6183			4	1.A	5,806,939	81.9450	4,870,947	5,944,166	5,809,272		2,333			2.000	2.255	MON	9,907	108,976	01/24/2022	02/01/2052
3133B3-2Z-9	FREDDIE MAC PN=QD6192			4	1.A	5,808,009	84.8520	4,919,564	5,797,817	5,807,660		(349)			2.500	2.473	MON	12,079	132,867	01/24/2022	02/01/2052
3133B3-GE-1	FREDDIE MAC PN=QD5597			4	1.A	4,868,792	82.0200	4,102,517	5,001,849	4,871,258		2,466			2.000	2.295	MON	8,336	91,701	01/19/2022	01/01/2052
3133B3-GF-8	FREDDIE MAC PN=QD5598			4	1.A	6,260,718	81.8720	5,266,489	6,432,588	6,263,903		3,185			2.000	2.297	MON	10,721	117,931	01/19/2022	01/01/2052
3133B3-H3-4	FREDDIE MAC PN=QD5650			4	1.A	9,273,096	84.8360	7,888,494	9,298,522	9,273,277		181			2.500	2.525	MON	19,372	213,091	01/19/2022	01/01/2052
3133B3-HY-6	FREDDIE MAC PN=QD5647			4	1.A	7,557,816	84.7950	6,422,951	7,574,682	7,557,891		75			2.500	2.520	MON	15,781	173,587	01/19/2022	01/01/2052
3133B4-DS-1	FREDDIE MAC PN=QD6413			4	1.A	13,021,514	81.9260	11,076,001	13,519,519	13,030,750		9,235			2.000	2.414	MON	22,533	225,325	02/08/2022	02/01/2052
3133B4-DT-9	FREDDIE MAC PN=QD6414			4	1.A	13,621,690	81.7550	11,566,074	14,147,238	13,631,436		9,746			2.000	2.418	MON	23,579	235,787	02/08/2022	02/01/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133B4-NU-5	FREDDIE MAC PN=QD6703			4	1.A	8,472,809	84.8830	7,274,955	8,570,567	8,474,365		1,556			2.500	2.627	MON	17,855	178,554	02/08/2022	02/01/2052
3133B4-WD-3	FREDDIE MAC PN=QD6944			4	1.A	8,994,440	84.8420	7,624,510	8,986,717	8,993,949		(491)			2.500	2.484	MON	18,722	187,223	02/02/2022	02/01/2052
3133B5-AW-2	FREDDIE MAC PN=QD7221			4	1.A	64,868,556	81.8890	55,189,830	67,395,902	64,915,428		46,873			2.000	2.422	MON	112,327	1,123,265	02/08/2022	02/01/2052
3133B5-J4-5	FREDDIE MAC PN=QD7483			4	1.A	7,687,407	81.9990	6,544,146	7,980,763	7,692,847		5,440			2.000	2.413	MON	13,301	133,013	02/09/2022	02/01/2052
3133B5-J7-8	FREDDIE MAC PN=QD7486			4	1.A	8,447,180	81.8720	7,182,410	8,772,731	8,453,218		6,037			2.000	2.418	MON	14,621	146,212	02/09/2022	02/01/2052
3133B5-L7-5	FREDDIE MAC PN=QD7550			4	1.A	4,707,972	85.1470	4,086,109	4,798,888	4,709,512		1,540			2.500	2.717	MON	9,998	99,977	02/10/2022	02/01/2052
3133B5-L8-3	FREDDIE MAC PN=QD7551			4	1.A	5,763,000	84.8360	4,983,910	5,874,758	5,764,894		1,894			2.500	2.718	MON	12,239	122,391	02/10/2022	02/01/2052
3133B6-BE-9	FREDDIE MAC PN=QD8137			4	1.A	6,172,045	81.5470	5,271,143	6,463,932	6,177,047		5,002			2.000	2.514	MON	10,773	96,959	03/08/2022	02/01/2052
3133B6-H5-2	FREDDIE MAC PN=QD8352			4	1.A	9,205,288	84.8360	7,954,506	9,376,333	9,207,948		2,660			2.500	2.708	MON	19,534	175,806	03/08/2022	03/01/2052
3133B6-L8-1	FREDDIE MAC PN=QD8451			4	1.A	22,469,529	85.1460	20,489,323	24,063,753	22,493,419		23,890			2.500	3.309	MON	50,133	401,063	04/08/2022	03/01/2052
3133B6-SB-7	FREDDIE MAC PN=QD8614			4	1.A	11,466,134	84.8050	9,872,717	11,641,668	11,469,029		2,895			2.500	2.670	MON	24,253	218,281	03/03/2022	03/01/2052
3133B9-QP-2	FREDDIE MAC PN=QE0462			4	1.A	16,136,183	85.2540	14,581,508	17,103,606	16,150,681		14,498			2.500	3.182	MON	35,633	285,060	04/05/2022	04/01/2052
3133BA-GC-9	FREDDIE MAC PN=QE1095			4	1.A	6,963,745	84.8040	6,534,477	7,705,388	6,973,852		10,107			2.500	3.711	MON	16,053	112,370	05/05/2022	04/01/2052
3133BD-2J-3	FREDDIE MAC PN=QE4377			4	1.A	7,197,655	98.6190	7,335,513	7,438,235	7,198,416		761			5.000	5.321	MON	30,993	30,993	11/08/2022	06/01/2052
3133BG-EJ-3	FREDDIE MAC PN=QE6437			4	1.A	9,711,456	96.2750	9,348,243	9,709,938	9,711,038		(417)			4.500	4.515	MON	36,412	182,061	07/08/2022	07/01/2052
3133BH-ED-4	FREDDIE MAC PN=QE7332			4	1.A	10,539,544	93.8460	9,914,176	10,564,304	10,539,457		(86)			4.000	4.031	MON	35,214	140,857	08/05/2022	07/01/2052
3133BH-EL-6	FREDDIE MAC PN=QE7339			4	1.A	13,453,280	96.2430	12,835,530	13,336,585	13,451,597		(1,683)			4.500	4.441	MON	50,012	250,061	07/25/2022	07/01/2052
3133BH-G4-2	FREDDIE MAC PN=QE7419			4	1.A	9,287,988	93.8040	8,749,415	9,327,337	9,288,102		114			4.000	4.047	MON	31,091	124,365	08/05/2022	08/01/2052
3133BH-PG-5	FREDDIE MAC PN=QE7623			4	1.A	23,223,294	93.8340	22,432,783	23,906,882	23,228,332		5,038			4.000	4.256	MON	79,690	239,069	09/08/2022	08/01/2052
3133BK-CB-3	FREDDIE MAC PN=QE9066			4	1.A	7,505,260	96.3480	7,671,055	7,961,820	7,506,876		1,617			4.500	5.038	MON	29,857	29,857	11/08/2022	08/01/2052
3133BK-V8-9	FREDDIE MAC PN=QE9639			4	1.A	13,546,266	93.8040	13,078,870	13,942,763	13,549,175		2,909			4.000	4.255	MON	46,476	139,428	09/09/2022	09/01/2052
3133BL-AN-7	FREDDIE MAC PN=QE9913			4	1.A	13,770,322	96.3110	14,153,567	14,695,691	13,773,594		3,272			4.500	5.090	MON	55,109	55,109	11/07/2022	09/01/2052
3133BM-QX-6	FREDDIE MAC PN=QF0470			4	1.A	9,186,287	96.2610	8,913,142	9,259,349	9,186,606		319			4.500	4.585	MON	34,723	104,168	09/09/2022	09/01/2052
3133BN-XD-0	FREDDIE MAC PN=QF1576			4	1.A	6,767,167	98.6170	6,835,110	6,930,965	6,767,924		758			5.000	5.237	MON	28,879	57,758	10/06/2022	10/01/2052
3133BN-XQ-1	FREDDIE MAC PN=QF1587			4	1.A	11,885,449	98.6590	12,114,094	12,278,753	11,886,668		1,220			5.000	5.316	MON	51,161	51,161	11/08/2022	10/01/2052
3133BQ-FE-1	FREDDIE MAC PN=QF2865			1	1.A	16,426,837	98.6170	16,681,193	16,915,130	16,428,319		1,481			5.000	5.286	MON	70,480	70,480	10/27/2022	11/01/2052
3133BR-2E-3	FREDDIE MAC PN=QF4373			4	1.A	21,652,791	98.6760	21,390,339	21,677,347	21,652,566		(224)			5.000	5.033	MON	90,322		12/08/2022	12/01/2052
3133GA-JK-3	FREDDIE MAC PN=QN3866			4	1.A	12,352,071	89.1710	10,621,151	11,910,992	12,301,245		(26,650)			2.000	1.321	MON	19,852	238,220	10/20/2020	10/01/2035
3133GA-VR-4	FREDDIE MAC PN=QN4224			4	1.A	22,151,136	89.1740	18,984,764	21,289,573	22,055,436		(50,961)			2.000	1.261	MON	35,483	425,792	12/02/2020	11/01/2035
3133GA-YS-9	FREDDIE MAC PN=QN4321			4	1.A	5,830,547	89.1940	4,995,975	5,601,246	5,805,094		(13,286)			2.000	1.257	MON	9,335	112,025	11/19/2020	12/01/2035
3133GB-A8-7	FREDDIE MAC PN=QN4531			4	1.A	13,854,272	89.2100	11,851,095	13,284,492	13,789,589		(33,804)			2.000	1.210	MON	22,141	265,690	12/10/2020	08/01/2035
3133GB-AS-3	FREDDIE MAC PN=QN4517			4	1.A	3,760,047	86.6180	3,170,916	3,660,805	3,749,097		(6,020)			1.500	1.001	MON	4,576	54,912	12/21/2020	08/01/2035
3133GB-BK-9	FREDDIE MAC PN=QN4542			4	1.A										2.000	0.000	MON	4,270		12/10/2020	12/01/2035
3133GB-FK-5	FREDDIE MAC PN=QN4670			4	1.A	5,710,060	86.5990	4,911,091	5,671,072	5,706,003		(2,434)			1.500	1.362	MON	7,089	85,066	03/16/2021	12/01/2035
3133GB-KX-1	FREDDIE MAC PN=QN4810			4	1.A	10,326,067	89.1950	8,845,792	9,917,363	10,282,396		(23,797)			2.000	1.241	MON	16,529	198,347	01/12/2021	10/01/2035
3133GB-LS-1	FREDDIE MAC PN=QN4837			4	1.A	4,539,916	86.6130	3,856,533	4,452,603	4,530,547		(5,137)			1.500	1.141	MON	5,566	66,789	01/12/2021	01/01/2036
3133GB-ML-5	FREDDIE MAC PN=QN4863			4	1.A	3,491,714	89.1960	2,988,396	3,350,370	3,476,939		(7,894)			2.000	1.234	MON	5,584	67,007	01/13/2021	01/01/2036
3133GB-NR-1	FREDDIE MAC PN=QN4900			4	1.A	7,472,123	89.1940	6,403,301	7,179,071	7,441,487		(17,036)			2.000	1.257	MON	11,965	143,581	01/12/2021	01/01/2036
3133GB-WR-1	FREDDIE MAC PN=QN5156			4	1.A	8,383,413	89.2070	7,144,796	8,009,232	8,345,479		(21,343)			2.000	1.157	MON	13,349	160,185	02/09/2021	02/01/2036
3133GB-ZJ-6	FREDDIE MAC PN=QN5245			4	1.A	21,799,981	86.6280	18,392,738	21,231,862	21,741,759		(31,420)			1.500	1.020	MON	26,540	318,478	02/09/2021	03/01/2036
3133GC-2R-2	FREDDIE MAC PN=QN6184			4	1.A										2.000	0.000	MON	3,185		05/13/2021	05/01/2036
3133GC-4U-3	FREDDIE MAC PN=QN6235			4	1.A	22,781,199	89.2050	19,693,470	22,076,643	22,719,595		(38,561)			2.000	1.412	MON	36,794	441,533	05/12/2021	05/01/2036
3133GC-C6-7	FREDDIE MAC PN=QN5493			4	1.A	727,338	89.1920	628,879	705,084	725,160		(1,217)			2.000	1.416	MON	1,175	14,102	03/10/2021	02/01/2036
3133GC-C9-1	FREDDIE MAC PN=QN5496			4	1.A	1,764,921	86.6240	1,514,118	1,747,919	1,763,158		(1,005)			1.500	1.314	MON	2,185	26,219	03/10/2021	03/01/2036
3133GC-DA-7	FREDDIE MAC PN=QN5497			4	1.A	20,807,961	89.1930	17,984,581	20,163,669	20,745,366		(36,177)			2.000	1.412	MON	33,606	403,273	03/10/2021	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-EM-0	FREDDIE MAC PN=QN5540			4	1.A	4,359,832	89.2060	3,765,386	4,221,001	4,346,351		(7,798)			2.000	1.396	MON	7,035	84,420	03/10/2021	03/01/2036
3133GC-MJ-8	FREDDIE MAC PN=QN5761			4	1.A	6,820,803	89.1960	5,894,611	6,608,605	6,800,189		(11,845)			2.000	1.409	MON	11,014	132,172	03/10/2021	03/01/2036
3133GC-YD-8	FREDDIE MAC PN=QN6108			4	1.A	7,329,574	89.1950	6,339,024	7,106,927	7,309,959		(12,192)			2.000	1.420	MON	11,845	142,139	05/12/2021	04/01/2036
3133GD-CM-0	FREDDIE MAC PN=QN6376			4	1.A	11,277,457	86.6250	9,669,008	11,161,914	11,266,734		(6,648)			1.500	1.303	MON	13,952	167,429	05/12/2021	05/01/2036
3133GD-CN-8	FREDDIE MAC PN=QN6377			4	1.A	11,870,797	86.6250	10,179,297	11,750,992	11,859,665		(6,866)			1.500	1.306	MON	14,689	176,265	05/12/2021	05/01/2036
3133GE-K4-9	FREDDIE MAC PN=QN7515			4	1.A										2.000	0.000	MON	3,919		08/12/2021	09/01/2036
3133GE-QY-7	FREDDIE MAC PN=QN7671			4	1.A										2.000	0.000	MON	1,094		09/13/2021	09/01/2036
3133KJ-JP-8	FREDDIE MAC PN=RA2970			4	1.A	30,556,715	85.3920	25,089,413	29,381,457	30,495,405		(28,479)			2.500	2.046	MON	61,211	734,536	06/23/2020	07/01/2050
3133KK-VF-3	FREDDIE MAC PN=RA4214			4	1.A	39,924,056	81.6660	31,416,445	38,469,431	39,860,069		(32,751)			2.000	1.587	MON	64,116	769,389	12/14/2020	12/01/2050
3133KL-A2-3	FREDDIE MAC PN=RA4525			4	1.A	33,619,068	81.6670	26,563,323	32,526,385	33,572,265		(24,030)			2.000	1.632	MON	54,211	650,528	02/03/2021	02/01/2051
3133KM-NT-8	FREDDIE MAC PN=RA5802			4	1.A	37,863,413	84.8900	30,932,733	36,438,607	37,822,602		(27,599)			2.500	2.056	MON	75,914	910,965	09/08/2021	09/01/2051
3133KN-LA-9	FREDDIE MAC PN=RA6621			4	1.A	66,139,488	85.1460	60,310,713	70,832,115	66,210,354		70,866			2.500	3.311	MON	147,567	1,180,535	04/08/2022	01/01/2052
3133KN-ST-1	FREDDIE MAC PN=RA6830			4	1.A	14,954,207	81.6980	12,578,426	15,396,247	14,962,403		8,197			2.000	2.320	MON	25,660	256,604	02/03/2022	01/01/2052
3133KN-SZ-7	FREDDIE MAC PN=RA6836			4	1.A	12,440,468	81.8910	10,487,501	12,806,658	12,447,231		6,763			2.000	2.318	MON	21,344	213,444	02/03/2022	02/01/2052
3133KP-LY-2	FREDDIE MAC PN=RA7543			4	1.A	24,825,091	93.8450	25,654,075	27,336,645	24,834,643		9,552			4.000	4.848	MON	91,122	91,122	11/07/2022	06/01/2052
3133T1-7A-4	FREDDIE MAC SERIES 1620 CLASS Z			4	1.A	55,171	100.0390	60,270	60,246	59,552		1,296			6.000	8.279	MON	301	3,615	02/17/2005	11/15/2023
3133T1-C5-9	FREDDIE MAC SERIES 1602 CLASS PJ			4	1.A	11,472	99.9640	11,342	11,346	11,322		(8)			6.500	6.442	MON	61	737	04/23/1998	10/15/2023
3133T5-T4-5	FREDDIE MAC SERIES 1756 CLASS E			4	1.A	4,634	99.9170	5,868	5,872	5,675		99			6.500	11.091	MON	32	382	10/05/1994	10/15/2024
3133TD-CF-1	FREDDIE MAC REMIC CTF SERIES 2046 CLASS C			4	1.A	175,966	100.8610	188,715	187,105	182,801		69			6.000	7.243	MON	936	11,226	03/25/1998	04/15/2028
3133TG-DS-5	FREDDIE MAC REMIC CTF SERIES 2086 CLASS B			4	1.A	55,227	102.4730	61,517	60,032	57,637		243			6.500	8.542	MON	325	3,902	07/07/1999	09/15/2028
3133TK-SS-0	FREDDIE MAC SERIES 2149 CLASS CD			4	1.A	113,334	102.7340	126,664	123,293	118,574		450			6.500	8.279	MON	668	8,014	07/08/1999	05/15/2029
3133TL-BY-3	FREDDIE MAC REMIC CTF SERIES 2166 CLASS D			4	1.A	121,651	101.8460	134,215	131,781	126,908		477			6.500	8.172	MON	714	8,566	07/08/1999	06/15/2029
31359A-XH-7	FANNIE MAE SERIES 1993-89 CLASS C			4	1.A	14,251	99.7910	14,957	14,989	14,848		107			7.000	8.978	MON	87	1,049	07/26/1996	06/25/2023
31359G-HK-5	FANNIE MAE SERIES 1994-4 CLASS ZC			4	1.A	45,219	100.2110	49,680	49,576	48,472		600			6.500	10.337	MON	269	3,222	10/11/1995	01/25/2024
31359N-4Q-1	FANNIE MAE GTD REMIC PTC SERIES 1997-20			4	1.A	166,973	101.1100	184,478	182,453	178,182		1,751			7.000	8.740	MON	1,064	12,772	04/04/1997	03/17/2027
31359S-Y3-8	FANNIEMAE GRANTOR TRUST SERIES 2001-T5 CLASS A4			4	1.A	528,026	105.6360	530,484	502,181	525,171		13,533			7.969	6.533	MON	3,335	40,162	10/02/2003	06/19/2041
31359T-RJ-9	FANNIE MAE GTD REMIC PTC SERIES 1998-24			4	1.A	104,145	101.3450	112,003	110,517	107,883		463			6.000	7.137	MON	553	6,631	04/07/1998	05/18/2028
31359U-PV-1	FANNIEMAE WHOLE LOAN GTD REMIC PTC SERIES 1998-W3 C			4	1.A	1,191,493	98.8040	1,197,640	1,212,137	1,200,416		(1,277)			6.500	6.860	MON	6,566	78,789	07/17/1998	07/25/2028
31359U-WB-7	FANNIEMAE WHOLE LOAN GTD REMIC PTC SERIES 1998-W5 C			4	1.A	282,215	99.0590	291,050	293,815	289,535		2,567			6.500	6.995	MON	1,591	19,098	11/04/1999	07/25/2028
31359V-VR-1	FANNIE MAE GTD REMIC PTC SERIES 1999-15			4	1.A	230,055	101.8160	259,864	255,228	243,139		1,834			6.250	8.310	MON	1,329	15,952	07/08/1999	04/25/2029
31368H-KV-4	FANNIE MAE PN=190308			4	1.A	90	103.9670	90	86	89					7.500	6.102	MON	1	7	10/05/2001	09/01/2030
31368H-NG-4	FANNIE MAE PN=190391			4	1.A	102,617	103.8320	97,181	93,594	100,770		(529)			6.000	4.310	MON	468	5,616	04/16/2013	09/01/2038
3136A3-HM-6	FANNIE MAE FNR 2011-137 CLASS DA			4	1.A	614,216	97.6600	565,724	579,278	607,141		(985)			4.500	3.452	MON	2,172	26,067	12/21/2011	01/25/2042
3136A3-HQ-7	FANNIE MAE FNR 2011-137 CLASS HG			4	1.A	948,832	97.4140	873,521	896,711	938,436		(1,623)			4.500	3.490	MON	3,363	40,352	12/21/2011	01/25/2042
3136A3-T9-2	FANNIE MAE FNR 2012-3 CLASS CA			4	1.A	2,734,074	96.6620	2,515,463	2,602,331	2,700,535		(4,795)			4.000	3.019	MON	8,674	104,093	01/04/2012	02/25/2042
3136AR-6Z-6	FANNIE MAE FNR 2016-33 NE			4	1.A	15,598,153	92.2300	14,115,421	15,304,615	15,492,002		(8,813)			2.500	2.144	MON	31,885	382,615	04/28/2016	07/25/2034
3136AR-7A-0	FANNIE MAE FNR 2016-33 NG			4	1.A	10,579,315	93.0770	9,496,717	10,203,077	10,447,669		(10,758)			3.000	2.324	MON	25,508	306,092	04/28/2016	07/25/2034
3136AR-7E-2	FANNIE MAE FNR 2016-33 LE			4	1.A	19,404,424	92.2780	17,501,295	18,965,839	19,248,373		(8,387)			2.500	2.076	MON	39,512	474,146	05/12/2016	11/25/2033
3136AS-BN-5	FANNIE MAE FNR 2016-27 KD			4	1.A	13,127,883	91.7960	11,784,779	12,838,025	13,057,849		(6,405)			2.500	2.119	MON	26,746	320,951	04/15/2016	01/25/2040
3136AS-C9-5	FANNIE MAE FNR 2016-41 CL			4	1.A	11,542,585	92.0770	10,308,387	11,195,355	11,440,916		3,298			2.500	1.988	MON	23,324	279,884	06/30/2016	07/25/2046
3136AS-TC-0	FANNIE MAE FNR 2016-34 CG			4	1.A	13,137,179	92.0260	11,778,157	12,798,713	13,022,986		(14,161)			2.500	2.029	MON	26,664	319,968	06/15/2016	06/25/2046
3136AS-ZT-6	FANNIE MAE FNR 2016-45 CL			4	1.A	10,095,737	92.1800	9,037,283	9,803,917	9,992,876		(12,142)			2.500	1.960	MON	20,425	245,098	07/13/2016	10/25/2033
3136AT-4C-5	FANNIE MAE FNR 2016-75 EA			4	1.A	1,956,756	88.8490	1,780,712	2,004,199	1,969,772		1,894			2.000	2.417	MON	3,340	40,084	01/18/2017	10/25/2046

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
3136AT-6M-1	FANNIE MAE FNR 2016-86 EA			4	1.A	4,136,304	87.1220	3,699,603	4,246,446	4,159,858		1,329			2.000	2.426	MON	7,077	84,929	01/18/2017	11/25/2046
3136AT-RN-6	FANNIE MAE FNR 2016-67 AH			4	1.A	1,781,610	89.6290	1,638,308	1,827,878	1,794,095		1,852			2.000	2.446	MON	3,046	36,558	01/18/2017	09/25/2046
3136AU-CN-9	FANNIE MAE FNR 2016-85 D			4	1.A	2,294,204	89.2920	2,105,784	2,358,320	2,306,872		63			2.000	2.435	MON	3,931	47,166	01/20/2017	11/25/2046
3136AU-CU-3	FANNIE MAE FNR 2016-85 LA			4	1.A	2,451,064	90.1350	2,263,004	2,510,693	2,465,088		1,405			2.000	2.387	MON	4,184	50,214	01/20/2017	11/25/2046
3136AU-RM-5	FANNIE MAE FNR 2016-91 BA			4	1.A	2,145,144	89.7510	1,972,124	2,197,331	2,160,343		1,855			2.000	2.416	MON	3,662	43,947	01/18/2017	12/25/2046
3136AV-PS-2	FANNIE MAE FNR 2017-10 AE			4	1.A	1,933,058	92.5910	1,757,030	1,897,626	1,921,750		(1,275)			3.000	2.650	MON	4,744	56,929	03/29/2017	03/25/2047
3136AV-VE-6	FANNIE MAE FNR 2017-12 KE			4	1.A	6,274,288	92.3620	5,709,439	6,181,564	6,242,834		(3,907)			3.000	2.710	MON	15,454	185,447	03/17/2017	03/25/2047
3136AW-6A-0	FANNIE MAE FNR 2017-52 DG			4	1.A	5,362,274	93.3890	4,899,099	5,245,881	5,333,071		4,600			3.000	2.636	MON	13,115	157,376	07/25/2017	07/25/2047
3136AW-6B-8	FANNIE MAE FNR 2017-52 DH			4	1.A	6,507,101	95.2730	5,948,561	6,243,695	6,442,650		10,568			3.500	2.817	MON	18,211	218,529	07/12/2017	07/25/2047
3136AX-2A-2	FANNIE MAE FNR 2017-75 NC			4	1.A	23,196,575	91.9600	21,182,561	23,034,613	23,158,331		5,839			2.500	2.382	MON	47,989	575,865	08/10/2017	11/25/2046
3136AX-4A-0	FANNIE MAE FNR 2017-81 LA			4	1.A	25,439,687	90.5010	22,682,862	25,063,731	25,369,363		5,128			3.000	2.793	MON	62,659	751,912	08/29/2017	10/25/2047
3136AX-4C-6	FANNIE MAE FNR 2017-81 LM			4	1.A	49,727,791	90.4730	44,243,731	48,902,560	49,574,578		5,637			3.000	2.768	MON	122,256	1,467,077	09/07/2017	10/25/2047
3136AX-PQ-2	FANNIE MAE FNR 2017-57 GA			4	1.A	10,890,867	91.9070	9,759,372	10,618,762	10,844,101		7,289			3.500	3.112	MON	30,971	371,657	07/14/2017	08/25/2057
3136AY-RJ-4	FANNIE MAE FNR 2017-90 P			4	1.A	31,159,638	90.4910	28,008,597	30,951,681	31,117,653		2,084			3.000	2.902	MON	77,379	928,551	10/10/2017	11/25/2047
3136AY-S2-0	FANNIE MAE FNR 2017-87 UA			4	1.A	15,865,094	93.5150	14,349,202	15,344,229	15,760,889		10,775			3.500	2.923	MON	44,754	537,048	10/18/2017	12/25/2044
3136AY-W4-1	FANNIE MAE FNR 2017-87 GA			4	1.A	13,224,573	89.7280	11,796,048	13,146,516	13,204,327		1,534			3.000	2.900	MON	32,866	394,395	11/01/2017	06/25/2044
3136B0-CJ-3	FANNIE MAE FNR 2017-97 LT			4	1.A	39,227,866	90.4810	35,202,285	38,905,678	39,158,352		1,839			3.000	2.873	MON	97,264	1,167,170	11/09/2017	12/25/2047
3136B0-NB-8	FANNIE MAE FNR 2017-105 MB			4	1.A	28,155,906	90.2320	25,311,614	28,051,808	28,138,206		(2,681)			3.000	2.939	MON	70,130	841,554	12/11/2017	01/25/2048
3136B0-RD-0	FANNIE MAE FNR 2017-109 LA			4	1.A	46,215,153	89.8360	41,401,201	46,085,538	46,192,181		(3,091)			3.000	2.949	MON	115,214	1,382,566	12/18/2017	01/25/2048
3136B0-SS-6	FANNIE MAE FNR 2018-5 A			4	1.A	13,570,548	90.6720	12,350,937	13,621,629	13,575,382		(337)			3.000	3.043	MON	34,054	408,649	01/17/2018	02/25/2048
3136B1-4G-6	FANNIE MAE FNR 2018-44 GV			4	1.A	5,123,502	96.9920	4,755,580	4,903,056	4,976,842		(28,165)			4.000	2.081	MON	16,344	196,122	05/02/2019	08/25/2029
3136B1-N7-5	FANNIE MAE FNR 2018-28 PT			4	1.A	31,951,755	93.2610	29,807,841	31,961,743	31,941,319		2,362			3.500	3.494	MON	93,222	1,118,661	03/22/2018	05/25/2048
3136B1-P2-4	FANNIE MAE FNR 2018-28 AB			4	1.A	34,547,656	93.2570	32,192,798	34,520,687	34,530,312		3,069			3.500	3.478	MON	100,685	1,208,224	03/27/2018	05/25/2048
3136B2-AA-0	FANNIE MAE FNR 2018-42 A			4	1.A	46,695,595	89.7600	43,731,520	48,720,543	46,992,700		(51,411)			3.000	3.580	MON	121,801	1,461,616	04/24/2018	06/25/2048
3136B2-AQ-5	FANNIE MAE FNR 2018-42 B			4	1.A	37,635,392	90.4930	35,750,002	39,505,742	37,922,509		(58,592)			3.000	3.724	MON	98,764	1,185,172	05/17/2018	06/25/2048
3136B2-EU-2	FANNIE MAE FNR 2018-45 TL			4	1.A	19,624,025	93.3480	18,428,058	19,741,239	19,637,025		(749)			3.500	3.580	MON	57,579	690,943	04/27/2018	06/25/2048
3136B2-EV-0	FANNIE MAE FNR 2018-45 TM			4	1.A	19,019,450	90.5550	17,876,740	19,741,239	19,130,128		(7,210)			3.000	3.556	MON	49,353	592,237	04/27/2018	06/25/2048
3136B2-V5-8	FANNIE MAE FNR 2018-67 HV			4	1.A	11,095,955	96.7850	10,777,517	11,135,539	11,103,690		538			3.500	3.565	MON	32,479	389,744	10/04/2018	12/25/2029
3136B3-HR-4	FANNIE MAE FNR 2018-74 AC			4	1.A	26,912,436	93.3680	25,359,271	27,160,702	26,941,245		(1,670)			3.500	3.631	MON	79,219	950,624	09/14/2018	10/25/2048
3136B3-RU-6	FANNIE MAE FNR 2018-89 CV			4	1.A	4,672,276	97.4050	4,343,361	4,459,076	4,571,951		(16,300)			4.000	2.329	MON	14,864	178,363	05/02/2019	02/25/2030
3136B3-UR-9	FANNIE MAE FNR 2018-95 B			4	1.A	8,301,845	93.3620	7,772,663	8,325,260	8,302,176		(28)			3.500	3.534	MON	24,282	291,384	01/08/2019	01/25/2049
3136B4-BT-4	FANNIE MAE FNR 2019-11 TA			4	1.A	7,151,973	94.9370	6,662,863	7,018,189	7,130,383		14,476			4.000	3.659	MON	23,394	280,727	03/08/2019	04/25/2049
3136B6-LL-5	FANNIE MAE FNR 2019-59 PA			4	1.A	2,765,528	89.1270	2,415,752	2,710,471	2,755,778		3,253			3.000	2.664	MON	6,776	81,314	09/19/2019	10/25/2049
3136B7-XE-6	FANNIE MAE FNR 2019-76 PB			4	1.A	3,710,928	90.2630	3,286,448	3,640,953	3,697,957		7,093			3.000	2.623	MON	9,102	109,229	11/13/2019	10/25/2049
3136B7-Y6-2	FANNIE MAE FNR 2019-84 UP			4	1.A	4,621,109	90.4390	4,089,492	4,521,841	4,606,602		12,517			3.000	2.665	MON	11,305	135,655	12/06/2019	10/25/2049
31371G-2G-4	FANNIE MAE PN-251975			4	1.A	23	100.3900	23	22	23					7.500	6.423	MON		2	10/05/2001	08/01/2028
31371G-2S-8	FANNIE MAE PN-251985			4	1.A	1,964	102.5050	1,941	1,894	1,928		(4)			6.500	5.452	MON	10	123	09/19/2002	10/01/2028
31371H-2F-4	FANNIE MAE PN-252874			4	1.A	594	104.3430	596	571	584		(1)			7.500	6.293	MON	4	43	10/05/2001	11/01/2029
31371H-4J-4	FANNIE MAE PN-252925			4	1.A	1,987	104.6830	2,001	1,911	1,955		(4)			7.500	6.307	MON	12	143	10/05/2001	12/01/2029
31371H-6S-2	FANNIE MAE PN-252981			4	1.A	505	104.2580	506	486	497		(1)			7.500	6.320	MON	3	37	10/05/2001	01/01/2030
31371H-HT-8	FANNIE MAE PN-252342			4	1.A	21,970	103.4830	21,920	21,183	21,556		(46)			6.500	5.579	MON	115	1,377	09/19/2002	04/01/2029
31371H-NN-4	FANNIE MAE PN-252497			4	1.A	155,696	103.4880	168,375	162,700	159,030		521			6.500	7.352	MON	881	10,576	09/19/2002	06/01/2029
31371H-PB-8	FANNIE MAE PN-252518			4	1.A	96,675	102.2570	98,235	96,067	96,097		(75)			7.000	6.896	MON	560	6,725	05/25/1999	05/01/2029
31371H-PF-9	FANNIE MAE PN-252522			4	1.A	7,571	102.4540	7,751	7,566	7,553		(2)			6.500	6.463	MON	41	492	04/02/1999	04/01/2029
31371H-QX-9	FANNIE MAE PN-252570			4	1.A	16,150	103.4910	16,708	16,144	16,120		(5)			6.500	6.453	MON	87	1,049	11/21/2006	07/01/2029

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-TA-6	FANNIE MAE PN=252645			4	1.A	6,860	103.4890	7,420	7,170	6,967		13			6.500	7.796	MON	39	466	10/04/2000	08/01/2029
31371H-VD-7	FANNIE MAE PN=252712			4	1.A	506	102.5980	499	486	497		(1)			7.500	6.348	MON	3	36	10/05/2001	08/01/2029
31371H-VJ-4	FANNIE MAE PN=252717			4	1.A	992	104.2560	994	954	975		(2)			7.500	6.279	MON	6	72	10/05/2001	09/01/2029
31371H-X9-4	FANNIE MAE PN=252804			4	1.A	26,175	102.5610	25,882	25,236	25,707		(52)			6.500	5.582	MON	137	1,641	09/19/2002	10/01/2029
31371J-3D-4	FANNIE MAE PN=253796			4	1.A	276	102.5100	272	265	272					7.500	6.201	MON	2	20	10/05/2001	05/01/2031
31371J-5C-4	FANNIE MAE PN=253843			4	1.A	563	101.7640	551	542	556		(1)			7.500	6.226	MON	3	40	10/05/2001	06/01/2031
31371J-DS-0	FANNIE MAE PN=253113			4	1.A	62	103.9740	62	59	61					7.500	6.278	MON		5	10/05/2001	03/01/2030
31371J-FY-5	FANNIE MAE PN=253183			4	1.A	63	104.4630	63	60	62					7.500	6.129	MON		5	10/05/2001	04/01/2030
31371J-L3-6	FANNIE MAE PN=253346			4	1.A	1,310	103.1720	1,299	1,259	1,290		(2)			7.500	6.226	MON	8	95	10/05/2001	06/01/2030
31371J-SC-9	FANNIE MAE PN=253515			4	1.A	81	104.3230	81	78	80					7.500	6.192	MON		6	10/05/2001	11/01/2030
31371J-WC-4	FANNIE MAE PN=253643			4	1.A	384	104.5230	386	369	378		(1)			7.500	6.253	MON	2	28	10/05/2001	02/01/2031
31371K-A6-8	FANNIE MAE PN=253929			4	1.A	503	105.4440	510	484	497		(1)			7.500	6.190	MON	3	36	10/05/2001	08/01/2031
31371K-HJ-3	FANNIE MAE PN=254133			4	1.A	6,133	102.0630	6,019	5,897	6,054		(9)			7.500	6.299	MON	37	442	10/05/2001	12/01/2031
31371K-HY-0	FANNIE MAE PN=254147			4	1.A	33,968	104.8470	35,180	33,554	33,775		(21)			6.500	6.176	MON	182	2,181	12/03/2001	01/01/2032
31371K-TE-1	FANNIE MAE PN=254449			4	1.A	159,056	104.8490	158,922	151,572	155,854		(351)			7.000	6.072	MON	884	10,610	12/05/2002	09/01/2032
31371K-UD-1	FANNIE MAE PN=254480			4	1.A	147,210	104.2080	146,187	140,284	144,269		(370)			7.000	6.072	MON	818	9,820	12/05/2002	10/01/2032
31371K-WK-3	FANNIE MAE PN=254550			4	1.A	1,209,895	106.0370	1,236,457	1,166,062	1,190,395		(2,269)			6.500	5.832	MON	6,316	75,794	12/04/2002	12/01/2032
31371K-YJ-4	FANNIE MAE PN=254613			4	1.A	27,060	101.0650	26,023	25,749	26,645		(47)			7.000	5.628	MON	150	1,802	12/05/2002	12/01/2032
31371L-TJ-8	FNMA PN=255353			4	1.A	274,327	104.7490	273,264	260,875	269,360		(725)			6.500	5.591	MON	1,413	16,957	09/24/2004	08/01/2034
31371M-BH-9	FNMA PN=255740			4	1.A	108,088	103.4500	107,509	103,923	106,737		(244)			5.500	4.787	MON	476	5,716	04/01/2009	06/01/2035
31371M-T4-9	FNMA PN=256271			4	1.A	34,100	105.2930	35,577	33,788	34,017		(10)			6.500	6.210	MON	183	2,196	06/26/2007	06/01/2036
31371N-BQ-7	FANNIE MAE PN=256647			4	1.A	117,198	106.2560	121,911	114,733	116,452		(170)			6.500	6.113	MON	621	7,458	03/23/2007	03/01/2037
31371N-GH-2	FANNIE MAE PN=256800			4	1.A	145,145	104.3990	144,999	138,890	143,493		(383)			6.000	5.199	MON	694	8,333	08/13/2009	07/01/2037
31371N-HW-8	FANNIE MAE PN=256845			4	1.A	844,619	104.6170	863,643	825,528	839,217		(1,294)			6.500	6.082	MON	4,472	53,659	07/03/2008	08/01/2037
31371N-MH-5	FANNIE MAE PN=256960			4	1.A	20,046	104.8040	18,804	17,942	19,710		(42)			6.500	3.404	MON	97	1,166	08/01/2011	11/01/2037
31371P-D7-2	FNMA PN=257626			4	1.A	217,110	100.4010	219,214	218,338	217,207		14			5.500	5.598	MON	1,001	12,009	07/10/2008	07/01/2038
31371P-EH-9	FNMA PN=257636			4	1.A	125,697	100.3100	126,800	126,408	125,753		18			5.500	5.598	MON	579	6,952	07/10/2008	07/01/2038
31371P-ER-7	FNMA PN=257644			4	1.A	67,655	101.5060	67,452	66,451	67,390		(30)			6.000	5.581	MON	332	3,987	07/10/2008	07/01/2038
31371P-GR-5	FNMA PN=257708			4	1.A	188,916	100.3330	191,278	190,643	189,183		76			5.500	5.659	MON	874	10,485	05/10/2007	05/01/2037
31371P-H8-6	FNMA PN=257755			4	1.A	59,656	101.5060	57,682	56,826	59,122		(67)			6.000	4.728	MON	284	3,410	08/01/2011	07/01/2037
31371P-HZ-6	FNMA PN=257748			4	1.A	60,458	100.2680	59,816	59,656	60,255		(27)			5.500	5.173	MON	273	3,281	08/01/2011	07/01/2037
31371P-K5-8	FNMA PN=257816			4	1.A	146,745	101.5560	143,627	141,427	145,345		(375)			6.000	5.325	MON	707	8,486	08/01/2011	09/01/2037
31371P-KF-6	FNMA PN=257794			4	1.A	20,769	101.5060	20,815	20,506	20,702		(7)			6.000	5.689	MON	103	1,230	09/10/2007	09/01/2037
31371P-L6-5	FNMA PN=257849			4	1.A	132,928	101.5560	133,722	131,673	132,497		(66)			6.000	5.830	MON	658	7,900	11/08/2007	11/01/2037
31371P-L7-3	FNMA PN=257850			4	1.A	62,417	101.5060	62,759	61,828	62,296		(14)			6.000	5.675	MON	309	3,710	11/08/2007	11/01/2037
31371P-LZ-1	FNMA PN=257844			4	1.A	40,552	101.5060	40,774	40,169	40,474		(9)			6.000	5.669	MON	201	2,410	11/08/2007	11/01/2037
31371P-NW-6	FNMA PN=257905			4	1.A	305,883	101.3980	306,330	302,107	304,682		(215)			5.500	5.282	MON	1,385	16,616	02/07/2008	02/01/2038
31371P-NX-4	FNMA PN=257906			4	1.A	187,838	100.3330	186,137	185,519	187,100		(184)			5.500	5.282	MON	850	10,203	02/07/2008	02/01/2038
31371P-NZ-9	FNMA PN=257908			4	1.A	184,152	100.4860	182,762	181,878	183,428		(161)			5.500	5.282	MON	834	10,003	02/07/2008	02/01/2038
31371P-P6-1	FNMA PN=257945			4	1.A	99,426	99.5410	99,452	99,910	99,464		10			5.000	5.077	MON	416	4,995	04/10/2008	04/01/2038
31371P-P8-7	FNMA PN=257947			4	1.A	160,072	100.3310	158,156	157,634	159,343		(215)			5.500	5.231	MON	722	8,670	04/10/2008	04/01/2038
31371P-PA-2	FNMA PN=257917			4	1.A	76,077	101.5060	75,156	74,041	75,804		(31)			6.000	4.954	MON	370	4,442	02/07/2008	02/01/2038
31371P-QK-9	FNMA PN=257958			4	1.A	168,445	100.3150	166,478	165,955	167,702		(228)			5.500	5.239	MON	761	9,128	05/09/2008	05/01/2038
31371P-QV-5	FNMA PN=257968			4	1.A	91,560	100.2680	90,449	90,207	91,248		(35)			5.500	5.146	MON	413	4,961	05/09/2008	05/01/2038
31371P-RC-6	FNMA PN=257983			4	1.A	105,072	99.7670	105,520	105,766	105,158		24			5.000	5.106	MON	441	5,288	05/09/2008	05/01/2038

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
31371P-RM-4	FNMA PN=257992			4	1.A	110,700	101.5060	110,367	108,729	110,156		(160)			6.000	5.678	MON	544	6,524	07/01/2008	07/01/2038
31371Q-D2-1	FNMA PN=258521			4	1.A	420,289	102.2550	429,230	419,764	419,648		(129)			5.500	5.477	MON	1,924	23,087	10/11/2005	10/01/2035
31371Q-DZ-8	FNMA PN=258520			4	1.A	210,527	100.8720	217,078	215,201	211,808		331			5.000	5.360	MON	897	10,760	10/11/2005	10/01/2035
31371Q-FM-5	FNMA PN=258572			4	1.A	132,266	99.4610	137,057	137,800	133,871		354			5.000	5.680	MON	574	6,890	11/09/2005	11/01/2035
31371Q-FN-3	FNMA PN=258573			4	1.A	169,757	100.3150	172,995	172,451	170,379		168			5.500	5.777	MON	790	9,485	11/09/2005	11/01/2035
31371Q-G4-4	FNMA PN=258619			4	1.A	75,980	100.2680	76,315	76,111	75,943		(4)			5.500	5.521	MON	349	4,186	01/10/2006	01/01/2036
31371Q-GS-1	FNMA PN=258609			4	1.A	74,987	101.5060	74,819	73,709	74,615		(40)			6.000	5.589	MON	369	4,423	01/10/2006	01/01/2036
31371Q-HH-4	FNMA PN=258632			4	1.A	80,656	101.5060	81,035	79,832	80,462		(22)			6.000	5.628	MON	399	4,790	02/09/2006	02/01/2036
31371Q-LE-6	FNMA PN=258725			4	1.A	59,665	100.2680	61,675	61,510	59,970		34			5.500	6.291	MON	282	3,383	05/09/2006	05/01/2036
31371Q-MR-6	FNMA PN=258768			4	1.A	176,301	101.5620	179,701	176,937	176,280		(3)			6.000	6.068	MON	885	10,616	06/09/2006	06/01/2036
31371Q-NV-6	FNMA PN=258804			4	1.A	220,353	101.6500	226,538	222,861	220,793		105			6.000	6.210	MON	1,114	13,372	07/11/2006	07/01/2036
31371Q-P6-9	FNMA PN=258845			4	1.A	231,633	101.7080	234,636	230,696	231,126		(124)			6.000	5.929	MON	1,153	13,842	09/11/2006	09/01/2036
31371Q-P7-7	FNMA PN=258846			4	1.A	100,098	102.4540	100,636	98,225	99,480		(113)			6.500	6.159	MON	532	6,385	09/11/2006	09/01/2036
31371Q-PK-8	FNMA PN=258826			4	1.A	63,263	101.5060	64,226	63,273	63,229		(4)			6.000	5.935	MON	316	3,796	08/09/2006	08/01/2036
31371Q-PL-6	FNMA PN=258827			4	1.A	61,791	102.4540	62,285	60,793	61,604		(22)			6.500	5.899	MON	329	3,952	08/09/2006	08/01/2036
31371Q-QS-0	FNMA PN=258865			4	1.A	165,938	101.5610	167,690	165,113	165,536		(91)			6.000	5.912	MON	826	9,907	10/11/2006	10/01/2036
31371Q-R8-3	FNMA PN=258911			4	1.A	73,650	101.5060	73,745	72,651	73,378		(30)			6.000	5.666	MON	363	4,359	12/08/2006	12/01/2036
31371Q-S5-8	FNMA PN=258940			4	1.A	249,426	100.9780	253,809	251,351	249,694		52			5.500	5.634	MON	1,152	13,824	02/08/2007	02/01/2037
31371Q-TX-6	FNMA PN=258966			4	1.A	88,155	100.2680	88,821	88,584	88,177		3			5.500	5.589	MON	406	4,872	03/09/2007	03/01/2037
31371Q-UQ-9	FNMA PN=258991			4	1.A	118,490	100.3150	120,140	119,763	118,710		46			5.500	5.687	MON	549	6,587	04/09/2007	03/01/2037
31373D-BC-8	FANNIE MAE PN=289935			4	1.A	699	99.7620	679	681	683		(2)			7.500	6.613	MON	4	51	08/05/1998	09/01/2024
31374T-2L-2	FANNIE MAE PN=323979			4	1.A	110,060	102.4980	119,493	116,581	113,273		465			6.500	7.620	MON	631	7,578	04/19/2000	04/01/2029
31374T-TK-5	FANNIE MAE PN=323754			4	1.A	33,599	100.0590	33,087	33,067	33,252		(35)			7.000	6.652	MON	193	2,315	04/28/1999	05/01/2029
31374T-W3-9	FANNIE MAE PN=323866			4	1.A	50,974	102.5080	50,896	49,650	50,166		(78)			6.500	5.991	MON	269	3,227	09/19/2002	08/01/2029
31374T-WX-3	FANNIE MAE PN=323862			4	1.A	123,627	102.4910	132,710	129,484	126,391		376			6.500	7.393	MON	701	8,416	10/04/2000	08/01/2029
31375K-SG-3	FANNIE MAE PN=337219			4	1.A	3	99.7720	3	3	3					7.500	6.482	MON			08/05/1998	02/01/2026
31376J-SZ-3	FANNIE MAE PN=357036			4	1.A	162	99.8930	155	155	159					7.500	6.314	MON	1	12	10/05/2001	09/01/2029
31376K-RJ-7	FNMA PN=357889			4	1.A	139,312	101.6420	135,272	133,087	137,372		(328)			6.000	5.149	MON	665	7,985	04/01/2009	07/01/2035
31376Z-GL-1	FANNIE MAE PN=370203			4	1.A	2,296	99.7760	2,203	2,208	2,244		(7)			7.500	6.133	MON	14	165	10/05/2001	01/01/2027
31378Q-D9-9	FANNIE MAE PN=405228			4	1.A	85,632	101.8380	88,254	86,662	86,009		36			6.000	6.234	MON	433	5,200	12/11/1998	12/01/2028
3137AK-EC-1	FREDDIE MAC FHR 3984 CLASS DA			4	1.A	1,363,629	96.3140	1,244,893	1,292,540	1,345,317		(1,067)			4.000	3.084	MON	4,308	51,702	01/31/2012	01/15/2042
3137BA-ZG-0	FREDDIE MAC FHR 4336 QA			4	1.A	3,853,239	91.0200	3,560,609	3,911,918	3,863,677		2,511			2.500	2.797	MON	8,150	97,798	12/15/2016	05/15/2044
3137BC-ZY-7	FREDDIE MAC FHR 4379 KA			4	1.A	13,191,797	92.1070	11,838,579	12,853,054	13,106,445		(13,528)			3.000	2.507	MON	32,133	385,591	07/11/2017	08/15/2044
3137BP-AL-3	FREDDIE MAC FHR 4568 DA			4	1.A	1,396,099	91.4520	1,248,187	1,364,857	1,392,572		(1,319)			3.000	2.538	MON	3,412	40,946	07/03/2019	04/15/2046
3137BR-6N-0	FHLMC MULTIFAMILY STRUCTURED P FHR 4608 EA			4	1.A	4,809,026	92.5440	4,428,337	4,785,100	4,803,358		(1,459)			3.000	2.894	MON	11,963	143,553	01/12/2018	08/15/2042
3137BR-Z6-5	FHLMC MULTIFAMILY STRUCTURED P FHR 4615 MG			4	1.A	21,794,678	92.6220	19,446,794	20,995,851	21,639,233		(35,696)			3.000	2.259	MON	52,490	629,876	10/07/2016	09/15/2046
3137BS-AK-9	FREDDIE MAC FHR 4620 LA			4	1.A	12,428,417	92.2600	11,013,056	11,936,951	12,281,144		(16,704)			3.000	2.254	MON	29,842	358,108	10/14/2016	10/15/2046
3137BT-3E-9	FREDDIE MAC FHR 4633 LA			4	1.A	2,410,486	89.3060	2,206,412	2,470,611	2,423,580		177			2.000	2.429	MON	4,118	49,412	01/18/2017	11/15/2046
3137BX-X9-8	FREDDIE MAC FHR 4684 NA			4	1.A	22,534,100	90.6620	20,280,901	22,369,822	22,494,740		(4,004)			2.500	2.364	MON	46,604	559,245	08/09/2017	05/15/2047
3137BY-RA-0	FREDDIE MAC FHR 4693 LT			4	1.A	21,564,938	90.6240	19,361,408	21,364,644	21,527,043		(64)			3.000	2.861	MON	53,412	640,939	06/15/2017	06/15/2047
3137F7-GL-3	FREDDIE MAC FHR 5055 DG			4	1.A	13,953,539	78.6830	10,757,133	13,671,563	13,919,612		(4,615)			1.500	1.251	MON	17,089	205,074	11/20/2020	12/25/2050
3137FA-Y2-8	FREDDIE MAC FHR 4719 LM			4	1.A	12,828,046	90.6250	11,485,498	12,673,587	12,799,980		(522)			3.000	2.820	MON	31,684	380,208	09/14/2017	09/15/2047
3137FA-Y3-6	FREDDIE MAC FHR 4719 PT			4	1.A	20,584,520	90.1970	18,323,202	20,314,715	20,535,406		636			3.000	2.803	MON	50,787	609,441	09/01/2017	09/15/2047
3137FC-AB-0	FREDDIE MAC FHR 4735 LA			4	1.A	28,217,414	90.6030	25,355,940	27,985,657	28,170,629		(913)			3.000	2.876	MON	69,964	839,570	11/09/2017	12/15/2047
3137FD-AF-9	FREDDIE MAC FHR 4751 DC			4	1.A	8,938,618	92.1710	8,171,807	8,865,890	8,920,364		(3,054)			3.000	2.832	MON	22,165	265,977	01/12/2018	05/15/2041

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
3137FE-7L-8	FREDDIE MAC FHR 4760 A			4	1.A	3,506,082	92.5360	3,258,130	3,520,936	3,508,716		233			3.000	3.078	MON	8,802	105,628	03/12/2018	02/15/2048
3137FH-7H-0	FREDDIE MAC FHR 4825 VE			4	1.A	6,540,588	96.8510	6,356,963	6,563,663	6,549,556		1,492			3.500	3.604	MON	19,144	229,728	10/04/2018	11/15/2029
3137FH-R5-4	FREDDIE MAC FHR 4835 AV			4	1.A	1,644,298	96.0940	1,585,023	1,649,453	1,645,441		11			3.500	3.571	MON	4,811	57,731	10/12/2018	12/15/2029
3137FH-WD-1	FREDDIE MAC FHR 4830 VA			4	1.A	3,490,594	96.7830	3,300,437	3,410,136	3,464,499		(715)			4.000	3.458	MON	11,367	136,405	10/12/2018	08/15/2031
3137FP-A6-2	FREDDIE MAC FHR 4919 TA			4	1.A	1,175,731	89.0890	1,039,006	1,166,255	1,173,308		1,069			2.500	2.307	MON	2,430	29,156	10/08/2019	04/25/2049
3137FP-LV-5	FREDDIE MAC FHR 4926 H			4	1.A	8,918,189	89.0950	7,995,674	8,974,278	8,925,255		(4,116)			2.500	2.597	MON	18,696	224,357	10/22/2019	04/25/2049
3137FV-YW-6	FREDDIE MAC FHR 5008 LB			4	1.A	24,885,062	79.9570	19,447,713	24,322,602	24,812,512		(15,307)			1.500	1.206	MON	30,403	364,839	08/20/2020	08/25/2050
3137FW-SA-9	FREDDIE MAC FHR 5028 JG			4	1.A	20,872,167	78.2100	15,962,413	20,409,759	20,819,389		(2,417)			1.500	1.229	MON	25,512	306,146	09/11/2020	08/25/2050
3137FY-AF-3	FREDDIE MAC FHR 5099 HE			4	1.A	47,496,160	84.2280	39,029,430	46,337,717	47,360,231		(45,536)			2.000	1.660	MON	77,230	926,754	03/19/2021	06/25/2045
31380D-4F-0	FANNIE MAE PN=437422			4	1.A	186	102.4540	184	180	183					6.500	5.440	MON	1	12	09/19/2002	09/01/2028
31380G-VK-2	FANNIE MAE PN=439918			4	1.A	14,428	102.4540	14,744	14,391	14,374		(5)			6.500	6.439	MON	78	935	11/16/1998	09/01/2028
31380J-UU-5	FANNIE MAE PN=441695			4	1.A	957	99.7770	919	921	938		(2)			7.500	6.424	MON	6	69	10/05/2001	09/01/2028
31380P-VM-8	FANNIE MAE PN=446220			4	1.A	27,562	102.4540	28,166	27,492	27,463		(10)			6.500	6.432	MON	149	1,787	11/16/1998	10/01/2028
31380Q-B2-2	FANNIE MAE PN=446557			4	1.A	49,832	102.4540	50,924	49,704	49,641		(18)			6.500	6.449	MON	269	3,231	11/16/1998	10/01/2028
31380Q-WG-8	FANNIE MAE PN=447147			4	1.A	4,746	99.7770	4,553	4,564	4,675		(9)			7.500	6.115	MON	29	342	10/05/2001	11/01/2029
31381F-WY-2	FANNIE MAE PN=459763			4	1.A	1,251	102.4540	1,340	1,308	1,271		3			6.500	7.877	MON	7	85	10/04/2000	04/01/2029
31382D-U7-7	FANNIE MAE PN=479506			4	1.A	532	102.4540	526	513	523		(1)			6.500	5.450	MON	3	34	09/19/2002	04/01/2029
31382F-H3-6	FANNIE MAE PN=480950			4	1.A	1,811	102.6120	1,792	1,746	1,780		(4)			6.500	5.427	MON	9	114	09/19/2002	03/01/2029
31382K-SF-6	FANNIE MAE PN=484818			4	1.A	33	102.4540	33	32	33					6.500	5.528	MON		2	09/19/2002	04/01/2029
31382K-V9-6	FANNIE MAE PN=484940			4	1.A	636	102.4540	628	613	625		(1)			6.500	5.492	MON	3	40	09/19/2002	06/01/2029
31382K-WJ-3	FANNIE MAE PN=484949			4	1.A	6,177	103.0940	6,655	6,455	6,270		12			6.500	7.894	MON	35	420	10/04/2000	06/01/2029
31382Q-W7-6	FANNIE MAE PN=489470			4	1.A	48	102.4540	48	47	47					6.500	5.439	MON		3	09/19/2002	04/01/2029
31382S-US-8	FANNIE MAE PN=491193			4	1.A	14,174	102.4540	15,177	14,813	14,400		29			6.500	7.850	MON	80	963	10/04/2000	03/01/2029
31382T-4F-3	FANNIE MAE PN=492322			4	1.A	1,565	102.4540	1,545	1,508	1,537		(3)			6.500	5.496	MON	8	98	09/19/2002	04/01/2029
31382T-FN-4	FANNIE MAE PN=491673			4	1.A	4,130	102.4540	4,422	4,316	4,201		9			6.500	7.728	MON	23	281	10/04/2000	03/01/2029
31382U-GE-0	FANNIE MAE PN=492597			4	1.A	2,471	102.6140	2,444	2,382	2,433		(5)			6.500	5.217	MON	13	155	09/19/2002	05/01/2029
31382V-XD-1	FANNIE MAE PN=493976			4	1.A	3,992	102.4540	4,274	4,172	4,052		8			6.500	7.927	MON	23	271	10/04/2000	04/01/2029
31382W-M8-2	FANNIE MAE PN=494583			4	1.A	835	99.7210	837	839	835					7.000	7.111	MON	5	59	06/03/1999	05/01/2029
31382Y-3T-3	FANNIE MAE PN=496810			4	1.A	6,054	102.4540	6,482	6,327	6,145		12			6.500	7.875	MON	34	411	10/04/2000	07/01/2029
31383A-JN-0	FANNIE MAE PN=497169			4	1.A	440	102.4540	434	424	432		(1)			6.500	5.544	MON	2	27	09/19/2002	05/01/2029
31383A-PH-6	FANNIE MAE PN=497324			4	1.A	752	102.4640	743	725	739		(2)			6.500	5.448	MON	4	47	09/19/2002	06/01/2029
31383A-SA-8	FANNIE MAE PN=497413			4	1.A	1,163	102.4540	1,148	1,121	1,144		(2)			6.500	5.337	MON	6	73	09/19/2002	05/01/2029
31383C-K3-8	FANNIE MAE PN=499014			4	1.A	318	102.4540	314	307	313		(1)			6.500	5.314	MON	2	20	09/19/2002	05/01/2029
31383C-V6-9	FANNIE MAE PN=499337			4	1.A	5,152	102.1150	5,060	4,955	5,068		(11)			7.500	6.208	MON	31	372	10/05/2001	08/01/2029
31383E-YX-3	FANNIE MAE PN=501226			4	1.A	16,871	102.5610	18,083	17,631	17,148		34			6.500	7.730	MON	96	1,146	10/04/2000	07/01/2029
31383G-U2-0	FANNIE MAE PN=502901			4	1.A	14,794	102.4540	15,831	15,452	15,038		29			6.500	7.704	MON	84	1,004	09/19/2002	06/01/2029
31383G-UZ-7	FANNIE MAE PN=502900			4	1.A	30	102.4540	30	29	30					6.500	5.401	MON		2	09/19/2002	06/01/2029
31383H-6M-1	FANNIE MAE PN=504076			4	1.A	37,235	103.5340	39,920	38,557	37,766		59			6.500	7.334	MON	209	2,506	10/20/2000	06/01/2029
31383H-L6-9	FANNIE MAE PN=503549			4	1.A	922	102.4540	987	964	938		2			6.500	7.713	MON	5	63	10/04/2000	06/01/2029
31383J-QK-9	FANNIE MAE PN=504558			4	1.A	20,909	102.5660	22,412	21,851	21,260		42			6.500	7.699	MON	118	1,420	10/04/2000	07/01/2029
31383K-ZJ-9	FANNIE MAE PN=505745			4	1.A	4,453	102.4540	4,768	4,653	4,525		9			6.500	7.743	MON	25	303	10/04/2000	07/01/2029
31383L-5E-1	FANNIE MAE PN=506745			4	1.A	2,942	102.4540	2,906	2,837	2,894		(6)			6.500	5.397	MON	15	184	09/19/2002	07/01/2029
31383M-Z8-9	FANNIE MAE PN=507567			4	1.A	21,010	102.4540	22,359	21,823	21,345		36			6.500	7.380	MON	118	1,419	10/31/2000	07/01/2029
31383N-XB-2	FANNIE MAE PN=508374			4	1.A	40,048	99.6850	40,814	40,943	40,391		35			7.000	7.482	MON	239	2,866	10/07/1999	08/01/2029
31383R-R4-6	FANNIE MAE PN=510907			4	1.A	1,696	100.1300	1,633	1,630	1,677		(2)			7.500	5.920	MON	10	122	10/05/2001	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
31383S-U9-9	FANNIE MAE PN=511908			4	1.A	259	102.4540	255	249	254		(1)			6.500	5.387	MON	1	16	09/19/2002	09/01/2029
31383T-DX-3	FANNIE MAE PN=512318			4	1.A	347	100.3480	335	334	342		(1)			7.500	5.963	MON	2	25	10/05/2001	10/01/2029
31383U-4Z-5	FANNIE MAE PN=513940			4	1.A	2,771	99.9740	2,665	2,666	2,722		(6)			7.500	6.380	MON	17	199	10/05/2001	09/01/2029
31384D-JF-0	FANNIE MAE PN=520562			4	1.A	70	99.7980	68	68	69					7.500	6.308	MON		5	10/05/2001	11/01/2029
31384F-4M-6	FANNIE MAE PN=522928			4	1.A	124	99.7770	266	267	146		3			7.500	47.458	MON	2	20	10/05/2001	07/01/2030
31384H-LW-1	FANNIE MAE PN=524241			4	1.A	52	100.3250	51	50	52					7.500	5.953	MON		4	10/05/2001	12/01/2029
31384J-KL-2	FANNIE MAE PN=525099			4	1.A	42	99.7720	41	41	42					7.500	6.402	MON		3	10/05/2001	12/01/2029
31384K-XD-3	FANNIE MAE PN=526376			4	1.A	1,892	100.9110	1,837	1,820	1,865		(3)			7.500	6.189	MON	11	137	10/05/2001	05/01/2030
31384P-H5-7	FANNIE MAE PN=529552			4	1.A	5,983	100.0210	5,754	5,752	5,895		(11)			7.500	6.162	MON	36	432	10/05/2001	04/01/2030
31384S-E2-1	FANNIE MAE PN=532153			4	1.A	36	100.9250	35	35	35					7.500	6.392	MON		3	10/05/2001	02/01/2030
31384U-NV-2	FANNIE MAE PN=534204			4	1.A	2,238	100.1330	2,155	2,152	2,207		(4)			7.500	6.106	MON	13	161	10/05/2001	04/01/2030
31384V-P4-8	FANNIE MAE PN=535143			4	1.A	896	102.1170	879	861	881		(2)			7.500	6.262	MON	5	65	10/05/2001	02/01/2030
31384V-QJ-4	FANNIE MAE PN=535157			4	1.A	4,670	102.4990	5,002	4,881	4,741		9			6.500	7.730	MON	26	317	10/04/2000	02/01/2030
31384V-UY-6	FANNIE MAE PN=535299			4	1.A	1,060	102.2660	1,042	1,019	1,044		(2)			7.500	6.198	MON	6	77	10/05/2001	05/01/2030
31384V-V3-3	FANNIE MAE PN=535334			4	1.A	35	100.2510	34	34	35					7.500	6.165	MON		3	10/05/2001	06/01/2030
31384V-WK-4	FANNIE MAE PN=535350			4	1.A	83	100.4700	80	80	82					7.500	6.193	MON	1	6	10/05/2001	06/01/2030
31384V-YU-0	FANNIE MAE PN=535423			4	1.A	56,780	102.5000	60,267	58,797	57,518		79			6.500	7.305	MON	318	3,822	10/20/2000	07/01/2030
31384V-YW-6	FANNIE MAE PN=535425			4	1.A	1,223	100.1130	1,177	1,176	1,207		(2)			7.500	6.059	MON	7	88	10/05/2001	08/01/2030
31384W-AV-2	FANNIE MAE PN=535620			4	1.A	25	99.9760	24	24	24					7.500	6.133	MON		2	10/05/2001	09/01/2030
31384W-CG-3	FANNIE MAE PN=535671			4	1.A	179,104	103.9110	180,853	174,046	176,658		(257)			7.500	6.845	MON	1,088	13,054	06/07/2001	12/01/2030
31384W-NM-8	FANNIE MAE PN=535996			4	1.A	197	103.7540	197	189	195					7.500	6.162	MON	1	14	10/05/2001	06/01/2031
31385C-D7-5	FANNIE MAE PN=540226			4	1.A	346	100.0670	333	333	341		(1)			7.500	6.219	MON	2	25	10/05/2001	07/01/2030
31385C-EY-5	FANNIE MAE PN=540251			4	1.A	3,263	100.2120	3,145	3,138	3,216		(6)			7.500	6.170	MON	20	236	10/05/2001	06/01/2030
31385E-SJ-9	FANNIE MAE PN=542421			4	1.A	1,799	99.7770	1,727	1,730	1,776		(3)			7.500	6.214	MON	11	130	10/05/2001	07/01/2031
31385E-WG-0	FANNIE MAE PN=542547			4	1.A	12	99.7720	12	12	12					7.500	6.219	MON		1	10/05/2001	07/01/2030
31385H-RB-0	FANNIE MAE PN=545082			4	1.A	123	102.6400	121	118	121					7.500	6.154	MON	1	9	10/05/2001	06/01/2031
31385H-S3-7	FANNIE MAE PN=545138			4	1.A	1,157	101.9990	1,135	1,112	1,142		(2)			7.500	6.239	MON	7	84	10/05/2001	08/01/2031
31385H-UU-4	FANNIE MAE PN=545195			4	1.A	82,100	102.9920	81,013	78,659	80,530		(157)			7.000	6.123	MON	459	5,506	10/08/2002	09/01/2031
31385H-WU-2	FANNIE MAE PN=545259			4	1.A	82	102.0880	80	79	80					7.500	6.331	MON		6	10/05/2001	12/01/2029
31385H-WZ-1	FANNIE MAE PN=545264			4	1.A	2,148	102.4540	2,128	2,077	2,124		(3)			6.500	5.463	MON	11	135	10/07/2002	09/01/2031
31385J-KN-7	FANNIE MAE PN=545801			4	1.A	20,888	102.0890	20,431	20,012	20,570		(35)			7.000	5.917	MON	117	1,401	10/08/2002	06/01/2032
31385Q-HT-2	FANNIE MAE PN=549342			4	1.A	43,356	102.2570	45,049	44,055	43,540		21			7.500	7.901	MON	275	3,304	07/31/2000	09/01/2030
31385X-M8-7	FNMA PN=555783			4	1.A	3,219,140	98.6730	3,349,850	3,394,901	3,286,188		10,820			4.500	5.317	MON	12,731	152,771	08/01/2011	10/01/2033
31386B-J6-2	FANNIE MAE PN=558385			4	1.A	6,825	102.6520	6,738	6,564	6,745		(10)			7.500	5.972	MON	41	492	10/05/2001	02/01/2031
31386F-3Y-9	FANNIE MAE PN=562515			4	1.A	4,873	102.9980	4,827	4,687	4,807		(8)			7.500	6.236	MON	29	352	10/05/2001	02/01/2031
31386F-VY-8	FANNIE MAE PN=562331			4	1.A	9,243	101.8710	9,021	8,855	9,101		(17)			7.000	5.678	MON	52	620	10/08/2002	01/01/2031
31386H-XN-6	FANNIE MAE PN=564185			4	1.A	122	99.7760	117	117	120					7.500	6.260	MON	1	9	10/05/2001	12/01/2030
31386J-US-4	FANNIE MAE PN=564993			4	1.A	1,958	99.9590	1,882	1,883	1,929		(3)			7.500	6.366	MON	12	141	10/05/2001	03/01/2031
31386M-3S-7	FANNIE MAE PN=567909			4	1.A	628	100.2990	606	604	620		(1)			7.500	6.243	MON	4	45	10/05/2001	02/01/2031
31386M-ZD-5	FANNIE MAE PN=567840			4	1.A	389,040	103.7010	386,528	372,733	380,681		(1,351)			7.000	6.160	MON	2,174	26,091	10/08/2002	10/01/2030
31386N-R9-1	FANNIE MAE PN=568512			4	1.A	233	100.0910	224	224	229					7.500	6.302	MON	1	17	10/05/2001	01/01/2031
31386N-TG-3	FANNIE MAE PN=568551			4	1.A	5,628	100.0650	5,415	5,412	5,554		(9)			7.500	6.181	MON	34	406	10/05/2001	02/01/2031
31386P-RL-9	FANNIE MAE PN=569391			4	1.A	177	99.7770	170	170	175					7.500	6.114	MON	1	13	10/05/2001	06/01/2031
31386P-UJ-0	FANNIE MAE PN=569485			4	1.A	42	99.7770	40	40	41					7.500	6.296	MON		3	10/05/2001	01/01/2031
31386P-W3-3	FANNIE MAE PN=569566			4	1.A	3,495	99.7750	3,354	3,362	3,444		(6)			7.500	6.359	MON	21	252	10/05/2001	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
31386P-WH-2	FANNIE MAE PN=569548			4	1.A	9,487	99.9450	9,120	9,125	9,370		(15)			7.500	6.102	MON	57	684	10/05/2001	03/01/2031
31386Q-SH-5	FANNIE MAE PN=570320			4	1.A	6,805	100.5200	6,579	6,545	6,706		(12)			7.500	6.342	MON	41	491	10/05/2001	02/01/2031
31386S-MC-8	FANNIE MAE PN=571955			4	1.A	147	100.2620	142	141	145					7.500	6.072	MON	1	10	10/05/2001	07/01/2031
31386Y-V9-2	FANNIE MAE PN=577640			4	1.A	2,042	102.4540	2,017	1,969	2,010		(4)			6.500	5.363	MON	11	128	09/19/2002	08/01/2029
31387C-BQ-3	FANNIE MAE PN=579747			4	1.A	4,106	99.7770	3,941	3,949	4,052		(7)			7.500	6.227	MON	25	296	10/05/2001	04/01/2031
31387E-FB-8	FANNIE MAE PN=581662			4	1.A	8,006	101.3180	7,800	7,699	7,905		(12)			7.500	6.201	MON	48	578	10/05/2001	07/01/2031
31387E-Q8-3	FANNIE MAE PN=581979			4	1.A	14,362	99.8900	13,745	13,760	14,171		(24)			7.000	5.553	MON	80	963	10/08/2002	08/01/2031
31387E-VJ-3	FANNIE MAE PN=582117			4	1.A	10,998	101.4510	10,732	10,578	10,844		(18)			7.500	6.363	MON	66	793	10/05/2001	07/01/2031
31387N-WY-9	FANNIE MAE PN=589363			4	1.A	1,871	99.7770	1,796	1,800	1,848		(3)			7.500	6.131	MON	11	135	10/05/2001	06/01/2031
31387V-S9-1	FANNIE MAE PN=595544			4	1.A	121	100.3730	116	116	119					7.500	5.910	MON	1	9	10/05/2001	04/01/2031
31387W-MT-1	FANNIE MAE PN=596270			4	1.A	1,304	99.7780	1,251	1,254	1,287		(2)			7.500	6.235	MON	8	94	10/05/2001	08/01/2031
31388C-SS-0	FANNIE MAE PN=600929			4	1.A	10,057	102.6090	9,926	9,673	9,925		(16)			7.500	6.290	MON	60	725	10/05/2001	08/01/2031
31388J-4E-2	FANNIE MAE PN=606621			4	1.A	140,981	102.4880	142,419	138,961	139,823		(191)			6.500	6.239	MON	753	9,033	01/15/2002	09/01/2031
31388J-SH-9	FANNIE MAE PN=606320			4	1.A	5,119	99.7770	4,911	4,922	5,049		(8)			7.500	6.341	MON	31	369	10/05/2001	09/01/2031
31388N-C5-3	FANNIE MAE PN=609492			4	1.A	144	101.3300	140	138	142					7.500	6.163	MON	1	10	10/05/2001	10/01/2031
31388Q-VB-2	FANNIE MAE PN=611810			4	1.A	97,662	102.6220	96,607	94,139	96,083		(235)			6.500	5.834	MON	510	6,119	11/26/2002	11/01/2032
31388U-FM-7	FANNIE MAE PN=614972			4	1.A	16,457	102.4540	16,655	16,256	16,367		(10)			6.500	6.148	MON	88	1,057	12/03/2001	12/01/2031
31388W-AT-3	FANNIE MAE PN=616618			4	1.A	50,007	102.4540	50,745	49,530	49,785		(25)			6.500	6.209	MON	268	3,219	12/03/2001	12/01/2031
31388W-LB-0	FANNIE MAE PN=616922			4	1.A	38,795	99.8970	37,610	37,648	38,314		(51)			7.000	6.289	MON	220	2,635	01/16/2002	12/01/2031
31388X-G7-3	FANNIE MAE PN=617722			4	1.A	25,132	99.3050	23,797	23,964	24,684		(47)			7.000	5.890	MON	140	1,677	12/05/2002	06/01/2032
31389A-U8-4	FANNIE MAE PN=619907			4	1.A	5,583	99.7400	5,309	5,323	5,490		(10)			7.000	5.728	MON	31	373	12/09/2002	02/01/2032
31389C-ZM-4	FANNIE MAE PN=621848			4	1.A	88,080	102.6300	89,294	87,006	87,451		(58)			6.500	6.284	MON	471	5,655	12/03/2001	01/01/2032
31389D-TA-5	FANNIE MAE PN=622545			4	1.A	773,526	103.6250	804,615	776,468	773,335		(42)			6.500	6.579	MON	4,206	50,470	03/19/2002	09/01/2031
31389D-TB-3	FANNIE MAE PN=622546			4	1.A	472,766	104.0160	487,864	469,028	470,226		(414)			6.500	6.360	MON	2,541	30,487	02/01/2002	09/01/2031
31389F-K9-2	FANNIE MAE PN=624120			4	1.A	50,344	102.4540	51,888	50,645	50,377		3			6.500	6.620	MON	274	3,292	04/02/2002	04/01/2032
31389G-JY-7	FANNIE MAE PN=624979			4	1.A	47,842	101.5640	47,125	46,399	47,165		(65)			6.000	5.401	MON	232	2,784	10/09/2002	01/01/2032
31389G-Z3-7	FANNIE MAE PN=625462			4	1.A	152,800	100.9620	150,691	149,255	151,066		(182)			7.000	6.548	MON	871	10,448	01/24/2002	02/01/2032
31389L-K8-1	FANNIE MAE PN=628619			4	1.A	90,600	100.2250	88,481	88,283	89,486		(208)			7.000	6.500	MON	515	6,180	04/12/2002	02/01/2032
31389L-QW-2	FANNIE MAE PN=628769			4	1.A	105,076	102.4690	107,847	105,249	104,957		(16)			6.500	6.538	MON	570	6,841	03/13/2002	03/01/2032
31389L-VU-0	FANNIE MAE PN=628927			4	1.A	53,757	102.4540	55,167	53,846	53,698		(6)			6.500	6.537	MON	292	3,500	03/13/2002	04/01/2032
31389R-6E-1	FANNIE MAE PN=633669			4	1.A	43,853	101.7740	43,978	43,211	43,566		(30)			6.000	5.646	MON	216	2,593	07/24/2002	06/01/2032
31389S-4E-1	FANNIE MAE PN=634521			4	1.A	201,136	102.4960	204,972	199,980	200,287		(135)			6.500	6.400	MON	1,083	12,999	04/15/2002	03/01/2032
31389T-GN-6	FANNIE MAE PN=634805			4	1.A	28,628	102.4540	29,378	28,675	28,597		(3)			6.500	6.535	MON	155	1,864	03/13/2002	03/01/2032
31389U-JR-1	FANNIE MAE PN=635772			4	1.A	76,408	102.4540	78,411	76,533	76,333		(8)			6.500	6.528	MON	415	4,975	03/13/2002	04/01/2032
31389U-NS-4	FANNIE MAE PN=635901			4	1.A	182,311	102.5180	187,930	183,314	182,396		13			6.500	6.610	MON	993	11,915	03/20/2002	04/01/2032
31389V-A5-6	FANNIE MAE PN=636428			4	1.A	80,399	99.8840	78,156	78,247	79,475		(95)			7.000	6.395	MON	456	5,477	04/08/2002	04/01/2032
31389V-MK-0	FANNIE MAE PN=636762			4	1.A	167,823	99.7620	162,992	163,381	165,740		(227)			7.000	6.484	MON	953	11,437	04/09/2002	05/01/2032
31389Y-AP-6	FANNIE MAE PN=639114			4	1.A	14,141	100.0530	13,483	13,475	13,930		(24)			7.000	5.604	MON	79	943	12/05/2002	08/01/2032
3138A1-MB-4	FANNIE MAE PN=AH0353			4	1.A	3,182,995	98.5870	3,067,210	3,111,171	3,165,840		(4,893)			4.500	4.160	MON	11,667	140,003	01/18/2011	02/01/2041
3138A2-3A-5	FANNIE MAE PN=AH1692			4	1.A	277,094	96.0340	252,606	263,038	273,939		(1,150)			4.000	3.293	MON	877	10,522	02/23/2012	10/01/2041
3138A2-BX-6	FANNIE MAE PN=AH0953			4	1.A	830,843	98.8460	809,866	819,321	827,887		(845)			4.500	4.289	MON	3,072	36,869	02/22/2011	12/01/2040
3138A2-W3-9	FANNIE MAE PN=AH1565			4	1.A	13,513,233	99.1330	12,398,390	12,506,824	13,321,915		(53,953)			4.500	3.318	MON	46,901	562,807	07/08/2014	12/01/2040
3138A3-6Z-5	FANNIE MAE PN=AH2687			4	1.A	308,287	99.1330	282,813	285,286	303,955		(1,113)			4.500	3.317	MON	1,070	12,838	08/07/2014	01/01/2041
3138A3-MH-7	FANNIE MAE PN=AH2159			4	1.A	503,176	99.1330	492,010	496,313	501,440		(537)			4.500	4.294	MON	1,861	22,334	02/22/2011	03/01/2041
3138A4-D7-7	FANNIE MAE PN=AH2825			4	1.A	517,175	100.1360	487,415	486,753	510,937		(633)			5.000	4.032	MON	2,028	24,338	05/18/2011	03/01/2041

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
3138A5-6D-9	FANNIE MAE PN#AH4467			4	1.A	685,634	96.0350	676,660	704,597	689,406		949			4.000	4.376	MON	2,349	28,184	02/18/2011	01/01/2041
3138A5-6Z-0	FANNIE MAE PN#AH4487			4	1.A	823,077	98.2720	797,638	811,663	820,182		(551)			4.500	4.290	MON	3,044	36,525	02/22/2011	02/01/2041
3138A5-FX-5	FANNIE MAE PN#AH3781			4	1.A	486,494	96.0330	459,367	478,343	484,368		(580)			4.000	3.766	MON	1,594	19,134	08/01/2011	02/01/2041
3138A5-N2-4	FANNIE MAE PN#AH4008			4	1.A	1,127,056	96.0360	1,112,317	1,158,229	1,133,191		1,756			4.000	4.375	MON	3,861	46,329	02/18/2011	03/01/2041
3138A5-RB-0	FANNIE MAE PN#AH4081			4	1.A	584,061	98.5590	568,867	577,184	582,264		(444)			4.500	4.321	MON	2,164	25,973	02/03/2011	02/01/2041
3138A6-CL-2	FANNIE MAE PN#AH4574			4	1.A	1,904,789	99.1330	1,862,519	1,878,808	1,898,218		(1,640)			4.500	4.294	MON	7,046	84,546	02/22/2011	03/01/2041
3138A6-XD-7	FANNIE MAE PN#AH5175			4	1.A	64,368	99.4730	60,147	60,466	61,709		(351)			4.500	2.854	MON	227	2,721	06/02/2011	03/01/2026
3138A7-6E-3	FANNIE MAE PN#AH6268			4	1.A	308,112	98.4430	280,117	284,547	303,731		(1,124)			4.500	3.293	MON	1,067	12,805	06/30/2014	04/01/2041
3138A7-A7-3	FANNIE MAE PN#AH5429			4	1.A	124,783	99.1330	122,245	123,314	124,402		(90)			4.500	4.322	MON	462	5,549	02/03/2011	03/01/2041
3138A7-FZ-6	FANNIE MAE PN#AH5583			4	1.A	1,269,308	98.8460	1,177,891	1,191,643	1,254,560		(4,460)			4.500	3.535	MON	4,469	53,624	11/06/2015	02/01/2041
3138A8-HE-9	FANNIE MAE PN#AH6528			4	1.A	241,282	98.4130	229,510	233,211	239,445		(564)			4.500	3.994	MON	875	10,495	05/18/2011	02/01/2041
3138A8-RL-2	FANNIE MAE PN#AH6790			4	1.A	101,792	98.8460	99,245	100,403	101,440		(104)			4.500	4.294	MON	377	4,518	02/22/2011	03/01/2041
3138A8-YG-5	FANNIE MAE PN#AH7010			4	1.A	1,723,315	99.1330	1,685,072	1,699,809	1,717,370		(1,827)			4.500	4.294	MON	6,374	76,491	02/22/2011	03/01/2041
3138A9-3W-2	FANNIE MAE PN#AH8012			4	1.A	1,021,910	96.0360	1,008,546	1,050,175	1,027,472		1,251			4.000	4.375	MON	3,501	42,007	02/18/2011	03/01/2041
3138A9-4C-5	FANNIE MAE PN#AH8018			4	1.A	2,486,208	98.6110	2,422,416	2,456,538	2,475,233		(2,522)			4.500	4.303	MON	9,212	110,544	02/22/2011	03/01/2036
3138A9-P7-3	FANNIE MAE PN#AH7645			4	1.A	811,470	93.6110	745,301	796,169	807,717		(843)			3.500	3.248	MON	2,322	27,866	11/22/2011	12/01/2041
3138A9-VD-3	FANNIE MAE PN#AH7811			4	1.A	64,276	99.8110	60,265	60,380	61,930		(366)			4.500	2.356	MON	226	2,717	06/02/2011	04/01/2026
3138A9-XH-2	FANNIE MAE PN#AH7879			4	1.A	12,372	99.7140	11,589	11,622	11,876		(66)			4.500	2.829	MON	44	523	06/02/2011	05/01/2026
3138AA-2Y-6	FANNIE MAE PN#AH8890			4	1.A	1,222,469	98.7650	1,115,033	1,128,976	1,205,090		(4,186)			4.500	3.293	MON	4,234	50,804	06/30/2014	04/01/2041
3138AA-4V-0	FANNIE MAE PN#AH8935			4	1.A	873,887	99.1330	812,960	820,070	863,783		(3,286)			4.500	3.531	MON	3,075	36,903	03/27/2014	04/01/2041
3138AA-EP-2	FANNIE MAE PN#AH8241			4	1.A	764,805	98.2710	742,732	755,800	762,466		(707)			4.500	4.322	MON	2,834	34,011	02/03/2011	03/01/2041
3138AA-NP-2	FANNIE MAE PN#AH8497			4	1.A	389,216	98.9890	372,393	376,196	386,270		(896)			4.500	3.994	MON	1,411	16,929	05/18/2011	03/01/2041
3138AA-P3-9	FANNIE MAE PN#AH8541			4	1.A	298,236	98.4130	283,685	288,259	295,978		(585)			4.500	3.994	MON	1,081	12,972	05/18/2011	03/01/2041
3138AA-PJ-4	FANNIE MAE PN#AH8524			4	1.A	1,178,745	99.1320	1,155,068	1,165,181	1,175,185		(851)			4.500	4.325	MON	4,369	52,433	02/03/2011	02/01/2041
3138AA-Q7-9	FANNIE MAE PN#AH8577			4	1.A	1,349,745	98.8460	1,315,667	1,331,028	1,345,024		(1,564)			4.500	4.290	MON	4,991	59,896	02/22/2011	03/01/2041
3138AA-WP-2	FANNIE MAE PN#AH8753			4	1.A	1,245,399	99.1330	1,217,481	1,228,128	1,241,043		(1,398)			4.500	4.290	MON	4,605	55,266	02/22/2011	03/01/2041
3138AB-6R-5	FANNIE MAE PN#AH8879			4	1.A	529,615	98.2710	503,047	511,898	525,627		(1,162)			4.500	3.995	MON	1,920	23,035	05/18/2011	04/01/2041
3138AB-B3-2	FANNIE MAE PN#AH9057			4	1.A	471,821	101.2630	450,205	444,590	466,271		(1,807)			5.000	4.051	MON	1,852	22,230	05/18/2011	04/01/2041
3138AB-BY-4	FANNIE MAE PN#AH9054			4	1.A	11,671,094	99.7680	10,775,262	10,800,319	11,507,920		(50,825)			4.500	3.324	MON	40,501	486,014	05/29/2014	04/01/2041
3138AB-GF-0	FANNIE MAE PN#AH9197			4	1.A	27,704	99.8110	26,003	26,052	26,639		(149)			4.500	2.737	MON	98	1,172	06/02/2011	05/01/2026
3138AB-NJ-4	FANNIE MAE PN#AH9392			4	1.A	12,252	99.8100	11,488	11,509	11,773		(69)			4.500	2.615	MON	43	518	06/02/2011	03/01/2026
3138AC-BD-8	FANNIE MAE PN#AH9935			4	1.A	234,729	99.8110	220,083	220,500	225,653		(588)			4.500	2.667	MON	827	9,923	06/02/2011	05/01/2026
3138AD-5F-8	FANNIE MAE PN#AI0845			4	1.A	1,264,693	96.0350	1,149,358	1,196,811	1,249,563		(4,665)			4.000	3.255	MON	3,989	47,872	01/27/2012	12/01/2041
3138AD-C6-0	FANNIE MAE PN#AI0092			4	1.A	1,302,862	99.1330	1,194,339	1,204,785	1,284,478		(5,995)			4.500	3.314	MON	4,518	54,215	05/30/2014	04/01/2041
3138AD-EA-9	FANNIE MAE PN#AI0128			4	1.A	76,986	96.9280	75,150	77,531	77,050		7			4.000	4.104	MON	258	3,101	03/21/2011	04/01/2041
3138AD-EB-7	FANNIE MAE PN#AI0129			4	1.A	1,182,258	96.0350	1,143,421	1,190,630	1,183,396		178			4.000	4.094	MON	3,969	47,625	03/21/2011	04/01/2041
3138AD-EC-5	FANNIE MAE PN#AI0130			4	1.A	446,531	96.3700	433,369	449,693	446,961		123			4.000	4.094	MON	1,499	17,988	03/21/2011	04/01/2041
3138AD-ED-3	FANNIE MAE PN#AI0131			4	1.A	106,760	97.8060	102,700	105,004	106,306		(123)			4.000	3.770	MON	350	4,200	08/01/2011	04/01/2041
3138AD-EE-1	FANNIE MAE PN#AI0132			4	1.A	253,828	96.3690	246,344	255,626	254,073		70			4.000	4.094	MON	852	10,225	03/21/2011	04/01/2041
3138AD-EF-8	FANNIE MAE PN#AI0133			4	1.A	235,405	96.3690	228,464	237,072	235,631		66			4.000	4.094	MON	790	9,483	03/21/2011	04/01/2041
3138AE-B8-5	FANNIE MAE PN#AI0962			4	1.A	263,039	98.4140	250,208	254,240	261,059		(610)			4.500	3.995	MON	953	11,441	05/18/2011	04/01/2041
3138AE-DM-2	FANNIE MAE PN#AI1007			4	1.A	1,701,847	98.3290	1,552,260	1,578,639	1,678,913		(6,528)			4.500	3.361	MON	5,920	71,039	05/21/2014	05/01/2041
3138AE-YZ-0	FANNIE MAE PN#AI1627			4	1.A	440,437	96.0350	401,518	418,095	435,288		(1,358)			4.000	3.289	MON	1,394	16,724	02/23/2012	05/01/2041
3138AF-GC-8	FANNIE MAE PN#AI1994			4	1.A	346,046	99.8110	324,454	325,069	332,665		(701)			4.500	2.667	MON	1,219	14,628	06/02/2011	05/01/2026
3138AF-RD-4	FANNIE MAE PN#AI2283			4	1.A	371,415	96.3680	365,930	379,722	372,983		443			4.000	4.303	MON	1,266	15,189	04/06/2011	05/01/2041

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
3138AF-RE-2	FANNIE MAE PN#AI2284			4	1.A	75,679	96.3670	74,560	77,371	76,000		84			4.000	4.303	MON	258	3,095	04/06/2011	04/01/2041
3138AF-RF-9	FANNIE MAE PN#AI2285			4	1.A	149,547	98.4150	145,225	147,564	149,054		(143)			4.500	4.299	MON	553	6,640	04/06/2011	05/01/2041
3138AF-RG-7	FANNIE MAE PN#AI2286			4	1.A	186,936	98.0240	180,813	184,458	186,316		(145)			4.500	4.299	MON	692	8,300	04/06/2011	04/01/2041
3138AF-RH-5	FANNIE MAE PN#AI2287			4	1.A	201,691	98.4150	195,863	199,017	201,022		(200)			4.500	4.299	MON	746	8,956	04/06/2011	04/01/2041
3138AF-RK-8	FANNIE MAE PN#AI2289			4	1.A	198,245	98.3290	192,347	195,616	197,587		(176)			4.500	4.299	MON	734	8,803	04/06/2011	04/01/2041
3138AF-RL-6	FANNIE MAE PN#AI2290			4	1.A	375,947	98.4150	365,083	370,963	374,700		(199)			4.500	4.299	MON	1,391	16,693	04/06/2011	04/01/2041
3138AF-RM-4	FANNIE MAE PN#AI2291			4	1.A	210,205	98.4150	204,130	207,418	209,508		(137)			4.500	4.299	MON	778	9,334	04/06/2011	04/01/2041
3138AF-W3-0	FANNIE MAE PN#AI2465			4	1.A	3,004,963	99.1320	2,880,754	2,905,978	2,982,793		(6,095)			4.500	4.003	MON	10,897	130,769	05/20/2011	05/01/2041
3138AH-JA-5	FANNIE MAE PN#AI3856			4	1.A	143,400	96.3710	129,165	134,029	141,655		(571)			4.000	3.044	MON	447	5,361	02/09/2015	09/01/2041
3138AH-T5-5	FANNIE MAE PN#AI4171			4	1.A	335,872	98.4150	320,484	325,645	333,571		(590)			4.500	4.041	MON	1,221	14,654	05/04/2011	05/01/2041
3138AH-T6-3	FANNIE MAE PN#AI4172			4	1.A	187,448	98.4130	178,856	181,740	186,164		(230)			4.500	4.041	MON	682	8,178	05/04/2011	05/01/2041
3138AH-T7-1	FANNIE MAE PN#AI4173			4	1.A	184,870	98.4130	176,396	179,241	183,603		(273)			4.500	4.041	MON	672	8,066	05/04/2011	05/01/2041
3138AH-T8-9	FANNIE MAE PN#AI4174			4	1.A	299,376	98.4150	285,659	290,260	297,325		(527)			4.500	4.041	MON	1,088	13,062	05/04/2011	05/01/2041
3138AH-UB-0	FANNIE MAE PN#AI4177			4	1.A	185,034	97.2410	174,450	179,400	183,766		(348)			4.500	4.041	MON	673	8,073	05/04/2011	05/01/2041
3138AH-XR-2	FANNIE MAE PN#AI4287			4	1.A	314,418	99.1330	288,583	291,107	310,154		(1,385)			4.500	3.332	MON	1,092	13,100	08/05/2014	06/01/2041
3138AK-G5-2	FANNIE MAE PN#AI5619			4	1.A	1,435,330	96.0330	1,354,059	1,409,994	1,428,991		(1,613)			4.000	3.754	MON	4,700	56,400	08/01/2011	07/01/2041
3138AK-GK-9	FANNIE MAE PN#AI5601			4	1.A	1,081,377	96.0350	1,020,169	1,062,289	1,076,602		(1,288)			4.000	3.754	MON	3,541	42,492	08/01/2011	07/01/2041
3138AK-GW-3	FANNIE MAE PN#AI5612			4	1.A	1,451,919	99.1330	1,335,128	1,346,805	1,432,578		(5,660)			4.500	3.364	MON	5,051	60,606	05/21/2014	07/01/2041
3138AM-XW-0	FANNIE MAE PN#AI7892			4	1.A	940,973	99.1330	865,031	872,597	928,390		(3,713)			4.500	3.360	MON	3,272	39,267	05/21/2014	07/01/2041
3138AN-QG-1	FANNIE MAE PN#AI8554			4	1.A	2,716,857	96.0350	2,468,360	2,570,271	2,684,184		(9,847)			4.000	3.251	MON	8,568	102,811	01/27/2012	12/01/2041
3138AN-QP-1	FANNIE MAE PN#AI8561			4	1.A	748,942	96.3440	684,959	710,951	740,590		(2,761)			4.000	3.297	MON	2,370	28,438	02/23/2012	02/01/2042
3138AN-UF-8	FANNIE MAE PN#AI8681			4	1.A	427,856	99.1330	392,217	395,648	421,990		(1,557)			4.500	3.321	MON	1,484	17,804	05/30/2014	09/01/2041
3138AN-ZG-1	FANNIE MAE PN#AI8842			4	1.A	630,264	99.1330	579,399	584,466	621,885		(2,484)			4.500	3.361	MON	2,192	26,301	05/21/2014	08/01/2041
3138AP-G8-5	FANNIE MAE PN#AI9222			4	1.A	288,276	96.3680	267,041	277,105	285,665		(549)			4.000	3.463	MON	924	11,084	09/01/2011	08/01/2041
3138AP-X6-0	FANNIE MAE PN#AI9700			4	1.A	161,136	96.3690	147,408	152,962	159,301		(480)			4.000	3.293	MON	510	6,118	02/23/2012	10/01/2041
3138AR-A7-9	FANNIE MAE PN#AJ0029			4	1.A	1,550,307	96.0350	1,412,685	1,471,010	1,532,348		(5,424)			4.000	3.289	MON	4,903	58,841	01/10/2012	10/01/2041
3138AR-BE-3	FANNIE MAE PN#AJ0036			4	1.A	1,805,745	96.0350	1,643,985	1,711,860	1,786,711		(5,695)			4.000	3.256	MON	5,706	68,474	10/24/2013	10/01/2041
3138AR-FV-1	FANNIE MAE PN#AJ0179			4	1.A	212,832	98.9890	194,961	196,952	209,976		(911)			4.500	3.329	MON	739	8,863	08/07/2014	09/01/2041
3138AR-H5-6	FANNIE MAE PN#AJ0251			4	1.A	641,812	99.1330	597,328	602,552	634,652		(2,383)			4.500	3.544	MON	2,260	27,115	03/13/2014	09/01/2041
3138AR-Z7-2	FANNIE MAE PN#AJ0765			4	1.A	48,065	99.1320	44,093	44,479	47,634		(62)			4.500	2.764	MON	167	2,002	08/07/2014	09/01/2041
3138AT-HM-5	FANNIE MAE PN#AJ2035			4	1.A	400,823	98.5580	365,569	370,918	395,445		(1,468)			4.500	3.329	MON	1,391	16,691	08/07/2014	09/01/2041
3138AU-6N-2	FANNIE MAE PN#AJ3576			4	1.A	146,406	96.3690	133,517	138,548	144,664		(462)			4.000	3.256	MON	462	5,542	01/27/2012	01/01/2042
3138AU-E3-7	FANNIE MAE PN#AJ2853			4	1.A	718,516	96.0330	652,880	679,850	709,943		(1,442)			4.000	3.254	MON	2,266	27,194	01/27/2012	01/01/2042
3138AU-EN-3	FANNIE MAE PN#AJ2840			4	1.A	552,363	96.3680	505,299	524,343	546,170		(1,061)			4.000	3.296	MON	1,748	20,974	02/23/2012	01/01/2042
3138AU-MZ-7	FANNIE MAE PN#AJ3075			4	1.A	1,238,257	96.0350	1,127,166	1,173,703	1,224,001		(4,596)			4.000	3.272	MON	3,912	46,948	04/10/2012	11/01/2041
3138AW-JF-1	FANNIE MAE PN#AJ4761			4	1.A	1,850,311	96.0350	1,691,826	1,761,676	1,830,543		(3,762)			4.000	3.335	MON	5,872	70,467	01/20/2012	12/01/2041
3138AW-MU-4	FANNIE MAE PN#AJ4870			4	1.A	671,825	96.0350	612,505	637,793	664,265		(1,934)			4.000	3.296	MON	2,126	25,512	02/23/2012	12/01/2041
3138AX-GE-5	FANNIE MAE PN#AJ5596			4	1.A	16,168,087	93.6100	14,561,036	15,555,001	16,027,784		(36,162)			3.500	2.995	MON	45,369	544,425	04/10/2012	02/01/2042
3138AY-B3-2	FANNIE MAE PN#AJ6357			4	1.A	312,000	93.6040	284,987	304,460	310,205		(490)			3.500	3.177	MON	888	10,656	12/02/2011	12/01/2041
3138AY-CY-3	FANNIE MAE PN#AJ6386			4	1.A	218,762	93.5570	199,721	213,475	217,503		(357)			3.500	3.177	MON	623	7,472	12/02/2011	12/01/2041
3138AY-TX-7	FANNIE MAE PN#AJ6865			4	1.A	538,719	93.6110	494,791	528,560	536,214		(614)			3.500	3.247	MON	1,542	18,500	11/22/2011	11/01/2041
3138E0-4P-1	FANNIE MAE PN#AJ8029			4	1.A	570,336	96.3680	520,044	539,644	563,531		(1,547)			4.000	3.254	MON	1,799	21,586	01/27/2012	01/01/2042
3138E1-D7-9	FANNIE MAE PN#AJ8225			4	1.A	331,957	93.5520	301,439	322,215	329,691		(528)			3.500	3.108	MON	940	11,278	12/15/2011	01/01/2042
3138E2-6P-5	FANNIE MAE PN#AJ9877			4	1.A	536,433	96.3670	489,126	507,566	530,033		(1,939)			4.000	3.254	MON	1,692	20,303	01/27/2012	01/01/2042
3138E2-DH-5	FANNIE MAE PN#AJ9103			4	1.A	459,077	93.5520	417,409	446,179	456,050		(767)			3.500	3.125	MON	1,301	15,616	01/03/2012	01/01/2042

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
3138E3-CR-2	FANNIE MAE PN=AJ9979			4	1.A	3,269,076	96.0340	2,971,796	3,094,525	3,236,693		(10,725)			4.000	3.239	MON	10,315	123,781	05/22/2014	07/01/2042
3138E4-LJ-8	FANNIE MAE PN=AK0328			4	1.A	317,871	96.2240	290,287	301,679	314,351		(1,303)			4.000	3.290	MON	1,006	12,067	01/06/2012	01/01/2042
3138E4-PK-1	FANNIE MAE PN=AK0425			4	1.A	531,533	96.0350	483,131	503,078	525,224		(1,425)			4.000	3.258	MON	1,677	20,123	01/27/2012	01/01/2042
3138E4-WN-7	FANNIE MAE PN=AK0652			4	1.A	700,684	96.3680	640,982	665,140	692,829		(1,729)			4.000	3.296	MON	2,217	26,606	02/23/2012	01/01/2042
3138E5-4Y-1	FANNIE MAE PN=AK1738			4	1.A	244,055	96.3690	223,263	231,675	241,333		(668)			4.000	3.297	MON	772	9,267	02/23/2012	02/01/2042
3138E5-EP-9	FANNIE MAE PN=AK1041			4	1.A	364,886	96.3700	333,803	346,377	360,796		(1,318)			4.000	3.296	MON	1,155	13,855	02/23/2012	01/01/2042
3138E5-J4-1	FANNIE MAE PN=AK1182			4	1.A	890,556	96.0340	809,572	843,006	880,013		(2,903)			4.000	3.260	MON	2,810	33,720	01/27/2012	01/01/2042
3138E6-NA-0	FANNIE MAE PN=AK2184			4	1.A	673,148	96.3690	615,799	639,002	665,602		(1,702)			4.000	3.296	MON	2,130	25,560	02/23/2012	01/01/2042
3138E8-PK-2	FANNIE MAE PN=AK4025			4	1.A	8,870,155	93.6100	8,057,840	8,607,884	8,809,577		(15,909)			3.500	3.106	MON	25,106	301,276	03/30/2012	02/01/2042
3138E8-W5-7	FANNIE MAE PN=AK4267			4	1.A	149,167	96.3680	136,457	141,600	147,504		(329)			4.000	3.297	MON	472	5,664	02/23/2012	02/01/2042
3138E9-JY-7	FANNIE MAE PN=AK4778			4	1.A	1,490,682	93.6060	1,324,192	1,414,645	1,473,612		(4,499)			3.500	2.820	MON	4,126	49,513	06/01/2012	03/01/2042
3138EC-CK-7	FANNIE MAE PN=AK7273			4	1.A	784,868	96.0350	714,744	744,254	775,987		(2,416)			4.000	3.283	MON	2,481	29,770	01/31/2012	03/01/2042
3138EG-CB-8	FANNIE MAE PN=AL0065			4	1.A	3,899,026	99.1330	3,576,839	3,608,122	3,844,514		(15,936)			4.500	3.324	MON	13,530	162,365	05/29/2014	04/01/2041
3138EG-CG-7	FANNIE MAE PN=AL0070			4	1.A	4,630,196	101.9400	4,271,864	4,190,567	4,543,821		(26,068)			5.000	3.330	MON	17,461	209,528	08/06/2014	07/01/2039
3138EG-WU-4	FANNIE MAE PN=AL0658			4	1.A	5,867,917	99.1330	5,423,815	5,471,251	5,792,572		(23,935)			4.500	3.450	MON	20,517	246,206	10/22/2013	08/01/2041
3138EJ-E3-8	FNMA PN=AL1953			4	1.A	13,552	99.8080	12,602	12,627	13,004		(79)			4.500	2.606	MON	47	568	05/02/2013	01/01/2027
3138EJ-L4-8	FNMA PN=AL2146			4	1.A	88,866	99.1330	81,522	82,235	87,970		(128)			4.500	3.052	MON	308	3,701	08/07/2014	07/01/2042
3138EJ-LZ-9	FNMA PN=AL2143			4	1.A	9,948,248	93.6070	9,072,681	9,692,310	9,895,670		(12,541)			3.500	3.150	MON	28,269	339,231	10/24/2013	07/01/2042
3138EK-Z5-7	FANNIE MAE PN=AL3463			4	1.A	24,580,116	93.6030	22,527,262	24,066,816	24,478,407		(25,571)			3.500	3.219	MON	70,195	842,338	11/01/2013	05/01/2043
3138EL-5S-8	FNMA PN=AL4456			4	1.A	17,000,529	96.0350	15,597,751	16,241,735	16,852,628		(42,700)			4.000	3.367	MON	54,139	649,669	11/14/2013	05/01/2042
3138EL-7C-1	FNMA PN=AL4490			4	1.A	3,153,175	95.8690	2,903,380	3,028,486	3,131,010		(7,589)			4.000	3.452	MON	10,095	121,139	12/03/2013	11/01/2043
3138EL-BL-6	FNMA PN=AL3642			4	1.A	5,610,660	99.0580	5,095,984	5,144,445	5,537,586		(24,803)			4.500	3.203	MON	19,292	231,500	04/15/2015	11/01/2042
3138EL-VQ-3	FNMA PN=AL4222			4	1.A	16,764,782	96.0340	15,395,084	16,030,869	16,629,060		(42,522)			4.000	3.387	MON	53,436	641,235	11/14/2013	03/01/2043
3138EL-WD-1	FNMA PN=AL4243			4	1.A	10,812,826	99.1330	9,988,659	10,076,018	10,679,070		(40,311)			4.500	3.451	MON	37,785	453,421	10/22/2013	04/01/2042
3138EM-Z3-8	FANNIE MAE PN=AL5261			4	1.A	7,963,650	98.3860	7,249,493	7,368,420	7,873,187		(27,536)			4.500	3.361	MON	27,632	331,579	10/01/2014	12/01/2043
3138ER-H9-4	FNMA PN=AL9255			4	1.A	18,775,064	92.8520	16,988,404	18,296,218	18,719,096		(17,686)			3.500	3.158	MON	53,364	640,368	02/07/2017	10/01/2046
3138ER-VB-3	FNMA PN=AL9609			4	1.A	6,235,521	101.2630	5,781,311	5,709,204	6,184,354		(15,788)			5.000	3.593	MON	23,788	285,460	01/31/2017	11/01/2045
3138ET-DN-3	FNMA PN=AL8208			4	1.A	4,071,797	98.2360	3,651,899	3,717,475	4,032,077		(18,151)			4.500	3.181	MON	13,941	167,286	07/06/2016	03/01/2046
3138ET-FY-7	FNMA PN=AL8282			4	1.A	4,490,755	92.9350	4,074,331	4,384,065	4,478,540		(4,680)			3.500	3.177	MON	12,787	153,442	07/07/2017	04/01/2046
3138ET-ZG-4	FNMA PN=AL8842			4	1.A	10,853,385	92.8730	9,562,871	10,296,719	10,783,553		(27,059)			3.500	2.817	MON	30,032	360,385	07/18/2016	05/01/2046
3138LT-H5-0	FANNIE MAE PN=A02951			4	1.A	1,632,977	93.6060	1,444,384	1,543,046	1,613,059		(5,502)			3.500	2.768	MON	4,501	54,007	07/03/2012	05/01/2042
3138LT-HF-8	FANNIE MAE PN=A02929			4	1.A	168,654	89.1450	145,460	163,173	167,369		(338)			3.000	2.587	MON	408	4,895	07/03/2012	04/01/2042
3138LT-JA-7	FANNIE MAE PN=A02956			4	1.A	1,566,736	93.5940	1,386,844	1,481,766	1,547,919		(4,753)			3.500	2.779	MON	4,322	51,862	07/03/2012	05/01/2042
3138LU-2T-1	FANNIE MAE PN=A04385			4	1.A	4,052,825	93.6060	3,679,843	3,931,204	4,032,017		(6,344)			3.500	3.075	MON	11,466	137,592	12/15/2015	06/01/2042
3138M0-BD-1	FANNIE MAE PN=A08135			4	1.A	131,216	98.5580	119,055	120,797	129,629		(491)			4.500	3.247	MON	453	5,436	10/28/2015	08/01/2042
3138M4-L4-2	FANNIE MAE PN=AP1246			4	1.A	170,802	93.4590	150,306	160,825	168,636		(560)			3.500	2.725	MON	469	5,629	07/12/2012	08/01/2042
3138M6-NM-5	FANNIE MAE PN=AP3095			4	1.A	9,824,847	90.9990	8,475,674	9,314,030	9,711,666		(25,496)			3.000	2.343	MON	23,285	279,421	10/12/2012	10/01/2042
3138MA-RC-4	FANNIE MAE PN=AP6782			4	1.A	1,006,032	93.5230	885,266	946,575	993,581		(3,342)			3.500	2.713	MON	2,761	33,130	01/07/2013	10/01/2042
3138MB-JF-4	FANNIE MAE PN=AP7461			4	1.A	7,155,580	91.0010	6,196,960	6,809,772	7,078,002		(17,907)			3.000	2.390	MON	17,024	204,293	09/21/2012	09/01/2042
3138MB-NN-2	FANNIE MAE PN=AP7596			4	1.A	465,471	95.3560	424,804	445,493	453,564		(1,331)			2.500	1.569	MON	928	11,137	10/22/2012	10/01/2027
3138MC-FC-3	FANNIE MAE PN=AP8262			4	1.A	1,259,800	93.5780	1,109,222	1,185,345	1,244,208		(4,222)			3.500	2.713	MON	3,457	41,487	01/07/2013	10/01/2042
3138MK-R9-9	FANNIE MAE PN=A04111			4	1.A	1,573,311	94.9770	1,498,264	1,577,502	1,574,088		123			2.500	2.534	MON	3,286	39,437	09/19/2013	09/01/2028
3138MN-EW-6	FANNIE MAE PN=A06448			4	1.A	318,604	94.9460	289,898	305,329	310,852		(803)			2.500	1.596	MON	636	7,633	12/20/2012	12/01/2027
3138MN-GL-8	FANNIE MAE PN=A06502			4	1.A	1,432,161	95.3660	1,308,938	1,372,541	1,396,974		(4,855)			2.500	1.597	MON	2,859	34,314	11/21/2012	11/01/2027
3138MN-Z2-9	FANNIE MAE PN=A07060			4	1.A	538,913	93.6080	503,561	537,946	538,504		(114)			3.500	3.471	MON	1,569	18,828	06/25/2013	12/01/2042

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
3138MR-Z7-9	FANNIE MAE PN=A09765			4	1.A	482,563	95.3570	440,985	462,457	470,821		(1,675)			2.500	1.596	MON	963	11,561	12/20/2012	12/01/2027
3138MS-BM-0	FANNIE MAE PN=A09943			4	1.A	342,548	93.3540	309,670	331,716	340,369		(544)			3.500	3.076	MON	968	11,610	06/13/2013	01/01/2043
3138WJ-4A-2	FANNIE MAE PN=AR4416			4	1.A	1,391,319	95.2940	1,280,042	1,343,256	1,363,690		(3,665)			2.500	1.749	MON	2,798	33,581	02/19/2013	02/01/2028
3138WJ-EE-3	FANNIE MAE PN=AR3732			4	1.A	2,561,012	95.0830	2,339,497	2,460,478	2,504,115		(8,228)			2.500	1.648	MON	5,126	61,512	04/03/2013	03/01/2028
3138WJ-K4-8	FANNIE MAE PN=AR3914			4	1.A	3,061,992	90.9890	2,873,632	3,158,219	3,078,771		3,895			3.000	3.385	MON	7,896	94,747	07/26/2013	02/01/2043
3138WJ-NC-7	FANNIE MAE PN=AR3986			4	1.A	91,645	93.5190	85,552	91,481	91,589		(7)			3.500	3.460	MON	267	3,202	06/25/2013	04/01/2043
3138WJ4-CR-0	FANNIE MAE PN=AR6379			4	1.A	6,630,652	90.9910	5,827,513	6,404,494	6,581,945		(11,586)			3.000	2.569	MON	16,011	192,135	02/07/2013	02/01/2043
3138WJ7-V8-4	FANNIE MAE PN=AR9638			4	1.A	558,320	95.4020	510,933	535,558	545,556		(1,552)			2.500	1.619	MON	1,116	13,389	04/04/2013	04/01/2028
3138WJ7-VQ-4	FANNIE MAE PN=AR9622			4	1.A	930,077	95.2380	849,548	892,026	908,741		(2,902)			2.500	1.616	MON	1,858	22,301	04/04/2013	04/01/2028
3138WJ9-DK-3	FNMA PN=AS0105			4	1.A	927,686	94.9270	895,313	943,159	934,652		1,152			2.500	2.828	MON	1,965	23,579	09/11/2013	08/01/2028
3138WJ9-GL-8	FNMA PN=AS0202			4	1.A	50,338,516	90.9870	47,296,137	51,981,203	50,617,048		68,740			3.000	3.397	MON	129,953	1,559,436	08/05/2013	08/01/2043
3138WJ9-SW-1	FNMA PN=AS0532			4	1.A	944,573	95.7850	879,842	918,560	939,748		(1,410)			4.000	3.618	MON	3,062	36,742	09/04/2013	09/01/2043
3138WJ9-TE-0	FNMA PN=AS0548			4	1.A	5,181,095	95.8690	4,830,269	5,038,406	5,154,625		(7,693)			4.000	3.618	MON	16,795	201,536	09/04/2013	09/01/2043
3138WJA-2G-1	FNMA PN=AS1674			4	1.A	1,684,326	95.7860	1,531,850	1,599,242	1,669,705		(3,939)			4.000	3.300	MON	5,331	63,970	02/04/2014	02/01/2044
3138WJA-BH-9	FNMA PN=AS0939			4	1.A	791,443	96.2230	721,474	749,794	784,052		(2,354)			4.000	3.271	MON	2,499	29,992	11/04/2013	11/01/2043
3138WJA-KE-6	FNMA PN=AS1192			4	1.A	686,504	96.2020	629,849	654,715	680,899		(2,008)			4.000	3.359	MON	2,182	26,189	11/25/2013	12/01/2043
3138WJA-PA-9	FNMA PN=AS1316			4	1.A	11,534,997	95.7860	10,611,997	11,078,860	11,454,335		(25,745)			4.000	3.453	MON	36,930	443,154	12/03/2013	12/01/2043
3138WJA-SS-7	FNMA PN=AS1428			4	1.A	2,593,317	95.7850	2,395,759	2,501,183	2,577,217		(4,035)			4.000	3.508	MON	8,337	100,047	01/08/2014	01/01/2044
3138WJB-BP-9	FNMA PN=AS1845			4	1.A	801,078	98.2360	721,660	734,618	792,548		(3,498)			4.500	3.206	MON	2,755	33,058	06/21/2016	02/01/2044
3138WJB-CJ-2	FNMA PN=AS1872			4	1.A	823,309	96.0800	751,773	782,445	816,365		(2,227)			4.000	3.313	MON	2,608	31,298	03/04/2014	03/01/2044
3138WJB-LS-2	FNMA PN=AS2136			4	1.A	953,900	95.9720	878,353	915,218	947,355		(2,404)			4.000	3.439	MON	3,051	36,609	03/31/2014	04/01/2044
3138WJB-V5-1	FNMA PN=AS2435			4	1.A	785,082	95.9970	717,981	747,920	780,600		(1,940)			4.000	3.310	MON	2,493	29,917	07/10/2017	05/01/2044
3138WJB-VU-6	FNMA PN=AS2426			4	1.A	861,872	95.7860	786,474	821,074	855,084		(2,316)			4.000	3.345	MON	2,737	32,843	04/30/2014	05/01/2044
3138WJB-Z5-7	FNMA PN=AS2563			4	1.A	1,745,732	95.7850	1,575,758	1,645,098	1,729,177		(5,938)			4.000	3.202	MON	5,484	65,804	06/02/2014	06/01/2044
3138WJC-2S-1	FANNIE MAE PN=AS3484			4	1.A	1,265,840	95.7850	1,138,149	1,188,233	1,253,684		(2,968)			4.000	3.150	MON	3,961	47,529	10/08/2014	10/01/2044
3138WJC-CS-0	FANNIE MAE PN=AS2780			4	1.A	2,081,273	95.7850	1,872,288	1,954,677	2,060,732		(7,339)			4.000	3.157	MON	6,516	78,187	06/27/2014	07/01/2044
3138WJC-KQ-5	FANNIE MAE PN=AS3002			4	1.A	202,931	96.0830	184,257	191,769	201,137		(430)			4.000	3.238	MON	639	7,671	07/25/2014	08/01/2044
3138WJC-S5-3	FANNIE MAE PN=AS3239			4	1.A	1,167,911	95.7850	1,053,383	1,099,736	1,157,064		(2,953)			4.000	3.192	MON	3,666	43,989	09/02/2014	09/01/2044
3138WJC-TU-7	FANNIE MAE PN=AS3262			4	1.A	2,023,665	93.7630	1,884,786	2,010,159	2,016,349		(1,028)			2.500	2.338	MON	4,188	50,254	09/10/2014	09/01/2029
3138WJC-WG-4	FANNIE MAE PN=AS3346			4	1.A	1,503,298	93.7780	1,400,408	1,493,323	1,497,888		(839)			2.500	2.339	MON	3,111	37,333	09/10/2014	09/01/2029
3138WJD-2U-4	FNMA PN=AS4386			4	1.A	429,622	93.3190	380,158	407,375	426,139		(1,263)			3.500	2.813	MON	1,188	14,258	02/06/2015	02/01/2045
3138WJD-EE-7	FNMA PN=AS3732			4	1.A	1,006,903	95.7850	905,532	945,380	997,367		(4,143)			4.000	3.153	MON	3,151	37,815	11/05/2014	11/01/2044
3138WJD-LS-8	FNMA PN=AS3936			4	1.A	847,360	93.1940	757,722	813,059	841,842		(2,029)			3.500	2.963	MON	2,371	28,457	12/08/2014	12/01/2044
3138WJD-TZ-4	FNMA PN=AS4167			4	1.A	1,986,165	95.9100	1,781,089	1,857,042	1,966,613		(7,561)			4.000	3.097	MON	6,190	74,282	01/15/2015	12/01/2044
3138WJE-5A-3	FNMA PN=AS5340			4	1.A	1,004,490	93.1530	910,392	977,309	1,000,443		(1,200)			3.500	3.139	MON	2,850	34,206	06/26/2015	07/01/2045
3138WJE-5K-1	FNMA PN=AS5349			4	1.A	42,116,218	93.0290	38,007,411	40,855,444	41,929,412		(55,822)			3.500	3.102	MON	119,162	1,429,941	06/22/2015	07/01/2045
3138WJE-A6-6	FNMA PN=AS4528			4	1.A	641,473	93.3190	571,642	612,568	637,003		(1,512)			3.500	2.902	MON	1,787	21,440	03/04/2015	03/01/2045
3138WJE-E9-6	FNMA PN=AS4659			4	1.A	13,789,870	93.7700	12,663,637	13,504,999	13,665,732		(21,105)			2.500	2.044	MON	28,135	337,625	03/12/2015	03/01/2030
3138WJE-EU-9	FNMA PN=AS4646			4	1.A	15,135,947	93.1120	13,494,562	14,492,828	15,036,417		(32,789)			3.500	2.936	MON	42,271	507,249	03/03/2015	03/01/2045
3138WJE-HU-6	FNMA PN=AS4742			4	1.A	1,144,381	93.0710	1,009,710	1,084,882	1,135,320		(2,946)			3.500	2.810	MON	3,164	37,971	04/02/2015	04/01/2045
3138WJE-NW-5	FNMA PN=AS4904			4	1.A	1,189,697	93.3610	1,057,507	1,132,707	1,181,114		(3,130)			3.500	2.864	MON	3,304	39,645	04/29/2015	05/01/2045
3138WJE-UP-2	FNMA PN=AS5089			4	1.A	11,547,917	93.7690	10,611,169	11,316,287	11,450,624		(16,484)			2.500	2.057	MON	23,576	282,907	05/14/2015	06/01/2030
3138WJE-V9-7	FNMA PN=AS5139			4	1.A	3,983,383	95.6720	3,664,956	3,830,751	3,923,215		(10,612)			3.000	2.125	MON	9,577	114,923	09/14/2015	06/01/2030
3138WJE-VC-0	FNMA PN=AS5110			4	1.A	899,347	92.9670	801,650	862,295	893,812		(1,782)			3.500	2.953	MON	2,515	30,180	06/02/2015	06/01/2045
3138WJE-VK-2	FNMA PN=AS5117			4	1.A	1,185,552	93.0080	1,079,054	1,160,174	1,182,332		(1,078)			3.500	3.205	MON	3,384	40,606	02/16/2017	06/01/2045

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
3138WE-WD-7	FNMA PN=AS5143			4	1.A	9,094,657	93.7570	8,466,357	9,030,106	9,063,956		(5,122)			2.500	2.329	MON	18,813	225,753	06/10/2015	06/01/2030
3138WE-ZY-8	FNMA PN=AS5258			4	1.A	294,012	96.0120	264,922	275,926	291,564		(912)			4.000	3.133	MON	920	11,037	03/10/2016	01/01/2045
3138WF-FK-7	FNMA PN=AS5569			4	1.A	1,513,313	93.1740	1,353,546	1,452,708	1,504,512		(2,863)			3.500	2.968	MON	4,237	50,845	07/31/2015	08/01/2045
3138WF-SC-1	FNMA PN=AS5914			4	1.A	974,657	92.9350	865,110	930,876	968,481		(2,218)			3.500	2.904	MON	2,715	32,581	09/30/2015	10/01/2045
3138WF-YH-3	FNMA PN=AS6111			4	1.A	3,895,619	95.7840	3,487,780	3,641,297	3,863,117		(14,945)			4.000	3.090	MON	12,138	145,652	03/31/2016	11/01/2045
3138WF-YV-2	FNMA PN=AS6123			4	1.A	1,528,526	92.8310	1,363,962	1,469,295	1,520,236		(3,145)			3.500	2.985	MON	4,285	51,425	11/05/2015	11/01/2045
3138WG-4R-2	FNMA PN=AS7131			4	1.A	1,513,532	89.6160	1,319,664	1,472,576	1,507,907		(1,917)			3.000	2.657	MON	3,681	44,177	05/02/2016	05/01/2046
3138WG-AJ-3	FNMA PN=AS6308			4	1.A	744,028	92.9560	665,518	715,949	740,133		(1,417)			3.500	2.999	MON	2,088	25,058	11/30/2015	12/01/2045
3138WG-AS-3	FNMA PN=AS6316			4	1.A	4,793,361	93.7630	4,437,714	4,732,905	4,769,047		(4,522)			2.500	2.213	MON	9,860	118,323	12/09/2015	12/01/2030
3138WG-AT-1	FNMA PN=AS6317			4	1.A	6,643,503	93.7620	6,146,488	6,555,415	6,608,265		(6,273)			2.500	2.200	MON	13,657	163,886	11/30/2015	12/01/2030
3138WG-AU-8	FNMA PN=AS6318			4	1.A	5,969,739	93.7550	5,523,569	5,891,493	5,938,400		(5,929)			2.500	2.203	MON	12,274	147,287	11/30/2015	12/01/2030
3138WG-DQ-4	FNMA PN=AS6410			4	1.A	5,617,637	93.7620	5,200,777	5,546,785	5,589,378		(4,829)			2.500	2.214	MON	11,556	138,670	12/09/2015	01/01/2031
3138WG-HW-7	FNMA PN=AS6544			4	1.A	7,021,841	93.5150	6,473,918	6,922,865	6,983,164		(6,960)			2.500	2.182	MON	14,423	173,071	01/11/2016	01/01/2031
3138WG-KP-8	FNMA PN=AS6601			4	1.A	986,165	93.1530	873,987	938,227	979,722		(2,342)			3.500	2.855	MON	2,737	32,838	02/03/2016	02/01/2046
3138WG-Q7-2	FNMA PN=AS6777			4	1.A	336,957	93.2770	299,470	321,054	334,860		(882)			3.500	2.873	MON	936	11,237	03/01/2016	03/01/2046
3138WG-WP-5	FNMA PN=AS6953			4	1.A	820,514	92.8310	723,589	779,470	815,166		(2,207)			3.500	2.836	MON	2,273	27,281	04/06/2016	04/01/2046
3138WG-ZN-7	FNMA PN=AS7048			4	1.A	2,368,852	93.5150	2,208,675	2,361,840	2,365,412		(691)			2.500	2.413	MON	4,921	59,046	12/14/2016	04/01/2031
3138WG-ZR-8	FNMA PN=AS7051			4	1.A	379,026	93.5150	356,619	381,350	379,553		112			2.500	2.609	MON	794	9,534	12/15/2016	04/01/2031
3138WH-5K-4	FNMA PN=AS8049			4	1.A	1,858,201	89.6470	1,598,629	1,783,249	1,848,691		(3,032)			3.000	2.490	MON	4,458	53,497	09/23/2016	09/01/2046
3138WH-EB-4	FNMA PN=AS7329			4	1.A	1,435,431	89.3830	1,242,645	1,390,248	1,429,357		(2,231)			3.000	2.602	MON	3,476	41,707	06/03/2016	06/01/2046
3138WH-K3-5	FNMA PN=AS7513			4	1.A	1,105,299	89.5380	951,884	1,063,107	1,099,741		(1,876)			3.000	2.518	MON	2,658	31,893	06/29/2016	07/01/2046
3138WH-QM-7	FNMA PN=AS7659			4	1.A	22,619,089	89.5690	19,536,240	21,811,386	22,513,498		(34,535)			3.000	2.549	MON	54,528	654,341	07/19/2016	08/01/2046
3138WH-QY-1	FNMA PN=AS7670			4	1.A	941,305	89.4760	809,605	904,829	936,543		(1,771)			3.000	2.511	MON	2,262	27,145	08/08/2016	08/01/2046
3138WH-W7-3	FNMA PN=AS7869			4	1.A	3,594,742	95.6600	3,269,993	3,418,349	3,575,888		(7,457)			4.000	3.314	MON	11,395	136,734	05/08/2017	09/01/2046
3138WH-XJ-6	FNMA PN=AS7880			4	1.A	1,787,297	89.4760	1,534,927	1,715,462	1,778,109		(3,121)			3.000	2.493	MON	4,289	51,464	09/08/2016	09/01/2046
3138WJ-BN-7	FNMA PN=AS8144			4	1.A	5,265,100	95.5770	4,759,308	4,979,554	5,236,228		(13,515)			4.000	3.239	MON	16,599	199,182	09/08/2017	10/01/2046
3138WJ-F2-9	FNMA PN=AS8284			4	1.A	3,341,256	89.6000	2,895,587	3,231,682	3,327,597		(3,972)			3.000	2.585	MON	8,079	96,950	11/03/2016	11/01/2046
3138WJ-MQ-8	FNMA PN=AS8466			4	1.A	1,888,755	88.6130	1,674,991	1,890,232	1,888,492		(75)			3.000	3.004	MON	4,726	56,707	11/30/2016	12/01/2046
3138WJ-PM-4	FNMA PN=AS8527			4	1.A	9,805,639	92.8530	8,849,037	9,530,158	9,773,259		(10,816)			3.500	3.126	MON	27,796	333,555	12/07/2016	12/01/2046
3138WJ-UZ-9	FNMA PN=AS8699			4	1.A	7,330,100	95.5210	6,673,331	6,986,245	7,295,060		(17,217)			4.000	3.346	MON	23,287	279,450	07/07/2017	01/01/2047
3138WJ-XC-7	FNMA PN=AS8774			4	1.A	2,245,968	89.5070	2,019,449	2,256,191	2,246,584		199			3.000	3.050	MON	5,640	67,686	02/06/2017	02/01/2047
3138WK-6P-5	FNMA PN=AS9877			4	1.A	353,391	88.8280	310,946	350,055	352,973		(168)			3.000	2.877	MON	875	10,502	06/08/2017	06/01/2047
3138WK-6Y-6	FNMA PN=AS9886			4	1.A	696,660	92.6860	628,520	678,117	694,703		(855)			3.500	3.145	MON	1,978	23,734	07/06/2017	07/01/2047
3138WK-7H-2	FNMA PN=AS9895			4	1.A	1,365,196	92.7480	1,232,491	1,328,860	1,361,362		(1,584)			3.500	3.145	MON	3,876	46,510	07/06/2017	07/01/2047
3138WK-M3-6	FNMA PN=AS9377			4	1.A	1,022,272	92.7170	918,125	990,244	1,018,743		(1,454)			3.500	3.083	MON	2,888	34,658	04/07/2017	04/01/2047
3138WK-M5-1	FNMA PN=AS9379			4	1.A	758,956	92.7060	681,553	735,177	756,336		(1,431)			3.500	3.083	MON	2,144	25,731	04/07/2017	04/01/2047
3138WK-TB-1	FNMA PN=AS9545			4	1.A	724,550	92.6650	652,145	703,766	722,282		(938)			3.500	3.118	MON	2,053	24,632	05/08/2017	05/01/2047
3138WK-TD-7	FNMA PN=AS9547			4	1.A	1,010,034	92.6750	909,199	981,062	1,006,872		(1,319)			3.500	3.118	MON	2,861	34,337	05/08/2017	05/01/2047
3138WM-JH-5	FANNIE MAE PN=AT0263			4	1.A	186,718	95.0660	170,243	179,079	182,399		(640)			2.500	1.613	MON	373	4,477	04/04/2013	03/01/2028
3138WM-Y7-0	FANNIE MAE PN=AT0733			4	1.A	262,899	93.5190	245,419	262,427	262,703		(64)			3.500	3.471	MON	765	9,185	06/25/2013	04/01/2043
3138WP-MP-6	FANNIE MAE PN=AT2165			4	1.A	1,240,145	95.0770	1,175,236	1,236,089	1,236,954		(392)			2.500	2.409	MON	2,575	30,902	06/20/2013	05/01/2028
3138WP-MR-2	FANNIE MAE PN=AT2167			4	1.A	684,840	94.9110	647,863	682,600	683,078		(235)			2.500	2.409	MON	1,422	17,065	06/20/2013	05/01/2028
3138WQ-CK-6	FANNIE MAE PN=AT2773			4	1.A	569,015	95.1320	539,545	567,154	567,551		(238)			2.500	2.409	MON	1,182	14,179	06/20/2013	05/01/2028
3138WR-G2-0	FANNIE MAE PN=AT3816			4	1.A	238,432	93.6020	222,777	238,004	238,255		(50)			3.500	3.471	MON	694	8,330	06/25/2013	04/01/2043
3138WU-UH-4	FANNIE MAE PN=AT6883			4	1.A	1,023,104	95.7830	942,765	984,272	1,015,931		(2,372)			4.000	3.474	MON	3,281	39,371	07/02/2013	08/01/2043

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
3138WU-UT-8	FANNIE MAE PN=AT6893			4	1.A	74,184	97.6430	66,684	68,294	73,518		(106)			4.500	2.971	MON	256	3,073	10/28/2015	09/01/2043
3138WV-CG-4	FANNIE MAE PN=AT7270			4	1.A	2,203,721	93.5990	2,030,615	2,169,484	2,196,807		(1,859)			3.500	3.291	MON	6,328	75,932	09/25/2013	09/01/2043
3138WW-D8-9	FANNIE MAE PN=AT8226			4	1.A	369,096	93.6100	340,143	363,361	367,920		(338)			3.500	3.290	MON	1,060	12,718	09/25/2013	06/01/2043
3138X0-PV-4	FANNIE MAE PN=AU1335			4	1.A	1,026,794	93.4150	951,891	1,018,992	1,025,056		(449)			3.500	3.394	MON	2,972	35,665	02/19/2014	07/01/2043
3138X1-PV-2	FANNIE MAE PN=AU2235			4	1.A	2,885,768	95.8460	2,691,048	2,807,679	2,871,190		(668)			4.000	3.624	MON	9,359	112,307	09/03/2013	08/01/2043
3138X2-WQ-3	FANNIE MAE PN=AU3354			4	1.A	2,145,866	90.9870	2,008,154	2,207,078	2,156,233		2,697			3.000	3.347	MON	5,518	66,212	07/18/2013	07/01/2043
3138X3-HF-2	FANNIE MAE PN=AU3829			4	1.A	12,844,966	96.0370	11,947,622	12,440,645	12,760,849		(20,488)			4.000	3.552	MON	41,469	497,626	08/01/2013	11/01/2041
3138X4-KQ-2	FANNIE MAE PN=AU4802			4	1.A	2,286,395	94.9260	2,205,709	2,323,609	2,302,822		2,393			2.500	2.817	MON	4,841	58,090	09/11/2013	10/01/2028
3138X5-KX-4	FANNIE MAE PN=AU5709			4	1.A	2,340,322	93.3990	2,203,916	2,359,679	2,342,719		679			3.500	3.603	MON	6,882	82,589	09/09/2013	08/01/2043
3138X8-KC-4	FANNIE MAE PN=AU8390			4	1.A	650,242	98.2360	598,819	609,572	643,470		(2,169)			4.500	3.558	MON	2,286	27,431	09/24/2013	09/01/2043
3138XE-ZP-6	FANNIE MAE PN=AV3449			4	1.A	124,567	97.7410	112,086	114,676	123,206		(564)			4.500	3.275	MON	430	5,160	10/28/2015	02/01/2044
3138XK-4C-5	FANNIE MAE PN=AV8018			4	1.A	445,111	98.1370	402,135	409,769	440,247		(1,578)			4.500	3.275	MON	1,537	18,440	10/28/2015	02/01/2044
3138XK-XF-6	FANNIE MAE PN=AV7877			4	1.A	306,458	98.4150	277,653	282,125	303,091		(1,166)			4.500	3.273	MON	1,058	12,696	10/28/2015	01/01/2044
3138XP-ZB-2	FANNIE MAE PN=AW0737			4	1.A	472,954	95.7860	433,224	452,284	469,437		(1,305)			4.000	3.395	MON	1,508	18,091	02/25/2014	03/01/2044
3138XQ-CK-5	FANNIE MAE PN=AW0973			4	1.A	4,153	95.7850	3,766	3,932	4,137		(2)			4.000	2.298	MON	13	157	05/22/2014	05/01/2044
3138XS-P9-2	FANNIE MAE PN=AW3147			4	1.A	185,198	95.6260	166,753	174,381	183,418		(701)			4.000	3.191	MON	581	6,975	06/06/2014	06/01/2044
3138XS-QA-8	FANNIE MAE PN=AW3148			4	1.A	466,414	96.0820	421,965	439,172	461,932		(1,197)			4.000	3.191	MON	1,464	17,567	06/06/2014	06/01/2044
3138XV-AZ-3	FANNIE MAE PN=AW5423			4	1.A	378,037	98.2360	341,881	348,021	374,019		(1,506)			4.500	3.282	MON	1,305	15,661	10/28/2015	07/01/2044
3138XW-NK-0	FANNIE MAE PN=AW6693			4	1.A	160,889	97.0680	143,772	148,114	159,170		(735)			4.500	3.280	MON	555	6,665	10/28/2015	06/01/2044
3138XX-2U-9	FANNIE MAE PN=AW7986			4	1.A	295,459	92.9770	267,744	287,968	294,184		(420)			3.500	3.163	MON	840	10,079	09/24/2014	10/01/2044
3138XX-2V-7	FANNIE MAE PN=AW7987			4	1.A	503,014	92.9870	455,878	490,260	500,843		(525)			3.500	3.163	MON	1,430	17,159	09/24/2014	10/01/2044
3138XX-YH-3	FANNIE MAE PN=AW7911			4	1.A	115,531	93.7480	105,401	112,430	114,992		(120)			3.500	3.144	MON	328	3,935	07/25/2014	08/01/2044
3138XX-YM-2	FANNIE MAE PN=AW7915			4	1.A	940,900	95.7850	850,666	888,099	932,233		(2,006)			4.000	3.224	MON	2,960	35,524	07/25/2014	07/01/2044
3138XY-XQ-2	FANNIE MAE PN=AW8786			4	1.A	4,972,862	95.7850	4,451,316	4,647,195	4,923,029		(18,634)			4.000	3.088	MON	15,491	185,888	02/10/2015	10/01/2044
3138XZ-QS-3	FANNIE MAE PN=AW9464			4	1.A	14,527,252	93.2980	13,173,858	14,120,193	14,458,542		(25,123)			3.500	3.127	MON	41,184	494,207	09/05/2014	09/01/2044
3138XZ-SL-6	FANNIE MAE PN=AW9522			4	1.A	420,805	93.0700	372,688	400,439	417,673		(1,170)			3.500	2.856	MON	1,168	14,015	04/09/2015	02/01/2045
3138Y2-3F-8	FANNIE MAE PN=AX1697			4	1.A	959,737	97.8400	864,448	883,532	949,759		(4,195)			4.500	3.287	MON	3,313	39,759	10/28/2015	11/01/2044
3138Y2-AC-7	FANNIE MAE PN=AX0902			4	1.A	192,849	96.3680	174,412	180,986	191,218		(580)			4.000	3.129	MON	603	7,239	03/10/2016	10/01/2044
3138Y2-QV-8	FANNIE MAE PN=AX1367			4	1.A	245,663	96.5670	218,393	226,157	243,095		(831)			4.500	3.286	MON	848	10,177	10/28/2015	10/01/2044
3138Y4-EV-7	FANNIE MAE PN=AX2847			4	1.A	521,923	92.9660	466,129	501,397	518,524		(1,416)			3.500	2.978	MON	1,462	17,549	10/27/2014	10/01/2044
3138Y4-F3-8	FANNIE MAE PN=AX2885			4	1.A	241,648	93.5890	217,491	232,389	240,132		(489)			3.500	2.992	MON	678	8,134	11/20/2014	11/01/2044
3138Y7-U4-2	FANNIE MAE PN=AX6002			4	1.A	230,601	96.8360	205,574	212,291	228,190		(925)			4.500	3.286	MON	796	9,553	10/28/2015	10/01/2044
3138Y7-U5-9	FANNIE MAE PN=AX6003			4	1.A	226,097	97.1480	202,208	208,144	223,746		(953)			4.500	3.287	MON	781	9,366	10/28/2015	11/01/2044
3138Y8-A4-2	FANNIE MAE PN=AX6326			4	1.A	213,052	93.0700	189,770	203,900	211,586		(344)			3.500	2.931	MON	595	7,136	12/18/2014	01/01/2045
3138Y9-EL-8	FANNIE MAE PN=AX7338			4	1.A	4,351,978	95.7850	3,902,101	4,073,813	4,309,218		(16,759)			4.000	3.109	MON	13,579	162,952	01/16/2015	09/01/2044
3138YB-YB-3	FANNIE MAE PN=AX9705			4	1.A	3,994,683	95.6580	3,689,786	3,857,268	3,940,553		(9,250)			3.000	2.217	MON	9,643	115,718	07/22/2015	07/01/2030
3138YD-BQ-1	FANNIE MAE PN=AY0046			4	1.A	174,068	98.2360	157,420	160,247	172,268		(663)			4.500	3.289	MON	601	7,211	10/28/2015	12/01/2044
3138YE-C5-4	FANNIE MAE PN=AY0991			4	1.A	1,198,939	95.6570	1,098,303	1,148,168	1,178,389		(3,560)			3.000	2.044	MON	2,870	34,445	05/14/2015	05/01/2030
3138YE-NY-9	FANNIE MAE PN=AY1306			4	1.A	3,141,877	93.1110	2,861,934	3,073,680	3,133,174		(3,320)			3.500	3.200	MON	8,965	107,579	03/22/2017	03/01/2045
3138YF-UW-2	FANNIE MAE PN=AY2396			4	1.A	2,607,357	93.3810	2,357,067	2,524,139	2,596,439		(3,918)			3.500	3.062	MON	7,362	88,345	11/17/2016	01/01/2045
3138YK-P4-9	FANNIE MAE PN=AY5842			4	1.A	1,868,120	93.3190	1,658,692	1,777,443	1,854,245		(5,411)			3.500	2.855	MON	5,184	62,211	04/09/2015	03/01/2045
3138YM-5Y-1	FANNIE MAE PN=AY8062			4	1.A	162,735	95.9670	146,479	152,635	161,437		(525)			4.000	3.136	MON	509	6,105	03/09/2016	11/01/2045
3138YN-2E-6	FANNIE MAE PN=AY8872			4	1.A	3,887,313	93.0910	3,438,998	3,694,232	3,857,915		(11,439)			3.500	2.841	MON	10,775	129,298	04/08/2015	04/01/2045
3138YN-N6-0	FANNIE MAE PN=AY8512			4	1.A	766,857	93.0690	689,155	740,478	763,023		(1,179)			3.500	3.041	MON	2,160	25,917	06/22/2015	06/01/2045
3138YN-PC-5	FANNIE MAE PN=AY8518			4	1.A	369,896	89.7290	333,179	371,317	369,993		29			3.000	3.042	MON	928	11,140	06/23/2015	06/01/2045

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
3138YR-5G-9	FANNIE MAE PN=AZ0846			4	1.A	4,050,870	95.7840	3,637,935	3,798,062	4,017,697		(12,809)			4.000	3.127	MON	12,660	151,922	03/09/2016	07/01/2045
3138YU-SF-9	FANNIE MAE PN=AZ3217			4	1.A	725,319	89.7090	642,247	715,923	723,733		(489)			3.000	2.833	MON	1,790	21,478	05/27/2015	06/01/2045
3138YV-D9-7	FANNIE MAE PN=AZ3727			4	1.A	859,282	93.0710	766,163	823,203	854,328		(1,433)			3.500	2.937	MON	2,401	28,812	03/09/2016	07/01/2045
3138YV-DW-6	FANNIE MAE PN=AZ3716			4	1.A	3,283,957	90.4030	2,972,511	3,288,067	3,283,593		(93)			3.000	3.010	MON	8,220	98,642	06/04/2015	06/01/2045
3138YV-DX-4	FANNIE MAE PN=AZ3717			4	1.A	29,273,624	89.8700	26,332,893	29,301,094	29,269,055		(1,197)			3.000	3.006	MON	73,253	879,033	06/04/2015	06/01/2045
3138YV-EC-9	FANNIE MAE PN=AZ3730			4	1.A	5,509,398	92.9560	4,937,138	5,311,263	5,480,557		(8,961)			3.500	3.022	MON	15,491	185,894	08/07/2015	08/01/2045
3138YV-EV-7	FANNIE MAE PN=AZ3747			4	1.A	20,301,732	92.9460	18,250,142	19,635,209	20,208,913		(28,387)			3.500	3.064	MON	57,269	687,233	12/04/2015	12/01/2045
3138YV-FB-0	FANNIE MAE PN=AZ3761			4	1.A	26,822,758	89.7090	23,531,139	26,230,522	26,738,118		(27,343)			3.000	2.719	MON	65,576	786,916	03/08/2016	02/01/2046
3138YV-FH-7	FANNIE MAE PN=AZ3767			4	1.A	4,054,757	92.9150	3,597,174	3,871,467	4,030,118		(8,192)			3.500	2.900	MON	11,292	135,501	02/05/2016	02/01/2046
3138YX-D3-6	FANNIE MAE PN=AZ5521			4	1.A	185,739	89.6110	167,017	186,380	185,777		12			3.000	3.037	MON	466	5,591	06/23/2015	07/01/2045
3138YX-D4-4	FANNIE MAE PN=AZ5522			4	1.A	312,084	90.9980	284,970	313,161	312,148		18			3.000	3.037	MON	783	9,395	06/23/2015	07/01/2045
3138YX-D5-1	FANNIE MAE PN=AZ5523			4	1.A	182,286	93.6110	165,393	176,682	181,456		(240)			3.500	3.091	MON	515	6,184	06/23/2015	07/01/2045
3138YX-Q6-5	FANNIE MAE PN=AZ5876			4	1.A	192,125	96.0810	172,494	179,530	190,510		(628)			4.000	3.083	MON	598	7,181	05/03/2016	09/01/2045
3138YX-RY-3	FANNIE MAE PN=AZ5902			4	1.A	1,997,259	95.7850	1,799,218	1,878,392	1,981,538		(6,173)			4.000	3.171	MON	6,261	75,136	01/08/2016	09/01/2045
3138YX-TA-3	FANNIE MAE PN=AZ5944			4	1.A	2,560,383	95.7840	2,306,142	2,407,648	2,540,287		(7,951)			4.000	3.171	MON	8,025	96,306	01/08/2016	10/01/2045
31390F-AN-9	FANNIE MAE PN=644513			4	1.A	27,484	99.9040	26,182	26,207	26,970		(53)			7.000	5.949	MON	153	1,835	12/05/2002	05/01/2032
31390F-CP-2	FANNIE MAE PN=644578			4	1.A	89,441	101.8910	87,339	85,718	87,834		(159)			7.000	6.141	MON	500	6,000	10/08/2002	05/01/2032
31390F-GV-5	FANNIE MAE PN=644712			4	1.A	53,299	103.1960	54,173	52,495	52,927		(38)			6.500	6.150	MON	284	3,412	05/09/2002	05/01/2032
31390H-KJ-3	FANNIE MAE PN=646597			4	1.A	13,167	101.8030	12,781	12,555	12,930		(25)			7.000	5.907	MON	73	879	12/05/2002	06/01/2032
31390H-P2-5	FANNIE MAE PN=646741			4	1.A	25,960	99.8950	24,713	24,739	25,547		(46)			7.000	5.699	MON	144	1,732	12/09/2002	07/01/2032
31390H-P5-8	FANNIE MAE PN=646744			4	1.A	8,106	102.6220	8,029	7,824	8,011		(11)			6.500	5.518	MON	42	509	11/06/2002	08/01/2032
31390J-GY-1	FANNIE MAE PN=647415			4	1.A	28,802	102.4540	28,451	27,770	28,411		(41)			6.500	5.647	MON	150	1,805	11/20/2002	10/01/2032
31390L-TF-3	FANNIE MAE PN=649550			4	1.A	148,364	102.4540	146,269	142,765	145,810		(557)			6.500	5.802	MON	773	9,280	11/08/2002	08/01/2032
31390P-DT-1	FANNIE MAE PN=651814			4	1.A	248,094	102.6440	248,594	242,190	245,256		(403)			6.500	6.064	MON	1,312	15,742	07/30/2002	08/01/2032
31390R-EW-9	FANNIE MAE PN=653649			4	1.A	74,766	102.9360	74,123	72,009	73,734		(110)			6.500	5.592	MON	390	4,681	11/07/2002	08/01/2032
31390R-FG-3	FANNIE MAE PN=653667			4	1.A	12,522	102.4540	12,382	12,086	12,391		(15)			6.500	5.363	MON	65	786	11/06/2002	08/01/2032
31390R-MW-0	FANNIE MAE PN=653873			4	1.A	63,689	102.4540	62,970	61,461	62,738		(94)			6.500	5.778	MON	333	3,995	12/03/2002	08/01/2032
31390R-XU-2	FANNIE MAE PN=654191			4	1.A	27,480	102.4540	27,169	26,519	27,212		(32)			6.500	5.285	MON	144	1,724	12/03/2002	10/01/2032
31390S-GQ-8	FANNIE MAE PN=654607			4	1.A	71,025	102.4610	70,238	68,551	70,075		(100)			6.500	5.665	MON	371	4,456	11/06/2002	08/01/2032
31390S-JW-2	FANNIE MAE PN=654677			4	1.A	1,016,563	103.4130	1,019,248	985,609	1,002,140		585			6.000	5.446	MON	4,928	59,137	11/07/2002	09/01/2032
31390T-L9-8	FANNIE MAE PN=655652			4	1.A	206,353	102.6740	206,829	201,442	203,992		(240)			6.500	6.064	MON	1,091	13,094	07/30/2002	08/01/2032
31390T-ND-7	FANNIE MAE PN=655688			4	1.A	208,081	102.6740	208,561	203,130	205,701		(323)			6.500	6.064	MON	1,100	13,203	07/30/2002	08/01/2032
31390T-NS-4	FANNIE MAE PN=655701			4	1.A	46,245	102.4540	46,182	45,076	45,855		(45)			6.500	5.735	MON	244	2,930	07/30/2002	08/01/2032
31390U-RW-8	FANNIE MAE PN=656701			4	1.A	120,889	102.4700	119,164	116,292	118,793		(302)			6.500	5.796	MON	630	7,559	11/08/2002	08/01/2032
31390U-UT-1	FANNIE MAE PN=656794			4	1.A	21,233	101.5060	20,918	20,608	20,981		(26)			6.000	5.332	MON	103	1,236	12/10/2002	09/01/2032
31391A-X6-1	FANNIE MAE PN=661401			4	1.A	243,805	101.6630	242,925	238,951	241,418		(296)			6.000	5.639	MON	1,195	14,337	09/10/2002	09/01/2032
31391A-Z4-4	FANNIE MAE PN=661463			4	1.A	219,611	101.6620	218,248	214,680	217,245		(318)			6.000	5.593	MON	1,073	12,881	09/09/2002	10/01/2032
31391B-WJ-2	FANNIE MAE PN=662249			4	1.A	24,649	102.6110	24,419	23,797	24,352		(32)			6.500	5.579	MON	129	1,547	11/15/2002	10/01/2032
31391C-3M-5	FANNIE MAE PN=663304			4	1.A	76,265	102.6220	75,572	73,641	75,315		(103)			6.500	5.618	MON	399	4,787	12/03/2002	09/01/2032
31391E-3P-4	FANNIE MAE PN=665106			4	1.A	128,244	100.5230	127,995	127,329	127,732		(90)			5.500	5.370	MON	584	7,003	07/28/2005	09/01/2033
31391F-PW-2	FANNIE MAE PN=665637			4	1.A	179,636	103.1420	178,880	173,431	176,825		(527)			6.500	5.862	MON	939	11,273	11/15/2002	10/01/2032
31391H-YX-6	FANNIE MAE PN=667726			4	1.A	81,866	101.5060	79,675	78,493	80,577		(129)			6.000	5.103	MON	392	4,710	05/09/2003	03/01/2033
31391J-5F-3	FANNIE MAE PN=668746			4	1.A	56,101	102.4540	55,492	54,163	55,325		(79)			6.500	5.735	MON	293	3,521	11/15/2002	10/01/2032
31391T-6K-9	FANNIE MAE PN=676874			4	1.A	223,961	100.4830	227,567	226,473	224,628		121			5.500	5.697	MON	1,038	12,456	09/03/2003	01/01/2033
31392D-UF-7	FANNIEMAE WHOLE LOAN FNW SERIES 2002-W4 CLASS A4			4	1.A	3,285,910	101.7810	3,327,174	3,268,947	3,280,975		9,059			6.250	6.163	MON	17,026	204,309	04/01/2009	05/25/2042

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
31392G-EK-7	FANNIE MAE GTD PTC SERIES 2002-90 CLASS A			4	1.A	1,402,851	103.7070	1,400,163	1,350,112	1,388,255		18,673			6.500	5.835	MON	7,313	87,757	10/18/2002	06/25/2042
31392J-AQ-2	FANNIEMAE WHOLE LOAN FNW SERIES 2003-W2 CLASS 2A9			4	1.A	3,135,733	100.6770	3,178,822	3,157,440	3,140,223		515			5.900	6.019	MON	15,524	186,289	09/18/2008	07/25/2042
31392R-3W-9	FREDDIE MAC FHR SERIES 2471 CLASS EJ			4	1.A	1,617,631	102.7660	1,638,309	1,594,216	1,608,520		(1,126)			6.000	5.688	MON	7,971	95,653	11/26/2008	07/15/2032
31392W-7B-0	FHLMC STRUCTURED PASS THROUGH STRUCTURED PASS THRU CTF SER T			4	1.A	695,418	102.3350	679,995	664,479	683,537		(3,100)			6.500	6.188	MON	3,599	43,191	10/16/2002	09/25/2043
31395E-Z3-4	FREDDIE MAC FHR SERIES 2835 CLASS JZ			4	1.A	1,484,937	100.0960	1,395,347	1,394,010	1,458,733		(3,070)			5.000	3.645	MON	5,808	69,700	06/23/2010	08/15/2034
31395P-PP-1	FREDDIE MAC 2948 PY			4	1.A	5,981,195	101.9810	6,002,173	5,885,555	5,945,113		(2,190)			5.500	5.166	MON	26,975	323,706	03/04/2005	03/15/2035
31396L-HR-4	FANNIE MAE FNR 2006-101 AJ			4	1.A	269,906	100.3040	277,936	277,093	271,938		121			5.000	5.508	MON	1,155	13,855	10/20/2006	10/25/2036
31397U-6G-9	FANNIE MAE FNR SERIES 2011-62 CLASS LA			4	1.A	1,358,109	98.4680	1,262,862	1,282,511	1,325,524		(3,398)			4.500	3.384	MON	4,809	57,713	05/26/2011	01/25/2032
31400F-W8-6	FANNIE MAE PN-686571			4	1.A	264,760	100.8140	261,441	259,330	262,208		(368)			5.500	5.138	MON	1,189	14,263	04/22/2003	04/01/2033
31400J-P4-5	FANNIE MAE PN-689043			4	1.A	249,787	100.5280	248,870	247,563	248,568		(159)			5.500	5.342	MON	1,135	13,616	11/13/2003	06/01/2033
31400J-QS-1	FANNIE MAE PN-689065			4	1.A	319,646	101.0760	320,208	316,799	318,086		(162)			5.500	5.342	MON	1,452	17,424	11/13/2003	06/01/2033
31400Q-ZM-8	FANNIE MAE PN-694748			4	1.A	558,487	101.9870	561,209	550,275	554,406		(563)			5.500	5.241	MON	2,522	30,265	03/25/2003	04/01/2033
31400R-AY-7	FANNIE MAE PN-694923			4	1.A	53,180	100.2680	52,600	52,459	52,902		(30)			5.500	5.140	MON	240	2,885	03/25/2003	04/01/2033
31400R-CK-5	FANNIE MAE PN-694974			4	1.A	607,526	102.2330	612,668	599,286	603,365		(549)			5.500	5.261	MON	2,747	32,961	03/25/2003	04/01/2033
31400T-5X-1	FANNIE MAE PN-697562			4	1.A	245,897	100.4740	249,282	248,106	246,396		70			5.500	5.657	MON	1,137	13,646	08/05/2003	06/01/2033
31400W-QH-6	FANNIE MAE PN-699856			4	1.A	262,443	101.8650	263,711	258,883	260,645		(273)			5.500	5.261	MON	1,187	14,239	03/25/2003	04/01/2033
31400W-RY-8	FANNIE MAE PN-699903			4	1.A	321,952	101.2050	320,597	316,780	319,423		(309)			5.500	5.217	MON	1,452	17,423	04/07/2003	04/01/2033
31401A-LH-8	FANNIE MAE PN-702428			4	1.A	708,812	102.5190	711,765	694,276	701,980		(981)			5.500	5.138	MON	3,182	38,185	04/22/2003	04/01/2033
31401A-P4-3	FANNIE MAE PN-702543			4	1.A	107,966	100.0690	108,584	108,509	108,040		(1)			5.000	5.080	MON	452	5,425	07/17/2003	06/01/2033
31401A-PQ-4	FANNIE MAE PN-702531			4	1.A	370,564	100.8730	375,677	372,426	370,815		(11)			5.000	5.080	MON	1,552	18,621	07/17/2003	06/01/2033
31401A-PR-2	FANNIE MAE PN-702532			4	1.A	577,249	101.4090	588,324	580,150	577,641		(11)			5.000	5.080	MON	2,417	29,007	07/17/2003	06/01/2033
31401A-PU-5	FANNIE MAE PN-702535			4	1.A	671,904	102.1240	689,624	675,281	672,358		(17)			5.000	5.080	MON	2,814	33,764	07/17/2003	07/01/2033
31401A-PW-1	FANNIE MAE PN-702537			4	1.A	398,219	100.8720	403,710	400,220	398,487		(10)			5.000	5.080	MON	1,668	20,011	07/17/2003	07/01/2033
31401H-3K-6	FANNIE MAE PN-709202			4	1.A	411,650	103.1270	426,188	413,265	411,687		5			5.500	5.568	MON	1,894	22,730	08/28/2003	07/01/2033
31401H-Q4-7	FANNIE MAE PN-708875			4	1.A	515,073	102.2460	530,288	518,639	515,712		80			5.500	5.621	MON	2,377	28,525	09/04/2003	06/01/2033
31401H-YK-2	FANNIE MAE PN-709114			4	1.A	500,422	101.8380	511,618	502,384	500,466		7			5.500	5.568	MON	2,303	27,631	08/28/2003	06/01/2033
31401J-QS-0	FANNIE MAE PN-709765			4	1.A	733,350	102.9230	743,174	722,068	727,945		(637)			5.500	5.228	MON	3,309	39,714	11/19/2003	07/01/2033
31401K-2M-6	FANNIE MAE PN-710980			4	1.A	51,182	100.2680	51,781	51,642	51,274		9			5.500	5.673	MON	237	2,840	08/05/2003	06/01/2033
31401K-U4-5	FANNIE MAE PN-710803			4	1.A	154,872	100.3360	156,320	155,797	155,009		20			5.500	5.604	MON	714	8,569	08/05/2003	05/01/2033
31401K-US-2	FANNIE MAE PN-710793			4	1.A	67,815	100.2680	68,656	68,473	67,944		14			5.500	5.698	MON	314	3,766	07/31/2003	05/01/2033
31401K-VF-9	FANNIE MAE PN-710814			4	1.A	80,841	100.2680	81,845	81,626	81,016		17			5.500	5.679	MON	374	4,489	07/31/2003	06/01/2033
31401K-Z5-7	FANNIE MAE PN-710964			4	1.A	162,182	100.3550	164,220	163,639	162,511		53			5.500	5.657	MON	750	9,000	08/05/2003	06/01/2033
31401K-ZE-8	FANNIE MAE PN-710941			4	1.A	122,157	100.3470	123,682	123,255	122,405		34			5.500	5.657	MON	565	6,779	08/05/2003	06/01/2033
31401L-6Y-4	FANNIE MAE PN-711987			4	1.A	220,903	101.9460	223,595	219,327	220,015		(104)			5.500	5.370	MON	1,005	12,063	07/28/2005	08/01/2033
31401L-JA-2	FANNIE MAE PN-711357			4	1.A	1,434,613	102.1230	1,438,105	1,408,209	1,421,606		(1,920)			5.000	4.697	MON	5,868	70,411	05/08/2003	05/01/2033
31401L-SW-4	FANNIE MAE PN-711633			4	1.A	430,003	100.8720	451,973	448,066	436,517		1,111			5.000	5.682	MON	1,867	22,403	08/05/2003	08/01/2033
31401N-2Y-4	FANNIE MAE PN-713691			4	1.A	152,338	100.3480	153,856	153,322	152,498		17			5.500	5.612	MON	703	8,433	09/04/2003	08/01/2033
31401N-4C-0	FANNIE MAE PN-713719			4	1.A	95,349	100.2680	96,244	95,987	95,458		15			5.500	5.616	MON	440	5,279	09/04/2003	08/01/2033
31401N-4D-8	FANNIE MAE PN-713720			4	1.A	70,639	100.2680	71,287	71,096	70,711		7			5.500	5.615	MON	326	3,910	09/04/2003	08/01/2033
31401P-D5-0	FANNIE MAE PN-713924			4	1.A	439,936	101.6570	450,606	443,261	440,589		103			5.500	5.632	MON	2,032	24,379	08/05/2003	06/01/2033
31401W-D7-1	FANNIE MAE PN-720226			4	1.A	223,632	100.4750	222,694	221,641	222,549		(171)			5.500	5.342	MON	1,016	12,190	11/13/2003	07/01/2033
31401W-V3-0	FANNIE MAE PN-720734			4	1.A	300,021	101.0000	300,114	297,143	298,487		(195)			5.500	5.330	MON	1,362	16,343	10/31/2003	07/01/2033
31401W-ZL-6	FANNIE MAE PN-720847			4	1.A	58,780	100.2680	59,510	59,351	58,914		13			5.500	5.671	MON	272	3,264	07/31/2003	06/01/2033
31401W-ZT-9	FANNIE MAE PN-720854			4	1.A	101,653	100.3030	102,950	102,639	101,887		32			5.500	5.669	MON	470	5,645	07/31/2003	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-AX-5	FANNIE MAE PN=721022			4	1.A	84,243	100.2680	83,607	83,383	83,799		(72)			5.500	5.319	MON	382	4,586	10/31/2003	09/01/2033
31401X-FC-6	FANNIE MAE PN=721163			4	1.A	58,745	99.7650	57,085	57,219	58,141		(59)			5.000	4.450	MON	238	2,861	06/09/2003	06/01/2033
31401X-GV-3	FANNIE MAE PN=721212			4	1.A	1,050,528	101.5460	1,039,166	1,023,345	1,037,756		(1,773)			5.000	4.575	MON	4,264	51,167	06/09/2003	06/01/2033
31401X-HF-7	FANNIE MAE PN=721230			4	1.A	311,073	100.8730	305,669	303,024	307,291		(516)			5.000	4.575	MON	1,263	15,151	06/06/2003	06/01/2033
31401X-K2-2	FANNIE MAE PN=721313			4	1.A	51,373	100.4160	51,920	51,704	51,412		4			5.500	5.636	MON	237	2,844	09/04/2003	06/01/2033
31401X-S6-5	FANNIE MAE PN=721541			4	1.A	355,998	101.2020	362,771	358,462	356,437		70			5.500	5.620	MON	1,643	19,716	09/04/2003	07/01/2033
31401X-UD-7	FANNIE MAE PN=721580			4	1.A	156,450	100.3780	158,128	157,533	156,642		35			5.500	5.620	MON	722	8,664	09/04/2003	07/01/2033
31402A-6H-4	FANNIE MAE PN=723672			4	1.A	649,536	102.6180	657,500	640,726	645,252		(604)			5.500	5.260	MON	2,937	35,240	12/31/2003	08/01/2033
31402A-C2-0	FANNIE MAE PN=722889			4	1.A	241,158	100.4940	243,797	242,598	241,368		26			5.500	5.604	MON	1,112	13,343	08/05/2003	07/01/2033
31402A-CX-2	FANNIE MAE PN=722886			4	1.A	223,344	100.5330	226,714	225,512	223,856		67			5.500	5.669	MON	1,034	12,403	07/31/2003	07/01/2033
31402A-DL-7	FANNIE MAE PN=722907			4	1.A	46,337	100.2680	46,912	46,787	46,416		9			5.500	5.713	MON	214	2,573	07/31/2003	07/01/2033
31402A-DM-5	FANNIE MAE PN=722908			4	1.A	157,533	100.3440	159,019	158,474	157,670		20			5.500	5.604	MON	726	8,716	08/05/2003	07/01/2033
31402A-TS-5	FANNIE MAE PN=723361			4	1.A	430,982	101.9370	436,771	428,471	429,439		(168)			5.500	5.397	MON	1,964	23,566	10/21/2003	10/01/2033
31402A-V4-5	FANNIE MAE PN=723435			4	1.A	79,173	99.8360	79,441	79,571	79,216		4			5.000	5.089	MON	332	3,979	07/17/2003	07/01/2033
31402D-CU-2	FANNIE MAE PN=725583			4	1.A	829,018	98.6270	886,927	899,274	855,555		4,331			4.500	5.765	MON	3,372	40,467	06/10/2004	12/01/2033
31402D-TE-0	FANNIE MAE PN=726049			4	1.A	212,808	100.5390	215,233	214,079	212,993		14			5.500	5.604	MON	981	11,774	08/05/2003	07/01/2033
31402D-UW-8	FANNIE MAE PN=726097			4	1.A	28,064	100.2680	28,412	28,337	28,121		6			5.500	5.687	MON	130	1,559	07/31/2003	07/01/2033
31402D-W3-0	FANNIE MAE PN=726166			4	1.A	296,573	101.0080	301,636	298,626	296,938		55			5.500	5.620	MON	1,369	16,424	09/04/2003	07/01/2033
31402G-L4-3	FANNIE MAE PN=728547			4	1.A	438,892	101.9010	451,183	442,766	439,751		145			5.500	5.654	MON	2,029	24,352	08/06/2003	07/01/2033
31402G-SW-4	FANNIE MAE PN=728733			4	1.A	2,547,631	102.1220	2,708,332	2,652,056	2,585,478		6,118			5.000	5.666	MON	11,050	132,603	08/05/2003	07/01/2033
31402H-KE-0	FANNIE MAE PN=729393			4	1.A	257,055	98.6120	276,846	280,743	266,224		1,412			4.500	5.880	MON	1,053	12,633	05/11/2004	08/01/2033
31402J-2G-1	FANNIE MAE PN=730775			4	1.A	821,314	102.1230	873,130	854,978	833,436		1,901			5.000	5.665	MON	3,562	42,749	08/05/2003	08/01/2033
31402J-4B-0	FANNIE MAE PN=730818			4	1.A	139,348	101.9120	142,928	140,247	139,494		22			5.500	5.612	MON	643	7,714	09/04/2003	08/01/2033
31402J-EM-5	FANNIE MAE PN=730140			4	1.A	213,498	100.5390	215,154	214,001	213,390		(13)			5.500	5.540	MON	981	11,770	08/20/2003	08/01/2033
31402J-EN-3	FANNIE MAE PN=730141			4	1.A	182,229	100.3800	183,352	182,658	182,135		(8)			5.500	5.540	MON	837	10,046	08/20/2003	07/01/2033
31402J-YX-9	FANNIE MAE PN=730726			4	1.A	1,228,705	102.1220	1,306,210	1,279,068	1,246,840		2,897			5.000	5.665	MON	5,329	63,953	08/05/2003	08/01/2033
31402K-3V-4	FANNIE MAE PN=731712			4	1.A	396,235	100.8720	416,479	412,879	402,237		992			5.000	5.682	MON	1,720	20,644	08/05/2003	08/01/2033
31402K-3X-0	FANNIE MAE PN=731714			4	1.A	699,925	101.9060	743,227	729,326	710,528		1,664			5.000	5.682	MON	3,039	36,466	08/05/2003	08/01/2033
31402L-V7-4	FANNIE MAE PN=732438			4	1.A	420,250	101.8950	426,548	418,615	419,037		(219)			5.500	5.430	MON	1,919	23,024	10/15/2003	08/01/2033
31402Q-A4-3	FANNIE MAE PN=734527			4	1.A	286,878	100.7940	289,842	287,559	286,734		(18)			5.500	5.541	MON	1,318	15,816	08/20/2003	08/01/2033
31402R-CG-2	FANNIE MAE PN=735471			4	1.A	525,012	106.1740	537,926	506,646	518,236		(1,371)			6.500	5.852	MON	2,744	32,932	03/29/2005	10/01/2034
31402T-JK-2	FANNIE MAE PN=737466			4	1.A	630,143	102.5720	640,446	624,387	627,075		(457)			5.500	5.338	MON	2,862	34,341	11/04/2003	09/01/2033
31402T-NJ-0	FANNIE MAE PN=737593			4	1.A	107,760	100.3210	107,685	107,341	107,451		(35)			5.500	5.430	MON	492	5,904	10/15/2003	09/01/2033
31402T-PR-0	FANNIE MAE PN=737632			4	1.A	367,809	100.9660	370,378	366,834	366,924		(120)			5.500	5.453	MON	1,681	20,176	08/20/2003	09/01/2033
31402T-S4-8	FANNIE MAE PN=737739			4	1.A	705,812	102.9150	720,644	700,232	702,707		(444)			5.500	5.360	MON	3,209	38,513	10/30/2003	09/01/2033
31402V-CG-3	FANNIE MAE PN=739071			4	1.A	460,044	101.9250	472,146	463,229	460,604		78			5.500	5.620	MON	2,123	25,478	09/04/2003	09/01/2033
31402V-FK-1	FANNIE MAE PN=739170			4	1.A	170,963	100.3700	172,269	171,634	170,978		2			5.500	5.568	MON	787	9,440	08/28/2003	09/01/2033
31402V-LP-3	FANNIE MAE PN=739334			4	1.A	840,784	103.1190	873,010	846,604	841,807		157			5.500	5.620	MON	3,880	46,563	09/04/2003	09/01/2033
31402V-PU-8	FANNIE MAE PN=739435			4	1.A	636,755	102.5650	658,956	642,477	638,014		197			5.500	5.656	MON	2,945	35,336	09/04/2003	10/01/2033
31402V-VK-3	FANNIE MAE PN=739618			4	1.A	219,447	100.5520	218,406	217,207	218,288		(165)			5.500	5.319	MON	996	11,946	10/31/2003	09/01/2033
31402W-AG-3	FANNIE MAE PN=739907			4	1.A	252,699	101.0020	254,238	251,716	251,974		(114)			5.500	5.430	MON	1,154	13,845	10/15/2003	09/01/2033
31402W-RM-2	FANNIE MAE PN=740392			4	1.A	7,562	100.2680	7,522	7,502	7,529		(3)			5.500	5.354	MON	34	413	10/30/2003	07/01/2033
31402X-LA-2	FANNIE MAE PN=741121			4	1.A	168,780	103.0980	172,767	167,575	168,106		(80)			5.500	5.370	MON	768	9,217	07/28/2005	09/01/2033
31402X-LB-0	FANNIE MAE PN=741122			4	1.A	149,688	102.7700	155,388	151,200	150,048		50			5.500	5.675	MON	693	8,316	07/31/2003	09/01/2033
31403A-SX-4	FANNIE MAE PN=743134			4	1.A	204,089	100.5170	203,113	202,068	203,042		(151)			5.500	5.325	MON	926	11,114	11/05/2003	10/01/2033

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
31403A-UR-4	FANNIE MAE PN=743192			4	1.A	292,409	100.9010	291,941	289,335	290,836		(249)			5.500	5.317	MON	1,326	15,913	09/24/2003	10/01/2033
31403A-YM-1	FANNIE MAE PN=743316			4	1.A	440,774	101.8410	444,444	436,410	438,514		(309)			5.500	5.325	MON	2,000	24,003	11/05/2003	10/01/2033
31403B-BH-5	FNMA PN=743540			4	1.A	494,390	102.2830	500,670	489,495	491,854		(367)			5.500	5.325	MON	2,244	26,922	11/05/2003	10/01/2033
31403B-E6-6	FNMA PN=743657			4	1.A	142,752	100.3750	141,869	141,339	142,025		(133)			5.500	5.325	MON	648	7,774	11/05/2003	11/01/2033
31403B-F2-4	FNMA PN=743685			4	1.A	108,409	100.3200	108,282	107,937	108,083		(53)			5.500	5.423	MON	495	5,937	10/15/2003	11/01/2033
31403B-JQ-7	FNMA PN=743771			4	1.A	289,578	101.0160	289,624	286,711	288,103		(200)			5.500	5.325	MON	1,314	15,769	11/05/2003	11/01/2033
31403B-KM-4	FNMA PN=743800			4	1.A	381,111	101.2430	382,027	377,337	379,169		(240)			5.500	5.325	MON	1,729	20,754	11/05/2003	11/01/2033
31403B-LN-1	FNMA PN=743833			4	1.A	346,988	101.2120	347,716	343,553	345,221		(296)			5.500	5.325	MON	1,575	18,895	11/05/2003	11/01/2033
31403B-LU-5	FNMA PN=743839			4	1.A	411,634	102.1720	405,007	396,398	405,393		(724)			6.000	5.326	MON	1,982	23,784	01/30/2004	11/01/2033
31403B-MV-2	FNMA PN=743872			4	1.A	315,433	100.5270	313,955	312,310	313,826		(244)			5.500	5.325	MON	1,431	17,177	10/31/2003	11/01/2033
31403B-NS-8	FNMA PN=743901			4	1.A	157,080	100.3710	156,102	155,525	156,280		(110)			5.500	5.325	MON	713	8,554	10/31/2003	11/01/2033
31403B-NT-6	FNMA PN=743902			4	1.A	484,712	101.4300	485,573	478,728	481,793		(444)			5.500	5.282	MON	2,194	26,330	10/29/2003	11/01/2033
31403B-PM-9	FNMA PN=743928			4	1.A	232,794	100.5510	231,759	230,489	231,608		(153)			5.500	5.325	MON	1,056	12,677	10/31/2003	11/01/2033
31403D-T8-2	FANNIE MAE PN=745875			4	1.A	859,108	104.5850	890,291	851,260	856,082		(631)			6.500	6.336	MON	4,611	55,332	06/26/2007	09/01/2036
31403G-Q4-7	FANNIE MAE PN=748475			4	1.A	138,832	100.3470	138,084	137,607	138,177		(116)			5.500	5.344	MON	631	7,568	10/23/2003	10/01/2033
31403H-BP-4	FANNIE MAE PN=748946			4	1.A	261,092	101.9770	256,244	251,276	257,130		(254)			6.000	5.317	MON	1,256	15,077	02/04/2004	01/01/2034
31403H-E8-9	FANNIE MAE PN=749059			4	1.A	488,967	101.9130	492,625	483,378	486,193		(351)			5.500	5.298	MON	2,215	26,586	11/25/2003	11/01/2033
31403H-UY-4	FANNIE MAE PN=749499			4	1.A	615,911	102.8320	628,346	611,042	613,238		(389)			5.500	5.360	MON	2,801	33,607	10/23/2003	11/01/2033
31403J-4J-2	FANNIE MAE PN=750625			4	1.A	30,775	102.6300	27,924	27,209	29,736		(132)			6.500	3.623	MON	147	1,769	08/01/2011	10/01/2033
31403J-6Y-7	FANNIE MAE PN=750687			4	1.A	362,039	101.8760	355,580	349,032	356,699		(761)			6.000	5.346	MON	1,745	20,942	12/17/2003	11/01/2033
31403J-UQ-7	FANNIE MAE PN=750391			4	1.A	73,208	101.5500	72,529	71,422	72,517		(69)			6.000	5.489	MON	357	4,285	10/29/2003	11/01/2033
31403K-BB-8	FANNIE MAE PN=750734			4	1.A	137,804	100.3420	136,906	136,440	137,102		(146)			5.500	5.325	MON	625	7,504	11/05/2003	11/01/2033
31403M-UK-3	FANNIE MAE PN=753086			4	1.A	151,652	102.1670	153,808	150,546	151,040		(38)			6.000	5.869	MON	753	9,033	05/20/2004	12/01/2033
31403M-YD-5	FANNIE MAE PN=753208			4	1.A	6,058	97.9890	6,299	6,428	6,143		10			4.500	6.037	MON	24	289	02/15/2007	01/01/2034
31403N-5K-9	FNMA PN=754250			4	1.A	565,237	102.8620	560,526	544,930	556,957		(988)			6.000	5.347	MON	2,725	32,696	12/17/2003	12/01/2033
31403N-6G-7	FNMA PN=754271			4	1.A	345,605	101.1950	345,417	341,338	343,538		(311)			5.500	5.282	MON	1,564	18,774	11/26/2003	12/01/2033
31403N-A6-4	FNMA PN=753429			4	1.A	619,139	102.9270	633,204	615,198	616,811		(327)			5.500	5.387	MON	2,820	33,836	11/13/2003	11/01/2033
31403N-AR-8	FNMA PN=753416			4	1.A	183,804	101.5660	179,975	177,200	181,093		(385)			6.000	5.346	MON	886	10,632	12/17/2003	11/01/2033
31403N-UG-0	FNMA PN=753983			4	1.A	466,154	101.9060	466,797	458,066	462,495		(490)			5.500	5.194	MON	2,099	25,194	01/07/2004	12/01/2033
31403N-VN-4	FNMA PN=754021			4	1.A	293,653	101.2020	292,027	288,559	291,349		(255)			5.500	5.194	MON	1,323	15,871	01/07/2004	12/01/2033
31403Q-4J-6	FANNIE MAE PN=755125			4	1.A	135,822	100.3340	134,282	133,835	134,889		(121)			5.500	5.242	MON	613	7,361	01/07/2004	11/01/2033
31403Q-4K-3	FANNIE MAE PN=755126			4	1.A	216,861	100.5470	214,858	213,689	215,372		(212)			5.500	5.242	MON	979	11,753	01/07/2004	11/01/2033
31403Q-4U-1	FANNIE MAE PN=755135			4	1.A	181,237	100.3130	179,145	178,586	179,993		(146)			5.500	5.242	MON	819	9,822	01/07/2004	11/01/2033
31403Q-MH-0	FANNIE MAE PN=754660			4	1.A	79,695	100.4160	78,856	78,529	79,194		(49)			5.500	5.204	MON	360	4,319	01/07/2004	11/01/2033
31403R-QH-4	FANNIE MAE PN=755656			4	1.A	7,112	100.2680	6,927	6,908	7,052		(7)			5.500	4.693	MON	32	380	03/15/2004	12/01/2033
31403S-B4-7	FANNIE MAE PN=756159			4	1.A	1,245,195	103.1500	1,264,658	1,226,038	1,236,287		(1,208)			5.500	5.228	MON	5,619	67,432	01/06/2004	11/01/2033
31403S-B7-0	FANNIE MAE PN=756162			4	1.A	139,405	100.3170	137,716	137,281	138,415		(144)			5.500	5.231	MON	629	7,550	01/06/2004	11/01/2033
31403S-BX-3	FANNIE MAE PN=756154			4	1.A	348,007	102.6600	348,550	339,519	344,376		(376)			6.000	5.558	MON	1,698	20,371	10/29/2003	11/01/2033
31403S-C6-1	FANNIE MAE PN=756193			4	1.A	130,009	100.2730	128,299	127,950	129,063		(139)			5.500	5.220	MON	586	7,037	01/07/2004	12/01/2033
31403U-6Z-9	FANNIE MAE PN=758788			4	1.A	488,974	102.8520	494,194	480,490	485,136		(575)			5.500	5.194	MON	2,202	26,427	01/07/2004	12/01/2033
31403V-ND-7	FANNIE MAE PN=759188			4	1.A	352,961	102.8340	348,532	338,927	347,334		(583)			6.000	5.276	MON	1,695	20,336	02/13/2004	01/01/2034
31403V-Q8-5	FANNIE MAE PN=759279			4	1.A	554,775	102.2830	559,744	547,250	551,237		(533)			5.500	5.261	MON	2,508	30,099	12/31/2003	01/01/2034
31403V-YR-4	FANNIE MAE PN=759520			4	1.A	664,582	103.1130	674,728	654,358	659,891		(645)			5.500	5.229	MON	2,999	35,990	01/07/2004	01/01/2034
31403Y-B4-4	FANNIE MAE PN=761559			4	1.A	500,892	101.4310	500,782	493,717	497,533		(460)			5.500	5.247	MON	2,263	27,154	01/06/2004	12/01/2033
31404A-JJ-4	FANNIE MAE PN=762665			4	1.A	152,121	101.5320	152,240	149,943	151,134		(116)			6.000	5.740	MON	750	8,997	05/20/2004	02/01/2034

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
31404A-JW-5	FANNIE MAE PN=762677			4	1.A	97,773	101.5060	97,824	96,372	97,138		(88)			6.000	5.740	MON	482	5,782	05/20/2004	02/01/2034
31404B-TQ-5	FANNIE MAE PN=763859			4	1.A	296,731	98.4940	312,815	317,598	304,531		474			4.500	5.548	MON	1,191	14,292	05/04/2004	02/01/2034
31404G-2H-3	FANNIE MAE PN=768576			4	1.A	148,082	101.5270	148,190	145,961	147,121		(135)			6.000	5.740	MON	730	8,758	05/20/2004	02/01/2034
31404J-T2-1	FANNIE MAE PN=770169			4	1.A	298,023	101.9760	299,559	293,754	296,116		(239)			6.000	5.741	MON	1,469	17,625	05/20/2004	04/01/2034
31404K-SH-6	FANNIE MAE PN=771020			4	1.A	34,866	99.7400	32,315	32,400	34,227		(82)			5.000	3.147	MON	135	1,620	08/01/2011	04/01/2034
31404P-4R-9	FANNIE MAE PN=774932			4	1.A	218,906	101.6760	219,387	215,771	217,515		(220)			6.000	5.741	MON	1,079	12,946	05/20/2004	05/01/2034
31404Q-HZ-5	FANNIE MAE PN=775248			4	1.A	18,180	101.7180	18,222	17,914	18,083		(10)			6.000	5.649	MON	90	1,075	05/26/2004	05/01/2034
31404Q-P3-7	FANNIE MAE PN=775442			4	1.A	139,506	100.4030	141,260	140,693	139,743		37			5.500	5.648	MON	645	7,738	04/29/2004	05/01/2034
31404R-3T-2	FANNIE MAE PN=776710			4	1.A	1,024,166	103.0980	1,067,234	1,035,165	1,026,591		386			5.500	5.690	MON	4,745	56,934	09/27/2006	05/01/2034
31404R-3V-7	FANNIE MAE PN=776712			4	1.A	78,986	101.5060	79,040	77,867	78,512		(46)			6.000	5.724	MON	389	4,672	06/09/2004	05/01/2034
31404U-SR-2	FANNIE MAE PN=779128			4	1.A	472,256	102.6000	478,110	465,994	469,450		(396)			6.000	5.761	MON	2,330	27,960	05/20/2004	06/01/2034
31404U-Z6-0	FANNIE MAE PN=779365			4	1.A	425,138	102.7320	430,895	419,436	422,590		(391)			6.000	5.758	MON	2,097	25,166	05/25/2004	06/01/2034
31404V-J4-1	FANNIE MAE PN=779783			4	1.A	151,827	101.5410	151,888	149,583	150,851		(155)			6.000	5.733	MON	748	8,975	06/09/2004	07/01/2034
31404X-M9-2	FANNIE MAE PN=781684			4	1.A	776,973	102.1230	800,283	783,646	778,354		261			5.000	5.138	MON	3,265	39,182	05/03/2005	05/01/2035
31404X-MB-7	FANNIE MAE PN=781654			4	1.A	765,071	102.1220	783,541	767,259	764,937		(26)			5.000	5.045	MON	3,197	38,363	02/01/2005	02/01/2035
31404X-P3-2	FANNIE MAE PN=781742			4	1.A	84,613	101.8050	84,729	83,227	84,052		(54)			5.500	5.189	MON	381	4,577	02/15/2006	09/01/2034
31405B-K6-7	FANNIE MAE PN=784317			4	1.A	8,509	101.7770	8,615	8,464	8,493		(2)			6.000	5.798	MON	42	508	02/15/2006	10/01/2034
31405C-J9-1	FANNIE MAE PN=785188			4	1.A	410,223	101.9310	424,210	416,173	411,765		194			5.500	5.753	MON	1,907	22,890	06/10/2004	06/01/2034
31405C-U7-2	FANNIE MAE PN=785506			4	1.A	193,968	101.7630	183,377	180,200	189,703		(798)			5.000	3.650	MON	751	9,010	07/30/2013	06/01/2034
31405E-5Y-7	FANNIE MAE PN=787563			4	1.A	144,939	104.7020	148,324	141,663	143,799		(223)			6.500	6.070	MON	767	9,208	07/03/2008	03/01/2035
31405E-LU-7	FANNIE MAE PN=787039			4	1.A	369,415	102.1720	372,262	364,348	367,162		(340)			6.000	5.753	MON	1,822	21,861	06/10/2004	06/01/2034
31405E-PL-3	FANNIE MAE PN=787127			4	1.A	162,507	100.8730	166,027	164,590	163,076		76			5.000	5.208	MON	686	8,230	08/19/2004	05/01/2034
31405F-ZC-9	FANNIE MAE PN=788339			4	1.A	235,119	100.3770	232,017	231,146	233,432		(291)			5.500	5.201	MON	1,059	12,713	10/14/2004	08/01/2034
31405H-J6-6	FANNIE MAE PN=789685			4	1.A	138,536	103.4350	136,268	131,743	136,010		(435)			6.500	5.590	MON	714	8,563	09/24/2004	07/01/2034
31405N-QX-6	FANNIE MAE PN=794370			4	1.A	490,365	102.7700	484,929	471,859	483,373		(875)			6.000	5.314	MON	2,359	28,312	09/13/2004	09/01/2034
31405P-FG-0	FANNIE MAE PN=794967			4	1.A	514,518	102.9080	531,224	516,212	514,450		(10)			5.500	5.557	MON	2,366	28,392	11/30/2006	10/01/2034
31405P-XT-2	FANNIE MAE PN=795490			4	1.A	536,874	102.1150	538,221	527,073	532,783		(527)			5.500	5.178	MON	2,416	28,989	10/13/2004	09/01/2034
31405Q-RC-4	FANNIE MAE PN=796183			4	1.A	52,830	99.6840	53,212	53,380	52,947		12			5.000	5.187	MON	222	2,669	12/30/2004	11/01/2034
31405R-6W-1	FANNIE MAE PN=797485			4	1.A	91,091	99.4510	91,843	92,350	91,384		29			5.000	5.248	MON	385	4,617	03/08/2005	03/01/2035
31405R-GN-0	FANNIE MAE PN=796805			4	1.A	124,278	101.5100	121,393	119,588	122,506		(234)			6.000	5.314	MON	598	7,175	09/13/2004	09/01/2034
31405R-P2-6	FANNIE MAE PN=797041			4	1.A	144,489	100.4180	146,952	146,341	144,991		168			5.000	5.207	MON	610	7,317	08/19/2004	06/01/2034
31405R-T3-0	FANNIE MAE PN=797170			4	1.A	67,008	102.2910	67,540	66,028	66,689		(34)			5.500	5.122	MON	303	3,632	11/19/2004	10/01/2034
31405S-DG-6	FANNIE MAE PN=797603			4	1.A	431,921	100.8730	445,223	441,369	434,569		524			5.000	5.355	MON	1,839	22,069	08/05/2005	07/01/2035
31405S-DH-4	FANNIE MAE PN=797604			4	1.A	22,547	102.1220	21,397	20,952	22,183		(46)			5.000	3.162	MON	87	1,048	08/01/2011	07/01/2035
31405S-DS-0	FANNIE MAE PN=797613			4	1.A	43,234	101.5060	43,654	43,006	43,140		(10)			6.000	5.850	MON	215	2,580	12/02/2005	07/01/2035
31405S-EA-8	FANNIE MAE PN=797629			4	1.A	456,887	100.4540	466,468	464,360	458,848		382			5.000	5.264	MON	1,935	23,218	08/03/2005	08/01/2035
31405S-EB-6	FANNIE MAE PN=797630			4	1.A	92,103	101.4080	90,316	89,062	91,190		(103)			5.000	4.334	MON	371	4,453	04/01/2009	08/01/2035
31405U-WG-0	FANNIE MAE PN=799947			4	1.A	109,921	100.3270	110,644	110,283	109,907		(3)			5.500	5.557	MON	505	6,066	11/30/2006	11/01/2034
31405X-CN-1	FANNIE MAE PN=802077			4	1.A	233,550	100.2290	236,375	235,835	234,083		101			5.000	5.158	MON	983	11,792	12/30/2004	11/01/2034
31405X-LX-9	FANNIE MAE PN=802342			4	1.A	316,493	100.6390	320,216	318,183	316,715		40			5.000	5.085	MON	1,326	15,909	12/07/2004	12/01/2034
31405X-TE-3	FANNIE MAE PN=802549			4	1.A	13,881	100.1580	14,411	14,388	13,998		13			5.000	5.819	MON	60	719	02/15/2006	11/01/2034
31406A-BJ-0	FANNIE MAE PN=803841			4	1.A	806,452	102.1240	833,610	816,273	808,957		475			5.000	5.197	MON	3,401	40,814	12/28/2004	12/01/2034
31406A-DB-5	FANNIE MAE PN=803898			4	1.A	339,632	101.0250	339,874	336,426	338,148		(173)			5.500	5.333	MON	1,542	18,503	04/29/2005	01/01/2035
31406A-ZM-7	FANNIE MAE PN=804548			4	1.A	108,827	100.1200	110,076	109,944	109,092		58			5.000	5.165	MON	458	5,497	12/30/2004	12/01/2034
31406B-FJ-4	FANNIE MAE PN=804869			4	1.A	397,679	100.8730	403,674	400,180	398,089		81			5.000	5.100	MON	1,667	20,009	12/10/2004	01/01/2035

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
31406B-HU-7	FANNIE MAE PN-804943			4	1.A	72,866	99.2960	73,847	74,371	73,244		38			5.000	5.388	MON	310	3,719	04/06/2005	01/01/2035
31406B-WY-2	FANNIE MAE PN-805363			4	1.A	882,736	102.1210	920,076	900,966	888,021		1,034			5.000	5.335	MON	3,754	45,048	04/06/2005	01/01/2035
31406D-GZ-3	FANNIE MAE PN-806716			4	1.A	398,145	102.8750	395,920	384,856	393,233		(715)			6.000	5.394	MON	1,924	23,091	01/20/2005	01/01/2035
31406D-NM-4	FANNIE MAE PN-806896			4	1.A	229,671	99.8730	231,733	232,028	230,230		106			5.000	5.165	MON	967	11,601	12/30/2004	12/01/2034
31406E-NU-4	FANNIE MAE PN-807803			4	1.A	549	100.4160	566	564	552					5.500	6.165	MON	3	31	02/15/2006	03/01/2035
31406E-SP-0	FANNIE MAE PN-807926			4	1.A	135,450	100.3370	134,541	134,089	134,901		(90)			5.000	4.812	MON	559	6,705	08/01/2011	12/01/2034
31406E-TN-4	FANNIE MAE PN-807957			4	1.A	990,396	102.1220	1,017,213	996,077	991,223		158			5.000	5.091	MON	4,150	49,804	01/14/2005	01/01/2035
31406E-TR-5	FANNIE MAE PN-807960			4	1.A	785,101	102.1220	806,486	789,728	785,800		123			5.000	5.094	MON	3,291	39,486	01/14/2005	01/01/2035
31406E-UX-0	FANNIE MAE PN-807998			4	1.A	555,793	101.4080	565,873	558,016	555,918		23			5.000	5.063	MON	2,325	27,901	01/18/2005	01/01/2035
31406E-VY-7	FANNIE MAE PN-808031			4	1.A	400,729	100.8720	405,299	401,796	400,631		(19)			5.000	5.041	MON	1,674	20,090	02/02/2005	02/01/2035
31406E-YC-2	FANNIE MAE PN-808107			4	1.A	444,210	100.8720	453,971	450,046	445,704		236			5.000	5.212	MON	1,875	22,502	03/08/2005	03/01/2035
31406E-YH-1	FANNIE MAE PN-808112			4	1.A	213,426	103.4500	223,302	215,855	213,939		83			5.500	5.701	MON	989	11,872	11/08/2006	03/01/2035
31406F-C9-0	FANNIE MAE PN-808396			4	1.A	283,898	100.8730	287,049	284,565	283,797		(18)			5.000	5.036	MON	1,186	14,228	02/01/2005	02/01/2035
31406F-DA-6	FANNIE MAE PN-808397			4	1.A	253,628	100.8720	256,491	254,273	253,555		(13)			5.000	5.039	MON	1,059	12,714	02/01/2005	02/01/2035
31406F-DK-4	FANNIE MAE PN-808406			4	1.A	213,014	100.0330	214,475	214,404	213,248		50			5.000	5.105	MON	893	10,720	09/02/2005	01/01/2035
31406G-6E-4	FANNIE MAE PN-810069			4	1.A	217,773	99.8260	221,795	222,182	219,032		240			5.000	5.328	MON	926	11,109	03/10/2005	03/01/2035
31406G-NS-4	FANNIE MAE PN-809601			4	1.A	128,927	100.1560	129,391	129,189	128,867		(16)			5.000	5.031	MON	538	6,460	02/01/2005	02/01/2035
31406G-V6-3	FANNIE MAE PN-809837			4	1.A	583,579	102.5520	575,698	561,371	576,058		(1,396)			5.500	4.798	MON	2,573	30,876	08/01/2011	03/01/2035
31406G-YL-7	FANNIE MAE PN-809915			4	1.A	101,464	100.3370	103,867	103,518	102,050		109			5.000	5.328	MON	431	5,176	03/10/2005	03/01/2035
31406H-UH-8	FANNIE MAE PN-810684			4	1.A	279,888	100.6390	283,114	281,316	280,059		34			5.000	5.081	MON	1,172	14,066	01/13/2005	01/01/2035
31406J-DZ-3	FANNIE MAE PN-811120			4	1.A	198,585	100.5010	197,512	196,527	197,662		(143)			5.500	5.317	MON	901	10,809	04/29/2005	02/01/2035
31406K-5R-7	FANNIE MAE PN-812756			4	1.A	631,411	102.1240	653,812	640,214	633,738		416			5.000	5.226	MON	2,668	32,011	03/08/2005	01/01/2035
31406K-6D-7	FANNIE MAE PN-812768			4	1.A	266,469	100.4090	271,289	270,184	267,445		202			5.000	5.225	MON	1,126	13,509	03/08/2005	02/01/2035
31406K-HX-1	FANNIE MAE PN-812146			4	1.A	947	100.2680	978	975	954		1			5.500	6.108	MON	4	54	02/15/2006	03/01/2035
31406K-LZ-1	FANNIE MAE PN-812244			4	1.A	745	100.4170	758	755	747					5.500	5.783	MON	3	41	02/15/2006	03/01/2035
31406K-MZ-0	FANNIE MAE PN-812276			4	1.A	59,335	100.4170	57,286	57,048	58,761		(70)			5.500	4.540	MON	261	3,138	04/01/2009	05/01/2035
31406M-3R-5	FANNIE MAE PN-814508			4	1.A	155,633	99.9850	158,760	158,784	156,532		154			5.000	5.328	MON	662	7,939	03/14/2005	03/01/2035
31406M-XL-5	FANNIE MAE PN-814383			4	1.A	282,592	100.8720	290,827	288,313	284,225		290			5.000	5.328	MON	1,201	14,416	03/10/2005	03/01/2035
31406N-2W-3	FANNIE MAE PN-815389			4	1.A	195,544	100.1570	196,411	196,103	195,509		(6)			5.000	5.045	MON	817	9,805	02/03/2005	02/01/2035
31406N-2X-1	FANNIE MAE PN-815390			4	1.A	404,763	100.6390	408,514	405,921	404,692		(14)			5.000	5.045	MON	1,691	20,296	02/03/2005	02/01/2035
31406N-PW-8	FANNIE MAE PN-815037			4	1.A	973,370	103.4700	1,006,046	972,307	971,858		(254)			5.500	5.480	MON	4,456	53,477	04/08/2005	04/01/2035
31406P-CP-2	FANNIE MAE PN-815578			4	1.A	5,553	102.0130	5,749	5,636	5,566		1			5.500	5.873	MON	26	310	02/15/2006	03/01/2035
31406P-DW-6	FANNIE MAE PN-815617			4	1.A	258,144	102.0850	256,454	251,216	255,621		(266)			6.000	5.513	MON	1,256	15,073	05/23/2005	05/01/2035
31406P-GH-6	FANNIE MAE PN-815700			4	1.A	4,296	100.5780	4,396	4,371	4,309		2			5.500	5.923	MON	20	240	02/15/2006	03/01/2035
31406P-GZ-6	FANNIE MAE PN-815716			4	1.A	296,873	100.6400	301,553	299,635	297,477		120			5.000	5.150	MON	1,248	14,982	04/28/2005	04/01/2035
31406P-HF-9	FANNIE MAE PN-815730			4	1.A	118,795	100.1580	120,642	120,452	119,228		80			5.000	5.225	MON	502	6,023	03/08/2005	03/01/2035
31406Q-HR-1	FANNIE MAE PN-816640			4	1.A	115,212	101.5060	113,904	112,214	114,099		(193)			6.000	5.528	MON	561	6,733	04/21/2005	03/01/2035
31406Q-HY-6	FANNIE MAE PN-816647			4	1.A	46,134	101.5060	45,610	44,933	45,834		(33)			6.000	5.244	MON	225	2,696	04/21/2005	04/01/2035
31406T-A4-3	FANNIE MAE PN-819127			4	1.A	161,551	99.9790	165,129	165,164	162,592		174			5.000	5.362	MON	688	8,258	04/07/2005	04/01/2035
31406T-FN-6	FANNIE MAE PN-819273			4	1.A	108,648	100.3030	110,078	109,746	108,860		41			5.500	5.677	MON	503	6,036	10/04/2006	08/01/2035
31406T-ZQ-7	FANNIE MAE PN-819851			4	1.A	231,838	102.9500	232,678	226,011	229,690		(147)			6.000	5.543	MON	1,130	13,561	06/29/2005	04/01/2035
31406U-LX-4	FANNIE MAE PN-820342			4	1.A	17,027	102.1220	16,191	15,855	16,762		(33)			5.000	3.231	MON	66	793	08/01/2011	09/01/2035
31406U-RE-0	FANNIE MAE PN-820485			4	1.A	131,227	101.5160	129,868	127,929	130,020		(176)			6.000	5.543	MON	640	7,676	06/29/2005	05/01/2035
31406U-UL-0	FANNIE MAE PN-820587			4	1.A	142,637	99.9790	143,923	143,953	142,923		50			5.000	5.148	MON	600	7,198	05/02/2005	04/01/2035
31406V-R5-7	FANNIE MAE PN-821408			4	1.A	11,919	101.5060	11,287	11,120	11,724		(25)			6.000	4.304	MON	56	667	08/01/2011	05/01/2035

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
31406X-CX-8	FNMA PN-822786			4	1.A	277,334	100.6410	284,876	283,062	278,963		244			5.000	5.335	MON	1,179	14,153	04/06/2005	04/01/2035
31406X-CY-6	FNMA PN-822787			4	1.A	307,651	101.7650	319,547	314,004	309,458		353			5.000	5.335	MON	1,308	15,700	04/06/2005	04/01/2035
31406X-FS-6	FNMA PN-822877			4	1.A	81,835	100.5280	79,097	78,681	81,038		(98)			5.500	4.546	MON	361	4,327	04/01/2009	05/01/2035
31406X-LP-5	FNMA PN-823034			4	1.A	169,002	102.2030	168,200	164,575	167,385		(198)			6.000	5.525	MON	823	9,875	02/15/2006	05/01/2035
31406X-Q5-4	FNMA PN-823176			4	1.A	66,732	101.5060	67,275	66,277	66,577		(18)			6.000	5.783	MON	331	3,977	12/06/2005	05/01/2035
31406X-VY-5	FNMA PN-823331			4	1.A	2,669,034	102.1240	2,724,021	2,667,366	2,665,457		(38)			5.000	4.988	MON	11,114	133,368	06/28/2005	07/01/2035
31406Y-XD-7	FANNIE MAE PN-824276			4	1.A	230	101.5490	223	220	228					6.000	4.605	MON	1	13	02/15/2006	06/01/2035
31407A-3R-0	FANNIE MAE PN-825308			4	1.A	88,759	103.4090	88,248	85,339	87,642		(201)			5.500	4.786	MON	391	4,694	04/01/2009	05/01/2035
31407A-6K-2	FANNIE MAE PN-825374			4	1.A	85,890	101.7750	85,438	83,948	85,290		(63)			6.000	5.491	MON	420	5,037	09/09/2005	07/01/2035
31407B-VR-7	FANNIE MAE PN-826024			4	1.A	124,574	101.3560	115,611	114,064	121,414		(685)			5.500	3.901	MON	523	6,274	08/01/2011	07/01/2035
31407C-PV-3	FANNIE MAE PN-826736			4	1.A	182,526	101.5590	183,878	181,055	181,858		(93)			6.000	5.855	MON	905	10,863	12/09/2005	08/01/2035
31407C-QJ-9	FANNIE MAE PN-826757			4	1.A	70,937	101.5060	71,425	70,366	70,737		(22)			6.000	5.785	MON	352	4,222	12/09/2005	08/01/2035
31407C-S6-5	FANNIE MAE PN-826841			4	1.A	183,765	100.3360	188,236	187,606	184,826		186			5.000	5.338	MON	782	9,380	08/05/2005	08/01/2035
31407C-VV-6	FANNIE MAE PN-826928			4	1.A	70,963	100.2680	72,066	71,873	71,125		17			5.500	5.765	MON	329	3,953	12/08/2005	08/01/2035
31407D-YG-4	FANNIE MAE PN-827911			4	1.A	1,161	99.7650	1,080	1,082	1,145		(2)			5.000	3.038	MON	5	54	08/01/2011	07/01/2035
31407E-FW-8	FANNIE MAE PN-828281			4	1.A	44,151	101.5060	43,689	43,041	43,922		(26)			6.000	5.119	MON	215	2,582	06/29/2005	06/01/2035
31407E-R6-2	FANNIE MAE PN-828609			4	1.A	433,385	102.9640	439,974	427,309	431,024		(518)			6.000	5.746	MON	2,137	25,639	01/09/2006	09/01/2035
31407F-AP-5	FNMA PN-829014			4	1.A	382,233	100.8730	393,031	389,629	384,225		417			5.000	5.314	MON	1,623	19,481	09/27/2005	09/01/2035
31407F-N8-9	FNMA PN-829415			4	1.A	134,704	100.3250	136,831	136,388	135,053		33			5.500	5.719	MON	625	7,501	10/05/2006	12/01/2035
31407G-3K-2	FANNIE MAE PN-830702			4	1.A	275,453	101.8770	274,093	269,043	273,115		(342)			6.000	5.578	MON	1,345	16,143	07/15/2005	07/01/2035
31407G-C9-7	FANNIE MAE PN-829996			4	1.A	329,449	102.1260	311,677	305,189	321,701		(202)			5.000	3.685	MON	1,272	15,259	08/01/2011	05/01/2035
31407H-N8-5	FANNIE MAE PN-831215			4	1.A	397,034	103.6650	406,038	391,682	395,100		(330)			6.000	5.749	MON	1,958	23,501	08/01/2011	01/01/2036
31407H-PH-3	FANNIE MAE PN-831224			4	1.A	80,245	101.5060	80,998	79,796	80,067		(19)			6.000	5.850	MON	399	4,788	02/16/2006	12/01/2035
31407H-RL-2	FANNIE MAE PN-831291			4	1.A	419,654	102.0870	434,694	425,808	421,005		266			5.500	5.756	MON	1,952	23,419	03/24/2006	02/01/2036
31407H-XD-3	FANNIE MAE PN-831476			4	1.A	12,992	101.5610	11,916	11,733	12,696		(37)			6.000	3.747	MON	59	704	08/01/2011	04/01/2036
31407J-2W-1	FANNIE MAE PN-832489			4	1.A	215,586	103.5730	225,687	217,901	216,042		89			5.500	5.689	MON	999	11,985	11/09/2006	09/01/2035
31407J-EQ-1	FANNIE MAE PN-831843			4	1.A	341,414	101.3760	350,271	345,517	342,189		138			5.500	5.710	MON	1,584	19,004	11/08/2006	11/01/2036
31407J-G3-0	FANNIE MAE PN-831918			4	1.A	22,216	101.3970	20,626	20,342	21,940		(34)			5.500	2.500	MON	93	1,119	08/01/2011	12/01/2036
31407K-5F-2	FANNIE MAE PN-833446			4	1.A	11,246	100.4170	10,341	10,298	11,118		(15)			5.500	1.595	MON	47	566	08/01/2011	09/01/2035
31407K-5U-9	FANNIE MAE PN-833459			4	1.A	219,895	101.6270	222,206	218,648	219,255		(136)			6.000	5.899	MON	1,093	13,119	11/16/2005	09/01/2035
31407K-QL-6	FANNIE MAE PN-833059			4	1.A	823,356	103.6150	846,645	817,107	820,549		(519)			5.500	5.362	MON	3,745	44,941	04/01/2009	09/01/2035
31407K-QR-3	FANNIE MAE PN-833064			4	1.A	101,377	101.8360	102,406	100,560	101,008		(50)			6.000	5.855	MON	503	6,034	11/01/2005	09/01/2035
31407K-TK-5	FANNIE MAE PN-833154			4	1.A	97,259	101.5060	97,928	96,475	96,926		(34)			6.000	5.840	MON	482	5,788	11/01/2005	09/01/2035
31407K-VH-9	FANNIE MAE PN-833216			4	1.A	417,311	101.3360	419,699	414,166	415,895		(342)			5.500	5.363	MON	1,898	22,779	04/01/2009	09/01/2035
31407L-2E-6	FANNIE MAE PN-834273			4	1.A	95,714	101.5060	94,960	93,551	94,990		(74)			6.000	5.541	MON	468	5,613	09/09/2005	07/01/2035
31407L-4X-2	FANNIE MAE PN-834338			4	1.A	173,384	101.8640	172,624	169,465	171,964		(395)			6.000	5.590	MON	847	10,168	09/09/2005	08/01/2035
31407M-3L-7	FANNIE MAE PN-835203			4	1.A	80,351	101.7760	79,929	78,535	79,878		(52)			6.000	5.387	MON	393	4,712	09/09/2005	08/01/2035
31407N-ED-1	FNMA PN-835432			4	1.A	34,197	101.7630	33,511	32,931	33,873		(38)			6.000	5.087	MON	165	1,976	08/01/2011	09/01/2035
31407N-N7-4	FNMA PN-835714			4	1.A	149,032	100.3880	152,058	151,470	149,611		105			5.500	5.787	MON	694	8,331	12/09/2005	08/01/2035
31407N-NU-3	FNMA PN-835703			4	1.A	133,740	100.2990	136,334	135,928	134,260		83			5.500	5.787	MON	623	7,476	12/09/2005	08/01/2035
31407N-NY-5	FNMA PN-835707			4	1.A	58,115	101.5060	57,723	56,867	57,660		(70)			6.000	5.610	MON	284	3,412	09/14/2005	08/01/2035
31407N-P6-4	FNMA PN-835745			4	1.A	245,154	101.7670	241,250	237,061	242,398		(558)			5.000	4.429	MON	988	11,853	04/01/2009	08/01/2035
31407N-QC-0	FNMA PN-835751			4	1.A	39,692	98.3760	38,158	38,788	39,406		(32)			4.500	4.051	MON	145	1,746	04/01/2009	08/01/2035
31407P-H2-7	FANNIE MAE PN-836449			4	1.A	384,352	101.3600	397,213	391,883	386,163		311			5.500	5.845	MON	1,796	21,554	10/12/2006	10/01/2035
31407P-LC-0	FANNIE MAE PN-836523			4	1.A	166,001	101.5610	167,636	165,059	165,521		(81)			6.000	5.899	MON	825	9,904	11/16/2005	10/01/2035

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
31407P-MV-7	FANNIE MAE PN-836572			4	1.A	550,365	102.4940	562,422	548,736	549,233		(243)			5.500	5.447	MON	2,515	30,181	09/28/2005	10/01/2035
31407Q-GZ-3	FANNIE MAE PN-837316			4	1.A	6,660	101.7770	6,625	6,509	6,626		(4)			6.000	5.278	MON	33	391	09/09/2005	08/01/2035
31407R-3D-4	FANNIE MAE PN-838796			4	1.A	166,492	101.5310	165,170	162,679	165,113		(99)			6.000	5.585	MON	813	9,761	09/09/2005	08/01/2035
31407R-QS-6	FANNIE MAE PN-838465			4	1.A	117,564	101.5460	118,834	117,024	117,260		(52)			6.000	5.919	MON	585	7,021	11/03/2005	09/01/2035
31407S-LN-0	FANNIE MAE PN-839233			4	1.A	57,910	102.1830	59,801	58,523	58,002		10			5.500	5.726	MON	268	3,219	11/09/2006	09/01/2035
31407T-GZ-7	FANNIE MAE PN-840016			4	1.A	158,455	100.3070	159,114	158,627	158,355		(24)			5.500	5.512	MON	727	8,725	04/01/2009	08/01/2035
31407T-KH-2	FANNIE MAE PN-840096			4	1.A	95,651	101.7780	96,567	94,880	95,360		(31)			6.000	5.810	MON	474	5,693	11/01/2005	10/01/2035
31407T-MM-9	FANNIE MAE PN-840164			4	1.A	136,225	101.5460	137,547	135,453	135,831		(72)			6.000	5.899	MON	677	8,127	11/16/2005	10/01/2035
31407T-QZ-6	FANNIE MAE PN-840272			4	1.A	169,347	101.5250	170,955	168,387	168,861		(96)			6.000	5.899	MON	842	10,103	11/16/2005	11/01/2035
31407T-RE-2	FANNIE MAE PN-840285			4	1.A	156,673	101.8350	158,607	155,749	156,213		(144)			6.000	5.895	MON	779	9,345	12/06/2005	11/01/2035
31407V-UR-4	FANNIE MAE PN-842192			4	1.A	142,202	101.5290	143,747	141,582	141,849		(68)			6.000	5.923	MON	708	8,495	12/01/2005	11/01/2035
31407X-2Z-3	FANNIE MAE PN-844192			4	1.A	227,607	101.7070	230,179	226,316	226,953		(118)			6.000	5.899	MON	1,132	13,579	11/16/2005	11/01/2035
31407X-7E-5	FANNIE MAE PN-844293			4	1.A	192,335	101.5350	194,060	191,126	191,747		(102)			6.000	5.888	MON	956	11,468	11/02/2005	11/01/2035
31407X-FZ-9	FANNIE MAE PN-843584			4	1.A	89,094	100.4160	87,886	87,522	88,571		(57)			5.500	5.160	MON	401	4,814	09/15/2008	12/01/2035
31407Y-EN-5	FANNIE MAE PN-844441			4	1.A	10,148	103.4210	9,610	9,292	10,013		(17)			5.500	2.372	MON	43	511	08/01/2011	12/01/2035
31407Y-GN-3	FANNIE MAE PN-844505			4	1.A	12,434	102.1240	11,824	11,578	12,304		(16)			5.000	2.311	MON	48	579	08/01/2011	11/01/2035
31407Y-KZ-1	FANNIE MAE PN-844612			4	1.A	126,189	101.9200	131,153	128,682	126,781		115			5.500	5.848	MON	590	7,077	10/12/2006	12/01/2035
31408B-3L-0	FANNIE MAE PN-846903			4	1.A	62,382	100.2680	61,445	61,281	62,119		(31)			5.500	4.996	MON	281	3,370	09/15/2008	12/01/2035
31408B-CN-6	FANNIE MAE PN-846177			4	1.A	18,892	102.6670	19,638	19,128	18,930		4			5.500	5.774	MON	88	1,052	02/08/2006	11/01/2035
31408B-CZ-9	FANNIE MAE PN-846188			4	1.A	99,231	101.5060	100,154	98,668	98,946		(31)			6.000	5.899	MON	493	5,920	11/16/2005	11/01/2035
31408B-N6-1	FANNIE MAE PN-846513			4	1.A	5,811	102.5940	5,828	5,680	5,787		(3)			6.500	5.655	MON	31	369	02/15/2006	12/01/2035
31408E-5M-0	FANNIE MAE PN-849652			4	1.A	55,300	100.4160	56,618	56,383	55,532		25			5.500	5.881	MON	258	3,101	10/12/2006	11/01/2035
31408E-LQ-3	FANNIE MAE PN-849135			4	1.A	160,303	102.4740	161,197	157,305	159,246		(228)			6.500	6.158	MON	852	10,225	04/07/2006	01/01/2036
31408G-LX-3	FANNIE MAE PN-850942			4	1.A	122,188	102.4980	118,642	115,750	120,296		(482)			6.500	5.484	MON	627	7,524	04/01/2009	12/01/2035
31408G-PT-8	FANNIE MAE PN-851034			4	1.A	2,251	102.6320	2,264	2,206	2,241		(1)			6.500	5.878	MON	12	143	02/15/2006	11/01/2035
31408G-TU-1	FANNIE MAE PN-851163			4	1.A	49,722	100.2680	47,019	46,893	49,000		(86)			5.500	4.277	MON	215	2,579	08/01/2011	04/01/2036
31408H-3T-0	FANNIE MAE PN-852310			4	1.A	58,134	100.2680	59,173	59,015	58,328		28			5.500	5.765	MON	270	3,246	03/24/2006	03/01/2036
31408J-CY-5	FANNIE MAE PN-852487			4	1.A	186,152	101.8780	187,974	184,509	185,449		(99)			6.000	5.841	MON	923	11,070	02/08/2006	12/01/2035
31408X-P2-0	FANNIE MAE PN-863641			4	1.A	66,926	102.4540	67,054	65,448	66,697		(26)			6.500	5.488	MON	355	4,254	02/15/2006	01/01/2036
31409B-AY-3	FANNIE MAE PN-865923			4	1.A	299,922	101.2710	309,686	305,799	301,288		260			5.500	5.844	MON	1,402	16,819	10/12/2006	03/01/2036
31409C-Z7-3	FANNIE MAE PN-867566			4	1.A	100,084	102.6130	97,375	94,895	98,591		(569)			6.500	5.504	MON	514	6,168	04/01/2009	03/01/2036
31409E-AH-4	FANNIE MAE PN-868608			4	1.A	188,239	100.5940	193,067	191,927	189,090		165			5.500	5.844	MON	880	10,556	10/12/2006	04/01/2036
31409E-DC-2	FANNIE MAE PN-868699			4	1.A	391,073	102.5270	398,434	388,614	389,946		(183)			6.000	5.887	MON	1,943	23,317	01/19/2007	04/01/2036
31409E-HE-4	FANNIE MAE PN-868829			4	1.A	703,092	103.3430	722,279	698,915	701,170		(357)			6.000	5.892	MON	3,495	41,935	02/09/2007	04/01/2036
31409F-E5-3	FANNIE MAE PN-869656			4	1.A	15,649	100.9620	14,421	14,284	15,425		(28)			5.500	2.491	MON	65	786	08/01/2011	03/01/2036
31409G-6H-4	FANNIE MAE PN-871272			4	1.A	46,132	100.8890	46,820	46,408	46,154		2			5.500	5.620	MON	213	2,552	11/29/2006	05/01/2036
31409G-NZ-5	FANNIE MAE PN-870808			4	1.A	92,825	103.9910	88,054	84,675	91,241		(223)			6.000	3.828	MON	423	5,081	04/16/2013	10/01/2036
31409T-6B-9	FANNIE MAE PN-878466			4	1.A	147,437	100.3090	148,006	147,550	147,337		(21)			5.500	5.506	MON	676	8,115	08/01/2011	12/01/2035
31409V-DT-7	FANNIE MAE PN-879514			4	1.A	17,094	102.1230	16,274	15,936	16,870		(28)			5.000	3.051	MON	66	797	08/01/2011	03/01/2036
31409V-N2-5	FANNIE MAE PN-879809			4	1.A	340,596	102.5270	347,007	338,454	339,615		(235)			6.000	5.887	MON	1,692	20,307	01/19/2007	04/01/2036
31409X-JM-2	FANNIE MAE PN-881468			4	1.A	228,140	100.4950	232,742	231,595	228,896		155			5.500	5.764	MON	1,061	12,738	03/24/2006	04/01/2036
31409Y-T4-9	FANNIE MAE PN-882671			4	1.A	157,244	101.5620	160,983	158,507	157,418		38			6.000	6.149	MON	793	9,510	05/25/2006	05/01/2036
3140E0-EH-4	FANNIE MAE PN-AZ7335			4	1.A	481,201	95.7840	436,336	455,542	478,358		(1,315)			4.000	3.244	MON	1,518	18,222	06/08/2017	11/01/2045
3140E0-HH-1	FANNIE MAE PN-AZ7431			4	1.A	914,554	95.7630	821,507	857,855	907,153		(3,281)			4.000	3.133	MON	2,860	34,314	03/10/2016	08/01/2045
3140E0-KF-1	FANNIE MAE PN-AZ7493			4	1.A	732,832	93.0290	652,487	701,380	728,280		(1,303)			3.500	2.931	MON	2,046	24,548	09/28/2015	09/01/2045

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
3140E1-NJ-8	FANNIE MAE PN-AZ8492			4	1.A	2,417,339	94.8700	2,198,189	2,317,054	2,378,840		(6,622)			3.000	2.056	MON	5,793	69,512	10/13/2015	08/01/2030
3140E2-4T-5	FANNIE MAE PN-AZ9833			4	1.A	195,613	96.0330	175,538	182,789	193,968		(629)			4.000	3.083	MON	609	7,312	05/03/2016	09/01/2045
3140E2-BH-3	FANNIE MAE PN-AZ9039			4	1.A	544,396	96.0810	488,771	508,707	539,820		(1,989)			4.000	3.083	MON	1,696	20,348	05/03/2016	09/01/2045
3140E2-UA-7	FANNIE MAE PN-AZ9576			4	1.A	7,532,546	92.8520	6,623,121	7,132,987	7,481,157		(18,611)			3.500	2.789	MON	20,805	249,654	08/04/2016	12/01/2045
3140E3-AZ-2	FANNIE MAE PN-AZ9923			4	1.A	812,247	92.9040	724,172	779,484	807,559		(1,207)			3.500	2.964	MON	2,273	27,282	09/03/2015	09/01/2045
3140E3-BQ-1	FANNIE MAE PN-AZ9946			4	1.A	1,045,225	95.7840	935,526	976,703	1,036,438		(3,852)			4.000	3.083	MON	3,256	39,068	05/03/2016	09/01/2045
3140E4-5A-1	FANNIE MAE PN-BA0840			4	1.A	734,246	96.0810	661,153	688,121	728,458		(2,452)			4.000	3.126	MON	2,294	27,525	04/25/2016	01/01/2046
3140E4-5C-7	FANNIE MAE PN-BA0842			4	1.A	83,196	96.6970	75,383	77,958	82,542		(230)			4.000	3.125	MON	260	3,118	04/25/2016	02/01/2046
3140E4-5E-3	FANNIE MAE PN-BA0844			4	1.A	259,691	96.4450	234,690	243,341	257,649		(760)			4.000	3.125	MON	811	9,734	04/25/2016	02/01/2046
3140E4-6L-6	FANNIE MAE PN-BA0874			4	1.A	773,347	95.9680	695,849	725,084	767,144		(2,210)			4.000	3.131	MON	2,417	29,003	03/09/2016	11/01/2045
3140E4-KT-3	FANNIE MAE PN-BA0305			4	1.A	455,722	95.6850	408,994	427,438	452,087		(1,512)			4.000	3.136	MON	1,425	17,098	03/09/2016	11/01/2045
3140E4-LL-9	FANNIE MAE PN-BA0330			4	1.A	299,294	92.8210	267,968	288,693	297,814		(511)			3.500	3.029	MON	842	10,104	11/23/2015	11/01/2045
3140E4-LM-7	FANNIE MAE PN-BA0331			4	1.A	470,207	92.8420	421,088	453,553	467,882		(723)			3.500	3.029	MON	1,323	15,874	11/23/2015	11/01/2045
3140E4-NV-5	FANNIE MAE PN-BA0403			4	1.A	567,195	96.3690	510,767	530,011	562,475		(2,265)			4.000	3.085	MON	1,767	21,201	05/03/2016	11/01/2045
3140E5-2P-8	FANNIE MAE PN-BA1681			4	1.A	741,308	95.6520	677,959	708,776	729,869		(2,500)			3.000	2.003	MON	1,772	21,263	04/07/2016	02/01/2031
3140E5-XV-1	FANNIE MAE PN-BA1591			4	1.A	380,834	96.0820	343,202	357,197	377,780		(1,472)			4.000	3.135	MON	1,191	14,288	03/09/2016	10/01/2045
3140E6-YQ-9	FANNIE MAE PN-BA2518			4	1.A	149,968	96.3690	135,504	140,609	148,759		(583)			4.000	3.130	MON	469	5,624	03/09/2016	10/01/2045
3140E8-2T-4	FANNIE MAE PN-BA4385			4	1.A	340,843	96.0570	305,940	318,499	338,007		(1,031)			4.000	3.085	MON	1,062	12,740	05/03/2016	11/01/2045
3140E8-2U-1	FANNIE MAE PN-BA4386			4	1.A	1,852,597	92.9460	1,654,196	1,779,739	1,842,402		(3,575)			3.500	2.978	MON	5,191	62,291	11/04/2015	11/01/2045
3140E8-2V-9	FANNIE MAE PN-BA4387			4	1.A	459,064	89.7870	408,225	454,660	458,337		(239)			3.000	2.875	MON	1,137	13,640	11/04/2015	11/01/2045
3140E8-3L-0	FANNIE MAE PN-BA4402			4	1.A	1,832,169	92.8620	1,622,543	1,747,263	1,821,021		(3,708)			3.500	2.882	MON	5,096	61,154	04/18/2016	01/01/2046
3140E8-3U-0	FANNIE MAE PN-BA4410			4	1.A	765,360	96.0810	689,069	717,175	759,343		(2,113)			4.000	3.125	MON	2,391	28,687	04/25/2016	02/01/2046
3140E9-6F-8	FANNIE MAE PN-BA5369			4	1.A	2,119,657	92.9770	1,879,463	2,021,428	2,106,760		(5,240)			3.500	2.882	MON	5,896	70,750	04/18/2016	01/01/2046
3140E9-CN-4	FANNIE MAE PN-BA4576			4	1.A	1,294,871	95.7840	1,162,876	1,214,060	1,284,376		(5,153)			4.000	3.129	MON	4,047	48,562	03/09/2016	09/01/2045
3140E9-CT-1	FANNIE MAE PN-BA4581			4	1.A	1,643,343	95.7860	1,475,856	1,540,785	1,630,024		(5,506)			4.000	3.129	MON	5,136	61,631	03/09/2016	09/01/2045
3140E9-CU-8	FANNIE MAE PN-BA4582			4	1.A	7,904,054	93.1110	7,017,444	7,536,643	7,855,578		(18,302)			3.500	2.879	MON	21,982	263,782	05/04/2016	12/01/2045
3140E9-N4-4	FANNIE MAE PN-BA4910			4	1.A	984,230	95.7860	880,951	919,707	976,041		(2,928)			4.000	3.085	MON	3,066	36,788	05/03/2016	11/01/2045
3140EA-5S-8	FANNIE MAE PN-BA6256			4	1.A	384,089	95.9860	345,663	360,118	381,007		(1,296)			4.000	3.131	MON	1,200	14,405	03/09/2016	11/01/2045
3140EB-CN-9	FANNIE MAE PN-BA6376			4	1.A	1,051,057	95.7010	943,098	985,463	1,042,669		(3,177)			4.000	3.132	MON	3,285	39,419	03/09/2016	12/01/2045
3140EB-KF-7	FANNIE MAE PN-BA6593			4	1.A	2,080,973	93.1320	1,852,103	1,988,685	2,068,619		(4,800)			3.500	2.909	MON	5,800	69,604	03/03/2016	12/01/2045
3140EB-KR-1	FANNIE MAE PN-BA6603			4	1.A	13,045,698	92.8940	11,566,549	12,451,341	12,965,014		(28,524)			3.500	2.894	MON	36,316	435,797	02/05/2016	12/01/2045
3140EB-KU-4	FANNIE MAE PN-BA6606			4	1.A	522,093	93.5470	470,254	502,692	519,401		(881)			3.500	3.007	MON	1,466	17,594	12/07/2015	12/01/2045
3140EB-KV-2	FANNIE MAE PN-BA6607			4	1.A	824,800	92.8730	737,552	794,151	820,548		(1,521)			3.500	3.007	MON	2,316	27,795	12/07/2015	12/01/2045
3140EB-NY-3	FANNIE MAE PN-BA6706			4	1.A	308,636	95.6500	282,255	295,092	303,874		(1,023)			3.000	2.003	MON	738	8,853	04/07/2016	02/01/2031
3140EC-H3-6	FANNIE MAE PN-BA7449			4	1.A	1,749,638	92.9670	1,556,193	1,673,919	1,739,692		(3,660)			3.500	2.923	MON	4,882	58,587	04/22/2016	01/01/2046
3140EU-3B-3	FNMA PN-BC0793			4	1.A	7,107,509	93.0750	6,465,586	6,946,641	7,089,568		(7,942)			3.500	3.190	MON	20,261	243,133	10/24/2017	04/01/2046
3140EV-CJ-4	FANNIE MAE PN-BC0972			4	1.A	110,555	90.3430	98,692	109,241	110,350		(58)			3.000	2.846	MON	273	3,277	01/08/2016	12/01/2045
3140EV-CL-9	FANNIE MAE PN-BC0974			4	1.A	348,076	92.8210	310,009	333,986	346,160		(755)			3.500	2.962	MON	974	11,689	01/08/2016	01/01/2046
3140EV-D4-6	FANNIE MAE PN-BC1022			4	1.A	599,438	92.9560	530,838	571,063	595,697		(1,205)			3.500	2.872	MON	1,666	19,987	03/01/2016	03/01/2046
3140EV-GP-6	FANNIE MAE PN-BC1105			4	1.A	10,649,077	92.8830	9,450,433	10,174,556	10,588,081		(22,249)			3.500	2.905	MON	29,676	356,110	07/06/2017	02/01/2046
3140EW-6N-0	FANNIE MAE PN-BC2676			4	1.A	2,550,170	95.6550	2,332,315	2,438,257	2,510,820		(8,092)			3.000	2.003	MON	6,096	73,148	04/07/2016	02/01/2031
3140EW-CR-4	FANNIE MAE PN-BC1879			4	1.A	22,307,705	92.8940	19,782,835	21,296,138	22,171,055		(43,548)			3.500	2.898	MON	62,114	745,365	02/05/2016	01/01/2046
3140EW-P8-2	FANNIE MAE PN-BC2246			4	1.A	484,476	89.6000	422,698	471,761	482,717		(458)			3.000	2.668	MON	1,179	14,153	05/20/2016	06/01/2046
3140EX-LD-3	FANNIE MAE PN-BC3023			4	1.A	560,760	92.8000	495,089	533,501	557,096		(1,324)			3.500	2.855	MON	1,556	18,673	02/03/2016	02/01/2046
3140EX-LE-1	FANNIE MAE PN-BC3024			4	1.A	373,770	92.8620	330,218	355,601	371,316		(905)			3.500	2.854	MON	1,037	12,446	02/03/2016	01/01/2046

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
3140EY-JV-4	FANNIE MAE PN-BC3875			4	1.A	1,126,669	95.7840	1,011,227	1,055,736	1,117,812		(3,920)			4.000	3.125	MON	3,519	42,229	04/25/2016	02/01/2046
3140EY-JX-0	FANNIE MAE PN-BC3877			4	1.A	1,105,542	95.6550	1,011,098	1,057,026	1,088,483		(3,315)			3.000	2.003	MON	2,643	31,711	04/07/2016	02/01/2031
3140EY-TE-1	FANNIE MAE PN-BC4148			4	1.A	1,334,450	95.6520	1,220,413	1,275,889	1,313,859		(3,709)			3.000	2.003	MON	3,190	38,277	04/07/2016	02/01/2031
3140F1-GD-8	FANNIE MAE PN-BC5595			4	1.A	5,324,895	89.6460	4,676,732	5,216,889	5,309,555		(5,677)			3.000	2.741	MON	13,042	156,507	03/29/2016	03/01/2046
3140F1-Y8-9	FANNIE MAE PN-BC6134			4	1.A	1,505,029	93.3160	1,413,043	1,514,256	1,507,085		398			2.500	2.608	MON	3,155	37,856	12/15/2016	06/01/2031
3140F2-XY-1	FANNIE MAE PN-BC6994			4	1.A	225,913	93.7690	211,771	225,843	225,776		(29)			2.500	2.470	MON	471	5,646	01/19/2017	05/01/2031
3140F3-C5-5	FANNIE MAE PN-BC7291			4	1.A	798,559	93.7630	753,344	803,455	799,614		245			2.500	2.607	MON	1,674	20,086	12/15/2016	10/01/2031
3140F4-7K-6	FANNIE MAE PN-BC8997			4	1.A	438,810	93.1730	388,747	417,232	436,033		(1,273)			3.500	2.848	MON	1,217	14,603	04/29/2016	05/01/2046
3140F5-QQ-9	FANNIE MAE PN-BC9462			4	1.A	2,151,092	92.8310	1,942,697	2,092,725	2,144,882		(2,357)			3.500	3.129	MON	6,104	73,245	12/08/2017	05/01/2046
3140F5-RQ-8	FANNIE MAE PN-BC9494			4	1.A	29,557,530	89.5690	25,502,116	28,472,034	29,415,699		(43,181)			3.000	2.536	MON	71,180	854,161	08/05/2016	08/01/2046
3140F5-S8-7	FANNIE MAE PN-BC9542			4	1.A	42,877,329	89.4450	37,032,350	41,402,370	42,690,578		(53,144)			3.000	2.565	MON	103,506	1,242,071	10/06/2016	10/01/2046
3140F5-S9-5	FANNIE MAE PN-BC9543			4	1.A	46,573,591	89.5080	40,253,074	44,971,482	46,370,741		(55,451)			3.000	2.565	MON	112,429	1,349,145	10/06/2016	10/01/2046
3140F5-SA-2	FANNIE MAE PN-BC9512			4	1.A	59,024,919	89.5070	50,822,363	56,780,322	58,737,623		(83,738)			3.000	2.520	MON	141,951	1,703,410	09/08/2016	09/01/2046
3140F5-TZ-6	FANNIE MAE PN-BC9567			4	1.A	5,644,599	92.8730	5,114,837	5,507,346	5,628,556		(5,344)			3.500	3.171	MON	16,063	192,757	05/08/2017	05/01/2046
3140F8-4C-8	FANNIE MAE PN-BD1718			4	1.A	1,297,429	92.7580	1,170,904	1,262,321	1,293,257		(1,706)			3.500	3.136	MON	3,682	44,181	01/17/2017	06/01/2046
3140F8-VQ-7	FANNIE MAE PN-BD1522			4	1.A	23,478,405	89.6320	20,453,723	22,819,666	23,389,483		(23,445)			3.000	2.645	MON	57,049	684,590	06/07/2016	06/01/2046
3140F9-EW-1	FANNIE MAE PN-BD1948			4	1.A	3,081,775	89.6780	2,669,612	2,976,886	3,067,918		(3,994)			3.000	2.569	MON	7,442	89,307	07/18/2016	06/01/2046
3140FA-FL-1	FANNIE MAE PN-BD2870			4	1.A	225,200	90.3430	194,837	215,663	223,945		(430)			3.000	2.465	MON	539	6,470	07/07/2016	07/01/2046
3140FA-FM-9	FANNIE MAE PN-BD2871			4	1.A	857,905	89.6000	736,132	821,576	853,124		(1,371)			3.000	2.465	MON	2,054	24,647	07/07/2016	07/01/2046
3140FA-JS-2	FANNIE MAE PN-BD2972			4	1.A	15,752,744	89.6940	13,569,014	15,128,118	15,670,503		(24,736)			3.000	2.499	MON	37,820	453,844	07/08/2016	07/01/2046
3140FA-N5-7	FANNIE MAE PN-BD3111			4	1.A	12,295,034	89.6000	10,643,817	11,879,260	12,241,618		(17,545)			3.000	2.571	MON	29,698	356,378	10/06/2016	07/01/2046
3140FD-AE-6	FANNIE MAE PN-BD5404			4	1.A	1,443,536	89.3220	1,246,216	1,395,195	1,437,333		(1,502)			3.000	2.577	MON	3,488	41,856	09/12/2016	09/01/2046
3140FM-EF-9	FANNIE MAE PN-BE1933			4	1.A	19,839,004	89.4450	17,202,057	19,231,994	19,763,177		(23,125)			3.000	2.613	MON	48,080	576,960	11/04/2016	11/01/2046
3140FN-PD-0	FANNIE MAE PN-BE3119			4	1.A	215,283	93.5120	201,252	215,215	215,158		(28)			2.500	2.471	MON	448	5,380	01/19/2017	11/01/2031
3140FP-SX-8	FANNIE MAE PN-BE4133			4	1.A	6,663,543	89.4140	5,974,711	6,682,075	6,664,103		191			3.000	3.028	MON	16,705	200,462	01/11/2017	12/01/2046
3140FQ-SS-7	FANNIE MAE PN-BE5028			4	1.A	1,190,737	95.7010	1,082,143	1,130,754	1,184,680		(2,703)			4.000	3.295	MON	3,769	45,230	07/28/2017	12/01/2046
3140FQ-T2-3	FANNIE MAE PN-BE5068			4	1.A	12,042,766	95.7840	11,007,048	11,491,531	11,981,558		(24,601)			4.000	3.361	MON	38,305	459,661	01/26/2017	07/01/2046
3140FQ-TZ-0	FANNIE MAE PN-BE5067			4	1.A	25,894,789	93.0290	23,424,478	25,179,759	25,815,965		(27,617)			3.500	3.129	MON	73,441	881,291	08/25/2017	11/01/2046
3140FR-NQ-4	FANNIE MAE PN-BE5798			4	1.A	3,638,765	89.1560	3,309,198	3,711,694	3,645,671		1,746			3.000	3.242	MON	9,279	111,351	03/08/2017	03/01/2047
3140FT-MG-3	FANNIE MAE PN-BE7558			4	1.A	439,263	89.7410	396,429	441,748	439,437		59			3.000	3.064	MON	1,104	13,253	01/31/2017	01/01/2047
3140FT-MH-1	FANNIE MAE PN-BE7559			4	1.A	381,175	89.4770	342,993	383,331	381,326		43			3.000	3.064	MON	958	11,500	01/31/2017	01/01/2047
3140FT-MJ-7	FANNIE MAE PN-BE7560			4	1.A	592,601	92.9050	536,392	577,355	590,855		(518)			3.500	3.157	MON	1,684	20,207	01/31/2017	02/01/2047
3140FU-C4-8	FANNIE MAE PN-BE8190			4	1.A	3,521,458	95.4740	3,204,481	3,356,391	3,504,808		(7,983)			4.000	3.348	MON	11,188	134,256	07/06/2017	03/01/2047
3140FX-BJ-0	FANNIE MAE PN-BF0040			4	1.A	10,254,474	95.7800	9,162,968	9,566,682	10,212,317		(7,576)			4.000	3.010	MON	31,889	382,667	11/03/2016	07/01/2054
3140FX-BK-7	FANNIE MAE PN-BF0041			4	1.A	14,748,551	95.7800	13,148,022	13,727,314	14,685,867		(10,249)			4.000	2.978	MON	45,758	549,093	11/03/2016	07/01/2054
3140FX-BS-0	FANNIE MAE PN-BF0048			4	1.A	8,591,998	98.9790	7,803,764	7,884,263	8,486,640		(29,019)			4.500	2.893	MON	29,566	354,792	10/18/2016	08/01/2039
3140FX-BW-1	FANNIE MAE PN-BF0052			4	1.A	12,536,952	99.6440	11,123,596	11,163,338	12,334,268		(65,141)			5.500	3.502	MON	51,165	613,984	10/18/2016	07/01/2040
3140FX-GL-0	FANNIE MAE PN-BF0202			4	1.A	9,779,352	98.0000	9,223,473	9,411,707	9,758,922		(7,134)			4.500	3.894	MON	35,294	423,527	07/24/2018	01/01/2051
3140GQ-4H-6	FANNIE MAE PN-BH2623			4	1.A	2,653,412	95.4900	2,493,804	2,611,586	2,649,577		(1,834)			4.000	3.777	MON	8,705	104,463	06/08/2018	08/01/2047
3140GQ-US-3	FANNIE MAE PN-BH2392			4	1.A	2,124,224	95.5360	1,926,954	2,016,992	2,113,724		(4,808)			4.000	3.299	MON	6,723	80,680	07/28/2017	06/01/2047
3140GU-5F-0	FANNIE MAE PN-BH6245			4	1.A	712,148	92.7070	642,834	693,404	710,169		(814)			3.500	3.149	MON	2,022	24,269	07/06/2017	07/01/2047
3140GU-5G-8	FANNIE MAE PN-BH6246			4	1.A	857,007	95.5210	778,134	814,621	852,819		(1,996)			4.000	3.315	MON	2,715	32,585	07/06/2017	07/01/2047
3140H2-YB-8	FANNIE MAE PN-BJ1605			4	1.A	5,550,597	92.7170	5,192,594	5,600,476	5,553,521		1,157			3.500	3.614	MON	16,335	196,017	06/08/2018	10/01/2047
3140H6-A6-6	FANNIE MAE PN-BJ4528			4	1.A	798,963	95.5820	752,264	787,035	797,984		(439)			4.000	3.778	MON	2,623	31,482	09/10/2018	01/01/2048
3140HE-G2-2	FANNIE MAE PN-BK1116			4	1.A	442,049	92.6440	408,447	440,878	441,864		(80)			3.500	3.460	MON	1,286	15,431	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-G3-0	FANNIE MAE PN-BK1117			4	1.A	363,554	92.6450	335,922	362,591	363,402		(61)			3.500	3.460	MON	1,058	12,691	02/08/2018	02/01/2048
3140HE-G4-8	FANNIE MAE PN-BK1118			4	1.A	719,361	93.0700	667,736	717,456	719,060		(101)			3.500	3.460	MON	2,093	25,111	02/08/2018	02/01/2048
3140HE-GZ-9	FANNIE MAE PN-BK1115			4	1.A	669,841	92.4070	617,340	668,067	669,560		(100)			3.500	3.460	MON	1,949	23,382	02/08/2018	02/01/2048
3140HG-C7-0	FANNIE MAE PN-BK2793			4	1.A	32,012,725	85.3420	25,996,123	30,461,113	31,933,648		(37,817)			2.500	1.928	MON	63,461	761,528	07/30/2020	07/01/2050
3140HK-HR-2	FANNIE MAE PN-BK5639			4	1.A	38,973,859	85.2180	31,635,892	37,123,486	38,886,387		(43,383)			2.500	1.939	MON	77,341	928,087	09/24/2020	09/01/2050
3140HK-Y4-4	FANNIE MAE PN-BK6130			4	1.A	3,260,972	95.3490	3,048,805	3,197,522	3,255,914		(2,525)			4.000	3.716	MON	10,658	127,901	07/09/2018	07/01/2048
3140HN-NY-4	FANNIE MAE PN-BK8506			4	1.A	52,507,590	81.7420	41,379,788	50,622,431	52,424,653		(41,664)			2.000	1.593	MON	84,371	1,012,449	01/07/2021	12/01/2050
3140HN-RN-4	FANNIE MAE PN-BK8592			4	1.A	2,680,667	86.6260	2,265,517	2,615,285	2,673,648		(3,794)			1.500	1.046	MON	3,269	39,229	01/11/2021	12/01/2035
3140HN-U2-6	FANNIE MAE PN-BK8700			4	1.A	2,311,371	95.3960	2,162,384	2,266,745	2,307,811		(1,728)			4.000	3.718	MON	7,556	90,670	07/09/2018	07/01/2048
3140HN-UK-6	FANNIE MAE PN-BK8685			4	1.A	3,080,297	95.3490	2,915,847	3,058,078	3,078,345		(996)			4.000	3.891	MON	10,194	122,323	12/03/2018	07/01/2048
3140HP-AH-0	FANNIE MAE PN-BK9007			4	1.A	4,382,360	95.2920	4,178,324	4,384,758	4,381,751		(311)			4.000	4.003	MON	14,616	175,390	10/22/2018	09/01/2048
3140HQ-C3-7	FANNIE MAE PN-BK9989			4	1.A	1,040,380	95.3490	972,839	1,020,293	1,038,815		(788)			4.000	3.718	MON	3,401	40,812	08/08/2018	08/01/2048
3140J5-K5-7	FANNIE MAE PN-BM1215			4	1.A	6,451,128	95.6390	5,864,649	6,132,068	6,418,054		(14,942)			4.000	3.314	MON	20,440	245,283	05/05/2017	03/01/2047
3140J5-KM-0	FANNIE MAE PN-BM1199			4	1.A	6,784,852	95.5580	6,157,323	6,443,545	6,749,292		(15,929)			4.000	3.301	MON	21,478	257,742	04/24/2017	02/01/2047
3140J5-QH-5	FANNIE MAE PN-BM1355			4	1.A	7,477,826	95.5360	6,764,066	7,080,123	7,437,459		(17,694)			4.000	3.262	MON	23,600	283,205	05/31/2017	04/01/2047
3140J6-EF-0	FANNIE MAE PN-BM1933			4	1.A	11,853,138	95.4430	10,769,469	11,283,666	11,799,759		(26,586)			4.000	3.332	MON	37,612	451,347	10/18/2017	08/01/2047
3140J7-RX-5	FANNIE MAE PN-BM3201			4	1.A	15,258,771	90.9980	13,816,096	15,182,857	15,247,332		(3,617)			3.000	2.928	MON	37,957	455,486	12/19/2017	05/01/2045
3140J8-NB-5	FANNIE MAE PN-BM3985			4	1.A	12,338,906	95.3510	11,594,969	12,160,302	12,323,836		(7,277)			4.000	3.787	MON	40,534	486,412	05/23/2018	05/01/2048
3140J9-U3-3	FANNIE MAE PN-BM5101			4	1.A	2,805,766	95.3480	2,641,399	2,770,272	2,803,043		(1,529)			4.000	3.813	MON	9,234	110,811	12/10/2018	10/01/2048
3140JJ-FR-5	FANNIE MAE PN-BN1975			4	1.A	391,467	95.4500	370,357	388,012	391,171		(140)			4.000	3.869	MON	1,293	15,520	10/03/2018	10/01/2048
3140JL-SG-0	FANNIE MAE PN-BN4118			4	1.A	8,661,309	81.7010	6,857,006	8,392,805	8,649,801		(5,956)			2.000	1.649	MON	13,988	167,856	02/04/2021	02/01/2051
3140JQ-ZR-7	FANNIE MAE PN-BN7951			4	1.A	4,776,693	88.9800	4,031,708	4,531,027	4,764,809		(6,131)			3.000	2.345	MON	11,328	135,931	08/26/2020	09/01/2049
3140JS-AH-2	FANNIE MAE PN-BN9007			4	1.A	9,640,221	81.8880	7,905,919	9,654,552	9,640,265		29			2.000	2.010	MON	16,091	193,091	03/29/2021	03/01/2051
3140KB-E2-6	FANNIE MAE PN-BP3752			4	1.A	9,343,855	86.6160	7,894,071	9,113,872	9,319,169		(13,836)			1.500	1.042	MON	11,392	136,708	12/15/2020	12/01/2035
3140KB-EZ-3	FANNIE MAE PN-BP3751			4	1.A	9,066,955	89.2070	7,749,325	8,686,903	9,025,047		(22,287)			2.000	1.208	MON	14,478	173,738	12/10/2020	12/01/2035
3140KB-FE-9	FANNIE MAE PN-BP3764			4	1.A	10,137,790	86.6380	8,582,365	9,906,005	10,112,869		(13,896)			1.500	1.074	MON	12,383	148,590	01/13/2021	12/01/2035
3140KB-FH-2	FANNIE MAE PN-BP3767			4	1.A	8,333,326	89.1940	7,128,741	7,992,400	8,297,427		(19,811)			2.000	1.222	MON	13,321	159,848	01/13/2021	12/01/2035
3140KC-7D-8	FANNIE MAE PN-BP5391			4	1.A	13,175,897	85.3000	10,721,398	12,569,048	13,146,847		(14,618)			2.500	1.953	MON	26,186	314,226	09/22/2020	06/01/2050
3140KD-Q8-6	FANNIE MAE PN-BP5878			4	1.A	12,786,856	85.2590	10,444,978	12,250,880	12,761,759		(12,312)			2.500	2.002	MON	25,523	306,272	10/21/2020	06/01/2050
3140KD-WC-0	FANNIE MAE PN-BP6042			4	1.A	12,550,489	85.5440	10,203,686	11,927,997	12,518,754		(15,246)			2.500	1.914	MON	24,850	298,200	07/31/2020	07/01/2050
3140KE-M9-6	FANNIE MAE PN-BP6683			4	1.A	36,947,278	85.0930	29,969,184	35,219,330	36,865,606		(40,063)			2.500	1.948	MON	73,374	880,483	09/28/2020	09/01/2050
3140KF-C7-8	FANNIE MAE PN-BP7293			4	1.A	12,791,730	85.1760	10,392,116	12,200,756	12,763,681		(14,161)			2.500	1.953	MON	25,418	305,019	09/21/2020	08/01/2050
3140KF-CV-5	FANNIE MAE PN-BP7283			4	1.A	10,181,164	85.4660	8,263,715	9,669,009	10,155,949		(12,672)			2.500	1.905	MON	20,144	241,725	08/21/2020	07/01/2050
3140KH-GH-8	FANNIE MAE PN-BP9199			4	1.A	8,670,744	85.3830	7,030,401	8,233,958	8,649,331		(10,648)			2.500	1.905	MON	17,154	205,849	08/19/2020	08/01/2050
3140KH-GT-2	FANNIE MAE PN-BP9209			4	1.A	8,124,163	85.2170	6,569,298	7,708,906	8,104,608		(10,615)			2.500	1.896	MON	16,060	192,723	08/24/2020	09/01/2050
3140KH-YC-9	FANNIE MAE PN-BP9706			4	1.A	5,072,169	85.1360	4,099,495	4,815,231	5,060,072		(5,482)			2.500	1.902	MON	10,032	120,381	08/24/2020	09/01/2050
3140KK-RF-3	FANNIE MAE PN-B00485			4	1.A	4,025,243	85.4890	3,271,921	3,827,300	4,015,196		(4,991)			2.500	1.920	MON	7,974	95,682	07/31/2020	08/01/2050
3140KM-7A-2	FANNIE MAE PN-B02688			4	1.A	24,368,016	85.0100	19,638,217	23,101,067	24,308,017		(30,492)			2.500	1.886	MON	48,127	577,527	08/20/2020	09/01/2050
3140KM-H6-0	FANNIE MAE PN-B02052			4	1.A	26,289,406	85.0930	21,235,663	24,955,829	26,224,299		(30,108)			2.500	1.902	MON	51,991	623,896	09/08/2020	09/01/2050
3140KM-PN-4	FANNIE MAE PN-B02228			4	1.A	4,056,608	77.2600	3,127,050	4,047,438	4,056,048		(285)			1.500	1.470	MON	5,059	60,712	01/15/2021	11/01/2050
3140KM-RJ-1	FANNIE MAE PN-B02288			4	1.A	13,987,865	85.0930	11,293,883	13,272,399	13,952,780		(17,252)			2.500	1.896	MON	27,651	331,810	08/19/2020	08/01/2050
3140KM-YR-5	FANNIE MAE PN-B02519			4	1.A	16,928,790	85.4240	13,766,473	16,115,463	16,890,336		(19,616)			2.500	1.933	MON	33,574	402,887	10/08/2020	09/01/2050
3140KN-GM-4	FANNIE MAE PN-B02903			4	1.A	16,647,783	81.8350	13,442,036	16,425,778	16,639,414		(5,327)			2.000	1.843	MON	27,376	328,516	04/22/2021	09/01/2050
3140KN-TT-5	FANNIE MAE PN-B03261			4	1.A	5,624,812	85.6120	4,738,149	5,534,445	5,622,535		(2,277)			2.500	2.301	MON	11,530	126,831	01/03/2022	05/01/2050
3140KN-U8-9	FANNIE MAE PN-B03306			4	1.A	8,227,465	86.6000	6,936,929	8,010,310	8,204,186		(12,498)			1.500	1.009	MON	10,013	120,155	12/21/2020	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
3140KN-U9-7	FANNIE MAE PN-B03307			4	1.A	4,799,867	89.2110	4,105,751	4,602,292	4,777,438		(11,557)			2.000	1.209	MON	7,670	92,046	12/10/2020	08/01/2035
3140KN-V5-4	FANNIE MAE PN-B03335			4	1.A	27,967,772	85.5210	22,747,193	26,598,372	27,900,666		(33,532)			2.500	1.922	MON	55,413	664,959	08/27/2020	08/01/2050
3140KN-VE-5	FANNIE MAE PN-B03312			4	1.A	14,416,543	81.7420	11,377,278	13,918,521	14,394,359		(10,930)			2.000	1.607	MON	23,198	278,370	01/07/2021	09/01/2050
3140KP-GR-8	FANNIE MAE PN-B03807			4	1.A	4,726,414	86.2140	3,861,827	4,479,350	4,716,257		(5,392)			2.500	1.884	MON	9,332	111,984	02/05/2021	02/01/2051
3140KP-RV-7	FANNIE MAE PN-B04099			4	1.A	24,932,146	85.0930	20,126,629	23,652,508	24,869,660		(29,837)			2.500	1.895	MON	49,276	591,313	09/08/2020	09/01/2050
3140KP-SF-1	FANNIE MAE PN-B04117			4	1.A	11,112,380	85.0930	8,973,530	10,545,557	11,084,705		(13,305)			2.500	1.899	MON	21,970	263,639	09/09/2020	09/01/2050
3140KP-SM-6	FANNIE MAE PN-B04123			4	1.A	7,819,725	85.2580	6,335,091	7,430,495	7,801,408		(9,667)			2.500	1.912	MON	15,480	185,762	09/15/2020	09/01/2050
3140KP-WN-9	FANNIE MAE PN-B04252			4	1.A	6,522,979	85.0520	5,262,788	6,187,730	6,506,608		(7,725)			2.500	1.894	MON	12,891	154,693	09/09/2020	09/01/2050
3140KP-WX-7	FANNIE MAE PN-B04261			4	1.A	9,211,802	85.0510	7,439,506	8,747,111	9,189,117		(10,642)			2.500	1.905	MON	18,223	218,678	09/08/2020	09/01/2050
3140KP-X2-4	FANNIE MAE PN-B04296			4	1.A	24,473,813	84.9690	19,769,606	23,266,846	24,421,071		(27,179)			2.500	1.918	MON	48,473	581,671	12/09/2020	12/01/2050
3140KP-YL-1	FANNIE MAE PN-B04314			4	1.A	32,043,190	85.0520	25,909,327	30,462,926	31,977,733		(34,247)			2.500	1.917	MON	63,464	761,573	01/15/2021	12/01/2050
3140KP-YM-9	FANNIE MAE PN-B04315			4	1.A	5,346,701	84.9420	4,301,007	5,063,464	5,334,956		(6,157)			2.500	1.874	MON	10,549	126,587	02/03/2021	12/01/2050
3140KQ-ES-6	FANNIE MAE PN-B04644			4	1.A	5,055,952	77.2610	3,897,449	5,044,523	5,055,254		(353)			1.500	1.470	MON	6,306	75,668	01/15/2021	11/01/2050
3140KQ-FN-6	FANNIE MAE PN-B04672			4	1.A	2,161,304	86.6550	1,827,198	2,108,589	2,155,604		(3,121)			1.500	1.044	MON	2,636	31,629	01/11/2021	11/01/2035
3140KQ-RU-7	FANNIE MAE PN-B04998			4	1.A	52,138,146	85.5130	42,591,733	49,807,319	52,036,686		(58,458)			2.500	1.971	MON	103,765	1,245,183	10/26/2020	10/01/2050
3140KQ-VD-0	FANNIE MAE PN-B05111			4	1.A	2,875,751	77.2440	2,217,188	2,870,369	2,875,395		(173)			1.500	1.474	MON	3,588	43,056	01/08/2021	11/01/2050
3140KQ-VG-3	FANNIE MAE PN-B05114			4	1.A	50,044,712	81.7300	39,384,620	48,188,694	49,962,733		(40,489)			2.000	1.579	MON	80,314	963,774	12/14/2020	11/01/2050
3140KQ-W2-3	FANNIE MAE PN-B05164			4	1.A	5,153,904	77.2450	3,973,683	5,144,259	5,153,268		(303)			1.500	1.474	MON	6,430	77,164	01/08/2021	12/01/2050
3140KQ-W3-1	FANNIE MAE PN-B05165			4	1.A	6,360,337	77.2450	4,903,847	6,348,433	6,359,552		(377)			1.500	1.474	MON	7,936	95,226	01/08/2021	12/01/2050
3140KQ-WW-7	FANNIE MAE PN-B05160			4	1.A	56,512,935	81.7010	44,622,321	54,616,616	56,429,474		(41,313)			2.000	1.620	MON	91,028	1,092,332	01/11/2021	12/01/2050
3140KQ-WY-3	FANNIE MAE PN-B05162			4	1.A	56,288,201	81.6840	44,319,791	54,257,616	56,198,848		(44,254)			2.000	1.591	MON	90,429	1,085,152	01/11/2021	12/01/2050
3140KQ-ZX-2	FANNIE MAE PN-B05257			4	1.A	15,870,344	84.9690	12,826,512	15,095,519	15,833,859		(18,510)			2.500	1.924	MON	31,449	377,388	10/08/2020	10/01/2050
3140KS-TX-5	FANNIE MAE PN-B06865			4	1.A	21,977,606	81.5140	17,946,372	22,016,307	21,977,804		172			2.000	2.013	MON	36,694	440,326	11/17/2021	12/01/2051
3140KT-4C-6	FANNIE MAE PN-B08018			4	1.A	9,553,142	81.8890	7,767,749	9,485,705	9,550,029		(1,637)			2.000	1.915	MON	15,810	189,714	03/08/2021	02/01/2051
3140KT-4J-1	FANNIE MAE PN-B08024			4	1.A	7,471,104	81.8890	6,077,181	7,421,242	7,468,925		(1,214)			2.000	1.920	MON	12,369	148,425	04/08/2021	03/01/2051
3140KT-ZB-4	FANNIE MAE PN-B07937			4	1.A	5,429,215	77.2120	4,184,160	5,419,054	5,428,542		(329)			1.500	1.474	MON	6,774	81,286	01/08/2021	11/01/2050
3140KU-4H-2	FANNIE MAE PN-B08923			4	1.A	10,186,083	85.0930	8,261,968	9,709,339	10,165,862		(11,529)			2.500	1.947	MON	20,228	242,733	11/23/2020	12/01/2050
3140KU-A8-5	FANNIE MAE PN-B08130			4	1.A	15,685,408	89.1890	13,534,457	15,175,029	15,645,529		(27,236)			2.000	1.382	MON	25,292	303,501	07/13/2021	07/01/2036
3140KU-F3-1	FANNIE MAE PN-B08285			4	1.A	6,988,003	81.7280	5,538,090	6,776,245	6,978,850		(4,690)			2.000	1.656	MON	11,294	135,525	01/19/2021	12/01/2050
3140KU-H7-0	FANNIE MAE PN-B08353			4	1.A	11,010,241	81.6840	8,668,862	10,612,680	10,992,121		(8,841)			2.000	1.592	MON	17,688	212,254	12/07/2020	12/01/2050
3140KU-Q4-7	FANNIE MAE PN-B08574			4	1.A	4,686,040	81.7300	3,696,481	4,522,795	4,678,599		(3,748)			2.000	1.606	MON	7,538	90,456	12/04/2020	12/01/2050
3140KU-ZH-8	FANNIE MAE PN-B08843			4	1.A	3,655,370	81.8000	2,878,116	3,518,479	3,649,348		(3,165)			2.000	1.576	MON	5,864	70,370	01/05/2021	12/01/2050
3140KV-RK-8	FANNIE MAE PN-B09489			4	1.A	43,555,801	81.6820	34,330,101	42,028,967	43,485,918		(34,614)			2.000	1.603	MON	70,048	840,579	11/23/2020	11/01/2050
3140KV-RM-4	FANNIE MAE PN-B09491			4	1.A	29,197,537	85.4890	23,782,695	27,819,597	29,137,100		(31,914)			2.500	1.943	MON	57,957	695,490	12/04/2020	11/01/2050
3140KV-S4-3	FANNIE MAE PN-B09538			4	1.A	8,931,658	81.8630	7,055,945	8,619,212	8,917,912		(7,138)			2.000	1.604	MON	14,365	172,384	12/16/2020	12/01/2050
3140KV-SU-5	FANNIE MAE PN-B09530			4	1.A	20,200,279	81.6990	15,938,722	19,509,078	20,168,768		(15,590)			2.000	1.613	MON	32,515	390,182	12/04/2020	12/01/2050
3140KV-TC-4	FANNIE MAE PN-B09546			4	1.A	12,065,889	89.1960	10,339,036	11,591,367	12,013,215		(27,997)			2.000	1.257	MON	19,319	231,827	11/19/2020	12/01/2035
3140KV-TT-7	FANNIE MAE PN-B09561			4	1.A	39,314,996	81.7280	30,979,316	37,905,389	39,250,749		(31,552)			2.000	1.595	MON	63,176	758,108	12/01/2020	12/01/2050
3140KV-XP-0	FANNIE MAE PN-B09685			4	1.A	35,601,782	81.6840	28,161,316	34,475,927	35,553,346		(24,183)			2.000	1.642	MON	57,460	689,519	01/20/2021	01/01/2051
3140KV-XZ-8	FANNIE MAE PN-B09695			4	1.A	16,653,392	81.7000	13,126,895	16,067,191	16,628,197		(13,095)			2.000	1.602	MON	26,779	321,344	01/25/2021	01/01/2051
3140KX-3D-6	FANNIE MAE PN-BR0795			4	1.A	26,474,527	84.9630	21,371,546	25,153,945	26,416,810		(30,043)			2.500	1.912	MON	52,404	628,849	12/09/2020	12/01/2050
3140KX-C2-0	FANNIE MAE PN-BR0088			4	1.A	5,050,615	81.7300	3,999,751	4,893,859	5,043,842		(3,447)			2.000	1.648	MON	8,156	97,877	01/15/2021	12/01/2050
3140KX-F4-3	FANNIE MAE PN-BR0186			4	1.A	6,327,201	86.6290	5,347,503	6,172,879	6,310,633		(8,950)			1.500	1.046	MON	7,716	92,593	01/11/2021	12/01/2035
3140KY-3V-4	FNMA PN-BR1711			4	1.A	5,452,230	85.2020	4,499,356	5,280,810	5,445,882		(3,546)			2.500	2.128	MON	11,002	132,020	04/08/2021	04/01/2051
3140KY-4J-0	FNMA PN-BR1724			4	1.A	4,991,879	84.9640	4,107,641	4,834,567	4,986,054		(3,266)			2.500	2.127	MON	10,072	120,864	04/08/2021	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
3140KY-5J-9	FNMA PN-BR1748			4	1.A	5,206,220	81.7300	4,231,736	5,177,703	5,204,935		(688)			2.000	1.933	MON	8,630	103,554	04/08/2021	04/01/2051
3140KY-5N-0	FNMA PN-BR1752			4	1.A	11,665,567	85.1310	9,617,324	11,297,088	11,651,922		(7,563)			2.500	2.126	MON	23,536	282,427	04/08/2021	04/01/2051
3140KY-5P-5	FNMA PN-BR1753			4	1.A	19,451,306	85.4810	15,758,018	18,434,527	19,409,503		(21,801)			2.500	1.884	MON	38,405	460,863	02/05/2021	02/01/2051
3140KY-GH-1	FNMA PN-BR1099			4	1.A	16,722,876	81.7650	13,259,112	16,216,122	16,700,549		(11,061)			2.000	1.656	MON	27,027	324,322	01/11/2021	12/01/2050
3140KY-GJ-7	FNMA PN-BR1100			4	1.A	16,226,927	85.1350	13,171,647	15,471,483	16,193,938		(16,831)			2.500	1.951	MON	32,232	386,787	12/07/2020	12/01/2050
3140KY-K6-0	FNMA PN-BR1216			4	1.A	9,804,454	81.5990	7,895,170	9,675,572	9,799,481		(2,840)			2.000	1.848	MON	16,126	193,511	05/07/2021	05/01/2051
3140KY-KB-9	FNMA PN-BR1189			4	1.A	3,918,699	81.8000	3,187,565	3,896,779	3,917,649		(553)			2.000	1.932	MON	6,495	77,936	03/05/2021	03/01/2051
3140KY-KV-5	FNMA PN-BR1207			4	1.A	23,064,144	84.9490	18,974,603	22,336,464	23,037,198		(15,095)			2.500	2.127	MON	46,534	558,411	04/08/2021	04/01/2051
3140KY-L2-8	FNMA PN-BR1244			4	1.A	8,235,651	84.9100	6,723,429	7,918,300	8,225,515		(6,367)			2.500	2.045	MON	16,496	197,957	07/08/2021	07/01/2051
3140KY-L7-7	FNMA PN-BR1249			4	1.A	8,671,633	81.6150	6,970,079	8,540,194	8,667,285		(2,778)			2.000	1.826	MON	14,234	170,804	08/06/2021	08/01/2051
3140KY-LK-8	FNMA PN-BR1229			4	1.A	6,691,595	81.6160	5,395,653	6,611,023	6,688,632		(1,773)			2.000	1.860	MON	11,018	132,221	06/08/2021	06/01/2051
3140KY-LR-3	FNMA PN-BR1235			4	1.A	13,434,407	84.9150	11,004,611	12,959,561	13,418,440		(9,703)			2.500	2.082	MON	26,999	323,989	06/08/2021	06/01/2051
3140KY-LX-0	FNMA PN-BR1241			4	1.A	5,882,499	81.6150	4,713,724	5,775,561	5,878,869		(2,267)			2.000	1.792	MON	9,626	115,511	07/08/2021	07/01/2051
3140KY-MC-5	FNMA PN-BR1254			4	1.A	5,570,942	84.8950	4,549,258	5,358,688	5,564,404		(4,153)			2.500	2.050	MON	11,164	133,967	08/06/2021	08/01/2051
3140KY-R3-0	FNMA PN-BR1405			4	1.A	8,506,996	84.9070	6,953,584	8,189,647	8,495,722		(6,490)			2.500	2.060	MON	17,062	204,741	05/03/2021	05/01/2051
3140KY-T5-3	FNMA PN-BR1471			4	1.A	6,180,522	89.1920	5,284,631	5,925,006	6,153,616		(14,613)			2.000	1.214	MON	9,875	118,500	12/15/2020	12/01/2035
3140KY-YT-5	FNMA PN-BR1621			4	1.A	21,700,068	77.2140	16,708,498	21,639,207	21,696,613		(1,660)			1.500	1.464	MON	27,049	324,588	02/05/2021	02/01/2051
3140L1-5D-3	FNMA PN-BR3543			4	1.A	42,537,960	81.6670	33,667,635	41,225,507	42,482,047		(28,973)			2.000	1.650	MON	68,709	824,510	01/13/2021	01/01/2051
3140L1-5F-8	FNMA PN-BR3545			4	1.A	33,893,939	84.9510	27,351,922	32,197,293	33,824,783		(38,549)			2.500	1.909	MON	67,078	804,932	01/13/2021	01/01/2051
3140L1-BE-4	FNMA PN-BR2736			4	1.A	17,466,746	81.7410	13,714,965	16,778,563	17,436,596		(15,038)			2.000	1.555	MON	27,964	335,571	01/04/2021	01/01/2051
3140L1-BP-9	FNMA PN-BR2745			4	1.A	22,129,230	85.0900	17,812,501	20,933,718	22,078,927		(25,953)			2.500	1.863	MON	43,612	523,343	01/04/2021	01/01/2051
3140L1-DK-8	FNMA PN-BR2805			4	1.A	30,682,141	81.7000	24,278,266	29,716,359	30,639,787		(21,517)			2.000	1.644	MON	49,527	594,327	01/08/2021	01/01/2051
3140L1-DL-6	FNMA PN-BR2806			4	1.A	26,692,241	81.7000	21,124,321	25,855,963	26,655,564		(18,464)			2.000	1.645	MON	43,093	517,119	01/08/2021	01/01/2051
3140L1-DM-4	FNMA PN-BR2807			4	1.A	28,388,958	85.4740	23,027,452	26,940,885	28,327,837		(32,938)			2.500	1.898	MON	56,127	673,522	01/07/2021	12/01/2050
3140L1-DV-4	FNMA PN-BR2815			4	1.A	5,156,251	85.0930	4,176,810	4,908,524	5,145,993		(5,375)			2.500	1.932	MON	10,226	122,713	01/14/2021	12/01/2050
3140L1-EW-1	FNMA PN-BR2848			4	1.A	16,103,045	81.6840	12,701,612	15,549,694	16,078,797		(12,290)			2.000	1.611	MON	25,916	310,994	01/07/2021	01/01/2051
3140L1-GR-0	FNMA PN-BR2907			4	1.A	4,291,835	84.9650	3,507,623	4,128,315	4,285,397		(3,438)			2.500	2.050	MON	8,601	103,208	03/03/2021	03/01/2051
3140L1-H2-4	FNMA PN-BR2948			4	1.A	9,167,278	84.9420	7,495,257	8,823,970	9,155,082		(7,017)			2.500	2.058	MON	18,383	220,599	05/05/2021	05/01/2051
3140L1-JB-2	FNMA PN-BR2957			4	1.A	47,669,516	81.6170	38,405,359	47,055,588	47,646,978		(13,314)			2.000	1.851	MON	78,426	941,112	06/08/2021	05/01/2051
3140L1-JH-9	FNMA PN-BR2963			4	1.A	15,195,662	84.9470	12,448,257	14,654,146	15,177,379		(10,997)			2.500	2.078	MON	30,529	366,354	06/08/2021	05/01/2051
3140L1-JM-8	FNMA PN-BR2967			4	1.A	9,935,236	89.1910	8,558,771	9,596,002	9,906,757		(18,362)			2.000	1.350	MON	15,993	191,920	06/09/2021	05/01/2036
3140L1-KB-0	FNMA PN-BR2989			4	1.A	8,821,267	81.8900	7,205,721	8,799,268	8,820,037		(681)			2.000	1.966	MON	14,665	175,985	03/16/2021	03/01/2051
3140L1-KL-8	FNMA PN-BR2998			4	1.A	43,727,766	81.7020	35,147,082	43,018,631	43,699,183		(15,738)			2.000	1.814	MON	71,698	860,372	02/22/2021	03/01/2051
3140L1-KM-6	FNMA PN-BR2999			4	1.A	5,404,888	85.7280	4,441,777	5,181,244	5,396,486		(5,137)			2.500	2.011	MON	10,794	129,531	02/22/2021	03/01/2051
3140L1-LB-9	FNMA PN-BR3021			4	1.A	34,931,586	81.7020	28,275,823	34,608,483	34,917,273		(7,416)			2.000	1.891	MON	57,681	692,170	03/04/2021	03/01/2051
3140L1-P4-1	FNMA PN-BR3142			4	1.A	10,036,598	85.0520	8,109,321	9,534,545	10,015,504		(11,354)			2.500	1.910	MON	19,864	238,364	01/08/2021	01/01/2051
3140L1-P5-8	FNMA PN-BR3143			4	1.A	5,823,252	85.0100	4,702,719	5,531,960	5,811,013		(6,597)			2.500	1.910	MON	11,525	138,299	01/08/2021	01/01/2051
3140L1-QY-4	FNMA PN-BR3170			4	1.A	18,108,696	81.7410	14,337,385	17,540,016	18,084,328		(12,345)			2.000	1.645	MON	29,233	350,800	02/05/2021	02/01/2051
3140L1-ZB-4	FNMA PN-BR3437			4	1.A	17,365,897	84.9580	14,001,157	16,480,092	17,328,667		(19,363)			2.500	1.899	MON	34,334	412,002	01/07/2021	01/01/2051
3140L2-FD-0	FANNIE MAE PN-BR3763			4	1.A	23,567,681	81.6680	19,315,158	23,650,828	23,569,467		1,065			2.000	2.033	MON	39,418	473,016	03/22/2021	04/01/2051
3140L2-NG-4	FANNIE MAE PN-BR3990			4	1.A	27,769,105	81.7170	21,908,177	26,809,816	27,730,620		(21,407)			2.000	1.608	MON	44,683	536,196	01/26/2021	02/01/2051
3140L2-R2-1	FANNIE MAE PN-BR4104			4	1.A	20,815,874	82.2870	16,510,890	20,065,004	20,785,434		(17,490)			2.000	1.591	MON	33,442	401,300	01/25/2021	01/01/2051
3140L2-RT-2	FANNIE MAE PN-BR4097			4	1.A	38,920,937	81.6320	30,647,788	37,543,841	38,865,109		(30,894)			2.000	1.599	MON	62,573	750,877	01/25/2021	01/01/2051
3140L2-S6-1	FANNIE MAE PN-BR4140			4	1.A	20,469,162	85.0090	16,495,931	19,404,923	20,425,229		(23,394)			2.500	1.887	MON	40,427	485,123	02/04/2021	01/01/2051
3140L2-UQ-4	FANNIE MAE PN-BR4190			4	1.A	7,224,822	84.9600	5,801,667	6,828,704	7,209,608		(8,846)			2.500	1.852	MON	14,226	170,717	01/27/2021	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
3140L3-L3-3	FANNIE MAE PN-BR4845			4	1.A	42,893,231	81.6670	33,929,555	41,546,225	42,835,511		(29,259)			2.000	1.645	MON	69,244	830,925	02/01/2021	02/01/2051
3140L3-L4-1	FANNIE MAE PN-BR4846			4	1.A	17,384,926	84.9420	14,003,477	16,485,928	17,347,972		(19,589)			2.500	1.891	MON	34,346	412,148	02/08/2021	02/01/2051
3140L3-MN-8	FANNIE MAE PN-BR4864			4	1.A	9,499,753	81.6330	7,729,571	9,468,684	9,498,155		(878)			2.000	1.957	MON	15,781	189,374	04/06/2021	02/01/2051
3140L3-PV-7	FANNIE MAE PN-BR4935			4	1.A	5,156,388	84.9220	4,243,321	4,996,727	5,150,474		(3,301)			2.500	2.134	MON	10,410	124,918	04/06/2021	04/01/2051
3140L3-QG-9	FANNIE MAE PN-BR4954			4	1.A	19,668,935	81.7290	15,560,982	19,039,731	19,641,979		(13,394)			2.000	1.638	MON	31,733	380,795	02/04/2021	02/01/2051
3140L3-QL-8	FANNIE MAE PN-BR4958			4	1.A	22,204,935	77.1980	17,088,365	22,135,761	22,201,113		(1,853)			1.500	1.461	MON	27,670	332,036	02/04/2021	02/01/2051
3140L3-U3-3	FANNIE MAE PN-BR5101			4	1.A	7,086,718	85.2770	5,721,506	6,709,319	7,071,132		(8,280)			2.500	1.872	MON	13,978	167,733	02/04/2021	01/01/2051
3140L3-U6-6	FANNIE MAE PN-BR5104			4	1.A	11,298,440	77.2290	8,695,442	11,259,296	11,296,321		(1,066)			1.500	1.457	MON	14,074	168,890	02/04/2021	01/01/2051
3140L3-U7-4	FANNIE MAE PN-BR5105			4	1.A	14,091,136	81.6670	11,130,417	13,629,027	14,071,344		(10,139)			2.000	1.629	MON	22,715	272,581	02/04/2021	02/01/2051
3140L4-BN-8	FANNIE MAE PN-BR5444			4	1.A	5,944,240	84.9540	4,790,153	5,638,526	5,931,675		(6,546)			2.500	1.894	MON	11,747	140,963	02/08/2021	02/01/2051
3140L5-P9-1	FANNIE MAE PN-BR6747			4	1.A	3,937,733	81.8870	3,183,332	3,887,469	3,935,781		(1,125)			2.000	1.852	MON	6,479	77,749	05/06/2021	04/01/2051
3140L5-Q2-5	FANNIE MAE PN-BR6772			4	1.A	52,148,397	81.6670	42,130,520	51,588,182	52,127,565		(12,464)			2.000	1.875	MON	85,980	1,031,764	06/07/2021	06/01/2051
3140L5-Q8-2	FANNIE MAE PN-BR6778			4	1.A	13,450,860	84.9310	11,017,258	12,972,011	13,434,760		(9,739)			2.500	2.079	MON	27,025	324,300	06/07/2021	06/01/2051
3140L5-Q9-0	FANNIE MAE PN-BR6779			4	1.A	22,717,780	81.6500	18,348,382	22,471,993	22,708,610		(5,516)			2.000	1.873	MON	37,453	449,440	06/07/2021	05/01/2051
3140L5-QM-1	FANNIE MAE PN-BR6759			4	1.A	6,920,870	81.8870	5,607,494	6,847,844	6,918,138		(1,637)			2.000	1.876	MON	11,413	136,957	06/07/2021	05/01/2051
3140L5-QN-9	FANNIE MAE PN-BR6760			4	1.A	21,874,040	81.6170	17,634,570	21,606,491	21,863,653		(5,920)			2.000	1.858	MON	36,011	432,130	05/06/2021	05/01/2051
3140L5-QS-8	FANNIE MAE PN-BR6764			4	1.A	9,368,027	81.5830	7,545,743	9,249,161	9,363,409		(2,638)			2.000	1.853	MON	15,415	184,983	05/06/2021	04/01/2051
3140L5-R9-9	FANNIE MAE PN-BR6811			4	1.A	10,507,524	81.5830	8,410,065	10,308,600	10,500,758		(4,230)			2.000	1.783	MON	17,181	206,172	07/08/2021	06/01/2051
3140L5-RJ-7	FANNIE MAE PN-BR6788			4	1.A	42,328,878	84.9430	34,712,023	40,865,078	42,279,642		(29,739)			2.500	2.091	MON	85,136	1,021,627	06/07/2021	06/01/2051
3140L5-RK-4	FANNIE MAE PN-BR6789			4	1.A	9,698,570	82.0730	7,868,923	9,587,712	9,694,456		(2,473)			2.000	1.867	MON	15,980	191,754	06/07/2021	05/01/2051
3140L5-WK-8	FANNIE MAE PN-BR6949			4	1.A	6,113,187	84.9490	5,062,572	5,959,543	6,107,640		(3,333)			2.500	2.201	MON	12,416	148,989	03/22/2021	03/01/2051
3140L6-G2-4	FANNIE MAE PN-BR7416			4	1.A	7,432,560	81.6500	6,035,443	7,391,847	7,430,724		(992)			2.000	1.933	MON	12,320	147,837	04/08/2021	04/01/2051
3140L6-H5-6	FANNIE MAE PN-BR7451			4	1.A	5,669,496	84.9130	4,627,242	5,449,392	5,661,679		(4,461)			2.500	2.042	MON	11,353	136,235	05/06/2021	05/01/2051
3140L6-H6-4	FANNIE MAE PN-BR7452			4	1.A	5,655,045	81.6490	4,558,526	5,583,076	5,652,261		(1,556)			2.000	1.853	MON	9,305	111,662	05/06/2021	05/01/2051
3140L6-HF-4	FANNIE MAE PN-BR7429			4	1.A	16,409,779	81.7410	13,241,278	16,199,065	16,401,633		(4,539)			2.000	1.851	MON	26,998	323,981	05/06/2021	05/01/2051
3140L6-J2-1	FANNIE MAE PN-BR7480			4	1.A	7,056,721	85.0100	5,767,108	6,784,034	7,047,036		(5,598)			2.500	2.044	MON	14,133	169,601	05/06/2021	05/01/2051
3140L6-JL-9	FANNIE MAE PN-BR7466			4	1.A	7,031,164	81.6330	5,709,197	6,993,736	7,029,467		(912)			2.000	1.935	MON	11,656	139,875	04/08/2021	04/01/2051
3140L6-JQ-8	FANNIE MAE PN-BR7470			4	1.A	5,173,831	81.7990	4,177,798	5,107,395	5,171,263		(1,452)			2.000	1.851	MON	8,512	102,148	05/06/2021	05/01/2051
3140L6-JR-6	FANNIE MAE PN-BR7471			4	1.A	11,136,960	85.4160	9,141,720	10,702,585	11,121,533		(8,880)			2.500	2.040	MON	22,297	267,565	05/06/2021	05/01/2051
3140L6-KP-8	FANNIE MAE PN-BR7501			4	1.A	11,515,718	81.6830	9,285,599	11,367,847	11,510,002		(3,214)			2.000	1.851	MON	18,946	227,357	05/06/2021	05/01/2051
3140L6-KX-1	FANNIE MAE PN-BR7509			4	1.A	6,327,571	81.7640	5,146,135	6,293,889	6,326,044		(827)			2.000	1.935	MON	10,490	125,878	04/08/2021	04/01/2051
3140L6-U6-9	FANNIE MAE PN-BR7804			4	1.A	34,870,316	81.6000	28,096,388	34,431,848	34,853,266		(9,793)			2.000	1.854	MON	57,386	688,637	05/04/2021	04/01/2051
3140L7-QP-0	FANNIE MAE PN-BR8561			4	1.A	6,217,500	81.8870	5,067,373	6,188,250	6,216,139		(754)			2.000	1.941	MON	10,314	123,765	04/07/2021	04/01/2051
3140L7-TL-6	FANNIE MAE PN-BR8654			4	1.A	5,103,161	81.8870	4,136,171	5,051,071	5,101,205		(1,172)			2.000	1.880	MON	8,418	101,021	05/24/2021	05/01/2051
3140L7-W4-0	FANNIE MAE PN-BR8766			4	1.A	6,562,757	81.6510	5,357,301	6,561,219	6,562,406		(213)			2.000	1.991	MON	10,935	131,224	03/23/2021	03/01/2051
3140L7-YX-4	FANNIE MAE PN-BR8825			4	1.A	39,438,368	81.6330	32,134,470	39,364,559	39,434,063		(2,659)			2.000	1.973	MON	65,608	787,291	03/24/2021	03/01/2051
3140L8-FT-2	FANNIE MAE PN-BR9177			4	1.A	9,115,167	89.1690	7,894,761	8,853,706	9,091,228		(14,428)			2.000	1.453	MON	14,756	177,074	04/12/2021	04/01/2036
3140L8-G3-8	FANNIE MAE PN-BR9217			4	1.A	8,380,554	81.6000	6,746,297	8,267,521	8,376,202		(2,484)			2.000	1.844	MON	13,779	165,350	05/06/2021	05/01/2051
3140L8-GU-8	FANNIE MAE PN-BR9210			4	1.A	23,473,248	81.8870	18,973,256	23,170,046	23,461,532		(6,645)			2.000	1.850	MON	38,617	463,401	05/06/2021	05/01/2051
3140LN-U6-2	FANNIE MAE PN-BT0604			4	1.A	11,139,562	81.5650	8,977,274	11,006,282	11,134,657		(2,931)			2.000	1.861	MON	18,344	220,126	06/08/2021	06/01/2051
3140LP-AQ-5	FANNIE MAE PN-BT0914			4	1.A	7,862,369	84.9280	6,445,224	7,589,045	7,853,603		(5,851)			2.500	2.088	MON	15,811	189,726	05/20/2021	06/01/2051
3140LP-BB-7	FANNIE MAE PN-BT0933			4	1.A	6,569,688	84.9370	5,383,473	6,338,195	6,561,903		(4,747)			2.500	2.084	MON	13,205	158,455	06/04/2021	06/01/2051
3140LP-QE-5	FANNIE MAE PN-BT1352			4	1.A	5,792,970	81.7420	4,670,703	5,713,957	5,789,931		(1,725)			2.000	1.842	MON	9,523	114,279	05/07/2021	05/01/2051
3140LP-XU-1	FANNIE MAE PN-BT1590			4	1.A	14,278,286	84.9210	11,658,907	13,729,121	14,258,781		(11,199)			2.500	2.046	MON	28,602	343,228	05/06/2021	05/01/2051
3140LQ-DR-8	FANNIE MAE PN-BT1911			4	1.A	13,035,289	84.8210	11,048,894	13,026,130	13,034,755		(534)			2.500	2.486	MON	27,138	298,516	01/21/2022	02/01/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140LQ-F6-2	FANNIE MAE PN-BT1988			4	1.A	14,070,581	81.9440	11,946,249	14,578,553	14,079,997		9,416			2.000	2.391	MON	24,298	242,976	02/07/2022	02/01/2052
3140LR-3F-3	FANNIE MAE PN-BT3497			4	1.A	4,133,865	81.8470	3,329,855	4,068,390	4,131,625		(1,397)			2.000	1.818	MON	6,781	81,368	07/06/2021	07/01/2051
3140LR-N2-0	FANNIE MAE PN-BT3108			4	1.A	18,503,770	84.9400	15,112,598	17,792,086	18,481,039		(14,164)			2.500	2.046	MON	37,067	444,802	07/08/2021	07/01/2051
3140LR-VY-1	FANNIE MAE PN-BT3330			4	1.A	4,893,659	81.8660	3,924,383	4,793,666	4,890,394		(2,092)			2.000	1.767	MON	7,989	95,873	08/04/2021	07/01/2051
3140LR-WC-8	FANNIE MAE PN-BT3342			4	1.A	43,867,074	81.5990	35,144,374	43,069,614	43,840,004		(16,914)			2.000	1.792	MON	71,783	861,392	07/08/2021	07/01/2051
3140LR-WE-4	FANNIE MAE PN-BT3344			4	1.A	6,823,578	81.8660	5,480,435	6,694,398	6,819,185		(2,744)			2.000	1.783	MON	11,157	133,888	07/08/2021	06/01/2051
3140LR-WJ-3	FANNIE MAE PN-BT3348			4	1.A	41,387,827	81.5650	33,285,996	40,809,166	41,369,920		(12,208)			2.000	1.839	MON	68,015	816,183	09/08/2021	09/01/2051
3140LR-WT-1	FANNIE MAE PN-BT3357			4	1.A	35,789,675	84.9050	29,441,863	34,676,242	35,759,518		(21,532)			2.500	2.132	MON	72,242	866,906	10/06/2021	10/01/2051
3140LR-WV-6	FANNIE MAE PN-BT3359			4	1.A	4,611,036	81.6160	3,686,869	4,517,337	4,607,976		(1,958)			2.000	1.768	MON	7,529	90,347	08/04/2021	07/01/2051
3140LR-XZ-6	FANNIE MAE PN-BT3395			4	1.A	26,003,330	84.8810	21,433,081	25,250,740	25,983,356		(15,604)			2.500	2.158	MON	52,606	631,269	11/02/2021	11/01/2051
3140LR-YJ-1	FANNIE MAE PN-BT3412			4	1.A	50,732,696	81.5310	41,213,155	50,549,061	50,726,034		(4,735)			2.000	1.954	MON	84,248	1,010,981	10/06/2021	10/01/2051
3140LS-2C-9	FANNIE MAE PN-BT4370			4	1.A	33,991,099	81.5830	27,189,297	33,327,160	33,969,375		(13,856)			2.000	1.777	MON	55,545	666,543	08/05/2021	07/01/2051
3140LS-2J-4	FANNIE MAE PN-BT4376			4	1.A	11,932,588	84.9510	9,973,996	11,740,881	11,928,025		(4,563)			2.500	2.305	MON	24,460	269,062	01/03/2022	07/01/2051
3140LS-ZT-6	FANNIE MAE PN-BT4353			4	1.A	42,901,839	81.6170	34,522,972	42,298,751	42,880,941		(12,933)			2.000	1.837	MON	70,498	845,975	07/06/2021	06/01/2051
3140LT-FJ-8	FANNIE MAE PN-BT4668			4	1.A	31,673,676	84.9060	25,899,368	30,503,578	31,640,016		(22,778)			2.500	2.063	MON	63,549	762,590	09/08/2021	08/01/2051
3140LT-G3-2	FANNIE MAE PN-BT4717			4	1.A	3,802,492	81.5060	3,080,009	3,778,874	3,801,793		(565)			2.000	1.924	MON	6,298	75,577	09/23/2021	09/01/2051
3140LT-N9-1	FANNIE MAE PN-BT4915			4	1.A	44,364,666	84.9140	36,408,879	42,877,357	44,319,986		(31,442)			2.500	2.102	MON	89,328	1,071,934	06/24/2021	06/01/2051
3140LU-5D-9	FANNIE MAE PN-BT6243			4	1.A	7,764,792	81.5140	6,248,841	7,665,973	7,761,711		(2,100)			2.000	1.852	MON	12,777	153,320	09/08/2021	09/01/2051
3140LU-5K-3	FANNIE MAE PN-BT6249			4	1.A	8,461,272	81.5060	6,899,139	8,464,578	8,461,055		(150)			2.000	1.998	MON	14,108	169,292	10/08/2021	10/01/2051
3140LU-5N-7	FANNIE MAE PN-BT6252			4	1.A	5,311,501	84.8750	4,381,485	5,162,279	5,307,448		(2,893)			2.500	2.167	MON	10,755	129,057	10/08/2021	10/01/2051
3140LU-5Z-0	FANNIE MAE PN-BT6263			4	1.A	6,172,721	81.4900	5,012,528	6,151,096	6,171,946		(600)			2.000	1.955	MON	10,252	123,022	11/04/2021	11/01/2051
3140LU-6M-8	FANNIE MAE PN-BT6275			4	1.A	5,577,066	81.4890	4,635,596	5,688,616	5,579,289		2,224			2.000	2.215	MON	9,481	104,291	01/07/2022	12/01/2051
3140LU-L2-5	FANNIE MAE PN-BT5744			4	1.A	18,700,665	84.9070	15,248,002	17,958,475	18,677,716		(14,590)			2.500	2.031	MON	37,413	448,962	07/26/2021	07/01/2051
3140LU-MJ-7	FANNIE MAE PN-BT5760			4	1.A	7,087,937	81.5650	5,682,716	6,967,101	7,083,820		(2,581)			2.000	1.804	MON	11,612	139,342	07/07/2021	07/01/2051
3140LU-SP-7	FANNIE MAE PN-BT5925			4	1.A	31,861,098	81.6660	25,548,632	31,284,294	31,841,514		(12,160)			2.000	1.793	MON	52,140	625,686	07/08/2021	07/01/2051
3140LU-WU-1	FANNIE MAE PN-BT6058			4	1.A	49,245,535	81.5470	39,449,400	48,376,274	49,215,980		(18,309)			2.000	1.798	MON	80,627	967,526	07/08/2021	07/01/2051
3140LU-ZR-5	FANNIE MAE PN-BT6151			4	1.A	13,179,017	84.8890	10,769,381	12,686,427	13,164,906		(9,555)			2.500	2.059	MON	26,430	317,161	09/07/2021	09/01/2051
3140LV-C6-4	FANNIE MAE PN-BT6392			4	1.A	44,976,338	84.9060	36,599,259	43,105,621	44,918,738		(36,609)			2.500	2.009	MON	89,803	1,077,641	08/04/2021	08/01/2051
3140LV-PQ-6	FANNIE MAE PN-BT6730			4	1.A	14,951,438	84.8840	12,223,450	14,400,181	14,935,645		(10,640)			2.500	2.064	MON	30,000	360,005	09/07/2021	09/01/2051
3140LW-LL-9	FANNIE MAE PN-BT7530			4	1.A	5,441,811	84.9010	4,428,647	5,216,249	5,434,866		(4,414)			2.500	2.011	MON	10,867	130,406	08/04/2021	08/01/2051
3140LX-DG-7	FANNIE MAE PN-BT8202			4	1.A	12,045,406	87.9760	11,190,698	12,720,171	12,053,241		7,836			3.000	3.682	MON	31,800	190,803	06/06/2022	06/01/2052
3140LX-PH-2	FANNIE MAE PN-BT8523			4	1.A										2.000	0.000	MON	2,989		09/13/2021	09/01/2036
3140LX-ZX-6	FANNIE MAE PN-BT8857			4	1.A	4,516,212	84.9110	3,720,247	4,381,349	4,512,555		(2,610)			2.500	2.146	MON	9,128	109,534	10/06/2021	10/01/2051
3140LY-2T-9	FANNIE MAE PN-BT9785			4	1.A	5,929,304	81.4990	4,825,161	5,920,516	5,928,953		(305)			2.000	1.977	MON	9,868	118,410	11/19/2021	11/01/2051
3140LY-2U-6	FANNIE MAE PN-BT9786			4	1.A	4,593,470	81.5050	3,740,110	4,588,810	4,593,244		(197)			2.000	1.982	MON	7,648	91,776	11/19/2021	11/01/2051
3140LY-3E-1	FANNIE MAE PN-BT9796			4	1.A	5,513,219	84.8280	4,552,104	5,366,275	5,510,044		(2,749)			2.500	2.183	MON	11,180	134,157	11/19/2021	11/01/2051
3140LY-GE-7	FANNIE MAE PN-BT9196			4	1.A	13,007,102	84.8810	10,715,738	12,624,424	12,996,951		(7,931)			2.500	2.152	MON	26,301	315,611	11/04/2021	11/01/2051
3140LY-GV-9	FANNIE MAE PN-BT9211			4	1.A	5,489,643	81.7420	4,581,845	5,605,252	5,491,954		2,311			2.000	2.226	MON	9,342	102,763	01/07/2022	12/01/2051
3140LY-ZE-6	FANNIE MAE PN-BT9740			4	1.A	4,763,413	81.6150	3,903,671	4,783,031	4,763,714		230			2.000	2.039	MON	7,972	95,660	10/21/2021	10/01/2051
3140M1-FP-4	FANNIE MAE PN-BU0173			4	1.A	18,917,311	84.8640	15,587,578	18,367,715	18,902,399		(10,644)			2.500	2.156	MON	38,266	459,193	10/07/2021	10/01/2051
3140M1-GV-0	FANNIE MAE PN-BU0211			4	1.A	26,360,949	81.5060	21,438,022	26,302,385	26,358,511		(1,880)			2.000	1.969	MON	43,837	526,048	11/04/2021	11/01/2051
3140M1-W3-4	FANNIE MAE PN-BU0665			4	1.A	5,241,209	84.8740	4,297,507	5,063,397	5,236,590		(3,516)			2.500	2.099	MON	10,549	126,585	09/23/2021	10/01/2051
3140M1-W4-2	FANNIE MAE PN-BU0666			4	1.A	16,210,723	84.9320	13,303,508	15,663,717	16,196,512		(10,838)			2.500	2.101	MON	32,633	391,593	09/23/2021	10/01/2051
3140M1-WT-7	FANNIE MAE PN-BU0657			4	1.A	14,127,753	81.6330	11,455,050	14,032,377	14,124,840		(2,197)			2.000	1.919	MON	23,387	280,648	09/23/2021	10/01/2051
3140M3-A5-9	FANNIE MAE PN-BU1827			4	1.A	9,833,402	84.8490	9,231,338	10,879,725	9,847,877		14,476			2.500	3.717	MON	22,666	158,663	05/09/2022	12/01/2051

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
3140M3-B4-1	FANNIE MAE PN-BU1858			4	1.A	41,404,026	84.8520	35,489,815	41,825,549	41,410,582		6,556			2.500	2.611	MON	87,137	871,366	02/07/2022	02/01/2052
3140M3-BB-5	FANNIE MAE PN-BU1833			4	1.A	7,686,936	81.4980	6,262,253	7,683,935	7,686,620		(273)			2.000	1.989	MON	12,807	153,679	12/06/2021	12/01/2051
3140M3-BL-3	FANNIE MAE PN-BU1842			4	1.A	25,483,258	81.5050	21,112,381	25,903,173	25,491,488		8,230			2.000	2.175	MON	43,172	474,891	01/06/2022	01/01/2052
3140M3-BM-1	FANNIE MAE PN-BU1843			4	1.A	6,332,057	81.5070	5,245,906	6,436,142	6,334,097		2,040			2.000	2.175	MON	10,727	117,996	01/06/2022	01/01/2052
3140M3-CF-5	FANNIE MAE PN-BU1869			4	1.A	6,437,729	84.8520	5,513,803	6,498,142	6,438,653		924			2.500	2.602	MON	13,538	135,378	02/07/2022	02/01/2052
3140M8-3U-1	FANNIE MAE PN-BU7110			4	1.A	20,564,966	84.8270	17,034,745	20,081,749	20,553,217		(10,392)			2.500	2.221	MON	41,837	502,044	12/06/2021	12/01/2051
3140M8-A6-6	FANNIE MAE PN-BU6328			4	1.A	8,537,413	81.8470	7,005,129	8,558,810	8,537,631		186			2.000	2.021	MON	14,265	171,176	11/22/2021	12/01/2051
3140M8-GN-3	FANNIE MAE PN-BU6504			4	1.A	24,878,253	84.8590	20,450,007	24,098,807	24,857,612		(16,131)			2.500	2.130	MON	50,206	602,470	11/05/2021	11/01/2051
3140M8-WG-0	FANNIE MAE PN-BU6946			4	1.A	19,753,566	90.9400	18,452,599	20,290,960	19,759,321		5,755			3.500	3.848	MON	59,182	355,092	06/06/2022	06/01/2052
3140M9-MN-4	FANNIE MAE PN-BU7564			4	1.A	49,214,319	84.8370	41,675,439	49,124,130	49,211,330		(2,989)			2.500	2.472	MON	102,342	1,125,761	01/25/2022	01/01/2052
3140MA-ES-9	FANNIE MAE PN-BU8244			4	1.A	28,342,466	81.8890	24,046,286	29,364,488	28,361,410		18,944			2.000	2.390	MON	48,941	489,408	02/07/2022	02/01/2052
3140MA-ET-7	FANNIE MAE PN-BU8245			4	1.A	36,481,823	81.7550	30,908,728	37,806,529	36,506,379		24,556			2.000	2.393	MON	63,011	630,109	02/07/2022	02/01/2052
3140MA-EV-2	FANNIE MAE PN-BU8247			4	1.A	49,903,667	84.8200	42,755,849	50,407,744	49,911,494		7,828			2.500	2.611	MON	105,016	1,050,161	02/07/2022	02/01/2052
3140MA-EY-6	FANNIE MAE PN-BU8250			4	1.A	58,827,427	84.8360	50,367,224	59,370,107	58,835,693		8,266			2.500	2.600	MON	123,688	1,236,877	02/07/2022	02/01/2052
3140MA-JD-7	FANNIE MAE PN-BU8359			4	1.A	6,883,616	84.8050	5,891,038	6,946,569	6,884,573		957			2.500	2.600	MON	14,472	144,720	02/04/2022	02/01/2052
3140MC-B6-6	FANNIE MAE PN-BU9960			4	1.A	11,298,116	84.8220	9,378,142	11,056,261	11,293,139		(4,827)			2.500	2.245	MON	23,034	276,407	12/21/2021	01/01/2052
3140MC-B7-4	FANNIE MAE PN-BU9961			4	1.A	8,903,527	84.8280	7,481,956	8,820,150	8,901,466		(2,061)			2.500	2.385	MON	18,375	202,129	01/06/2022	01/01/2052
3140MC-BT-6	FANNIE MAE PN-BU9949			4	1.A	11,307,296	81.8910	9,290,505	11,344,965	11,307,739		432			2.000	2.030	MON	18,908	226,899	12/21/2021	01/01/2052
3140MD-7G-7	FANNIE MAE PN-BV0894			4	1.A	11,215,641	81.4810	9,332,559	11,453,662	11,220,383		4,742			2.000	2.228	MON	19,089	209,984	01/07/2022	01/01/2052
3140MD-AF-5	FANNIE MAE PN-BV0005			4	1.A	6,583,305	81.9370	5,492,426	6,703,230	6,585,673		2,368			2.000	2.195	MON	11,172	122,893	01/11/2022	01/01/2052
3140MD-C3-0	FANNIE MAE PN-BV0089			4	1.A	5,686,303	81.9080	4,790,781	5,848,978	5,689,306		3,002			2.000	2.309	MON	9,748	97,483	02/03/2022	02/01/2052
3140MD-C7-1	FANNIE MAE PN-BV0093			4	1.A	6,961,426	84.8200	5,923,191	6,983,248	6,961,608		183			2.500	2.530	MON	14,548	145,484	02/03/2022	02/01/2052
3140MD-PJ-1	FANNIE MAE PN-BV0424			4	1.A	12,917,935	85.6870	10,958,973	12,789,540	12,914,788		(3,147)			2.500	2.379	MON	26,645	293,094	01/06/2022	01/01/2052
3140MD-QW-1	FANNIE MAE PN-BV0468			4	1.A	8,382,062	84.8980	7,078,598	8,337,768	8,380,839		(1,223)			2.500	2.433	MON	17,370	191,074	01/07/2022	01/01/2052
3140MF-4M-2	FANNIE MAE PN-BV2627			4	1.A	14,500,515	98.6170	14,408,033	14,610,091	14,500,540		26			5.000	5.090	MON	60,875		11/28/2022	07/01/2052
3140MF-KK-8	FANNIE MAE PN-BV2097			4	1.A	13,570,547	81.8720	11,414,570	13,941,970	13,577,430		6,883			2.000	2.296	MON	23,237	255,603	01/19/2022	01/01/2052
3140MF-MG-5	FANNIE MAE PN-BV2158			4	1.A	9,128,605	85.1450	7,837,763	9,205,195	9,129,745		1,140			2.500	2.591	MON	19,177	191,775	02/07/2022	02/01/2052
3140MF-MH-3	FANNIE MAE PN-BV2159			4	1.A	16,954,979	84.8360	14,509,753	17,103,297	16,957,211		2,231			2.500	2.595	MON	35,632	356,319	02/07/2022	02/01/2052
3140MF-NP-4	FANNIE MAE PN-BV2197			4	1.A	8,848,218	81.8710	7,495,336	9,155,056	8,853,903		5,685			2.000	2.375	MON	15,258	152,584	02/07/2022	02/01/2052
3140MF-PQ-0	FANNIE MAE PN-BV2230			4	1.A	10,266,811	81.7420	8,687,537	10,627,997	10,273,504		6,693			2.000	2.381	MON	17,713	177,133	02/07/2022	02/01/2052
3140MG-C3-3	FANNIE MAE PN-BV2789			4	1.A	17,859,860	85.1460	15,516,684	18,223,620	17,865,252		5,392			2.500	2.729	MON	37,966	379,659	02/22/2022	02/01/2052
3140MJ-6L-4	FANNIE MAE PN-BV5374			4	1.A	9,629,242	85.0990	9,062,396	10,649,239	9,643,147		13,905			2.500	3.705	MON	22,186	155,301	05/05/2022	04/01/2052
3140MJ-6M-2	FANNIE MAE PN-BV5375			4	1.A	14,431,269	85.0220	12,915,530	15,190,810	14,444,770		13,500			2.500	3.097	MON	31,648	253,180	03/29/2022	04/01/2052
3140MJ-SD-8	FANNIE MAE PN-BV5015			4	1.A	21,762,907	93.8560	20,549,411	21,894,617	21,763,660		754			4.000	4.082	MON	72,982	437,892	06/06/2022	06/01/2052
3140MJ-SH-9	FANNIE MAE PN-BV5019			4	1.A	7,686,167	96.2630	7,316,340	7,600,366	7,684,902		(1,265)			4.500	4.285	MON	28,501	171,008	06/06/2022	06/01/2052
3140MJ-TR-6	FANNIE MAE PN-BV5059			4	1.A	12,907,853	96.2610	12,391,346	12,872,654	12,906,894		(959)			4.500	4.493	MON	48,272	241,362	07/07/2022	07/01/2052
3140MS-AU-9	FANNIE MAE PN-BWI0918			4	1.A	30,586,105	93.8290	31,434,412	33,501,809	30,597,209		11,104			4.000	4.800	MON	111,673	111,673	10/18/2022	06/01/2052
3140MS-B9-5	FANNIE MAE PN-BWI0963			4	1.A	9,706,968	98.6590	9,933,794	10,068,816	9,708,124		1,156			5.000	5.354	MON	41,953	41,953	11/07/2022	07/01/2052
3140N0-G2-5	FANNIE MAE PN-BWI7416			4	1.A	11,696,609	96.2630	11,370,099	11,811,495	11,697,189		580			4.500	4.601	MON	44,293	132,879	09/07/2022	09/01/2052
3140N1-WB-5	FANNIE MAE PN-BWI8741			4	1.A	49,412,493	96.3110	49,783,240	51,690,087	49,424,739		12,246			4.500	4.910	MON	193,838	387,676	10/06/2022	10/01/2052
3140N2-NQ-0	FANNIE MAE PN-BWI9398			4	1.A	12,249,028	98.6680	12,485,807	12,654,363	12,250,291		1,263			5.000	5.316	MON	52,727	52,727	11/08/2022	09/01/2052
3140N4-R9-0	FANNIE MAE PN-BX0511			4	1.A	7,445,237	96.3170	7,496,665	7,783,325	7,447,053		1,816			4.500	4.905	MON	29,187	58,375	10/05/2022	10/01/2052
3140N5-6X-7	FANNIE MAE PN-BX1785			4	1.A	5,208,869	98.7920	5,209,024	5,272,719	5,208,967		97			5.000	5.132	MON	21,970	21,970	11/21/2022	11/01/2052
3140N5-HG-2	FANNIE MAE PN-BX1130			4	1.A	14,612,780	96.3120	15,007,115	15,581,771	14,616,176		3,396			4.500	5.081	MON	58,432	58,432	11/07/2022	11/01/2052
3140N5-HN-7	FANNIE MAE PN-BX1136			4	1.A	5,364,216	96.3050	5,509,490	5,720,877	5,365,466		1,250			4.500	5.082	MON	21,453	21,453	11/07/2022	11/01/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140N5-HW-7	FANNIE MAE PN=BX1144			4	1.A	19,052,030	98.6590	19,491,696	19,756,632	19,054,239		2,209			5.000	5.350	MON	82,319	82,319	11/07/2022	11/01/2052
3140N5-HY-3	FANNIE MAE PN=BX1146			4	1.A	6,082,172	98.6340	6,222,970	6,309,153	6,082,884		712			5.000	5.353	MON	26,288	26,288	11/07/2022	11/01/2052
3140Q7-4V-6	FNMA PN=CA0835			4	1.A	1,001,776	92.6130	899,252	970,978	998,823		(1,564)			3.500	3.090	MON	2,832	33,984	12/08/2017	12/01/2047
3140Q7-4W-4	FNMA PN=CA0836			4	1.A	1,506,627	92.6130	1,352,435	1,460,308	1,502,186		(1,756)			3.500	3.090	MON	4,259	51,111	12/08/2017	12/01/2047
3140Q7-GA-9	FNMA PN=CA0192			4	1.A	1,478,904	92.6240	1,322,101	1,427,385	1,473,631		(2,549)			3.500	3.037	MON	4,163	49,958	08/07/2017	08/01/2047
3140Q7-GB-7	FNMA PN=CA0193			4	1.A	659,294	92.6240	589,391	636,326	656,943		(984)			3.500	3.037	MON	1,856	22,271	08/07/2017	08/01/2047
3140Q7-S3-2	FNMA PN=CA0537			4	1.A	249,812	92.5310	224,115	242,205	249,051		(375)			3.500	3.093	MON	706	8,477	10/06/2017	09/01/2047
3140Q7-S4-0	FNMA PN=CA0538			4	1.A	143,848	93.0080	129,716	139,468	143,412		(171)			3.500	3.094	MON	407	4,881	10/06/2017	10/01/2047
3140Q7-T6-4	FNMA PN=CA0572			4	1.A	1,002,066	92.5310	898,988	971,553	999,027		(1,507)			3.500	3.094	MON	2,834	34,004	10/06/2017	10/01/2047
3140Q7-WL-7	FNMA PN=CA0650			4	1.A	735,566	92.5720	658,001	710,799	733,157		(1,144)			3.500	3.051	MON	2,073	24,878	11/07/2017	11/01/2047
3140Q8-6Z-3	FNMA PN=CA1787			4	1.A	1,208,890	95.4120	1,128,045	1,182,289	1,206,729		(998)			4.000	3.679	MON	3,941	47,292	05/07/2018	05/01/2048
3140Q8-FC-4	FNMA PN=CA1062			4	1.A	967,879	92.5720	871,078	940,973	965,319		(987)			3.500	3.129	MON	2,745	32,934	01/08/2018	01/01/2048
3140Q8-FF-7	FNMA PN=CA1065			4	1.A	1,063,092	92.6750	957,833	1,033,539	1,060,280		(1,232)			3.500	3.129	MON	3,014	36,174	01/08/2018	01/01/2048
3140Q8-HU-2	FNMA PN=CA1142			4	1.A	1,692,199	92.7060	1,554,199	1,676,482	1,690,540		(664)			3.500	3.373	MON	4,890	58,677	02/07/2018	02/01/2048
3140Q8-HX-6	FNMA PN=CA1145			4	1.A	302,193	92.8940	278,112	299,386	301,896		(132)			3.500	3.373	MON	873	10,479	02/07/2018	02/01/2048
3140Q8-PX-7	FNMA PN=CA1337			4	1.A	885,722	92.3650	818,353	885,999	885,573		(59)			3.500	3.499	MON	2,584	31,010	03/07/2018	03/01/2048
3140Q9-6T-5	FANNIE MAE PN=CA2681			4	1.A	1,488,490	95.4270	1,417,985	1,485,937	1,488,073		(204)			4.000	3.971	MON	4,953	59,437	11/07/2018	11/01/2048
3140Q9-EP-4	FANNIE MAE PN=CA1941			4	1.A	838,121	95.2720	782,478	821,310	836,764		(643)			4.000	3.707	MON	2,738	32,852	06/06/2018	06/01/2048
3140Q9-KJ-1	FANNIE MAE PN=CA2096			4	1.A	414,927	95.5810	387,568	405,487	414,185		(359)			4.000	3.668	MON	1,352	16,219	07/09/2018	07/01/2048
3140Q9-MG-5	FANNIE MAE PN=CA2158			4	1.A	223,873	95.5990	209,856	219,517	223,534		(167)			4.000	3.716	MON	732	8,781	08/08/2018	08/01/2048
3140Q9-SB-0	FANNIE MAE PN=CA2313			4	1.A	1,023,270	95.4120	958,647	1,004,745	1,021,845		(710)			4.000	3.735	MON	3,349	40,190	09/07/2018	09/01/2048
3140QA-CD-0	FANNIE MAE PN=CA2767			4	1.A	577,097	95.5810	542,358	567,433	576,392		(348)			4.000	3.755	MON	1,891	22,697	12/10/2018	12/01/2048
3140QA-Q7-8	FANNIE MAE PN=CA3177			4	1.A	597,471	95.3210	555,117	582,366	596,474		(514)			4.000	3.631	MON	1,941	23,295	03/07/2019	02/01/2049
3140QA-X7-0	FANNIE MAE PN=CA3401			4	1.A	389,034	91.9300	352,843	383,817	388,639		(189)			3.500	3.319	MON	1,119	13,434	04/03/2019	04/01/2049
3140QB-A2-4	FANNIE MAE PN=CA3624			4	1.A	961,951	92.2820	866,056	938,489	960,372		(782)			3.500	3.174	MON	2,737	32,847	06/04/2019	06/01/2049
3140QB-KB-3	FANNIE MAE PN=CA3889			4	1.A	750,735	92.7790	679,019	731,867	749,508		(615)			3.500	3.164	MON	2,135	25,615	07/09/2019	07/01/2049
3140QB-P6-9	FANNIE MAE PN=CA4044			4	1.A	1,219,784	88.6270	1,060,186	1,196,233	1,218,152		(725)			3.000	2.756	MON	2,991	35,887	08/08/2019	08/01/2049
3140QC-Z3-3	FANNIE MAE PN=CA5261			4	1.A	1,690,541	85.2580	1,432,591	1,680,301	1,689,794		(328)			2.500	2.424	MON	3,501	42,007	02/06/2020	02/01/2050
3140QD-G2-4	FANNIE MAE PN=CA5616			4	1.A	2,584,245	85.1750	2,107,291	2,474,072	2,577,957		(2,862)			2.500	1.997	MON	5,154	61,852	04/08/2020	04/01/2050
3140QF-5E-5	FANNIE MAE PN=CA8044			4	1.A	34,986,630	85.2780	28,347,647	33,241,454	34,914,332		(38,382)			2.500	1.911	MON	69,253	831,036	01/20/2021	12/01/2050
3140QF-RS-0	FANNIE MAE PN=CA7696			4	1.A	17,030,478	77.2440	13,142,188	17,013,863	17,029,050		(726)			1.500	1.483	MON	21,267	255,208	01/19/2021	11/01/2050
3140QG-AR-8	FANNIE MAE PN=CA8115			4	1.A	34,493,124	81.7160	27,202,438	33,288,998	34,440,147		(27,276)			2.000	1.605	MON	55,482	665,780	12/16/2020	12/01/2050
3140QG-ZQ-3	FANNIE MAE PN=CA8850			4	1.A	34,934,001	81.8880	28,169,901	34,400,524	34,916,949		(11,662)			2.000	1.822	MON	57,334	688,011	08/17/2021	02/01/2051
3140QM-4M-3	FANNIE MAE PN=CB2627			4	1.A	67,127,694	85.1380	60,946,018	71,584,978	67,195,126		67,432			2.500	3.259	MON	149,135	1,193,083	04/07/2022	01/01/2052
3140QM-6A-7	FANNIE MAE PN=CB2664			4	1.A	16,658,029	87.8850	17,457,689	19,864,242	16,671,416		13,387			3.000	4.486	MON	49,661	49,661	10/21/2022	01/01/2052
3140QM-AC-8	FANNIE MAE PN=CB1802			4	1.A	20,129,514	81.9630	18,938,575	23,106,249	20,171,916		42,401			2.000	3.613	MON	38,510	269,573	05/09/2022	10/01/2051
3140QN-UM-2	FANNIE MAE PN=CB3287			4	1.A	50,607,170	81.9150	47,589,440	58,096,124	50,711,511		104,341			2.000	3.600	MON	96,827	677,788	05/09/2022	04/01/2052
3140QN-UN-0	FANNIE MAE PN=CB3288			4	1.A	57,637,851	81.8530	51,444,595	62,849,981	57,718,904		81,053			2.000	2.981	MON	104,750	838,000	04/05/2022	04/01/2052
3140QP-K4-8	FANNIE MAE PN=CB3914			4	1.A	47,873,790	93.8040	46,140,343	49,188,033	47,883,483		9,693			4.000	4.241	MON	163,960	491,880	09/08/2022	06/01/2052
3140X7-NV-7	FANNIE MAE PN=FM4003			4	1.A	4,154,265	81.8110	3,293,161	4,025,328	4,148,491		(3,012)			2.000	1.646	MON	6,709	80,506	01/08/2021	08/01/2050
3140X7-VZ-9	FANNIE MAE PN=FM4231			4	1.A	34,556,698	85.3420	28,112,126	32,940,552	34,480,311		(37,959)			2.500	1.948	MON	68,626	823,514	09/23/2020	09/01/2050
3140X7-X4-6	FANNIE MAE PN=FM4298			4	1.A	49,315,136	85.2170	40,017,739	46,959,808	49,203,785		(54,616)			2.500	1.936	MON	97,833	1,173,995	09/16/2020	09/01/2050
3140X7-XX-2	FANNIE MAE PN=FM4293			4	1.A	11,735,173	85.5330	9,595,168	11,218,089	11,711,265		(11,666)			2.500	1.979	MON	23,371	280,452	10/22/2020	09/01/2050
3140XA-YZ-9	FANNIE MAE PN=FM7027			4	1.A	34,914,389	81.7170	28,205,962	34,516,639	34,899,599		(8,943)			2.000	1.867	MON	57,528	690,333	04/23/2021	05/01/2051
3140XB-3J-7	FANNIE MAE PN=FM8000			4	1.A	24,035,114	81.6770	19,290,561	23,618,107	24,020,865		(8,933)			2.000	1.801	MON	39,364	472,362	07/09/2021	06/01/2051

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
3140XB-QW-3	FANNIE MAE PN-FM7668			4	1.A	31,884,833	81.6660	25,679,950	31,445,093	31,868,844		(9,433)			2.000	1.841	MON	52,408	628,902	06/09/2021	06/01/2051
3140XB-XP-0	FANNIE MAE PN-FM7885			4	1.A	28,582,655	81.6320	23,161,595	28,373,181	28,575,375		(4,930)			2.000	1.912	MON	47,289	567,464	06/25/2021	07/01/2051
3140XC-WL-8	FANNIE MAE PN-FM8750			4	1.A	14,896,280	84.9380	12,151,359	14,306,152	14,879,383		(11,433)			2.500	2.032	MON	29,804	357,654	09/09/2021	09/01/2051
3140XF-MN-8	FANNIE MAE PN-FS0364			4	1.A	26,324,781	85.1470	23,778,298	27,926,172	26,349,052		24,271			2.500	3.195	MON	58,180	465,436	04/05/2022	01/01/2052
3140XG-JT-7	FANNIE MAE PN-FS1173			4	1.A	44,831,491	91.0130	45,093,404	49,546,113	44,860,822		29,331			3.500	4.352	MON	144,509	289,019	10/06/2022	03/01/2052
3140XH-VU-8	FANNIE MAE PN-FS2426			4	1.A	17,502,908	90.8820	18,174,552	19,997,967	17,512,770		9,862			3.500	4.636	MON	58,327	58,327	10/25/2022	07/01/2052
3140XJ-GH-0	FANNIE MAE PN-FS2899			4	1.A	24,119,400	96.3480	24,812,609	25,753,113	24,125,202		5,802			4.500	5.096	MON	96,574	96,574	11/07/2022	08/01/2052
3140XJ-N4-1	FANNIE MAE PN-FS3110			4	1.A	24,065,525	98.6170	24,423,424	24,765,936	24,067,661		2,136			5.000	5.281	MON	103,191	103,191	10/27/2022	09/01/2052
31410B-GB-4	FANNIE MAE PN-884094			4	1.A	40,551	101.5060	41,505	40,889	40,586		4			6.000	6.183	MON	204	2,453	05/25/2006	05/01/2036
31410C-TB-8	FANNIE MAE PN-885346			4	1.A	237,546	102.5990	237,631	231,611	235,718		(370)			6.000	5.534	MON	1,158	13,897	12/29/2008	06/01/2036
31410D-L6-5	FANNIE MAE PN-886049			4	1.A	1,107,332	105.9220	1,160,398	1,095,521	1,102,838		(879)			6.500	6.309	MON	5,934	71,209	07/27/2006	07/01/2036
31410D-NA-4	FANNIE MAE PN-886085			4	1.A	51,605	103.5210	53,008	51,205	51,477		(14)			6.000	5.795	MON	256	3,072	02/14/2007	07/01/2036
31410E-7B-8	FANNIE MAE PN-887490			4	1.A	59,741	102.2910	61,067	59,699	59,678		(7)			6.000	5.970	MON	299	3,582	10/25/2006	08/01/2036
31410E-LS-5	FANNIE MAE PN-886937			4	1.A	124,448	101.5180	125,416	123,541	124,057		(100)			6.000	5.869	MON	618	7,412	09/25/2006	06/01/2036
31410F-ET-8	FANNIE MAE PN-887646			4	1.A	91,560	103.1230	93,499	90,668	91,294		(30)			6.500	6.243	MON	491	5,893	07/27/2006	07/01/2036
31410G-RA-3	FANNIE MAE PN-888881			4	1.A	99,191	104.9000	101,556	96,812	98,541		(150)			6.500	6.058	MON	524	6,293	06/20/2008	12/01/2037
31410G-RK-1	FANNIE MAE PN-888890			4	1.A	54,746	104.7550	54,632	52,152	54,273		(57)			6.500	5.213	MON	282	3,390	08/01/2011	10/01/2037
31410G-YQ-0	FANNIE MAE PN-889119			4	1.A	19,177	103.7340	18,994	18,310	19,056		(14)			6.000	4.454	MON	92	1,099	07/16/2009	01/01/2038
31410K-DB-7	FANNIE MAE PN-889398			4	1.A	7,320	104.2050	6,922	6,642	7,246		(10)			6.000	2.221	MON	33	399	03/20/2012	11/01/2037
31410K-NX-8	FANNIE MAE PN-889706			4	1.A	8,045	104.3190	8,013	7,681	8,003		(5)			6.000	4.204	MON	38	461	07/16/2009	06/01/2038
31410K-WU-4	FANNIE MAE PN-889959			4	1.A	226,281	103.9900	215,018	206,768	221,500		(939)			6.000	4.276	MON	1,034	12,406	09/05/2013	05/01/2036
31410L-EK-4	FANNIE MAE PN-890338			4	1.A	478,580	101.2630	462,648	456,878	474,174		(1,154)			5.000	4.257	MON	1,904	22,844	03/18/2011	06/01/2041
31410M-PE-4	FANNIE MAE PN-891521			4	1.A	162,790	101.5610	160,977	158,503	161,505		(181)			6.000	5.499	MON	793	9,510	08/01/2011	06/01/2036
31410M-YN-4	FANNIE MAE PN-891817			4	1.A	60,385	103.5520	62,139	60,008	60,272		(13)			6.000	5.791	MON	300	3,601	11/10/2006	07/01/2036
31410N-VV-7	FANNIE MAE PN-892628			4	1.A	74,547	102.4540	73,226	71,472	73,798		(89)			6.500	5.538	MON	387	4,646	08/01/2011	07/01/2036
31410P-2N-2	FANNIE MAE PN-893681			4	1.A	389,837	104.3980	402,953	385,978	388,383		(286)			6.000	5.821	MON	1,930	23,159	02/27/2007	10/01/2036
31410P-MQ-3	FANNIE MAE PN-893267			4	1.A	242,579	102.5490	246,147	240,028	241,611		(165)			6.500	6.312	MON	1,300	15,602	07/27/2006	08/01/2036
31410P-QA-4	FANNIE MAE PN-893349			4	1.A	192,728	100.3600	190,560	189,876	191,817		(172)			5.500	5.222	MON	870	10,443	08/01/2011	09/01/2036
31410P-VR-1	FANNIE MAE PN-893524			4	1.A	69,282	104.5850	70,487	67,397	68,863		(49)			6.500	5.784	MON	365	4,381	06/05/2008	09/01/2036
31410P-W8-2	FANNIE MAE PN-893571			4	1.A	101,609	104.3990	103,428	99,070	100,843		(211)			6.000	5.535	MON	495	5,944	12/29/2008	09/01/2036
31410P-ZC-0	FANNIE MAE PN-893639			4	1.A	452,872	104.0720	461,612	443,550	449,844		(607)			6.500	6.124	MON	2,403	28,831	10/04/2006	09/01/2036
31410Q-GQ-8	FANNIE MAE PN-894007			4	1.A	142,169	102.4540	142,660	139,243	141,225		(182)			6.500	6.124	MON	754	9,051	10/04/2006	10/01/2036
31410Q-HY-0	FANNIE MAE PN-894047			4	1.A	19,500	102.1730	20,173	19,744	19,524		3			6.000	6.352	MON	99	1,185	07/10/2007	10/01/2036
31410Q-JS-1	FANNIE MAE PN-894073			4	1.A	297,049	103.2010	300,247	290,934	295,076		(436)			6.500	6.124	MON	1,576	18,911	10/04/2006	10/01/2036
31410Q-ME-8	FANNIE MAE PN-894157			4	1.A	507,554	106.3230	524,964	493,744	503,454		(755)			6.500	5.991	MON	2,674	32,093	06/05/2008	10/01/2036
31410Q-NQ-0	FANNIE MAE PN-894199			4	1.A	215,330	103.7900	217,410	209,471	213,591		(352)			6.500	5.991	MON	1,135	13,616	06/05/2008	10/01/2036
31410S-BE-6	FANNIE MAE PN-895637			4	1.A	103,003	104.6110	101,645	97,165	101,351		(326)			6.500	5.412	MON	526	6,316	04/01/2009	05/01/2036
31410S-ZH-3	FANNIE MAE PN-896344			4	1.A	51,309	104.3990	54,235	51,950	51,385		9			6.000	6.306	MON	260	3,117	07/10/2007	10/01/2036
31410T-YS-8	FANNIE MAE PN-897221			4	1.A	261,912	103.3920	265,751	257,032	260,317		(337)			6.500	6.158	MON	1,392	16,707	02/22/2007	09/01/2036
31410W-U3-0	FANNIE MAE PN-899802			4	1.A	110,119	101.5060	112,215	110,550	110,115					6.000	6.074	MON	553	6,633	08/02/2007	08/01/2037
31410W-WC-8	FANNIE MAE PN-899843			4	1.A	99,043	100.3140	100,643	100,328	99,268		88			5.500	5.727	MON	460	5,518	11/08/2007	11/01/2037
31410W-YS-1	FANNIE MAE PN-899921			4	1.A	76,041	101.5060	75,545	74,425	75,746		(34)			6.000	5.360	MON	372	4,465	12/04/2007	12/01/2037
31410X-2Y-1	FANNIE MAE PN-900891			4	1.A	113,643	102.4540	114,289	111,552	112,972		(168)			6.500	6.164	MON	604	7,251	02/09/2007	12/01/2036
31410Y-ED-2	FANNIE MAE PN-901132			4	1.A	33,455	101.5620	33,657	33,139	33,378		(9)			6.000	5.689	MON	166	1,988	03/28/2007	09/01/2036
31411A-EH-4	FANNIE MAE PN-902036			4	1.A	57,782	102.4540	58,057	56,667	57,496		(32)			6.500	6.034	MON	307	3,683	02/20/2007	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
31411A-G2-5	FANNIE MAE PN-902117			4	1.A	108,697	103.3120	108,503	105,025	107,624		(160)			6.500	5.863	MON	569	6,827	08/01/2011	09/01/2036
31411A-HB-4	FANNIE MAE PN-902126			4	1.A	158,820	104.3990	158,660	151,975	156,897		(394)			6.000	5.192	MON	760	9,118	08/13/2009	10/01/2036
31411B-FG-3	FANNIE MAE PN-902967			4	1.A	515,364	102.6750	532,310	518,442	515,682		65			5.500	5.604	MON	2,376	28,514	11/29/2006	12/01/2036
31411B-JT-1	FANNIE MAE PN-903074			4	1.A	783,561	103.5600	816,431	788,365	784,080		114			5.500	5.606	MON	3,613	43,360	11/29/2006	12/01/2036
31411B-KG-7	FANNIE MAE PN-903095			4	1.A	81,759	101.5060	82,809	81,581	81,659		(11)			6.000	5.920	MON	408	4,895	10/17/2006	10/01/2036
31411B-LM-3	FANNIE MAE PN-903132			4	1.A	27,706	102.7920	28,835	28,052	27,747		5			6.000	6.307	MON	140	1,683	07/10/2007	10/01/2036
31411C-QB-0	FANNIE MAE PN-904150			4	1.A	913,220	102.6750	943,249	918,674	913,785		136			5.500	5.604	MON	4,211	50,527	11/29/2006	12/01/2036
31411D-BN-8	FANNIE MAE PN-904645			4	1.A	503,804	102.6680	520,335	506,813	504,118		54			5.500	5.604	MON	2,323	27,875	11/29/2006	11/01/2036
31411D-DA-4	FANNIE MAE PN-904697			4	1.A	25,305	101.5060	23,159	22,815	24,744		(69)			6.000	3.750	MON	114	1,369	08/01/2011	11/01/2036
31411D-QE-2	FANNIE MAE PN-905053			4	1.A	165,463	100.3790	167,083	166,452	165,566		20			5.500	5.604	MON	763	9,155	11/29/2006	11/01/2036
31411D-VB-2	FANNIE MAE PN-905210			4	1.A	21,308	102.4540	21,122	20,616	21,198		(13)			6.500	5.324	MON	112	1,340	05/02/2008	11/01/2036
31411E-FT-9	FANNIE MAE PN-905678			4	1.A	3,083	100.3790	2,978	2,967	3,069		(2)			5.500	3.924	MON	14	163	04/01/2009	12/01/2036
31411E-JL-2	FANNIE MAE PN-905767			4	1.A	20,893	102.4540	20,999	20,496	20,830		(7)			6.500	5.730	MON	111	1,332	02/20/2007	12/01/2036
31411E-JX-6	FANNIE MAE PN-905778			4	1.A	180,542	101.5910	181,262	178,423	179,789		(129)			6.000	5.788	MON	892	10,705	03/13/2007	12/01/2036
31411E-KQ-9	FANNIE MAE PN-905803			4	1.A	191	100.2680	184	184	190					5.500	3.916	MON	1	10	04/01/2009	12/01/2036
31411F-CX-0	FANNIE MAE PN-906486			4	1.A	4,637	101.3010	4,522	4,464	4,611		(4)			5.500	4.263	MON	20	245	04/01/2009	01/01/2037
31411G-CC-4	FANNIE MAE PN-907367			4	1.A	35,149	102.4540	35,682	34,828	35,072		(9)			6.500	6.194	MON	189	2,264	06/26/2007	12/01/2036
31411G-QW-5	FANNIE MAE PN-907769			4	1.A	207,625	101.5910	191,393	188,395	202,798		(1,164)			6.000	4.204	MON	942	11,304	03/20/2012	12/01/2036
31411J-6V-3	FANNIE MAE PN-909984			4	1.A	47,397	102.4540	47,448	46,312	47,186		(24)			6.500	5.804	MON	251	3,010	03/28/2007	03/01/2037
31411J-X3-5	FANNIE MAE PN-909798			4	1.A	102,374	103.3540	107,197	103,719	102,620		54			5.500	5.731	MON	475	5,704	06/09/2008	03/01/2037
31411L-A7-6	FANNIE MAE PN-910930			4	1.A	85,838	102.4540	86,246	84,180	85,415		(47)			6.500	6.045	MON	456	5,472	02/20/2007	02/01/2037
31411N-7F-8	FANNIE MAE PN-912694			4	1.A	67,909	102.4540	68,940	67,289	67,740		(19)			6.500	6.249	MON	364	4,374	06/26/2007	03/01/2037
31411N-JS-7	FANNIE MAE PN-912073			4	1.A	347,466	103.3280	356,025	344,558	346,350		(180)			6.000	5.850	MON	1,723	20,673	04/18/2007	02/01/2037
31411N-VL-8	FANNIE MAE PN-912419			4	1.A	157,084	102.8350	160,167	155,751	156,572		(111)			6.000	5.848	MON	779	9,345	02/27/2007	02/01/2037
31411N-VM-6	FANNIE MAE PN-912420			4	1.A	98,789	103.1130	99,898	96,882	98,191		(97)			6.500	6.147	MON	525	6,297	02/20/2007	02/01/2037
31411N-XU-6	FANNIE MAE PN-912491			4	1.A	104,279	101.8800	105,347	103,403	103,944		(81)			6.000	5.849	MON	517	6,204	02/27/2007	03/01/2037
31411R-AT-5	FANNIE MAE PN-912718			4	1.A	96,346	102.4070	97,835	95,536	96,064		(30)			6.000	5.826	MON	478	5,732	02/27/2007	03/01/2037
31411R-BH-0	FANNIE MAE PN-912740			4	1.A	338,889	102.6000	344,325	335,599	337,727		(280)			6.000	5.823	MON	1,678	20,136	06/05/2008	03/01/2037
31411W-6C-6	FANNIE MAE PN-917167			4	1.A	255,096	104.3540	263,915	252,903	254,273		(261)			6.000	5.846	MON	1,265	15,174	04/19/2007	04/01/2037
31411W-BE-6	FANNIE MAE PN-916337			4	1.A	91,213	101.5730	92,058	90,632	91,033		(20)			6.000	5.821	MON	453	5,438	04/26/2007	04/01/2037
31411X-ME-2	FANNIE MAE PN-917557			4	1.A	109,278	102.4540	111,005	108,346	108,928		(97)			6.500	6.348	MON	587	7,043	07/10/2007	04/01/2037
31411Y-NP-4	FANNIE MAE PN-918498			4	1.A	99,672	102.7160	99,052	96,432	98,769		(337)			6.500	5.895	MON	522	6,268	05/02/2008	05/01/2037
31411Y-PA-5	FANNIE MAE PN-918517			4	1.A	50,981	104.2810	48,204	46,225	50,332		(78)			6.000	2.540	MON	231	2,774	08/01/2011	05/01/2037
31412A-LM-4	FANNIE MAE PN-919332			4	1.A	119,296	100.3040	124,240	123,863	120,335		310			5.500	6.171	MON	568	6,813	07/24/2007	05/01/2037
31412A-WA-8	FANNIE MAE PN-919641			4	1.A	20,663	102.0310	20,130	19,729	20,510		(19)			6.000	4.646	MON	99	1,184	07/16/2009	09/01/2037
31412A-WP-5	FANNIE MAE PN-919654			4	1.A	188,883	101.5590	176,698	173,985	185,191		(713)			6.000	4.512	MON	870	10,439	12/01/2010	09/01/2037
31412B-SJ-2	FANNIE MAE PN-920421			4	1.A	583,331	103.2350	596,147	577,466	581,145		(464)			6.000	5.819	MON	2,887	34,648	03/06/2007	11/01/2036
31412D-KZ-0	FANNIE MAE PN-922012			4	1.A	67,658	102.4540	67,752	66,129	67,260		(45)			6.500	6.012	MON	358	4,299	07/03/2008	02/01/2037
31412D-Q3-5	FANNIE MAE PN-922174			4	1.A	204,772	100.5390	207,644	206,531	205,043		46			5.500	5.650	MON	947	11,359	02/06/2007	12/01/2036
31412D-Q4-3	FANNIE MAE PN-922175			4	1.A	127,372	101.5550	128,072	126,111	126,902		(79)			6.000	5.822	MON	631	7,567	02/06/2007	12/01/2036
31412D-Q5-0	FANNIE MAE PN-922176			4	1.A	143,793	102.4540	144,190	140,737	142,833		(213)			6.500	6.111	MON	762	9,148	02/06/2007	12/01/2036
31412D-R7-5	FANNIE MAE PN-922210			4	1.A	160,174	101.5620	160,991	158,515	159,563		(134)			6.000	5.814	MON	793	9,511	02/07/2007	12/01/2036
31412D-R9-1	FANNIE MAE PN-922212			4	1.A	168,646	101.5120	169,423	166,899	168,003		(169)			6.000	5.814	MON	835	10,014	02/07/2007	12/01/2036
31412D-SB-5	FANNIE MAE PN-922214			4	1.A	377,438	102.0360	380,192	372,606	375,756		(531)			6.000	5.769	MON	1,863	22,356	03/07/2007	12/01/2036
31412L-CA-6	FANNIE MAE PN-928065			4	1.A	214,144	100.5060	217,900	216,803	214,644		81			5.500	5.717	MON	994	11,924	02/05/2007	01/01/2037

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
31412L-EZ-9	FANNIE MAE PN-928152			4	1.A	204,757	101.6190	206,332	203,044	204,100		(156)			6.000	5.850	MON	1,015	12,183	04/18/2007	02/01/2037
31412L-LD-0	FANNIE MAE PN-928324			4	1.A	65,015	102.4540	64,445	62,902	64,528		(55)			6.500	5.749	MON	341	4,089	05/02/2008	05/01/2037
31412L-NA-4	FANNIE MAE PN-928385			4	1.A	397,525	102.2570	422,060	412,745	400,985		857			5.500	6.171	MON	1,892	22,701	07/24/2007	05/01/2037
31412L-NJ-5	FANNIE MAE PN-928393			4	1.A	1,110,842	104.3980	1,174,190	1,124,725	1,113,156		517			6.000	6.230	MON	5,624	67,483	07/10/2007	06/01/2037
31412L-NV-8	FANNIE MAE PN-928404			4	1.A	23,695	101.5060	24,353	23,991	23,734		4			6.000	6.274	MON	120	1,440	07/10/2007	05/01/2037
31412M-YY-8	FANNIE MAE PN-929627			4	1.A	141,434	103.7010	136,191	131,330	139,037		(579)			5.500	4.201	MON	602	7,223	08/01/2011	06/01/2038
31412N-AZ-9	FANNIE MAE PN-929824			4	1.A	165,216	103.7010	166,051	160,125	163,913		(374)			5.500	4.952	MON	734	8,807	07/23/2009	08/01/2038
31412P-JC-6	FANNIE MAE PN-930959			4	1.A	304,016	100.0480	290,434	290,295	300,753		(1,062)			5.000	4.241	MON	1,210	14,515	03/18/2011	04/01/2039
31412P-QW-4	FANNIE MAE PN-931169			4	1.A	346,565	99.6070	336,271	337,598	344,214		(544)			5.000	4.574	MON	1,407	16,880	07/09/2009	05/01/2039
31412Q-NN-5	FANNIE MAE PN-931997			4	1.A	6,832,601	101.2630	6,625,907	6,543,266	6,761,954		(17,184)			5.000	4.303	MON	27,264	327,163	12/10/2009	09/01/2039
31412R-MN-4	FANNIE MAE PN-932865			4	1.A	6,153,462	96.0350	6,064,160	6,314,532	6,185,519		8,549			4.000	4.356	MON	21,048	252,581	02/18/2011	12/01/2040
31412S-LU-7	FANNIE MAE PN-933339			4	1.A	381,714	106.7200	398,158	373,087	379,357		(793)			6.500	6.084	MON	2,021	24,251	07/03/2008	01/01/2038
31412S-MQ-5	FANNIE MAE PN-933367			4	1.A	120,475	99.4320	121,654	122,349	120,850		136			5.000	5.252	MON	510	6,117	05/07/2008	02/01/2038
31412S-ZE-8	FANNIE MAE PN-933741			4	1.A	1,404,684	103.4260	1,325,253	1,281,353	1,378,545		(6,237)			6.000	4.303	MON	6,407	76,881	04/16/2013	04/01/2038
31412T-PP-2	FANNIE MAE PN-934330			4	1.A	56,443	104.3980	57,459	55,039	56,169		(31)			6.000	5.377	MON	275	3,302	12/29/2008	07/01/2038
31412T-W8-2	FANNIE MAE PN-934571			4	1.A	33,907	100.2680	33,531	33,442	33,827		(9)			5.500	5.048	MON	153	1,839	09/08/2008	08/01/2038
31412T-XA-6	FANNIE MAE PN-934573			4	1.A	83,588	101.5060	82,413	81,190	83,145		(50)			6.000	5.260	MON	406	4,871	09/08/2008	09/01/2038
31412U-X2-1	FANNIE MAE PN-935497			4	1.A	500,147	100.4370	489,037	486,909	496,725		(1,069)			5.000	4.565	MON	2,029	24,345	07/08/2009	07/01/2039
31412U-X3-9	FANNIE MAE PN-935498			4	1.A	1,895,551	101.2630	1,869,256	1,845,941	1,882,715		(3,264)			5.000	4.570	MON	7,691	92,297	07/08/2009	07/01/2039
31412V-3A-4	FANNIE MAE PN-936493			4	1.A	152,765	100.3340	159,143	158,614	154,086		360			5.500	6.171	MON	727	8,724	07/24/2007	06/01/2037
31412V-3H-9	FANNIE MAE PN-936500			4	1.A	555,453	103.4080	578,041	558,990	555,772		65			6.000	6.119	MON	2,795	33,539	08/10/2007	06/01/2037
31412V-3W-6	FANNIE MAE PN-936513			4	1.A	390,525	102.5270	402,944	393,012	390,750		48			6.000	6.119	MON	1,965	23,581	08/10/2007	06/01/2037
31412V-4C-9	FANNIE MAE PN-936519			4	1.A	89,941	103.0600	90,827	88,130	89,485		(52)			6.500	6.054	MON	477	5,729	06/17/2008	06/01/2037
31412W-2S-4	FANNIE MAE PN-937385			4	1.A	78,194	100.2680	82,179	81,959	78,878		75			5.500	6.550	MON	376	4,508	06/12/2007	06/01/2037
31412W-2Z-8	FANNIE MAE PN-937392			4	1.A	161,294	103.6920	153,726	148,253	158,034		(817)			5.500	3.996	MON	679	8,154	12/16/2011	06/01/2037
31412W-N2-8	FANNIE MAE PN-937009			4	1.A	285,114	103.1990	295,714	286,547	285,184		19			6.000	6.094	MON	1,433	17,193	08/09/2007	06/01/2037
31412W-NM-4	FANNIE MAE PN-936996			4	1.A	56,173	101.5060	58,035	57,174	56,309		15			6.000	6.423	MON	286	3,430	06/12/2007	06/01/2037
31412Y-CQ-3	FANNIE MAE PN-938479			4	1.A	68,791	100.2680	71,489	71,298	69,230		48			5.500	6.306	MON	327	3,921	07/10/2007	06/01/2037
31413C-A6-6	FANNIE MAE PN-941129			4	1.A	463,042	103.0180	459,966	446,491	458,594		(1,096)			6.000	5.342	MON	2,232	26,789	01/09/2009	09/01/2037
31413C-AC-3	FANNIE MAE PN-941103			4	1.A	245,133	102.8880	245,911	239,008	243,432		(394)			6.000	5.541	MON	1,195	14,341	12/29/2008	09/01/2037
31413C-MP-1	FANNIE MAE PN-941466			4	1.A	231,086	101.7500	236,312	232,248	231,142		12			6.000	6.094	MON	1,161	13,935	08/09/2007	07/01/2037
31413D-2V-8	FANNIE MAE PN-942788			4	1.A	425,053	103.1240	441,366	427,995	425,351		60			6.000	6.129	MON	2,140	25,680	08/10/2007	08/01/2037
31413D-BH-9	FANNIE MAE PN-942040			4	1.A	717,831	103.9940	756,549	727,493	719,478		342			6.000	6.248	MON	3,637	43,650	07/20/2007	07/01/2037
31413E-AA-3	FANNIE MAE PN-942901			4	1.A	556,138	103.5220	579,711	559,988	556,528		78			6.000	6.129	MON	2,800	33,599	08/10/2007	08/01/2037
31413E-BV-6	FANNIE MAE PN-942952			4	1.A	178,859	101.5430	182,876	180,097	178,985		25			6.000	6.129	MON	900	10,806	08/10/2007	08/01/2037
31413F-AE-2	FANNIE MAE PN-943805			4	1.A	11,597	102.4540	11,773	11,491	11,575		(3)			6.500	6.168	MON	62	747	06/26/2007	07/01/2037
31413F-BC-5	FANNIE MAE PN-943835			4	1.A	176,402	103.8270	186,304	179,437	176,968		177			6.000	6.316	MON	897	10,766	06/13/2007	07/01/2037
31413F-GU-0	FANNIE MAE PN-944011			4	1.A	54,347	101.5060	53,567	52,772	54,112		(27)			6.000	4.945	MON	264	3,166	04/14/2008	07/01/2037
31413F-MN-9	FANNIE MAE PN-944165			4	1.A	170,734	102.4540	172,684	168,548	170,029		(212)			6.500	6.268	MON	913	10,956	08/16/2007	07/01/2037
31413F-W7-3	FANNIE MAE PN-944470			4	1.A	280,949	102.7800	285,063	277,352	279,790		(208)			6.500	6.268	MON	1,502	18,028	08/16/2007	07/01/2037
31413G-7M-6	FANNIE MAE PN-945600			4	1.A	165,779	101.5060	168,486	165,986	165,666		(30)			6.000	6.025	MON	830	9,959	08/07/2007	08/01/2037
31413H-A9-9	FANNIE MAE PN-945632			4	1.A	238,312	100.3890	245,609	244,658	239,673		290			5.500	5.966	MON	1,121	13,456	08/07/2007	08/01/2037
31413H-P5-1	FANNIE MAE PN-946044			4	1.A	112,321	102.8210	113,165	110,060	111,674		(141)			6.500	6.129	MON	596	7,154	06/17/2008	09/01/2037
31413H-XK-9	FANNIE MAE PN-946282			4	1.A	35,130	103.5210	35,458	34,252	34,932		(23)			6.000	5.416	MON	171	2,055	12/29/2008	09/01/2037
31413J-PH-1	FANNIE MAE PN-946924			4	1.A	38,837	102.4660	38,501	37,575	38,631		(24)			6.500	5.461	MON	204	2,442	05/02/2008	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
31413K-EP-2	FANNIE MAE PN=947542			4	1.A	110,463	101.5990	111,758	109,999	110,246		(45)			6.000	5.925	MON	550	6,600	09/26/2007	10/01/2037
31413K-H7-9	FANNIE MAE PN=947654			4	1.A	39,800	104.2380	39,612	38,001	39,550		(30)			6.000	4.409	MON	190	2,280	07/16/2009	10/01/2037
31413K-ZL-8	FANNIE MAE PN=948147			4	1.A	8,041	101.5260	7,900	7,781	8,005		(4)			6.000	4.792	MON	39	467	01/27/2009	11/01/2037
31413L-AS-8	FANNIE MAE PN=948317			4	1.A	28,180	104.1560	28,025	26,906	27,997		(22)			6.000	4.432	MON	135	1,614	07/16/2009	08/01/2037
31413L-HB-8	FANNIE MAE PN=948526			4	1.A	18,764	103.3860	18,961	18,340	18,691		(9)			6.500	5.766	MON	99	1,192	07/03/2008	08/01/2037
31413L-TN-9	FANNIE MAE PN=948857			4	1.A	117,771	104.0010	116,946	112,447	116,372		(369)			6.000	5.161	MON	562	6,747	07/16/2009	08/01/2037
31413M-HL-4	FANNIE MAE PN=949435			4	1.A	221	100.5680	226	225	224					5.000	5.457	MON	1	11	06/12/2008	04/01/2023
31413N-YU-3	FANNIE MAE PN=950823			4	1.A	25,810	101.5060	25,923	25,538	25,732		(8)			6.000	5.767	MON	128	1,532	11/08/2007	11/01/2037
31413Q-2B-3	FANNIE MAE PN=952670			4	1.A	299,940	102.6020	296,744	289,219	297,059		(557)			6.000	5.342	MON	1,446	17,353	01/09/2009	09/01/2037
31413Q-QY-7	FANNIE MAE PN=952371			4	1.A	77,551	103.9130	74,251	71,455	76,379		(144)			6.000	4.101	MON	357	4,287	12/01/2010	11/01/2037
31413Q-R3-4	FANNIE MAE PN=952406			4	1.A	158,247	101.5090	160,359	157,975	158,025		(57)			6.000	5.971	MON	790	9,479	09/25/2007	09/01/2037
31413Q-YE-2	FANNIE MAE PN=952609			4	1.A	64,954	101.5060	65,189	64,222	64,823		(15)			6.000	5.557	MON	321	3,853	09/11/2007	07/01/2037
31413Q-YP-7	FANNIE MAE PN=952618			4	1.A	46,453	101.5060	46,650	45,958	46,326		(14)			6.000	5.725	MON	230	2,757	09/11/2007	09/01/2037
31413Q-ZU-5	FANNIE MAE PN=952655			4	1.A	53,778	101.5060	54,006	53,204	53,695		(9)			6.000	5.439	MON	266	3,192	09/11/2007	07/01/2037
31413Q-ZX-9	FANNIE MAE PN=952658			4	1.A	192,842	101.5480	195,187	192,211	192,500		(43)			6.000	5.942	MON	961	11,533	09/26/2007	07/01/2037
31413R-3L-8	FANNIE MAE PN=953603			4	1.A	67,883	101.0580	69,382	68,656	67,983		11			5.500	5.732	MON	315	3,776	06/09/2008	02/01/2038
31413R-RC-2	FANNIE MAE PN=953283			4	1.A	30,767	102.4540	30,497	29,767	30,617		(17)			6.500	5.373	MON	161	1,935	05/02/2008	10/01/2037
31413R-UY-0	FANNIE MAE PN=953399			4	1.A	117,029	102.8310	120,324	117,011	116,914		(31)			6.000	5.999	MON	585	7,021	06/17/2008	11/01/2037
31413S-3G-7	FANNIE MAE PN=954499			4	1.A	13,709	101.5060	12,626	12,439	13,554		(20)			6.000	2.667	MON	62	746	03/20/2012	01/01/2038
31413S-HC-1	FANNIE MAE PN=953927			4	1.A	55,082	103.7510	54,655	52,679	54,735		(45)			6.000	4.621	MON	263	3,161	04/01/2009	12/01/2037
31413U-TD-1	FANNIE MAE PN=956048			4	1.A	278,551	100.8890	283,062	280,568	278,793		61			5.500	5.626	MON	1,286	15,431	12/17/2007	11/01/2037
31413U-TE-9	FANNIE MAE PN=956049			4	1.A	171,170	101.5600	171,245	168,614	170,390		(190)			6.000	5.731	MON	843	10,117	12/10/2007	12/01/2037
31413Y-6V-8	FANNIE MAE PN=959984			4	1.A	172,030	103.7420	162,798	156,926	168,716		(1,160)			6.000	4.293	MON	785	9,416	04/16/2013	11/01/2037
31414A-HS-4	FANNIE MAE PN=960241			4	1.A	28,953	101.8170	28,193	27,690	28,790		(22)			6.000	4.473	MON	138	1,661	04/01/2009	11/01/2037
31414B-GM-6	FANNIE MAE PN=961104			4	1.A	75,946	99.7650	79,611	79,799	76,528		66			5.000	6.202	MON	332	3,990	06/18/2008	04/01/2038
31414B-SP-6	FANNIE MAE PN=961426			4	1.A	62,682	103.7000	62,998	60,750	62,329		(42)			5.500	4.675	MON	278	3,341	07/23/2009	02/01/2038
31414B-VE-7	FANNIE MAE PN=961513			4	1.A	50,179	101.4050	48,912	48,235	49,847		(39)			5.000	3.917	MON	201	2,412	11/09/2009	02/01/2038
31414C-CE-6	FANNIE MAE PN=961869			4	1.A	33,625	101.9410	32,949	32,322	33,415		(25)			5.000	3.862	MON	135	1,616	11/09/2009	03/01/2038
31414D-EL-6	FANNIE MAE PN=962839			4	1.A	150,671	100.3050	152,850	152,386	150,942		72			5.500	5.699	MON	698	8,381	06/09/2008	04/01/2038
31414D-NN-2	FANNIE MAE PN=963097			4	1.A	458,297	102.6700	476,716	464,319	459,302		209			5.500	5.729	MON	2,128	25,538	06/10/2008	05/01/2038
31414D-PF-7	FANNIE MAE PN=963122			4	1.A	193,671	100.5270	197,250	196,216	194,096		126			5.500	5.729	MON	899	10,792	06/09/2008	05/01/2038
31414D-SP-2	FANNIE MAE PN=963226			4	1.A	11,665	103.5880	10,965	10,585	11,539		(16)			6.000	2.625	MON	53	635	03/20/2012	05/01/2038
31414E-LR-3	FANNIE MAE PN=963936			4	1.A	172,716	101.7800	171,411	168,413	171,591		(295)			6.000	5.546	MON	842	10,105	12/29/2008	06/01/2038
31414G-2W-8	FANNIE MAE PN=966189			4	1.A	70,181	100.2680	69,867	69,681	70,029		(17)			5.500	5.327	MON	319	3,833	12/04/2007	12/01/2037
31414G-2X-6	FANNIE MAE PN=966190			4	1.A	438,440	102.4180	439,496	429,120	435,743		(744)			6.000	5.615	MON	2,146	25,747	12/04/2007	11/01/2037
31414G-E8-8	FANNIE MAE PN=965559			4	1.A	59,523	100.2680	59,074	58,916	59,322		(38)			5.500	5.319	MON	270	3,240	03/24/2008	02/01/2038
31414G-FA-2	FANNIE MAE PN=965561			4	1.A	100,994	101.5060	100,137	98,651	100,342		(184)			6.000	5.580	MON	493	5,919	03/03/2008	02/01/2038
31414H-EF-0	FNMA PN=966434			4	1.A	34,799	103.4490	35,274	34,098	34,646		(18)			6.500	6.002	MON	185	2,216	06/17/2008	12/01/2037
31414H-JK-4	FNMA PN=966566			4	1.A	109,905	101.5060	108,723	107,110	109,129		(157)			6.000	5.539	MON	536	6,427	01/08/2008	01/01/2038
31414H-JL-2	FNMA PN=966567			4	1.A	321,534	102.6430	318,343	310,145	318,503		(1,360)			6.500	5.846	MON	1,680	20,160	01/08/2008	12/01/2037
31414H-JU-2	FNMA PN=966575			4	1.A	73,209	101.5060	72,444	71,369	72,868		(39)			6.000	5.289	MON	357	4,282	01/08/2008	01/01/2038
31414H-LA-3	FNMA PN=966621			4	1.A	111,326	102.4540	110,350	107,707	110,365		(343)			6.500	5.899	MON	583	7,001	05/02/2008	12/01/2037
31414H-UD-7	FNMA PN=966880			4	1.A	48,819	100.2680	49,142	49,010	48,821					5.500	5.570	MON	225	2,696	12/10/2007	11/01/2037
31414H-UJ-4	FNMA PN=966885			4	1.A	148,891	100.3330	150,469	149,969	149,020		23			5.500	5.626	MON	687	8,248	12/17/2007	12/01/2037
31414J-7C-1	FANNIE MAE PN=968091			4	1.A	100,413	101.5060	99,561	98,084	99,765		(129)			6.000	5.580	MON	490	5,885	03/03/2008	02/01/2038

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
31414J-7J-6	FANNIE MAE PN=968097			4	1.A	85,222	100.4170	84,455	84,105	84,998		(25)			5.500	5.105	MON	385	4,626	02/08/2008	02/01/2038
31414M-7L-4	FANNIE MAE PN=970799			4	1.A	2,574	101.5500	2,372	2,336	2,489		(9)			6.000	5.062	MON	12	140	03/20/2012	11/01/2038
31414Q-VG-9	FANNIE MAE PN=973215			4	1.A	206,568	101.5920	200,702	197,556	204,323		(420)			6.000	5.194	MON	988	11,853	04/01/2009	03/01/2038
31414R-R4-9	FANNIE MAE PN=974007			4	1.A	2,205	99.8350	2,116	2,119	2,188		(2)			5.000	4.071	MON	9	106	11/09/2009	02/01/2038
31414T-EA-5	FANNIE MAE PN=975429			4	1.A	35,572	99.9970	34,193	34,194	35,338		(28)			5.000	3.918	MON	142	1,710	11/09/2009	03/01/2038
31414T-QT-1	FANNIE MAE PN=975766			4	1.A	159,612	100.3120	157,817	157,326	158,921		(124)			5.500	5.247	MON	721	8,653	04/14/2008	04/01/2038
31414T-RL-7	FANNIE MAE PN=975791			4	1.A	105,420	99.6730	110,406	110,768	106,642		297			5.000	5.826	MON	462	5,538	06/18/2008	03/01/2038
31414X-XN-7	FANNIE MAE PN=979585			4	1.A	4,747	100.5680	4,858	4,831	4,809		12			5.000	5.701	MON	20	242	06/12/2008	04/01/2023
31415C-BJ-5	FANNIE MAE PN=982541			4	1.A	161,505	103.2320	161,336	156,285	160,210		(383)			6.000	5.412	MON	781	9,377	01/27/2009	10/01/2038
31415C-M2-0	FANNIE MAE PN=982877			4	1.A	6,095	100.5680	6,238	6,203	6,174		14			5.000	5.635	MON	26	310	06/12/2008	05/01/2023
31415C-M4-6	FANNIE MAE PN=982879			4	1.A	28,656	100.5680	29,327	29,161	29,032		52			5.000	5.554	MON	122	1,458	06/12/2008	05/01/2023
31415C-M7-9	FANNIE MAE PN=982882			4	1.A	7,649	100.5680	7,828	7,784	7,750		15			5.000	5.521	MON	32	389	06/12/2008	05/01/2023
31415L-CN-5	FANNIE MAE PN=983077			4	1.A	2,223,273	101.8990	2,059,080	2,020,707	2,179,525		(11,224)			5.000	3.368	MON	8,420	101,035	07/22/2014	05/01/2038
31415R-JE-5	FANNIE MAE PN=986861			4	1.A	7,395	103.4260	6,940	6,710	7,333		(7)			6.000	1.617	MON	34	403	03/20/2012	08/01/2038
31415X-XY-2	FANNIE MAE PN=992695			4	1.A	260,688	103.2320	256,298	248,274	257,739		(920)			6.000	5.126	MON	1,241	14,896	08/20/2009	10/01/2038
31415Y-AZ-2	FANNIE MAE PN=992924			4	1.A	11,747	100.2680	11,422	11,392	11,667		(9)			5.500	4.885	MON	52	627	05/29/2009	11/01/2038
31415Y-NU-9	FANNIE MAE PN=993303			4	1.A	160,702	98.6110	146,646	148,712	158,204		(821)			4.500	3.288	MON	558	6,692	08/07/2014	08/01/2039
31416A-KN-9	FANNIE MAE PN=994101			4	1.A	97,369	101.5680	95,699	94,222	96,685		(76)			6.000	5.325	MON	471	5,653	01/27/2009	11/01/2038
31416B-TD-0	FANNIE MAE PN=995248			4	1.A	13,318,901	103.6990	12,666,689	12,214,861	13,093,198		(56,254)			5.500	3.952	MON	55,985	671,817	09/17/2013	11/01/2038
31416K-G8-5	FANNIE MAE PN=AA2022			4	1.A	102,346	99.6470	98,033	98,380	101,321		(291)			5.000	4.358	MON	410	4,919	11/09/2009	01/01/2039
31416L-ZT-6	FANNIE MAE PN=AA3453			4	1.A	2,010,735	101.4700	1,961,230	1,932,818	1,990,830		(4,558)			5.000	4.359	MON	8,053	96,641	11/09/2009	03/01/2039
31416M-7A-6	FANNIE MAE PN=AA4488			4	1.A	96,639	99.6430	93,802	94,138	95,979		(127)			5.000	4.574	MON	392	4,707	07/09/2009	04/01/2039
31416N-3X-8	FANNIE MAE PN=AA5313			4	1.A	17,053	99.6910	16,342	16,393	16,941		(13)			5.000	4.030	MON	68	820	11/09/2009	04/01/2039
31416N-CW-0	FANNIE MAE PN=AA4584			4	1.A	6,293,973	99.0170	6,151,841	6,212,914	6,269,279		(5,759)			4.500	4.303	MON	23,298	279,581	02/09/2010	04/01/2039
31416N-DN-9	FANNIE MAE PN=AA4608			4	1.A	946,965	101.4170	935,534	922,462	940,501		(1,567)			5.000	4.574	MON	3,844	46,123	07/09/2009	04/01/2039
31416P-3G-0	FANNIE MAE PN=AA6198			4	1.A	92,114	99.1810	87,819	88,544	91,412		(79)			5.000	4.178	MON	369	4,427	11/09/2009	07/01/2039
31416P-RF-6	FANNIE MAE PN=AA5885			4	1.A	393,149	100.5480	384,958	382,859	390,486		(582)			5.000	4.570	MON	1,595	19,143	07/08/2009	07/01/2039
31416Q-6N-0	FANNIE MAE PN=AA7176			4	1.A	1,137	99.0430	1,041	1,051	1,107		(3)			4.500	3.784	MON	4	47	09/04/2012	05/01/2039
31416R-NH-2	FANNIE MAE PN=AA7591			4	1.A	614,625	100.8440	595,794	590,808	608,687		(1,137)			5.000	4.362	MON	2,462	29,540	11/09/2009	07/01/2039
31416R-UX-9	FANNIE MAE PN=AA7797			4	1.A	107,821	99.5860	103,214	103,643	106,779		(233)			5.000	4.362	MON	432	5,182	11/09/2009	07/01/2039
31416S-6Y-2	FANNIE MAE PN=AA8986			4	1.A	106,984	99.3560	102,176	102,838	105,950		(222)			5.000	4.362	MON	428	5,142	11/09/2009	07/01/2039
31416S-YM-7	FANNIE MAE PN=AA8815			4	1.A	166,660	99.7700	159,833	160,202	165,040		(403)			5.000	4.361	MON	668	8,010	11/09/2009	06/01/2039
31416T-AQ-2	FANNIE MAE PN=AA9014			4	1.A	9,497	98.6470	9,123	9,248	9,444		(6)			5.000	4.467	MON	39	462	07/08/2009	07/01/2039
31416T-DZ-9	FANNIE MAE PN=AA9119			4	1.A	713,993	98.2720	698,789	711,076	712,785		(293)			4.500	4.435	MON	2,667	31,998	04/21/2010	07/01/2039
31416T-ED-7	FANNIE MAE PN=AA9131			4	1.A	713,119	98.1730	697,231	710,206	711,920		(304)			4.500	4.435	MON	2,663	31,959	04/21/2010	08/01/2039
31416T-EH-8	FANNIE MAE PN=AA9135			4	1.A	487,054	99.6670	466,621	468,180	482,377		(1,201)			5.000	4.362	MON	1,951	23,409	11/09/2009	08/01/2039
31416T-WS-4	FANNIE MAE PN=AA9656			4	1.A	84,354	99.2790	80,501	81,085	83,836		(60)			5.000	3.973	MON	338	4,054	11/09/2009	06/01/2039
31416W-EZ-1	FANNIE MAE PN=AB1051			4	1.A	132,790	99.1520	125,603	126,677	131,338		(489)			4.500	3.797	MON	475	5,700	08/01/2011	05/01/2040
31416W-H3-9	FANNIE MAE PN=AB1149			4	1.A	383,297	101.2650	363,120	358,583	377,914		(1,462)			5.000	3.931	MON	1,494	17,929	08/01/2011	06/01/2040
31416W-PV-8	FANNIE MAE PN=AB1335			4	1.A	271,367	99.1330	249,087	251,265	267,134		(1,107)			4.500	3.340	MON	942	11,307	04/30/2013	08/01/2040
31416W-QH-8	FANNIE MAE PN=AB1355			4	1.A	6,166,489	101.2630	5,750,213	5,678,493	6,071,525		(29,623)			5.000	3.655	MON	23,660	283,925	05/08/2013	08/01/2040
31416X-Y8-7	FANNIE MAE PN=AB2534			4	1.A	104,913	98.1620	101,772	103,677	104,584		(102)			4.500	4.321	MON	389	4,665	02/03/2011	11/01/2040
31416Y-LN-6	FANNIE MAE PN=AB3032			4	1.A	2,367,689	99.1330	2,173,140	2,192,146	2,335,388		(10,911)			4.500	3.330	MON	8,221	98,647	08/05/2014	05/01/2041
31417A-MN-6	FNMA PN=AB3964			4	1.A	1,860,976	93.6070	1,699,645	1,815,725	1,850,058		(2,635)			3.500	3.175	MON	5,296	63,550	12/06/2011	11/01/2041
31417A-MP-1	FNMA PN=AB3965			4	1.A	1,527,057	93.6100	1,394,719	1,489,926	1,518,099		(2,354)			3.500	3.175	MON	4,346	52,147	12/06/2011	11/01/2041

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
31417A-MQ-9	FNMA PN=AB3966			4	1.A	1,418,738	93.6120	1,295,815	1,384,240	1,410,415		(2,402)			3.500	3.175	MON	4,037	48,448	12/06/2011	11/01/2041
31417B-BL-0	FNMA PN=AB4542			4	1.A	237,644	93.5370	213,832	228,607	235,569		(543)			3.500	2.994	MON	667	8,001	03/07/2012	02/01/2042
31417B-LL-9	FNMA PN=AB4830			4	1.A	1,495,569	93.5890	1,356,862	1,449,809	1,485,069		(1,923)			3.500	3.093	MON	4,229	50,743	04/05/2012	03/01/2042
31417B-NA-1	FNMA PN=AB4884			4	1.A	2,064,741	93.6110	1,873,686	2,001,567	2,050,246		(3,793)			3.500	3.093	MON	5,838	70,055	04/05/2012	03/01/2042
31417B-T2-3	FNMA PN=AB5068			4	1.A	1,026,169	93.6060	920,983	983,893	1,016,672		(1,693)			3.500	2.952	MON	2,870	34,436	05/03/2012	04/01/2042
31417B-T3-1	FNMA PN=AB5069			4	1.A	462,520	93.5370	414,804	443,465	458,239		(1,175)			3.500	2.952	MON	1,293	15,521	05/03/2012	04/01/2042
31417C-4N-2	FNMA PN=AB6228			4	1.A	2,409,215	93.6050	2,181,849	2,330,911	2,393,176		(3,938)			3.500	3.062	MON	6,798	81,582	06/18/2013	09/01/2042
31417C-DN-2	FNMA PN=AB5508			4	1.A	1,888,707	93.6040	1,663,177	1,776,823	1,864,056		(7,209)			3.500	2.713	MON	5,182	62,189	07/09/2012	06/01/2042
31417C-DP-7	FNMA PN=AB5509			4	1.A	374,827	93.5170	329,762	352,622	369,934		(989)			3.500	2.713	MON	1,028	12,342	07/09/2012	06/01/2042
31417C-DQ-5	FNMA PN=AB5510			4	1.A	169,684	93.5050	149,264	159,633	167,470		(771)			3.500	2.713	MON	466	5,587	07/09/2012	06/01/2042
31417C-M4-4	FNMA PN=AB5778			4	1.A	1,571,868	90.9880	1,379,348	1,515,967	1,559,070		(2,825)			3.000	2.550	MON	3,790	45,479	08/07/2012	07/01/2042
31417C-WE-1	FNMA PN=AB6044			4	1.A	1,589,844	90.9990	1,398,029	1,536,313	1,577,690		(2,933)			3.000	2.574	MON	3,841	46,089	08/29/2012	08/01/2042
31417C-WF-8	FNMA PN=AB6045			4	1.A	1,538,099	90.9910	1,352,408	1,486,310	1,526,340		(3,032)			3.000	2.574	MON	3,716	44,589	08/29/2012	08/01/2042
31417C-WH-4	FNMA PN=AB6047			4	1.A	796,828	90.9930	700,644	769,998	790,736		(1,265)			3.000	2.574	MON	1,925	23,100	08/29/2012	08/01/2042
31417D-5H-2	FNMA PN=AB7147			4	1.A	1,328,867	90.9990	1,145,874	1,259,216	1,313,571		(3,413)			3.000	2.338	MON	3,148	37,776	11/29/2012	11/01/2042
31417D-6W-8	FNMA PN=AB7184			4	1.A	1,602,942	90.9890	1,382,056	1,518,927	1,584,492		(3,910)			3.000	2.338	MON	3,797	45,568	11/29/2012	11/01/2042
31417D-B3-6	FNMA PN=AB6357			4	1.A	1,319,421	90.9940	1,134,978	1,247,311	1,303,249		(3,644)			3.000	2.310	MON	3,118	37,419	10/04/2012	09/01/2042
31417D-B4-4	FNMA PN=AB6358			4	1.A	853,711	90.9870	734,314	807,053	843,247		(2,579)			3.000	2.310	MON	2,018	24,212	10/04/2012	09/01/2042
31417D-B5-1	FNMA PN=AB6359			4	1.A	1,153,700	91.0000	992,489	1,090,647	1,139,559		(3,772)			3.000	2.310	MON	2,727	32,719	10/04/2012	09/01/2042
31417D-CZ-4	FNMA PN=AB6387			4	1.A	25,651,677	90.9900	22,136,774	24,328,798	25,356,254		(69,102)			3.000	2.350	MON	60,822	729,864	10/05/2012	10/01/2042
31417D-GQ-0	FNMA PN=AB6506			4	1.A	8,639,608	90.9890	7,454,585	8,192,842	8,539,835		(22,963)			3.000	2.348	MON	20,482	245,785	09/24/2012	10/01/2042
31417D-GU-1	FNMA PN=AB6510			4	1.A	8,732,290	90.9900	7,536,871	8,283,186	8,631,998		(21,548)			3.000	2.352	MON	20,708	248,496	09/24/2012	10/01/2042
31417D-RP-0	FNMA PN=AB6793			4	1.A	1,558,490	90.9910	1,348,551	1,482,071	1,541,579		(3,492)			3.000	2.380	MON	3,705	44,462	11/06/2012	10/01/2042
31417D-RR-6	FNMA PN=AB6795			4	1.A	1,642,082	90.9980	1,420,992	1,561,564	1,624,263		(4,642)			3.000	2.380	MON	3,904	46,847	11/06/2012	10/01/2042
31417E-J5-1	FANNIE MAE PN=AB7483			4	1.A	2,154,826	90.9890	1,870,631	2,055,887	2,133,361		(4,132)			3.000	2.420	MON	5,140	61,677	01/08/2013	12/01/2042
31417E-J6-9	FANNIE MAE PN=AB7484			4	1.A	1,073,511	91.0000	932,041	1,024,221	1,062,818		(2,633)			3.000	2.420	MON	2,561	30,727	01/08/2013	12/01/2042
31417E-U4-1	FANNIE MAE PN=AB7802			4	1.A	1,198,443	90.9890	1,052,464	1,156,694	1,189,423		(1,804)			3.000	2.559	MON	2,892	34,701	02/05/2013	01/01/2043
31417E-U5-8	FANNIE MAE PN=AB7803			4	1.A	1,950,244	90.9990	1,712,879	1,882,305	1,935,565		(3,681)			3.000	2.559	MON	4,706	56,469	02/05/2013	01/01/2043
31417F-2T-4	FANNIE MAE PN=AB8885			4	1.A	873,110	90.5110	753,414	832,400	864,516		(1,769)			3.000	2.411	MON	2,081	24,972	04/05/2013	03/01/2043
31417F-2V-9	FANNIE MAE PN=AB8887			4	1.A	732,736	90.9980	635,686	698,572	725,524		(1,556)			3.000	2.411	MON	1,746	20,957	04/05/2013	03/01/2043
31417F-Q7-6	FANNIE MAE PN=AB8577			4	1.A	1,518,908	90.9870	1,327,658	1,459,173	1,506,163		(2,817)			3.000	2.503	MON	3,648	43,775	03/01/2013	02/01/2043
31417F-RC-4	FANNIE MAE PN=AB8582			4	1.A	1,291,329	91.0000	1,128,896	1,240,545	1,280,494		(2,285)			3.000	2.503	MON	3,101	37,216	03/01/2013	02/01/2043
31417G-3X-2	FNMA PN=AB9813			4	1.A	7,184,091	95.0300	6,864,043	7,223,027	7,197,829		2,169			2.500	2.592	MON	15,048	180,576	07/11/2013	07/01/2028
31417G-4G-8	FNMA PN=AB9822			4	1.A	10,092,368	95.0300	9,616,697	10,119,643	10,097,677		783			2.500	2.535	MON	21,083	252,991	07/30/2013	07/01/2028
31417G-4X-1	FNMA PN=AB9837			4	1.A	1,010,131	90.9970	951,295	1,045,414	1,016,195		1,655			3.000	3.426	MON	2,614	31,363	07/09/2013	06/01/2043
31417G-5K-8	FNMA PN=AB9849			4	1.A	943,536	95.0090	901,302	948,649	945,340		299			2.500	2.592	MON	1,976	23,716	07/11/2013	07/01/2028
31417G-GL-4	FNMA PN=AB9202			4	1.A	1,251,418	90.9880	1,084,742	1,192,182	1,239,066		(2,870)			3.000	2.402	MON	2,980	35,766	04/29/2013	04/01/2043
31417G-LH-7	FNMA PN=AB9327			4	1.A	10,195,990	95.0300	9,851,648	10,366,882	10,274,985		10,740			2.500	2.833	MON	21,598	259,172	09/12/2013	05/01/2028
31417G-R4-0	FNMA PN=AB9506			4	1.A	1,220,582	90.9990	1,101,083	1,209,994	1,218,080		(643)			3.000	2.886	MON	3,025	36,300	06/03/2013	05/01/2043
31417G-W9-3	FNMA PN=AB9671			4	1.A	10,646,510	93.5400	9,863,959	10,545,178	10,624,869		(5,406)			3.500	3.369	MON	30,757	369,081	02/18/2014	06/01/2043
31417H-A8-7	FANNIE MAE PN=AB9930			4	1.A	8,633,907	95.0300	8,226,976	8,657,241	8,638,449		646			2.500	2.535	MON	18,036	216,431	07/30/2013	07/01/2028
31417H-BA-1	FANNIE MAE PN=AB9932			4	1.A	10,380,621	95.0290	9,918,065	10,436,882	10,400,472		3,070			2.500	2.592	MON	21,744	260,922	07/11/2013	07/01/2028
31417J-LT-5	FANNIE MAE PN=AC0337			4	1.A	246,506	99.8630	236,629	236,954	244,139		(585)			5.000	4.362	MON	987	11,848	11/09/2009	08/01/2039
31417K-6P-7	FANNIE MAE PN=AC1777			4	1.A	97,747	99.4710	93,462	93,959	96,987		(85)			5.000	4.201	MON	392	4,698	11/09/2009	08/01/2039
31417K-A3-1	FANNIE MAE PN=AC0925			4	1.A	146,084	99.5140	139,740	140,423	144,672		(351)			5.000	4.362	MON	585	7,021	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
31417L-PZ-2	FANNIE MAE PN=AC2239			4	1.A	291,461	99.6870	279,290	280,167	288,663		(863)			5.000	4.362	MON	1,167	14,008	11/09/2009	08/01/2039
31417M-2U-6	FANNIE MAE PN=AC3486			4	1.A	100,017	98.7170	91,367	92,555	98,463		(473)			4.500	3.288	MON	347	4,165	08/07/2014	08/01/2039
31417M-B3-6	FANNIE MAE PN=AC2757			4	1.A	254,506	99.0950	233,386	235,518	250,551		(1,079)			4.500	3.288	MON	883	10,598	08/07/2014	08/01/2039
31417M-EU-3	FANNIE MAE PN=AC2846			4	1.A	427,057	100.3130	411,793	410,509	422,956		(1,106)			5.000	4.362	MON	1,710	20,525	11/09/2009	08/01/2039
31417M-F4-0	FANNIE MAE PN=AC2886			4	1.A	80,054	99.2790	76,397	76,952	79,403		(72)			5.000	4.237	MON	321	3,848	11/09/2009	08/01/2039
31417M-FL-2	FANNIE MAE PN=AC2870			4	1.A	197,293	99.2800	188,283	189,648	195,399		(469)			5.000	4.362	MON	790	9,483	11/09/2009	08/01/2039
31417M-QJ-5	FANNIE MAE PN=AC3156			4	1.A	311,137	99.5610	297,767	299,080	308,185		(697)			5.000	4.364	MON	1,246	14,954	11/09/2009	10/01/2039
31417M-S2-0	FANNIE MAE PN=AC3236			4	1.A	477,298	101.2650	449,027	443,418	470,394		(1,705)			5.000	3.773	MON	1,848	22,171	07/30/2013	09/01/2039
31417Q-CR-3	FANNIE MAE PN=AC4579			4	1.A	259,023	98.2990	255,025	259,438	258,938		(21)			4.500	4.521	MON	973	11,675	04/01/2010	12/01/2039
31417Q-E7-5	FANNIE MAE PN=AC4657			4	1.A	203,614	99.2810	194,316	195,723	201,682		(414)			5.000	4.364	MON	816	9,786	11/09/2009	10/01/2039
31417S-G6-1	FANNIE MAE PN=AC5620			4	1.A	735,969	98.9790	695,024	702,193	727,850		(1,819)			4.500	3.798	MON	2,633	31,599	08/01/2011	03/01/2040
31417T-7C-6	FANNIE MAE PN=AC7190			4	1.A	411,164	100.4670	397,077	395,231	407,286		(1,046)			5.000	4.364	MON	1,647	19,761	11/09/2009	11/01/2039
31417T-Z4-3	FANNIE MAE PN=AC7062			4	1.A	59,859	99.7650	57,404	57,539	59,426		(49)			5.000	4.161	MON	240	2,877	11/09/2009	11/01/2039
31417U-TK-1	FANNIE MAE PN=AC7753			4	1.A	1,903,295	99.1330	1,768,524	1,783,991	1,877,640		(6,132)			4.500	3.503	MON	6,690	80,280	09/24/2013	12/01/2039
31417V-PC-1	FANNIE MAE PN=AC8518			4	1.A	1,188,001	100.9910	1,114,611	1,103,673	1,171,136		(4,830)			5.000	3.778	MON	4,599	55,184	07/30/2013	12/01/2039
31417Y-2B-2	FNMA PN=MA0769			4	1.A	421,888	101.2630	407,844	402,757	418,005		(878)			5.000	4.257	MON	1,678	20,138	03/18/2011	06/01/2041
31417Y-6F-9	FNMA PN=MA0869			4	1.A	251,424	96.0350	228,961	238,414	248,504		(884)			4.000	3.279	MON	795	9,537	01/31/2012	10/01/2041
31417Y-V9-5	FNMA PN=MA0639			4	1.A	974,158	96.0340	877,267	913,496	960,729		(3,566)			4.000	3.109	MON	3,045	36,540	03/06/2013	02/01/2041
31417Y-W5-2	FNMA PN=MA0667			4	1.A	894,303	96.7960	807,956	834,700	868,859		(4,816)			4.000	2.682	MON	2,782	33,388	04/19/2013	03/01/2031
31417Y-XK-8	FNMA PN=MA0681			4	1.A	19,746	99.7620	18,524	18,568	18,948		(108)			4.500	2.804	MON	70	836	06/02/2011	02/01/2026
31417Y-XX-0	FNMA PN=MA0693			4	1.A	645,323	99.1330	632,367	637,897	643,396		(496)			4.500	4.326	MON	2,392	28,705	02/03/2011	04/01/2041
31417Y-YT-8	FNMA PN=MA0721			4	1.A	11,331	99.7150	10,628	10,658	10,886		(61)			4.500	2.807	MON	40	480	06/02/2011	04/01/2026
31417Y-YU-5	FNMA PN=MA0722			4	1.A	577,553	99.1330	531,095	535,740	569,770		(2,039)			4.500	3.361	MON	2,009	24,108	05/21/2014	05/01/2041
31418A-CD-8	FNMA PN=MA0967			4	1.A	129,074	99.1330	118,404	119,440	127,394		(446)			4.500	3.330	MON	448	5,375	11/06/2015	12/01/2041
31418A-MX-3	FNMA PN=MA1273			4	1.A	8,680,134	93.5730	7,642,234	8,167,136	8,573,771		(27,461)			3.500	2.715	MON	23,821	285,850	01/07/2013	12/01/2042
31418A-ZC-5	FNMA PN=MA1638			4	1.A	72,357	99.7430	67,048	67,221	71,680		(90)			5.000	3.661	MON	280	3,361	07/30/2013	09/01/2043
31418B-2L-9	FNMA PN=MA2578			4	1.A	3,295,220	92.8830	2,983,319	3,211,911	3,286,163		(3,749)			3.500	3.154	MON	9,368	112,417	10/24/2017	04/01/2046
31418B-AP-1	FNMA PN=MA1813			4	1.A	2,159,706	98.2360	1,978,369	2,013,894	2,136,958		(7,528)			4.500	3.483	MON	7,552	90,625	03/06/2014	03/01/2044
31418B-FX-9	FNMA PN=MA1981			4	1.A	7,018,748	95.7850	6,370,538	6,650,872	6,959,659		(21,203)			4.000	3.274	MON	22,170	266,035	08/06/2014	08/01/2044
31418B-PP-5	FNMA PN=MA2229			4	1.A	5,425,004	93.0080	4,819,471	5,181,781	5,388,637		(12,224)			3.500	2.903	MON	15,114	181,362	11/29/2016	04/01/2045
31418B-XN-1	FNMA PN=MA2484			4	1.A	8,432,713	95.7840	7,543,267	7,875,290	8,361,816		(27,514)			4.000	3.079	MON	26,251	315,012	04/07/2016	12/01/2045
31418B-YJ-9	FNMA PN=MA2512			4	1.A	10,447,147	95.7840	9,344,903	9,756,225	10,359,865		(34,911)			4.000	3.080	MON	32,521	390,249	05/03/2016	01/01/2046
31418C-CW-2	FNMA PN=MA2784			4	1.A	3,333,427	95.6810	3,048,009	3,185,595	3,317,258		(7,017)			4.000	3.383	MON	10,619	127,424	01/20/2017	10/01/2046
31418C-KH-6	FNMA PN=MA2995			4	1.A	7,570,110	95.6790	6,849,684	7,159,025	7,530,008		(19,119)			4.000	3.244	MON	23,863	286,361	09/08/2017	05/01/2047
31418C-R9-7	FNMA PN=MA3211			4	1.A	1,952,348	95.6440	1,837,496	1,921,183	1,949,684		(1,270)			4.000	3.764	MON	6,404	76,847	06/08/2018	12/01/2047
31418C-SA-3	FNMA PN=MA3212			4	1.A	1,527,967	98.1630	1,428,475	1,455,207	1,522,649		(2,408)			4.500	3.722	MON	5,457	65,484	03/01/2018	12/01/2047
31418C-U8-5	FNMA PN=MA3306			4	1.A	5,093,900	95.5490	4,790,080	5,013,218	5,087,105		(3,233)			4.000	3.767	MON	16,711	200,529	06/08/2018	03/01/2048
31418C-UC-6	FNMA PN=MA3278			4	1.A	2,908,177	97.7290	2,704,981	2,767,839	2,898,033		(4,899)			4.500	3.713	MON	10,379	124,553	03/01/2018	02/01/2048
31418D-3H-3	FNMA PN=MA4399			4	1.A	46,375,690	84.9140	41,976,766	49,434,447	46,422,880		47,190			2.500	3.259	MON	102,988	823,907	04/07/2022	08/01/2051
31418D-4Y-5	FNMA PN=MA4438			4	1.A	20,942,104	84.8070	22,002,781	25,944,534	20,963,878		21,775			2.500	4.279	MON	54,051	54,051	10/21/2022	10/01/2051
31418M-U4-2	FANNIE MAE PN=AD0602			4	1.A	145,524	105.9070	137,748	130,065	142,184		(788)			6.500	4.478	MON	705	8,454	08/01/2011	02/01/2039
31418Q-M2-6	FANNIE MAE PN=AD3076			4	1.A	512,383	99.1330	496,991	501,338	509,576		(762)			4.500	4.171	MON	1,880	22,560	12/29/2010	04/01/2040
31418Q-PK-3	FANNIE MAE PN=AD3125			4	1.A	1,027,597	99.1080	949,586	958,132	1,011,799		(3,807)			4.500	3.455	MON	3,593	43,116	04/11/2012	05/01/2040
31418Q-S9-5	FANNIE MAE PN=AD3243			4	1.A	1,499,607	99.1330	1,481,859	1,494,819	1,497,496		(546)			4.500	4.450	MON	5,606	67,267	03/31/2010	04/01/2040
31418Q-WQ-2	FANNIE MAE PN=AD3354			4	1.A	771,308	99.1330	761,497	768,157	770,076		(359)			4.500	4.436	MON	2,881	34,567	04/21/2010	05/01/2040

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
31418R-C2-5	FANNIE MAE PN=AD3688			4	1.A	438,716	99.1330	433,136	436,924	438,016		(188)			4.500	4.436	MON	1,638	19,662	04/21/2010	05/01/2040
31418R-CP-4	FANNIE MAE PN=AD3677			4	1.A	1,341,373	99.1330	1,331,876	1,343,525	1,340,943		(91)			4.500	4.521	MON	5,038	60,459	04/01/2010	04/01/2040
31418S-W9-6	FANNIE MAE PN=AD5171			4	1.A	1,837,298	99.1330	1,800,411	1,816,157	1,831,590		(1,768)			4.500	4.324	MON	6,811	81,727	02/03/2011	09/01/2040
31418U-4M-3	FANNIE MAE PN=AD7127			4	1.A	26,295	98.8650	24,057	24,334	26,081		(31)			4.500	2.383	MON	91	1,095	08/07/2014	07/01/2040
31418V-4Y-5	FANNIE MAE PN=AD8038			4	1.A	684,075	101.2630	661,451	653,201	677,419		(1,909)			5.000	4.253	MON	2,722	32,660	03/18/2011	08/01/2040
31418W-NH-9	FANNIE MAE PN=AD8491			4	1.A	1,352,595	98.8450	1,275,204	1,290,105	1,337,485		(4,991)			4.500	3.805	MON	4,838	58,055	08/05/2010	08/01/2040
31418W-NJ-5	FANNIE MAE PN=AD8492			4	1.A	594,150	100.5030	558,726	555,930	585,660		(2,067)			5.000	3.944	MON	2,316	27,796	08/05/2010	08/01/2040
31418X-GC-6	FANNIE MAE PN=AD9194			4	1.A	532,939	100.3180	496,684	495,109	525,740		(2,122)			5.000	3.789	MON	2,063	24,755	07/30/2013	08/01/2040
31418X-HN-1	FANNIE MAE PN=AD9236			4	1.A	223,348	102.1210	211,895	207,494	218,295		(1,042)			5.000	3.639	MON	865	10,375	07/30/2013	02/01/2034
31419A-3K-1	FANNIE MAE PN=AE0801			4	1.A	291,498	103.9130	277,179	266,741	286,917		(1,288)			6.000	4.383	MON	1,334	16,004	09/05/2013	09/01/2039
31419A-3N-5	FANNIE MAE PN=AE0804			4	1.A	16,355,267	96.0360	14,952,319	15,569,494	16,194,341		(48,058)			4.000	3.299	MON	51,898	622,780	05/05/2014	02/01/2041
31419A-GN-1	FANNIE MAE PN=AE0204			4	1.A	4,515	103.7550	4,251	4,097	4,483		(3)			6.000	1.317	MON	20	246	03/20/2012	12/01/2039
31419A-GZ-4	FANNIE MAE PN=AE0215			4	1.A	37,655,235	96.0380	33,813,559	35,208,521	37,191,375		(134,671)			4.000	2.994	MON	117,362	1,408,341	02/19/2016	12/01/2039
31419B-PU-3	FANNIE MAE PN=AE1334			4	1.A	679,505	96.2420	648,046	673,350	677,596		(489)			4.000	3.873	MON	2,245	26,934	06/30/2010	08/01/2040
31419B-W7-6	FANNIE MAE PN=AE1569			4	1.A	559,077	99.1330	547,852	552,644	557,340		(423)			4.500	4.324	MON	2,072	24,869	02/03/2011	09/01/2040
31419D-KW-0	FANNIE MAE PN=AE3008			4	1.A	439,217	96.3690	409,698	425,135	435,536		(1,036)			4.000	3.556	MON	1,417	17,006	09/08/2010	09/01/2040
31419D-KX-8	FANNIE MAE PN=AE3009			4	1.A	189,447	97.1410	175,294	180,453	187,298		(836)			4.500	3.785	MON	677	8,120	09/08/2010	09/01/2040
31419D-KY-6	FANNIE MAE PN=AE3010			4	1.A	376,099	98.1980	351,788	358,243	371,832		(1,045)			4.500	3.785	MON	1,343	16,121	09/08/2010	09/01/2040
31419E-5S-4	FANNIE MAE PN=AE4456			4	1.A	857,222	96.0370	815,892	849,560	854,943		(675)			4.000	3.872	MON	2,832	33,983	01/27/2012	02/01/2041
31419E-S4-2	FANNIE MAE PN=AE4138			4	1.A	1,602,471	96.0370	1,439,336	1,498,730	1,583,800		(6,141)			4.000	3.014	MON	4,996	59,949	02/16/2016	09/01/2040
31419G-EF-7	FANNIE MAE PN=AE5533			4	1.A	2,170,255	100.6020	2,018,089	2,006,013	2,154,896		16,413			5.500	1.682	MON	9,194	110,331	09/23/2011	11/01/2037
31419G-V9-2	FANNIE MAE PN=AE6039			4	1.A	466,436	98.2710	423,316	430,764	459,569		(2,264)			4.500	3.283	MON	1,615	19,384	06/30/2014	10/01/2040
31419G-WX-8	FANNIE MAE PN=AE6061			4	1.A	288,186	99.1330	264,506	266,820	284,091		(1,352)			4.500	3.319	MON	1,001	12,007	08/05/2014	10/01/2040
31419J-D4-7	FANNIE MAE PN=AE7322			4	1.A	1,546,916	96.0360	1,427,171	1,486,079	1,534,059		(3,383)			4.000	3.425	MON	4,954	59,443	02/20/2014	11/01/2040
31419J-S4-1	FANNIE MAE PN=AE7738			4	1.A	1,263,735	100.9920	1,185,678	1,174,032	1,246,976		(4,978)			5.000	3.793	MON	4,892	58,702	07/30/2013	11/01/2040
31419J-YM-4	FANNIE MAE PN=AE7915			4	1.A	2,929,832	96.0360	2,764,027	2,878,116	2,916,331		(3,252)			4.000	3.752	MON	9,594	115,125	08/01/2011	11/01/2040
31421A-C4-3	FNMA PN=MC0090			4	1.A	348,006	96.3720	333,919	346,490	347,341		(127)			4.000	3.937	MON	1,155	13,860	05/07/2009	05/01/2039
31421A-CS-0	FNMA PN=MC0080			4	1.A	202,336	98.4140	194,567	197,703	201,005		(226)			4.500	4.155	MON	741	8,896	05/07/2009	05/01/2039
31421A-DU-4	FNMA PN=MC0114			4	1.A	214,456	98.3000	215,112	218,833	215,361		58			4.500	4.802	MON	821	9,848	06/09/2009	06/01/2039
31421A-E7-4	FNMA PN=MC0157			4	1.A	261,448	98.0970	258,614	263,631	261,782		50			4.500	4.622	MON	989	11,863	08/07/2009	08/01/2039
31421A-EE-9	FNMA PN=MC0132			4	1.A	186,787	98.3010	181,487	184,623	186,113		(101)			4.500	4.324	MON	692	8,308	07/09/2009	07/01/2039
31421A-F6-5	FNMA PN=MC0188			4	1.A	232,197	96.3700	223,664	232,088	232,008		(33)			4.000	3.990	MON	774	9,284	10/09/2009	10/01/2039
31421A-F7-3	FNMA PN=MC0189			4	1.A	414,145	98.8800	400,373	404,908	411,602		(294)			4.500	4.163	MON	1,518	18,221	10/09/2009	10/01/2039
31421A-FL-2	FNMA PN=MC0170			4	1.A	221,083	98.2000	214,225	218,151	220,209		(224)			4.500	4.299	MON	818	9,817	09/10/2009	09/01/2039
31421A-G3-1	FNMA PN=MC0217			4	1.A	471,795	98.9900	456,126	460,780	468,829		(340)			4.500	4.148	MON	1,728	20,735	12/08/2009	12/01/2039
31421A-GN-7	FNMA PN=MC0204			4	1.A	451,294	98.8800	439,104	444,078	449,240		(303)			4.500	4.258	MON	1,665	19,984	11/06/2009	11/01/2039
31421A-H4-8	FNMA PN=MC0250			4	1.A	188,575	97.8080	181,884	185,960	187,840		(115)			4.500	4.290	MON	697	8,368	03/05/2010	03/01/2040
31421A-HD-8	FNMA PN=MC0227			4	1.A	640,329	99.1080	629,795	635,464	638,742		(134)			4.500	4.384	MON	2,383	28,596	01/08/2010	01/01/2040
31421A-JK-0	FNMA PN=MC0265			4	1.A	552,233	98.9790	544,637	550,256	551,408		(98)			4.500	4.444	MON	2,063	24,762	04/08/2010	04/01/2040
31421A-L2-7	FNMA PN=MC0344			4	1.A	299,457	98.4150	280,010	284,520	295,853		(470)			4.500	3.749	MON	1,067	12,803	08/10/2010	08/01/2040
31421A-PR-8	FNMA PN=MC0431			4	1.A	138,398	96.3720	136,403	141,538	139,012		188			4.000	4.308	MON	472	5,662	02/08/2011	01/01/2041
31421A-QH-9	FNMA PN=MC0455			4	1.A	254,265	97.2410	243,222	250,123	253,261		(263)			4.500	4.254	MON	938	11,255	04/11/2011	04/01/2041
31421A-R2-1	FNMA PN=MC0504			4	1.A	719,746	99.1330	682,985	688,958	713,041		(1,763)			4.500	3.855	MON	2,584	31,003	07/11/2011	07/01/2041
31421A-R7-0	FNMA PN=MC0509			4	1.A	542,134	98.5570	505,558	512,960	535,841		(1,843)			4.500	3.690	MON	1,924	23,083	08/08/2011	08/01/2041
31421A-RJ-4	FNMA PN=MC0488			4	1.A	94,154	97.2660	87,349	89,804	93,533		(74)			4.500	3.432	MON	337	4,041	06/09/2011	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
31421A-RK-1	FNMA PN-MC0489			4	1.A	348,770	98.1990	326,666	332,657	345,229		(939)			4.500	3.804	MON	1,247	14,970	06/09/2011	06/01/2041
31421A-RN-5	FNMA PN-MC0492			4	1.A	104,104	97.5110	96,823	99,294	103,047		(269)			4.500	3.804	MON	372	4,468	06/09/2011	06/01/2041
31421A-SA-2	FNMA PN-MC0512			4	1.A	413,004	96.3690	384,781	399,279	409,760		(929)			4.000	3.540	MON	1,331	15,971	08/08/2011	08/01/2041
31421A-SE-4	FNMA PN-MC0516			4	1.A	419,773	98.4130	390,880	397,183	414,900		(1,129)			4.500	3.690	MON	1,489	17,873	08/08/2011	08/01/2041
31421A-SF-1	FNMA PN-MC0517			4	1.A	491,403	98.9890	460,258	464,959	485,699		(1,633)			4.500	3.690	MON	1,744	20,923	08/08/2011	08/01/2041
31421A-SW-4	FNMA PN-MC0532			4	1.A	267,345	96.2940	247,424	256,947	264,952		(671)			4.000	3.461	MON	856	10,278	10/11/2011	10/01/2041
31421A-SY-0	FNMA PN-MC0534			4	1.A	664,731	96.3680	615,672	638,876	658,782		(1,722)			4.000	3.461	MON	2,130	25,555	10/11/2011	10/01/2041
31421A-TK-9	FNMA PN-MC0553			4	1.A	156,751	96.3210	144,439	149,956	155,200		(371)			4.000	3.399	MON	500	5,998	11/08/2011	10/01/2041
31421A-TM-5	FNMA PN-MC0555			4	1.A	1,077,188	93.5110	982,797	1,050,996	1,070,901		(1,742)			3.500	3.176	MON	3,065	36,785	12/06/2011	12/01/2041
31421A-TZ-6	FNMA PN-MC0567			4	1.A	862,976	93.6100	788,189	841,992	857,939		(1,235)			3.500	3.176	MON	2,456	29,470	12/06/2011	12/01/2041
31421A-UL-5	FNMA PN-MC0586			4	1.A	179,282	93.5420	161,327	172,465	177,711		(511)			3.500	2.995	MON	503	6,036	02/08/2012	02/01/2042
31421A-UM-3	FNMA PN-MC0587			4	1.A	911,881	93.5840	818,462	874,575	903,297		(1,525)			3.500	2.957	MON	2,551	30,610	02/08/2012	02/01/2042
31421A-UN-1	FNMA PN-MC0588			4	1.A	237,915	93.5750	214,163	228,868	235,830		(524)			3.500	2.995	MON	668	8,010	02/08/2012	02/01/2042
31421A-UY-7	FNMA PN-MC0598			4	1.A	255,923	93.5420	230,291	246,190	253,699		(483)			3.500	2.995	MON	718	8,617	03/07/2012	03/01/2042
31421A-UZ-4	FNMA PN-MC0599			4	1.A	794,217	93.6130	715,217	764,015	787,316		(1,812)			3.500	2.995	MON	2,228	26,740	03/07/2012	03/01/2042
31421A-VG-5	FNMA PN-MC0614			4	1.A	363,152	93.4920	322,200	344,628	359,043		(847)			3.500	2.822	MON	1,005	12,062	06/08/2012	05/01/2042
31421A-VH-3	FNMA PN-MC0615			4	1.A	599,361	93.6060	532,420	568,789	592,613		(1,924)			3.500	2.823	MON	1,659	19,908	06/08/2012	06/01/2042
31421A-VP-5	FNMA PN-MC0621			4	1.A	137,742	93.4900	122,206	130,716	136,191		(375)			3.500	2.823	MON	381	4,575	06/08/2012	06/01/2042
31421A-VQ-3	FNMA PN-MC0622			4	1.A	844,443	93.6110	750,170	801,369	834,936		(2,361)			3.500	2.823	MON	2,337	28,048	06/08/2012	06/01/2042
31421D-WA-1	FANNIE MAE PN-MC3340			4	1.A	15,212	100.2680	14,949	14,909	15,146		(7)			5.500	5.054	MON	68	820	12/08/2008	12/01/2038
35563P-3S-6	SEASONED CREDIT RISK TRANSFER SCRT 2021-2 TT			2	1.A	28,780,723	89.8870	25,279,240	28,123,433	28,629,278		(93,313)			2.000	1.363	MON	46,872	562,469	06/09/2021	11/25/2060
35563P-5Y-1	SEASONED CREDIT RISK TRANSFER SCRT 2021-3 TT			2	1.A	8,030,390	89.5650	7,046,448	7,867,381	8,011,541		(17,818)			2.000	1.558	MON	13,112	157,348	09/30/2021	03/25/2061
35563P-QS-1	SEASONED CREDIT RISK TRANSFER SCRT 2020-2 MAU			2	1.A	9,076,976	91.5060	7,861,110	8,590,797	8,962,793		(25,716)			2.500	1.421	MON	17,897	214,770	06/30/2020	11/25/2059
35563P-SB-6	SEASONED CREDIT RISK TRANSFER SCRT 2020-3 MT			2	1.A	21,215,777	82.6720	17,059,340	20,635,015	21,170,618		44,534			2.000	1.667	MON	34,392	412,716	08/03/2021	05/25/2060
35563P-UZ-0	SEASONED CREDIT RISK TRANSFER SCRT 2021-1 MTU			4	1.A	14,391,125	84.5940	11,777,629	13,922,502	14,349,964		(11,063)			2.500	2.142	MON	29,005	348,063	04/08/2021	09/25/2060
35563P-VZ-9	SEASONED CREDIT RISK TRANSFER SCRT 2021-1 TT			4	1.A	25,510,883	89.8850	22,380,889	24,899,335	25,374,106		(69,289)			2.000	1.369	MON	41,499	497,987	04/08/2021	09/25/2060
35564C-CZ-8	FREDDIE MAC SEASONED LOANS STR SLST 2019-2 A1C			2	1.A	22,011,380	91.9650	19,968,229	21,712,828	21,901,619		(639)			2.750	2.364	MON	49,759	599,829	01/07/2020	09/25/2029
35564C-GQ-4	FREDDIE MAC SEASONED LOANS STR SLST 2020-2 A1C			2	1.A	12,896,111	89.6330	11,113,804	12,399,175	12,788,405		(8,389)			2.000	1.037	MON	20,665	247,984	01/27/2021	09/25/2030
35564C-HX-8	FREDDIE MAC SEASONED LOANS STR SLST 2020-3 A1C			2	1.A	24,580,419	89.5570	21,228,933	23,704,329	24,417,119		101,189			2.000	1.070	MON	39,507	550,387	11/18/2020	12/31/2050
35564C-JU-2	FREDDIE MAC SEASONED LOANS STR SLST 2021-1 A1D			2	1.A	18,931,193	90.0620	16,630,139	18,465,130	18,819,338		(47,090)			2.000	1.260	MON	30,775	369,303	05/20/2021	05/26/2031
35564C-KY-2	FREDDIE MAC SEASONED LOANS STR SLST 2021-2 A1D			2	1.A	15,148,921	89.2540	13,154,260	14,737,973	15,079,515		(46,361)			2.000	1.358	MON	24,563	294,760	07/21/2021	07/25/2031
38374D-AZ-2	GOVERNMENT NATIONAL MORTGAGE A GNR SERIES 2006-37 CLASS PG			4	1.A	4,060,094	98.8490	4,555,155	4,608,191	4,247,034		17,696			4.500	6.714	MON	17,281	207,369	07/20/2006	07/16/2036
38381A-XD-3	GOVERNMENT NATIONAL MORTGAGE A GNR 2018-154 GV			4	1.A	4,074,173	97.5140	3,787,077	3,883,632	3,991,342		(16,763)			4.000	2.296	MON	12,945	155,345	05/02/2019	01/20/2030
38381V-BW-9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019-52 LV			4	1.A	2,977,470	94.0350	2,767,861	2,943,437	2,961,270		2,478			3.000	2.647	MON	7,359	88,303	05/17/2019	09/16/2030
38382A-JM-8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019-123 CA			4	1.A	12,482,013	90.8460	10,989,107	12,096,439	12,411,648		4,447			3.000	2.416	MON	30,241	362,893	10/03/2019	10/20/2049
38382A-KS-3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019-123 MA			4	1.A	12,515,526	90.8390	11,101,824	12,221,448	12,462,016		26,667			3.000	2.553	MON	30,554	366,643	09/27/2019	10/20/2049
38382B-X3-2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020-4 H			4	1.A	14,986,290	86.7940	12,872,492	14,831,027	14,960,020		11,902			2.500	2.308	MON	30,898	370,776	01/28/2020	10/20/2049
38382C-2P-5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020-35 KP			4	1.A	15,640,281	89.5200	13,601,679	15,193,959	15,570,820		57,401			3.000	2.517	MON	37,985	456,923	02/14/2020	03/20/2050
38382C-SX-0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020-15 TA			4	1.A	3,897,621	87.6740	3,320,685	3,787,545	3,878,798		6,375			2.500	2.002	MON	7,891	94,689	03/06/2020	02/20/2050
38382C-WL-1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020-15 HC			4	1.A	13,509,929	85.8330	11,435,149	13,322,581	13,475,949		16,342			2.000	1.757	MON	22,204	266,452	03/06/2020	11/20/2049
38382D-KL-2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020-21 KP			4	1.A	39,073,067	90.8220	35,201,054	38,758,157	39,008,394		20,945			2.500	2.356	MON	80,746	968,954	01/23/2020	12/20/2049
38382G-2J-0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020-95 PA			4	1.A	33,251,339	82.5080	26,859,996	32,554,470	33,152,417		(13,966)			1.500	1.154	MON	40,693	488,317	07/15/2020	05/20/2050
38382H-X5-4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020-127 LP			4	1.A	5,536,116	79.4120	4,297,632	5,411,813	5,520,763		10,970			1.500	1.184	MON	6,765	81,177	08/05/2020	06/20/2050
60416Q-GL-2	MINNESOTA HOUSING FINANCE AGEN			2	1.A FE	9,358,393	88.9960	8,564,108	9,623,026	9,382,970		8,764			2.680	3.089	MON	21,491	257,897	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	1.A FE	8,562,106	91.1790	7,806,842	8,562,106	8,562,106					3.000	3.019	MON	21,405	256,863	09/13/2017	10/01/2047
60416Q-GZ-1	MINNESOTA HOUSING FINANCE AGEN			2	1.A FE	4,086,862	91.4080	3,735,719	4,086,862	4,086,862					3.100	3.120	MON	10,558	126,693	11/10/2017	12/01/2047
60416Q-HD-9	MINNESOTA HOUSING FINANCE AGEN REVENUE BONDS			2	1.A FE	7,257,867	92.6640	6,725,430	7,257,867	7,257,867					3.650	3.678	MON	22,076	264,912	04/13/2018	05/01/2048
60416Q-HF-4	MINNESOTA HOUSING FINANCE AGEN REVENUE BOND			2	1.A FE	11,692,180	93.0070	10,874,546	11,692,180	11,692,180					3.800	3.830	MON	37,025	444,303	08/17/2018	09/01/2048
60416Q-HH-0	MINNESOTA HOUSING FINANCE AGEN			2	1.A FE	8,480,490	93.6920	7,945,541	8,480,490	8,480,490					4.100	4.135	MON	28,975	347,700	10/18/2018	11/01/2048
60416Q-HK-3	MINNESOTA HOUSING FINANCE AGEN REVENUE BONDS			2	1.A FE	7,220,036	93.4630	6,748,062	7,220,036	7,220,036					4.000	4.033	MON	24,067	288,801	12/14/2018	01/01/2049
60416Q-HM-9	MINNESOTA HOUSING FINANCE AGEN REVENUE BONDS			2	1.A FE	9,342,703	93.0070	8,689,368	9,342,703	9,342,703					3.800	3.830	MON	29,585	355,023	02/08/2019	03/01/2049
60416Q-HP-2	MINNESOTA HOUSING FINANCE AGEN REVENUE BONDS			2	1.A FE	11,322,857	92.4360	10,466,396	11,322,857	11,322,857					3.550	3.576	MON	33,497	401,961	05/15/2019	06/01/2049
60416Q-HR-8	MINNESOTA HOUSING FINANCE AGEN REVENUE BONDS			2	1.A FE	5,232,253	91.7050	4,798,237	5,232,253	5,232,252					3.230	3.252	MON	14,083	169,002	07/17/2019	08/01/2049
60416Q-HS-6	MINNESOTA HOUSING FINANCE AGEN REVENUE BONDS			2	1.A FE	13,527,009	91.2250	12,340,014	13,527,009	13,527,009					3.020	3.039	MON	34,043	408,516	11/14/2019	12/01/2049
60416Q-HU-1	MINNESOTA HOUSING FINANCE AGEN			2	1.A FE	28,150,309	91.6680	25,549,332	27,871,593	28,136,265		(5,965)			2.500	2.380	MON	58,066	698,637	03/10/2020	04/01/2050
60416Q-HY-3	MINNESOTA HOUSING FINANCE AGEN REVENUE BONDS			2	1.A FE	17,003,966	89.0790	15,146,963	17,003,966	17,003,966					1.920	1.928	MON	27,206	326,476	08/07/2020	09/01/2050
647201-DN-9	NEW MEXICO MORTGAGE FINANCE AU REVENUE BONDS			2	1.A FE	6,042,591	97.3140	5,880,287	6,042,591	6,042,591					3.450	3.475	MON	17,372	208,469	01/18/2019	08/01/2040
92812U-M2-1	VIRGINIA HOUSING DEVELOPMENT A REVENUE BOND			4	1.A FE	4,567,487	94.5890	4,320,341	4,567,487	4,567,487					4.250	4.264	MON	16,177	194,118	10/18/2013	10/25/2043
92812U-Q6-8	VIRGINIA HOUSING DEVELOPMENT A REVENUE BOND			4	1.A FE	6,039,520	90.1340	5,443,661	6,039,520	6,039,520					3.100	3.101	MON	15,602	187,225	05/25/2016	06/25/2041
92812U-Q7-6	VIRGINIA HOUSING DEVELOPMENT A REVENUE BONDS			4	1.A FE	13,558,562	89.0580	12,074,984	13,558,562	13,558,562					2.950	2.953	MON	33,331	399,978	10/22/2019	10/25/2049
92812U-R2-6	VIRGINIA HOUSING DEVELOPMENT A			4	1.A FE	32,273,061	83.0750	26,810,846	32,273,061	32,273,061					2.125	2.134	MON	11,430	685,803	08/11/2021	07/25/2051
92812V-MA-1	VIRGINIA HOUSING DEVELOPMENT A REVENUE BONDS			4	1.A FE	12,064,984	94.6910	11,424,454	12,064,984	12,064,984					3.125	3.124	MON	31,419	377,031	05/24/2017	11/25/2039
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						14,143,823,642	XXX	12,211,380,417	13,913,615,904	14,117,675,537		(8,946,842)			XXX	XXX	XXX	32,161,985	356,116,003	XXX	XXX
3136AV-6R-5	FANNIE MAE FNGT 2017-T1 A			4	1.A	32,800,145	93.2710	30,592,866	32,800,145	32,800,145					2.898	2.877	MON	79,212	950,570	04/19/2017	06/25/2027
3136B7-FY-2	FANNIE MAE FNA 2019-M24 XA			4	1.A	5,120,364	5.8820	3,243,918		3,648,058		(614,099)			1.247	2.753	MON	57,301	1,257,544	07/21/2020	03/25/2029
3136B8-6Y-0	FANNIEMAE-ACES FNA 2020-M11 IO			4	1.A	9,425,937	8.2630	6,342,243		6,591,486		(1,176,158)			1.747	2.945	MON	111,725	1,433,822	07/10/2020	01/25/2029
3137BR-QL-2	FHLMC MULTIFAMILY STRUCTURED P FHMS K057 X1			4	1.A FE	6,815,002	3.2250	3,682,573		3,882,220		(1,252,593)			1.169	1.576	MON	111,191	1,401,142	07/17/2020	07/25/2026
3137FN-WZ-9	FHLMC MULTIFAMILY STRUCTURED P FHMS K736 X1			4	1.A FE	2,154,579	3.7040	1,208,315		1,220,039		(329,900)			1.289	2.130	MON	35,028	457,102	06/26/2020	07/25/2026
3137FR-UL-3	FHLMC MULTIFAMILY STRUCTURED P FHMS K105 X1			4	1.A FE	6,088,446	8.2910	4,136,818		6,088,446					1.523	0.000	MON	63,306	785,047	06/23/2020	01/25/2030
3137FT-G2-7	FHLMC MULTIFAMILY STRUCTURED P FHMS K109 X1			2	1.A FE	4,505,297	8.6340	3,246,520		3,452,937		(393,582)			1.583	2.223	MON	49,595	613,054	05/21/2020	04/25/2030
3137FU-ZX-5	FHLMC MULTIFAMILY STRUCTURED P FHMS K112 X1			4	1.A FE	3,993,971	8.1320	2,715,362		3,036,095		(401,746)			1.434	2.592	MON	39,906	492,696	07/23/2020	05/25/2030
31381K-LX-5	FANNIE MAE PN=463042			4	1.A	5,650,400	99.5320	5,271,237	5,296,022	5,323,700		(27,774)			5.900	4.878	MON	26,907	316,805	02/09/2010	07/01/2024
31381L-XC-6	FANNIE MAE PN=464275			4	1.A	327,496	99.6610	304,190	305,225	305,053		(1,872)			5.950	4.751	MON	1,513	18,161	12/22/2009	06/01/2023
31381P-U8-9	FANNIE MAE PN=466907			4	1.A	955,972	101.0900	908,912	899,112	910,387		(4,244)			5.130	4.179	MON	3,844	46,124	08/01/2011	03/01/2026
3138NJ-A5-7	FANNIE MAE PN=FN0027			4	1.A	3,197,890	100.4950	2,802,917	2,789,111	2,895,408		(28,993)			5.484	3.378	MON	12,746	152,955	03/30/2012	11/01/2026
38373M-G9-5	GNMA GNR 2007-34 IO			2	1.A FE	119,355	3.1390	118,022		407,237		(13,075)			1.699	(6.136)	MON	5,325	63,916	06/28/2007	05/16/2047
38373M-MM-9	GNMA 2004-108 IO			4	1.A	5,368	6.1760	5,712		1,724		(62)			2.660	0.512	MON	205	2,129	12/06/2004	12/16/2044
38373M-MW-7	GNMA GNR 2005-2 IO			4	1.A		0.0010	12							0.000	0.000	MON			04/13/2005	07/16/2044
38373M-NG-1	GNMA GNR 2005-10 IO			2	1.A		0.0010	4							0.000	0.000	MON			01/25/2005	12/16/2044
38373M-NP-1	GNMA GNR 2005-12 IO			4	1.A	2,877	0.0010	4		3,783		(119)			1.400	7.891	MON	431	5,176	01/25/2005	01/16/2045
38373M-NX-4	GNMA GNR 2005-9 IO			2	1.A	8,880	0.0010	4		8,951		(245)			0.300	1.204	MON	111	1,336	01/26/2005	01/16/2045
38373M-PZ-7	GNMA GNR 2005-29 CLASS-IO			4	1.A	16,997	0.0010	7		22,599		(466)			1.044	4.075	MON	567	7,001	05/23/2005	04/16/2045
38373M-QG-8	GNMA GNR 2005-34 CLASS-IO			4	1.A	11,181	0.2850	4,452		8,821		(312)			0.839	5.076	MON	1,093	13,105	05/16/2005	05/16/2046
38373M-QP-8	GNMA GNR 2005-42 IO			4	1.A	6,394	0.0010	4		3,481		(98)			0.643	5.707	MON	230	2,759	06/15/2005	01/16/2045
38373M-RC-6	GNMA GNR 2005-50 IO			4	1.A	33,573	0.5100	8,769		18,377		(1,395)			0.332	0.552	MON	475	5,968	07/18/2005	06/16/2045
38373M-RJ-1	GNMA GNR 2005-59 IO			4	1.A	9,012	0.6630	38,047		9,168		(1,045)			0.261	38.902	MON	1,247	16,211	07/22/2005	03/16/2046
38373M-RZ-5	GNMA GNR 2005-87 IO			4	1.A	382,346	0.0010	91							0.000	0.000	MON			11/07/2005	03/16/2046
38373M-SF-8	GNMA GNR 2005-90 IO			4	1.A	31,707	0.7350	15,065		36,372		(1,135)			0.760	4.157	MON	1,297	14,568	11/22/2005	11/16/2045

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
38373M-TB-6	GNMA GNR 2006-5 CLASS-IO			4	1.A FE	17,819	0.5560	11,012		18,870		(489)			0.454	4.537	MON	750	8,475	01/27/2006	01/16/2046
38373M-TH-3	GNMA GNR 2006-9 IO			4	1.A	89,412	0.0010	20							0.000	0.000	MON			03/02/2006	01/16/2046
38373M-TW-0	GNMA GNR SERIES 2006-18 CLASS IO			2	1.A	10,442	0.0010	9		12,997		(330)			0.304	(0.434)	MON	218	2,608	12/20/2007	03/16/2045
38373M-UV-0	GNMA GNR SERIES 2006-31 CLASS IO			4	1.A	23,065	0.0120	315							0.019	0.000	MON	41	501	08/24/2006	12/16/2045
38373M-VL-1	GNMA GNR 2006-30 CLASS-IO			4	1.A	23,814	0.0010	4		33,269		59			2.728	0.880	MON	927	11,123	07/10/2006	05/16/2046
38373M-VZ-0	GNMA GNR 2006-39 IO			4	1.A		0.0010	25							0.000	0.000	MON			10/27/2006	07/16/2046
38373M-YV-6	GNMA GNR 2007-15 CLASS IO			4	1.A FE	36,612	1.2500	13,034		50,755		2,532			1.596	0.403	MON	1,386	16,607	03/20/2007	03/16/2047
38374B-6S-7	GOVERNMENT NATIONAL MORTGAGE A GNR 2003-73 IO			4	1.A	8	0.0010	8		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	169,429	0.9770	28,614		46,395		(1,560)			0.760	4.598	MON	1,855	22,256	06/01/2004	06/16/2044
38374G-CH-3	GOVERNMENT NATIONAL MORTGAGE A GNR 2004-23 CLASS-IO			4	1.A		0.0010	45							0.000	0.000	MON			09/10/2007	03/16/2044
38374H-C2-4	GOVERNMENT NATIONAL MORTGAGE A GNR 2004-60 IO			4	1.A		0.0010	4							0.000	0.000	MON			07/28/2004	06/16/2045
38374J-7C-4	GOVERNMENT NATIONAL MORTGAGE A 2004-103 IO			4	1.A		0.0190	46							0.377	0.000	MON	76	909	11/19/2004	12/16/2044
38374J-F7-6	GOVERNMENT NATIONAL MORTGAGE A 2004-97 IO			4	1.A	28,010	0.0010	5							0.000	0.000	MON			11/01/2004	10/16/2044
38374L-Q6-1	GOVERNMENT NATIONAL MORTGAGE A GNR 2005-67 IO			4	1.A	6,295	0.0010	3		5,140		(270)			0.777	(0.221)	MON	222	2,871	10/24/2005	08/16/2045
38374M-EJ-4	GOVERNMENT NATIONAL MORTGAGE A GNR 2005-76 IO			4	1.A FE	96,927	1.0390	16,135		54,324		285			1.170	2.002	MON	1,515	17,253	10/03/2005	09/16/2045
38374N-8C-4	GOVERNMENT NATIONAL MORTGAGE A GNR 2006-67 CLASS-IO			4	1.A FE	128,006	0.7670	59,273		48,644		(4,040)			0.546	(1.377)	MON	3,519	42,411	01/22/2008	11/16/2046
38374N-P4-3	GOVERNMENT NATIONAL MORTGAGE A GNR 2006-55 CLASS IO			4	1.A	280,440	1.1420	51,845		166,020		(5,103)			0.800	(1.662)	MON	3,029	36,464	09/28/2006	08/16/2046
38374N-V8-7	GOVERNMENT NATIONAL MORTGAGE A GNR 2006-63 CLASS-IO			4	1.A	45,670	1.8060	39,349		65,959		3,853			0.701	5.488	MON	1,273	15,108	11/06/2006	10/16/2046
38375J-LA-1	GOVERNMENT NATIONAL MORTGAGE A GNR 2007-4 CLASS IO			2	1.A	266,331	2.6900	200,233		326,882		(5,562)			1.163	3.908	MON	7,213	85,313	01/22/2008	01/16/2047
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						82,885,469	XXX	65,066,043	42,089,615	71,503,750		(4,259,538)			XXX	XXX	XXX	625,279	8,319,090	XXX	XXX
54627R-AK-6	LOUISIANA LOCAL GOVERNMENT ENV LCDA 2014-ELL A2			4	1.A FE	10,101,426	95.8270	9,674,242	10,095,529	10,098,040		(1,386)			3.240	3.226	FA	136,290	327,095	08/13/2014	08/01/2028
54627R-AL-4	LOUISIANA LOCAL GOVERNMENT ENV LCDA 2022-ELL A1			4	1.A FE	22,000,000	96.9350	21,325,700	22,000,000	22,000,000					3.615	3.612	FA	490,435		05/12/2022	02/01/2029
54627R-AM-2	LOUISIANA LOCAL GOVERNMENT ENV LCDA 2022-ELL A2			4	1.A FE	31,925,806	94.7090	30,287,938	31,980,000	31,925,829		23			4.145	4.174	FA	817,435		12/28/2022	02/01/2033
54627R-AN-0	LOUISIANA LOCAL GOVERNMENT ENV LCDA 2022-ELL A3			4	1.A FE	21,000,000	92.9790	19,525,590	21,000,000	21,000,000					4.275	4.273	FA	553,613		05/12/2022	02/01/2036
54627R-AP-5	LOUISIANA LOCAL GOVERNMENT ENV LCDA 2022-ELL A4			4	1.A FE	30,000,000	93.0450	27,913,500	30,000,000	30,000,000					4.475	4.474	FA	827,875		05/12/2022	08/01/2039
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						115,027,232	XXX	108,726,970	115,075,529	115,023,869		(1,363)			XXX	XXX	XXX	2,825,648	327,095	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						18,000,324,212	XXX	15,534,536,784	17,504,917,396	17,950,952,779		(20,285,831)			XXX	XXX	XXX	75,593,976	487,592,791	XXX	XXX
000000-00-0	TARPON TOWERS II LLC DELAYED DRAW TERM LOAN			1	1.C Z	1,928,167	99.4760	1,918,063	1,928,167	1,928,167					6.477	2.816	N/A	24,661	61,427	12/28/2022	06/28/2027
000000-00-0	BONADENT LLC SENIOR SUBORDINATED NOTES			2	5.B GI	17,441,400	100.0000	17,441,400	17,441,400	17,441,400					12.500	12.541	JAJO	181,681	348,828	12/02/2022	06/02/2028
00081T-AK-4	ACCO BRANDS CORPORATION SR UNSECURED			1	3.C FE	13,675,936	82.5400	11,328,571	13,725,000	13,685,524		5,420			4.250	4.303	MS	171,753	583,313	03/02/2021	03/15/2029
000988-AA-9	AC 2020 NMTC INVESTOR LLC SERIES 2020 NOTE				1.E	103,137,505	81.9810	104,093,344	126,972,474	108,421,581		4,167,223			0.000	7.348				12/01/2020	04/15/2027
00105Q-AA-4	AES US GENERATION HOLDINGS LLC SENIOR NOTE			1	2.B PL	3,033,333	97.6400	2,961,749	3,033,333	3,033,333					4.170	4.172	MN	10,892	126,490	12/18/2014	11/30/2023
00105Q-AB-2	AES US GENERATION HOLDINGS LLC SENIOR NOTE			1	2.B PL	13,870,000	94.0100	13,039,126	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	72.9260	5,972,678	8,190,000	8,991,361		(21,499)			3.800	3.215	AO	77,805	311,220	11/05/2021	10/01/2047
00108W-AK-6	AEP TEXAS INC SR UNSECURED			1	2.A FE	5,069,031	71.0590	3,487,559	4,908,000	5,064,831		(3,640)			3.450	3.269	JJ	78,078	169,326	10/19/2021	01/15/2050
00108W-AN-0	AEP TEXAS INC SR UNSECURED			1	2.A FE	10,495,649	71.0620	6,889,467	9,695,000	10,475,663		(17,657)			3.450	3.021	MN	42,739	334,478	11/10/2021	05/15/2051
00108W-AP-5	AEP TEXAS INC SR UNSECURED			1	2.A FE	17,450,300	96.0990	16,817,344	17,500,000	17,452,691		2,391			4.700	4.736	MN	105,097	404,396	05/16/2022	05/15/2032
00108W-AQ-3	AEP TEXAS INC SR UNSECURED			1	2.A FE	30,437,755	96.4280	29,411,383	30,501,000	30,436,186		(1,569)			5.250	5.261	MN	204,611	787,307	11/04/2022	05/15/2052
00109L-AA-1	THE ADT SECURITY CORPORATION SR SECURED			1	3.C FE	6,850,000	85.7200	5,871,837	6,850,000	6,850,000					4.125	4.125	FA	117,734	284,132	07/15/2021	08/01/2029

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
0010EP-AF-5	AEP TEXAS CENTRAL COMPANY SENIOR NOTES SERIES E			1	2.A FE	10,014,294	103.5300	10,415,163	10,060,000	10,034,705		1,696			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	96.0280	9,602,773	10,000,000	9,969,317		10,376			3.850	3.969	AO	96,250	385,000	09/15/2015	10/01/2025
00114*-AG-8	AEP TRANSMISSION COMPANY SENIOR NTS SERIES B TRANCHE B			1	1.F	38,000,000	99.0160	37,625,946	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	98.2240	7,857,940	8,000,000	8,059,287		(1,578)			5.320	5.261	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	97.0540	25,680,571	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	96.7960	21,817,873	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	93.8610	6,570,279	7,000,000	6,994,136		1,387			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	79.2590	8,528,274	10,760,000	10,728,817		237			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	6,728,125	77.9410	5,089,535	6,530,000	6,708,166		(9,564)			3.750	3.551	JD	20,406	221,438	09/09/2022	12/01/2047
00115A-AJ-8	AEP TRANSMISSION COMPANY LLC SR UNSECURED			1	1.F FE	7,531,126	82.7840	5,861,099	7,080,000	7,517,350		(11,385)			4.250	3.848	MS	88,598	300,900	10/07/2021	09/15/2048
00115A-AK-5	AEP TRANSMISSION COMPANY LLC SR UNSECURED			1	1.F FE	1,048,388	78.3080	728,265	930,000	1,040,485		(2,739)			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	6,355,278	69.6630	4,548,973	6,530,000	6,357,051		688			3.150	3.284	MS	60,566	189,945	11/21/2022	09/15/2049
00115A-AN-9	AEP TRANSMISSION COMPANY LLC SR UNSECURED			1	1.F FE	24,789,000	64.0790	16,019,863	25,000,000	24,795,451		4,730			2.750	2.792	FA	259,722	708,507	09/16/2021	08/15/2051
00115A-AP-4	AEP TRANSMISSION COMPANY LLC SR UNSECURED			1	1.F FE	2,387,191	89.1710	2,452,198	2,750,000	2,388,535		1,342			4.500	5.396	JD	5,500	63,938	10/06/2022	06/15/2052
001192-AK-9	SOUTHERN COMPANY GAS CAPITAL C SR UNSECURED			2	2.A FE	3,512,236	82.4940	2,742,926	3,325,000	3,490,931		(5,415)			4.400	4.031	JD	12,192	146,300	10/24/2019	06/01/2043
00122@-AA-9	AES SOUTHLAND ENERGY LLC SENIOR SECURED NOTE			1	2.C PL	123,625,000	82.7820	102,339,280	123,625,000	123,625,000					4.500	4.526	FMAN	479,047	5,563,125	02/28/2019	02/29/2040
00125*-AA-8	AES SOUTHLAND ENERGY HOLDINGS SENIOR SECURED NOTE			1	2.C PL	55,175,000	84.6220	46,689,965	55,175,000	55,175,000					4.480	4.481	MS	624,826	2,471,840	12/12/2019	03/31/2040
001306-AC-3	AHS HOSPITAL CORPORATION SR UNSECURED			1	1.D FE	53,843	61.6960	52,441	85,000	53,955		112			2.780	5.270	JJ	1,182		10/06/2022	07/01/2051
00138C-AS-7	AIG GLOBAL FUNDING SR SECURED				1.F FE	3,196,672	93.4380	2,990,028	3,200,000	3,198,373		1,106			0.650	0.685	JD	809	20,916	06/14/2021	06/17/2024
00164V-AD-5	AMC NETWORKS INC SR UNSECURED			1	3.C FE	7,604,000	93.7650	7,129,859	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	76.7560	19,764,721	25,750,000	25,666,354		25,931			4.750	4.871	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	62.3960	6,114,799	9,800,000	9,804,782		(1,406)			4.250	4.233	FA	157,344	416,500	01/26/2021	02/15/2029
00175P-AB-9	AMN HEALTHCARE INC COMPANY GUARNT			1	3.C FE	9,824,500	92.1870	9,034,294	9,800,000	9,810,936		(5,903)			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	86.1270	4,220,243	4,900,000	4,900,000					4.000	4.000	AO	41,378	196,000	10/05/2020	04/15/2029
001814-C#-7	ANR PIPELINE COMPANY SENIOR NOTES SERIES B			1	2.A	88,000,000	84.5810	74,431,116	88,000,000	88,000,000					3.430	3.430	MN	293,456	1,509,200	05/26/2022	05/26/2032
001814-D*-0	ANR PIPELINE COMPANY SENIOR NOTES SERIES C			1	2.A	50,000,000	83.2050	41,602,314	50,000,000	50,000,000					3.580	3.579	MN	174,028	895,000	05/26/2022	05/26/2034
001814-D@-8	ANR PIPELINE COMPANY SENIOR NOTES SERIES D			1	2.A	52,000,000	81.5370	42,399,197	52,000,000	52,000,000					3.730	3.730	MN	188,572	969,800	05/26/2022	05/26/2037
00185A-AC-8	AON PLC SR. UNSECURED			1	2.A FE	2,903,490	80.1020	2,403,072	3,000,000	2,919,915		2,315			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	97.7020	39,471,415	40,400,000	40,379,049		13,007			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	85.4640	6,136,321	7,180,000	7,204,586		(889)			4.600	4.572	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	86.4300	8,831,430	10,218,000	10,033,121		4,473			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	102.1690	42,481,958	41,580,000	41,580,801		801			4.770	4.798	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	16,734,139	83.2590	13,932,665	16,734,139	16,734,139					3.160	3.167	MJSD	136,606	400,209	10/28/2021	02/29/2056
00195@-AF-0	APA FINANCE LLC DDTL Class B			1	2.B FE	11,713,898	77.0270	9,022,877	11,713,898	11,713,898					4.010	4.022	MJSD	121,346	355,503	10/28/2021	02/29/2056
00206R-BH-4	AT & T INC SR UNSECURED			1	2.B FE	3,994,745	82.9010	3,523,303	4,250,000	3,999,178		4,433			4.300	4.761	JD	8,122	182,750	05/31/2022	12/15/2042
00206R-BK-7	AT & T INC SR UNSECURED			2	2.B FE	3,010,238	81.2280	2,263,007	2,786,000	2,994,966		(6,165)			4.350	3.835	JD	5,386	121,191	06/29/2020	06/15/2045
00206R-CP-5	AT & T INC SR UNSECURED			1	2.B FE	15,907,632	91.2700	15,424,591	16,900,000	16,097,313		44,685			4.500	5.013	MN	97,175	760,500	08/15/2019	05/15/2035
00206R-CQ-3	AT & T INC SR UNSECURED			1	2.B FE	27,306,487	85.5320	26,399,375	30,865,000	27,427,889		39,770			4.750	5.606	MN	187,333	1,109,838	10/04/2022	05/15/2046
00206R-DJ-8	AT & T INC SR UNSECURED			1	2.B FE	4,207,069	81.3990	3,274,683	4,023,000	4,202,500		(4,866)			4.500	4.189	MS	56,322	181,035	08/12/2021	03/09/2048
00206R-DK-5	AT & T INC SR UNSECURED			1	2.B FE	19,214,402	81.9760	17,711,017	21,605,000	19,346,126		31,492			4.550	5.279	MS	305,831	895,440	11/04/2022	03/09/2049
00206R-GQ-9	AT & T INC SR UNSECURED			1	2.B FE	3,844,859	94.3320	3,590,288	3,806,000	3,832,554		(3,247)			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	90.4260	24,253,031	26,821,000	26,937,753		(3,836)			5.150	5.113	MN	176,497	1,381,282	04/15/2021	11/15/2046

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
00206R-HK-1	AT & T INC SR UNSECURED			1	2.B FE	2,256,920	89.9950	1,799,903	2,000,000	2,224,866		(10,265)			4.850	3.885	MS	32,333	97,000	09/25/2019	03/01/2039
00206R-JX-1	AT & T INC SR UNSECURED			1	2.B FE	5,072,055	89.2180	4,416,315	4,950,000	5,033,819		(19,149)			2.300	1.878	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	83.2360	832,361	1,000,000	998,728		133			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	16,236,030	75.1950	14,662,943	19,500,000	16,251,049		13,771			3.500	4.815	JD	56,875	472,500	11/10/2022	06/01/2041
00206R-KA-9	AT & T INC SR UNSECURED			1	2.B FE	24,128,635	71.1510	21,701,032	30,500,000	24,140,488		19,316			3.650	4.976	JD	92,771	702,625	10/11/2022	06/01/2051
00206R-KB-7	AT & T INC SR UNSECURED			1	2.B FE	24,957,941	69.6710	20,472,868	29,385,000	24,963,642		5,841			3.850	4.658	JD	94,277	815,911	11/04/2022	06/01/2060
00206R-KE-1	AT & T INC SR UNSECURED			1	2.B FE	1,020,030	67.4240	1,011,355	1,500,000	1,021,847		1,817			3.300	5.512	FA	20,625		09/22/2022	02/01/2052
00206R-KJ-0	AT & T INC SR UNSECURED			1	2.B FE	58,150,593	68.2150	42,861,820	62,833,000	58,178,793		25,394			3.500	3.886	MS	647,529	1,778,105	11/03/2022	09/15/2053
00206R-LJ-9	AT & T INC SR UNSECURED			1	2.B FE	55,928,680	67.8480	47,064,681	69,368,000	55,959,213		29,505			3.550	4.646	MS	725,088	1,137,349	11/10/2022	09/15/2055
00206R-LV-2	AT & T INC SR UNSECURED			1	2.B FE	52,785,536	67.9970	38,927,035	57,248,000	52,801,465		13,997			3.650	4.029	MS	615,257	1,672,175	11/04/2022	09/15/2059
00206R-MJ-8	AT & T INC SR UNSECURED			1	2.B FE	20,673,090	95.0390	19,958,225	21,000,000	20,788,634		112,385			0.900	1.728	MS	50,400	153,000	05/02/2022	03/25/2024
00206R-MM-1	AT & T INC SR UNSECURED			1	2.B FE	46,003,235	77.2430	35,942,687	46,532,000	46,025,947		21,569			2.550	2.659	JD	98,881	1,141,941	05/31/2022	12/01/2033
00206R-MN-9	AT & T INC SR UNSECURED			1	2.B FE	24,890,354	69.6260	18,109,659	26,010,000	24,895,560		3,772			3.800	4.013	JD	82,365	923,780	10/06/2022	12/01/2057
00253X-AA-9	AADVANTAGE LOYALTY IP LTD SR SECURED			1	3.B FE	29,400,000	96.1660	28,272,883	29,400,000	29,400,000					5.500	5.537	JAJO	318,908	1,617,000	03/10/2021	04/20/2026
00253X-AB-7	AADVANTAGE LOYALTY IP LTD SR SECURED			1	3.B FE	24,500,000	91.4880	22,414,540	24,500,000	24,500,000					5.750	5.791	JAJO	277,837	1,408,750	03/10/2021	04/20/2029
002824-AV-2	ABBOTT LABORATORIES SR UNSECURED			1	1.E FE	22,835,632	110.1630	25,166,804	22,845,000	22,840,424		(56)			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.E FE	1,400,481	96.6290	1,362,471	1,410,000	1,406,280		1,610			2.950	3.075	MS	12,247	41,595	04/03/2019	03/15/2025
002824-BE-9	ABBOTT LABORATORIES SR UNSECURED			1	1.E FE	2,044,140	98.6890	1,973,782	2,000,000	2,007,774		(10,116)			3.400	2.872	MN	5,856	68,000	04/03/2019	11/30/2023
002824-BF-6	ABBOTT LABORATORIES SR UNSECURED			1	1.E FE	15,239,615	97.5410	14,850,570	15,225,000	15,233,565		(3,703)			3.750	3.724	MN	49,164	570,938	04/18/2019	11/30/2026
002824-BG-4	ABBOTT LABORATORIES SR UNSECURED			1	1.E FE	19,256,657	99.3770	18,782,275	18,900,000	19,196,700		(17,154)			4.750	4.586	MN	77,306	862,125	11/17/2022	11/30/2036
002824-BH-2	ABBOTT LABORATORIES SR UNSECURED			1	1.E FE	47,554,171	98.3160	46,071,985	46,861,000	47,482,524		(14,543)			4.900	4.804	MN	197,727	2,296,189	09/29/2017	11/30/2046
002824-BM-1	ABBOTT LABORATORIES SR UNSECURED			1	1.E FE	4,082,280	98.2090	3,928,369	4,000,000	4,027,603		(10,526)			3.875	3.580	MS	45,639	155,000	05/05/2017	09/15/2025
002824-BP-4	ABBOTT LABORATORIES SR UNSECURED			1	1.E FE	3,608,585	85.1900	3,197,194	3,753,000	3,643,853		20,376			1.150	1.751	JJ	18,103	43,160	03/31/2021	01/30/2028
002824-BQ-2	ABBOTT LABORATORIES SR UNSECURED			1	1.E FE	26,698,175	79.8080	22,620,109	28,343,000	26,979,017		166,384			1.400	2.097	JD	1,102	396,802	04/29/2021	06/30/2030
00287Y-AM-1	ABBVIE INC SR UNSECURED			1	2.A FE	15,275,440	87.3500	13,543,676	15,505,000	15,349,023		3,220			4.400	4.467	MN	104,228	682,220	06/17/2021	11/06/2042
00287Y-AQ-2	ABBVIE INC SR UNSECURED			1	2.A FE	26,526,154	96.9670	25,211,389	26,000,000	26,300,205		(151,365)			3.600	2.984	MN	122,200	936,000	02/04/2021	05/14/2025
00287Y-AR-0	ABBVIE INC SR UNSECURED			1	2.A FE	24,974,130	93.5000	22,935,600	24,530,000	24,960,901		(33,097)			4.500	4.288	MN	144,114	1,103,850	02/03/2021	05/14/2035
00287Y-AS-8	ABBVIE INC SR UNSECURED			1	2.A FE	32,639,244	89.9690	29,439,772	32,722,000	32,656,141		(2,684)			4.700	4.702	MN	200,786	1,537,934	10/29/2020	05/14/2045
00287Y-AV-1	ABBVIE INC SR UNSECURED			1	2.A FE	17,304,925	90.7150	16,513,750	18,204,000	17,442,607		39,048			4.300	4.720	MN	102,195	782,772	05/30/2019	05/14/2036
00287Y-AW-9	ABBVIE INC SR UNSECURED			1	2.A FE	25,120,650	86.7120	22,324,046	25,745,000	25,189,038		11,598			4.450	4.593	MN	149,571	1,145,653	02/02/2022	05/14/2046
00287Y-AY-5	ABBVIE INC SR UNSECURED			1	2.A FE	7,933,449	94.6610	7,639,126	8,070,000	8,001,111		17,989			3.200	3.460	MN	33,715	258,240	03/06/2018	05/14/2026
00287Y-BC-2	ABBVIE INC SR UNSECURED			1	2.A FE	1,997,440	99.0470	1,980,935	2,000,000	1,999,560		490			3.750	3.776	MN	9,792	75,000	09/13/2018	11/14/2023
00287Y-BD-0	ABBVIE INC SR UNSECURED			1	2.A FE	20,292,280	92.4540	18,666,512	20,190,000	20,275,497		(16,432)			4.875	4.807	MN	128,501	826,434	11/09/2022	11/14/2048
00287Y-BF-5	ABBVIE INC SR UNSECURED			1	2.A FE	26,215,547	96.8290	21,899,793	22,617,000	25,325,800		(455,246)			4.250	1.974	MN	125,493	961,223	02/05/2021	11/14/2028
00287Y-BV-0	ABBVIE INC SR UNSECURED			1	2.A FE	61,271,726	93.2970	54,345,729	58,250,000	60,293,429		(532,496)			2.950	1.958	MN	190,931	1,718,375	03/11/2021	11/21/2026
00287Y-BX-6	ABBVIE INC SR UNSECURED			1	2.A FE	32,482,889	90.4260	27,410,856	30,313,000	32,040,776		(240,367)			3.200	2.266	MN	107,780	970,016	03/11/2021	11/21/2029
00287Y-BZ-1	ABBVIE INC SR UNSECURED			1	2.A FE	1,998,556	95.7860	1,915,717	2,000,000	1,999,302		356			2.600	2.619	MN	5,778	52,000	11/19/2020	11/21/2024
00287Y-CA-5	ABBVIE INC SR UNSECURED			1	2.A FE	15,487,950	86.1270	13,384,931	15,541,000	15,492,091		1,981			4.050	4.076	MN	69,935	629,411	11/19/2020	11/21/2039
00287Y-CB-3	ABBVIE INC SR UNSECURED			1	2.A FE	129,536,146	84.5090	101,753,247	120,405,000	129,182,280		(242,309)			4.250	3.785	MN	568,579	4,925,431	11/09/2022	11/21/2049
00287Y-CV-9	ABBVIE INC SR UNSECURED			1	2.A FE	15,157,396	98.4630	14,080,255	14,300,000	14,617,257		(257,773)			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	97.5250	42,711,130	43,795,000	45,312,133		(754,741)			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.A FE	18,142,424	93.9370	15,001,818	15,970,000	17,873,494		(131,290)			4.550	3.313	MS	213,954	726,635	03/25/2021	03/15/2035
00287Y-DA-4	ABBVIE INC SR UNSECURED			1	2.A FE	44,788,350	91.8810	35,902,654	39,075,000	44,451,450		(163,879)			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.A FE	7,997,071	90.2920	6,244,566	6,916,000	7,938,865		(30,220)			4.750	3.747	MS	96,728	328,510	02/25/2021	03/15/2045

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
	ABTEEN VENTURES LLC SECURED REV NOTE SERIES 2019-1																				
00392#-AA-0				1	1.B PL	86,560,293	95.5910	82,744,068	86,560,293	86,560,293					3.930	3.962	MON	151,192	3,401,819	02/19/2019	08/15/2039
00440E-AC-1	CHUBB INA HOLDINGS INC SENIOR UNSECURED			1	1.F FE	1,476,320	117.6190	1,176,188	1,000,000	1,250,809		(31,909)			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	84.6700	592,692	700,000	670,263		892			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	96.6030	33,640,949	34,824,000	34,786,067		16,378			3.150	3.202	MS	322,993	1,096,956	05/20/2015	03/15/2025
00440E-AV-9	CHUBB INA HOLDINGS INC SR UNSECURED			1	1.F FE	45,016,710	95.9200	41,811,404	43,590,000	44,225,695		(198,648)			3.350	2.846	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	58,566,823	87.3410	45,845,513	52,490,000	58,206,252		(179,951)			4.350	3.607	MN	367,867	2,283,315	10/27/2021	11/03/2045
00507V-AK-5	ACTIVISION BLIZZARD INC SR UNSECURED			1	2.A FE	2,333,428	95.3230	2,097,109	2,200,000	2,299,227		(27,875)			3.400	2.028	MS	22,024	74,800	09/30/2021	09/15/2026
00507V-AM-1	ACTIVISION BLIZZARD INC SR UNSECURED			1	2.A FE	14,905,050	94.7170	14,207,583	15,000,000	14,953,990		9,397			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	100,985,141	61.9780	70,039,132	113,006,000	101,301,870		248,720			2.500	3.052	MS	831,850	2,783,275	06/16/2022	09/15/2050
00724F-AC-5	ADOBE INC SR UNSECURED			1	1.E FE	9,961,900	97.2060	9,720,571	10,000,000	9,968,498		6,598			3.250	3.408	FA	135,417	162,500	07/15/2022	02/01/2025
00724F-AD-1	ADOBE INC SR UNSECURED			1	1.E FE	2,705,550	85.5440	2,566,320	3,000,000	2,720,897		15,347			2.300	3.811	FA	28,750	34,500	07/15/2022	02/01/2030
	ADVANTAGE CAPITAL ALABAMA II SERIES A GUARANTEED																				
00750*-AA-0	NOTE CAPCO				1.A	51,963	96.7140	76,727	79,333	77,290		2,616			0.000	7.133				05/28/2008	05/15/2023
00751Y-AG-1	ADVANCE AUTO PARTS INC COMPANY GUARNT			1	2.B FE	14,940,750	82.1140	12,317,141	15,000,000	14,945,036		4,286			3.500	3.547	MS	154,583	278,542	03/01/2022	03/15/2032
007589-AB-0	ADVOCATE HEALTH & HOSPITALS CO SR UNSECURED			1	1.C FE	701,162	83.8070	693,087	827,000	701,688		527			4.272	5.365	FA	13,347		11/21/2022	08/15/2048
007589-AC-8	ADVOCATE HEALTH & HOSPITALS CO SR UNSECURED			1	1.C FE	388,230	71.8250	395,039	550,000	388,555		324			3.387	5.488	AO	3,933		11/23/2022	10/15/2049
007589-AE-4	ADVOCATE HEALTH & HOSPITALS CO UNSECURED			1	1.C FE	1,160,862	66.9180	1,150,983	1,720,000	1,162,864		2,001			3.008	5.240	JD	2,299	25,869	11/04/2022	06/15/2050
00774C-AB-3	AECOM SR UNSECURED			1	3.C FE	17,522,685	96.7890	18,171,199	18,774,000	18,069,868		142,306			5.125	6.150	MS	283,305	962,168	05/31/2019	03/15/2027
007903-BF-3	ADVANCED MICRO DEVICES INC SR UNSECURED			1	1.G FE	29,720,749	93.3120	30,496,144	32,682,000	29,764,834		44,085			3.924	5.123	JD	106,870	612,722	11/09/2022	06/01/2032
007903-BG-1	ADVANCED MICRO DEVICES INC SR UNSECURED			1	1.G FE	21,381,936	88.9230	22,097,421	24,850,000	21,391,687		9,750			4.393	5.323	JD	90,972	521,571	11/09/2022	06/01/2052
00790R-AB-0	ADVANCED DRAINAGE SYSTEMS INC COMPANY GUARNT			1	3.C FE	2,950,000	96.8920	2,858,323	2,950,000	2,950,000					6.375	6.374	JJ	105,524		06/02/2022	06/15/2030
	ADVANTAGE CAP 2016 ST TX CR SERIES A SENIOR NOTE																				
00792@-AA-8	(CAPCO)				1.D	321,712	96.8040	399,254	412,436	402,459		13,934			0.000	6.688				03/07/2017	05/15/2023
	ADVANTAGE CAP GROW NJ INV III SERIES A SENIOR NOTE																				
00800*-AA-0	(CAPCO)				1.F PL	25,562,476	85.2850	29,992,561	35,167,417	30,901,005		849,202			0.000	6.232				05/03/2017	03/01/2028
	ADVANTAGE CAP 2020 STATE TAX C SERIES A SENIOR																				
00805*-AA-5	NOTE				1.D	9,640,351	82.0680	9,818,641	11,964,035	10,745,067		509,448			0.000	4.862				09/28/2020	03/01/2027
	ADVANTAGE CAP 2020 STATE TAX C SERIES B SENIOR																				
00805*-AB-3	NOTE				1.D	8,058,286	82.4790	8,050,995	9,761,233	8,727,252		233,739			0.000	4.968				11/30/2020	03/01/2027
	ADVANTAGE CAP 2020 STATE TAX C SERIES E SENIOR																				
00805*-AE-7	NOTE				1.D	18,266,782	82.4550	17,833,843	21,628,604	19,187,843		532,991			0.000	5.278				08/04/2021	03/15/2027
	ADVANTAGE CAPITAL CONNECTICUT SERIES A SENIOR																				
00806@-AA-2	NOTES				1.A	23,487,375	89.5190	21,025,613	23,487,375	23,487,375					2.500	2.500	JD	1,631	590,447	12/29/2021	12/31/2031
00817Y-AF-5	AETNA INC SR UNSECURED			1	2.B FE	2,439,050	106.6370	2,073,031	1,944,000	2,302,381		(18,725)			6.625	4.752	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	87.0970	884,039	1,015,000	1,100,634		(3,036)			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	82.5750	1,651,499	2,000,000	1,975,717		769			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	97.2730	23,540,095	24,200,000	24,481,481		(167,587)			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	77.5230	42,004,850	54,184,000	56,100,121		(56,200)			3.875	3.640	FA	793,194	2,099,630	10/01/2021	08/15/2047
	ADVANTAGE CAP HI INV III LP SERIES C SENIOR NOTE																				
00834#-AC-2	(CAPCO)				1.A	57,036	85.4130	60,183	70,461	61,798		8,264			0.000	14.883				12/19/2008	11/30/2023
	ADVANTAGE CAP CT PARTNERS I LP SERIES C SENIOR																				
00835#-AC-1	NOTES (CAPCO)				1.A	536,788	85.3090	652,523	764,893	688,957		20,759			0.000	6.456				10/15/2010	09/01/2025
	ADVANTAGE CAP 2012 ST TX CR SERIES E SENIOR NOTE																				
00838@-AF-3	(CAPCO)				1.D	356,029	96.3880	440,788	457,307	447,578		25,125			0.000	5.862				04/05/2013	05/15/2023
	ADVANTAGE CAP MS PARTNERS I LP SERIES A SENIOR																				
00839*-AA-5	NOTE (CAPCO)				1.A	146,061	89.9540	173,706	193,106	180,921		5,091			0.000	6.000				01/25/2013	02/15/2025

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
00839*-AB-3	ADVANTAGE CAP MS PARTNERS I LP SERIES B SENIOR NOTE (CAPCO)				1.A	17,968	89.9540	21,369	23,756	22,257		626			0.000	6.000				01/25/2013	02/15/2025
00839*-AC-1	ADVANTAGE CAP MS PARTNERS I LP SERIES C SENIOR NOTE (CAPCO)				1.A	17,968	89.9540	21,369	23,756	22,257		626			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	3,216,817	84.2620	3,735,224	4,432,872	3,859,540		88,853			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	590,807	84.2620	686,019	814,150	708,851		16,319			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	590,807	84.2620	686,019	814,150	708,851		16,319			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	81.8790	12,986,061	15,860,000	15,732,369		21,821			2.000	2.157	JD	14,098	317,200	05/25/2021	06/15/2028
008513-AD-5	AGREE LIMITED PARTNERSHIP COMPANY GUARNT			1	2.B FE	11,900,520	92.5860	11,110,286	12,000,000	11,903,444		2,924			4.800	4.904	AO	206,400		08/15/2022	10/01/2032
00912X-AV-6	AIR LEASE CORPORATION SR UNSECURED			1	2.B FE	14,415,382	91.4000	13,276,703	14,526,000	14,576,785		(21,362)			3.625	3.471	AO	131,642	526,568	12/15/2021	04/01/2027
00912X-AY-0	AIR LEASE CORPORATION SR UNSECURED			1	2.B FE	8,685,807	90.2930	8,321,439	9,216,000	8,907,912		50,103			3.625	4.357	JD	27,840	334,080	03/16/2022	12/01/2027
00912X-BC-7	AIR LEASE CORPORATION SR UNSECURED			1	2.B FE	3,967,200	99.1540	3,966,161	4,000,000	3,996,412		6,888			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	1,776,936	93.8230	1,759,184	1,875,000	1,811,747		9,190			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	10,518,923	98.3430	10,026,111	10,195,000	10,243,366		(77,896)			4.250	3.727	FA	180,536	263,118	09/22/2022	02/01/2024
00914A-AB-8	AIR LEASE CORPORATION SR UNSECURED			1	2.B FE	4,103,198	93.8010	4,237,009	4,517,000	4,120,583		17,386			3.750	6.667	JD	14,116	84,694	10/31/2022	06/01/2026
00914A-AE-2	AIR LEASE CORPORATION SR UNSECURED			1	2.B FE	7,289,663	85.4210	7,475,179	8,751,000	7,334,421		44,758			3.250	6.199	AO	71,102	62,205	10/14/2022	10/01/2029
00914A-AG-7	AIR LEASE CORPORATION SR UNSECURED			1	2.B FE	889,221	83.7310	825,584	986,000	897,475		8,254			3.000	4.494	FA	12,325	14,790	03/16/2022	02/01/2030
00914A-AH-5	AIR LEASE CORPORATION SR UNSECURED			1	2.B FE	19,795,000	94.3750	18,875,009	20,000,000	19,893,373		40,058			3.375	3.600	JJ	337,500	675,000	06/17/2020	07/01/2025
00914A-AJ-1	AIR LEASE CORPORATION SR UNSECURED			1	2.B FE	51,501,134	92.6980	48,331,585	52,139,000	51,664,587		118,337			2.875	3.188	JJ	691,204	1,324,498	03/22/2022	01/15/2026
00914A-AM-4	AIR LEASE CORPORATION SR UNSECURED			1	2.B FE	3,080,195	87.2190	2,947,124	3,379,000	3,129,746		49,551			1.875	4.087	FA	23,935	31,678	03/16/2022	08/15/2026
00914A-AR-3	AIR LEASE CORPORATION SR UNSECURED			1	2.B FE	47,884,248	87.5570	45,253,840	51,685,000	48,289,404		405,156			2.200	3.946	JJ	524,316	477,361	11/01/2022	01/15/2027
009158-AY-2	AIR PRODUCTS AND CHEMICALS INC SR UNSECURED			1	1.F FE	1,198,812	89.1640	1,069,971	1,200,000	1,199,248		164			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	35,008,149	75.1540	27,139,599	36,112,000	34,991,361		(586)			2.700	2.893	MN	124,586	914,126	10/14/2022	05/15/2040
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC SR UNSECURED			1	1.F FE	25,518,379	69.7100	17,764,306	25,483,000	25,513,805		(1,283)			2.800	2.792	MN	91,173	713,524	08/11/2021	05/15/2050
009158-BB-1	AIR PRODUCTS AND CHEMICALS INC SR UNSECURED			1	1.F FE	4,998,950	91.6930	4,584,626	5,000,000	4,999,448		193			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	16,129,317	83.9060	14,065,212	16,763,000	16,162,257		31,958			2.050	2.566	MN	43,910	292,392	07/14/2022	05/15/2030
01029#-AC-5	ALABAMA GAS CORPORATION SERIES 2015 SENIOR NT TRNCH A			1	1.G	19,600,000	94.9000	18,600,327	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	102.1940	7,434,589	7,275,000	7,537,588		(19,246)			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	106.8220	10,778,321	10,090,000	10,768,919		(27,910)			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	104.4290	41,139,987	39,395,000	39,819,304		(16,152)			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	94.3780	1,415,667	1,500,000	1,696,342		(6,971)			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	98.6990	3,257,059	3,300,000	3,298,999		1,058			3.550	3.584	JD	9,763	117,150	12/03/2013	12/01/2023
010392-FL-7	ALABAMA POWER CO SR UNSECURED			1	1.E FE	647,816	83.5680	496,392	594,000	638,378		(1,376)			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	78.0420	3,785,034	4,850,000	5,053,525		(6,413)			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	1,763,177	83.6250	1,484,336	1,775,000	1,764,731		256			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	77.1870	2,323,325	3,010,000	3,006,583		82			3.700	3.707	JD	9,281	111,370	12/01/2017	12/01/2047
010392-FS-2	ALABAMA POWER CO SR UNSECURED			1	1.G FE	7,998,516	84.0620	6,624,074	7,880,000	7,990,841		(3,065)			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	72.4880	2,453,715	3,385,000	3,626,251		(5,969)			3.450	3.052	AO	29,196	116,783	04/27/2021	10/01/2049
010392-FU-7	ALABAMA POWER CO SR UNSECURED			1	1.E FE	19,431,057	78.1780	15,744,992	20,140,000	19,482,649		41,807			1.450	1.876	MS	85,987	269,265	06/16/2022	09/15/2030
010392-FV-5	ALABAMA POWER CO SR UNSECURED			1	1.G FE	22,497,314	69.3870	15,318,633	22,077,000	22,487,258		(9,135)			3.125	3.026	JJ	318,123	755,064	10/19/2021	07/15/2051
010392-FW-3	ALABAMA POWER CO SR UNSECURED			1	1.G FE	54,222,580	66.8720	48,639,510	72,735,000	54,279,788		57,209			3.000	4.512	MS	642,493	501,188	10/25/2022	03/15/2052
010392-FX-1	ALABAMA POWER CO SR UNSECURED			1	1.E FE	14,989,650	86.6440	12,996,542	15,000,000	14,990,459		809			3.050	3.058	MS	134,708	238,917	03/02/2022	03/15/2032
010392-FY-9	ALABAMA POWER CO SR UNSECURED			1	1.E FE	4,795,968	96.1820	4,616,758	4,800,000	4,796,299		331			3.750	3.768	MS	69,500		08/09/2022	09/01/2027

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
010392-FZ-6	ALABAMA POWER CO SR UNSECURED			1	1.E FE	22,493,935	92.0440	22,745,942	24,712,000	22,535,089		41,154			3.940	5.103	MS	375,938		10/14/2022	09/01/2032
01126#-AA-1	ALAMO 6 LLC SENIOR SECURED NOTE			1	2.C	10,549,513	86.9530	9,173,117	10,549,513	10,549,513					4.170	4.170	MS	111,201	439,915	05/11/2017	03/31/2042
013092-AB-7	ALBERTSONS COMPANIES INC COMPANY GUARNT			1	3.C FE	14,811,250	95.1320	14,079,524	14,800,000	14,805,394		(1,853)			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	93.0820	12,845,340	13,800,000	13,664,003		26,111			4.625	4.871	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	89.2230	2,275,176	2,550,000	2,552,674		(466)			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	91.2830	9,885,925	10,830,000	10,830,000					3.250	3.250	MS	103,637	351,975	08/11/2020	03/15/2026
013092-AG-6	ALBERTSONS COMPANIES INC SR UNSECURED			1	3.C FE	24,690,000	83.8530	20,753,574	24,750,000	24,703,427		6,583			3.500	3.534	MS	255,063	866,250	12/02/2020	03/15/2029
013817-AJ-0	HOWMET AEROSPACE INC BONDS			2	3.A FE	13,308,640	99.6940	13,963,202	14,006,000	13,551,145		90,619			5.900	6.808	FA	344,314	826,354	03/25/2020	02/01/2027
013817-AK-7	HOWMET AEROSPACE INC NOTES			2	3.A FE	59,231	97.1150	63,124	65,000	59,295		64			5.950	6.936	FA	1,611		09/29/2022	02/01/2037
013817-AW-1	HOWMET AEROSPACE INC SR UNSECURED			2	3.A FE	5,010,675	98.7220	4,844,278	4,907,000	4,930,767		(14,745)			5.125	4.791	AO	62,871	251,484	11/17/2016	10/01/2024
015271-AG-4	ALEXANDRIA REAL ESTATE EQUITIE SR UNSECURED			1	2.A FE	17,569,235	94.9840	15,302,891	16,111,000	17,200,396		(155,454)			4.500	3.293	JJ	304,095	724,995	03/23/2021	07/30/2029
015271-AK-5	ALEXANDRIA REAL ESTATE EQUITIE COMPANY GUARNT			1	2.A FE	4,435,389	94.0980	4,187,339	4,450,000	4,441,160		1,555			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	96.8560	18,768,752	19,378,000	19,385,256		(3,979)			3.450	3.428	AO	113,281	668,541	12/06/2019	04/30/2025
015271-AN-9	ALEXANDRIA REAL ESTATE EQUITIE SENIOR UNSECURED			1	2.A FE	38,128,536	96.3200	34,205,123	35,512,000	37,527,714		(233,532)			4.700	3.783	JJ	834,532	1,559,531	03/17/2022	07/01/2030
015271-AP-4	ALEXANDRIA REAL ESTATE EQUITIE COMPANY GUARNT			1	2.A FE	15,260,184	96.9560	14,737,365	15,200,000	15,229,548		(8,914)			3.800	3.733	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	85.5390	4,708,930	5,505,000	5,503,896		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	24,000,933	87.7990	20,541,392	23,396,000	23,896,597		(56,672)			3.375	3.075	FA	298,299	667,271	03/22/2022	08/15/2031
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIE COMPANY GUARNT			1	2.A FE	50,878,390	76.3800	36,818,921	48,205,000	50,754,910		(61,877)			4.000	3.679	FA	803,417	1,898,200	07/19/2022	02/01/2050
015271-AT-6	ALEXANDRIA REAL ESTATE EQUITIE COMPANY GUARNT			1	2.A FE	998,420	84.9440	849,435	1,000,000	998,933		137			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	97.6930	30,851,589	31,580,000	31,898,078		(37,280)			4.900	4.732	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	35,571,845	74.7920	28,047,099	37,500,000	35,691,326		71,103			1.875	2.377	FA	292,969	628,125	11/18/2022	02/01/2033
015271-AW-9	ALEXANDRIA REAL ESTATE EQUITIE COMPANY GUARNT			1	2.A FE	20,462,265	76.9720	16,239,485	21,098,000	20,550,909		50,910			2.000	2.306	MN	50,401	421,960	04/09/2021	05/18/2032
015271-AX-7	ALEXANDRIA REAL ESTATE EQUITIE COMPANY GUARNT			1	2.A FE	58,914,937	64.0140	41,812,177	65,317,000	58,980,743		48,724			3.000	3.500	MN	234,053	1,651,320	11/16/2022	05/18/2051
015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIE COMPANY GUARNT			1	2.A FE	32,161,518	81.7450	27,221,124	33,300,000	32,174,978		13,460			2.950	3.286	MS	289,248	484,677	11/18/2022	03/15/2034
015271-AZ-2	ALEXANDRIA REAL ESTATE EQUITIE COMPANY GUARNT			1	2.A FE	49,093,066	72.0720	37,884,837	52,565,000	49,126,043		32,978			3.550	3.910	MS	549,450	991,328	11/07/2022	03/15/2052
015823-A*-8	ALGONQUIN GAS TRANSMISSION LLC SENIOR NOTE			1	1.G	99,000,000	88.1570	87,275,731	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	97.3490	107,083,895	110,000,000	109,966,735		20,494			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	103.1800	20,635,928	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	100.3100	35,108,492	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	93.8480	41,762,507	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	99.3480	9,934,828	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	83.5440	4,177,181	5,000,000	4,806,271		6,028			4.080	4.374	JJ	94,067	204,000	10/01/2014	07/15/2042
018522-J*-4	ALLETE INC FIRST MORTGAGE BOND			1	1.F	11,000,000	91.6570	10,082,279	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	80.9030	15,856,896	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	90.6610	28,739,561	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	94.1970	20,433,286	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	24,750,000	82.3890	20,391,311	24,750,000	24,750,000					2.790	2.789	MS	230,175	690,525	09/01/2021	09/01/2031
018522-N*-9	ALLETE INC FIRST MORTGAGE BONDS			1	1.F IF	34,545,000	93.5080	32,302,325	34,545,000	34,545,000					4.540	4.539	FA	618,624		08/09/2022	08/09/2032
019736-AE-7	ALLISON TRANSMISSION INC SR UNSECURED 144A			1	3.A FE	5,027,250	92.8340	4,827,343	5,200,000	5,093,537		19,286			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.A FE	17,488,044	93.8960	16,314,501	17,375,000	17,444,105		(13,404)			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	82.2760	8,844,623	10,750,000	10,750,000					3.750	3.750	JJ	169,089	403,125	11/09/2020	01/30/2031
020002-AS-0	THE ALLSTATE CORPORATION SENIOR NOTES			2	1.G FE	999,217	102.5100	881,588	860,000	974,289		(6,952)			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	99.1840	3,967,343	4,000,000	4,007,387		(15,988)			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	89.0210	6,215,450	6,982,000	7,431,981		(14,082)			4.500	4.032	JD	13,964	314,190	07/02/2019	06/15/2043
020002-BC-4	THE ALLSTATE CORPORATION SR UNSECURED			1	1.G FE	35,000,235	83.2020	28,830,295	34,651,000	34,960,190		(7,951)			4.200	4.139	JD	64,682	1,455,342	10/13/2017	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
020002-BD-2	THE ALLSTATE CORPORATION SR UNSECURED			1	1.G FE	45,524,346	95.0600	42,967,004	45,200,000	45,378,493		(45,973)			3.280	3.164	JD	65,892	1,482,560	08/22/2019	12/15/2026
020002-BG-5	THE ALLSTATE CORPORATION SR UNSECURED			1	1.G FE	18,378,126	78.2840	13,167,345	16,820,000	18,313,293		(38,668)			3.850	3.320	FA	253,632	647,570	08/16/2021	08/10/2049
020002-BH-3	THE ALLSTATE CORPORATION SR UNSECURED			1	1.G FE	23,116,690	88.9070	20,893,078	23,500,000	23,121,894		4,543			0.750	1.285	JD	7,833	150,000	12/16/2022	12/15/2025
020002-BJ-9	THE ALLSTATE CORPORATION SR UNSECURED			1	1.G FE	35,581,380	76.5660	28,329,411	37,000,000	35,698,014		84,930			1.450	1.902	JD	23,844	500,250	07/19/2022	12/15/2030
02005N-BF-6	ALLY FINANCIAL INC SUBORDINATED			2	3.A FE	12,825,385	97.1610	12,796,121	13,170,000	13,017,357		46,959			5.750	6.195	MN	86,245	757,275	03/17/2020	11/20/2025
02005N-BR-0	ALLY FINANCIAL INC SR UNSECURED			1	2.C FE	9,761,203	102.1250	10,069,557	9,860,000	9,763,372		2,170			7.100	7.343	MN	89,452		11/07/2022	11/15/2027
02079K-AC-1	ALPHABET INC SR UNSECURED			1	1.C FE	231,541	92.0910	230,228	250,000	231,606		63			1.998	4.210	FA	1,887		12/22/2022	08/15/2026
02079K-AF-4	ALPHABET INC SR UNSECURED			1	1.C FE	23,548,364	59.6370	16,388,304	27,480,000	23,657,190		69,868			2.050	2.747	FA	212,817	515,165	11/30/2022	08/15/2050
02079K-AG-2	ALPHABET INC SR UNSECURED			1	1.C FE	10,414,005	57.1250	8,054,687	14,100,000	10,445,277		19,966			2.250	3.428	FA	119,850	180,000	11/09/2022	08/15/2060
02079K-AJ-6	ALPHABET INC SR UNSECURED			1	1.C FE	4,324,200	85.9360	4,296,787	5,000,000	4,387,251		63,051			0.800	3.710	FA	15,111	20,000	06/21/2022	08/15/2027
023135-AN-6	AMAZON COM INC SR UNSECURED			1	1.E FE	13,259,400	98.5020	11,820,288	12,000,000	12,275,209		(158,904)			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	100.3470	14,434,974	14,385,000	16,017,641		(115,356)			4.800	3.572	JD	49,868	690,480	11/12/2021	12/05/2034
023135-AQ-9	AMAZON COM INC SR UNSECURED			1	1.E FE	4,426,586	99.3920	3,548,292	3,570,000	4,363,084		(25,046)			4.950	3.462	JD	12,763	176,715	05/27/2021	12/05/2044
023135-AW-6	AMAZON COM INC SR UNSECURED			1	1.D FE	1,353,500	99.6960	1,350,877	1,355,000	1,354,953		326			2.400	2.425	FA	11,653	32,520	06/06/2018	02/22/2023
023135-AZ-9	AMAZON COM INC SR UNSECURED			1	1.D FE	8,613,545	96.9300	7,899,822	8,150,000	8,357,063		(139,784)			2.800	1.053	FA	81,772	228,200	02/22/2021	08/22/2024
023135-BC-9	AMAZON COM INC SR UNSECURED			1	1.E FE	39,104,177	94.3550	33,533,740	35,540,000	38,015,387		(555,226)			3.150	1.487	FA	401,158	1,098,563	06/15/2022	08/22/2027
023135-BF-2	AMAZON COM INC SR UNSECURED			1	1.E FE	50,979,823	89.1290	43,650,915	48,975,000	50,709,907		(96,628)			3.875	3.547	FA	680,038	1,897,781	08/25/2021	08/22/2037
023135-BJ-4	AMAZON COM INC SR UNSECURED			1	1.E FE	11,960,647	86.6400	9,837,995	11,355,000	11,920,420		(14,891)			4.050	3.730	FA	164,789	459,878	06/02/2021	08/22/2047
023135-BM-7	AMAZON COM INC SR UNSECURED			1	1.E FE	26,864,910	87.0610	22,614,182	25,975,000	26,811,192		(20,239)			4.250	4.058	FA	395,578	956,250	11/14/2022	08/22/2057
023135-BQ-8	AMAZON COM INC SR UNSECURED			1	1.D FE	6,024,480	91.4620	5,487,719	6,000,000	6,013,745		(5,811)			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	28,027,000	86.8450	26,053,384	30,000,000	28,239,721		205,524			1.200	2.591	JD	28,000	270,000	06/29/2022	06/03/2027
023135-BS-4	AMAZON COM INC SR UNSECURED			1	1.D FE	46,567,200	80.6150	40,307,514	50,000,000	46,869,434		232,471			1.500	2.405	JD	58,333	637,500	07/15/2022	06/03/2030
023135-BT-2	AMAZON COM INC SR UNSECURED			1	1.D FE	83,320,291	63.6740	56,094,713	88,097,000	83,419,474		70,175			2.500	2.765	JD	171,300	2,064,925	12/13/2022	06/03/2050
023135-BU-9	AMAZON COM INC SR UNSECURED			1	1.D FE	72,964,810	61.2170	49,750,662	81,270,000	73,022,032		44,089			2.700	3.137	JD	170,667	1,780,515	12/13/2022	06/03/2060
023135-BW-5	AMAZON COM INC SR UNSECURED			1	1.D FE	14,978,100	94.3780	14,156,628	15,000,000	14,990,019		7,287			0.450	0.499	MN	9,188	67,500	05/10/2021	05/12/2024
023135-BX-3	AMAZON COM INC SR UNSECURED			1	1.D FE	13,939,520	88.7630	12,426,882	14,000,000	13,958,977		11,917			1.000	1.089	MN	19,056	140,000	05/10/2021	05/12/2026
023135-BY-1	AMAZON COM INC SR UNSECURED			1	1.D FE	45,310,450	86.2010	38,790,434	45,000,000	45,245,421		(45,307)			1.650	1.540	MN	101,062	742,500	07/16/2021	05/12/2028
023135-BZ-8	AMAZON COM INC SR UNSECURED			1	1.D FE	100,965,330	82.1350	85,420,122	104,000,000	101,011,391		94,299			2.100	2.446	MN	297,267	1,900,500	06/21/2022	05/12/2031
023135-CA-2	AMAZON COM INC SR UNSECURED			1	1.D FE	54,601,210	74.9470	40,096,633	53,500,000	54,536,559		(45,864)			2.875	2.735	MN	209,356	1,538,125	07/26/2021	05/12/2041
023135-CB-0	AMAZON COM INC SR UNSECURED			1	1.D FE	89,780,741	72.0730	63,081,948	87,525,000	89,665,011		(88,891)			3.100	2.950	MN	369,307	2,619,888	10/26/2022	05/12/2051
023135-CC-8	AMAZON COM INC SR UNSECURED			1	1.D FE	28,713,488	69.8520	19,813,537	28,365,000	28,702,874		(9,366)			3.250	3.186	MN	125,476	905,613	10/26/2022	05/12/2061
023135-CE-4	AMAZON COM INC SR UNSECURED			1	1.D FE	29,453,095	96.6560	28,513,620	29,500,000	29,463,977		10,882			3.000	3.056	AO	191,750	442,500	04/11/2022	04/13/2025
023135-CF-1	AMAZON COM INC SR UNSECURED			1	1.D FE	34,406,430	95.0640	32,797,187	34,500,000	34,417,564		11,134			3.300	3.360	AO	246,675	569,250	07/21/2022	04/13/2027
023135-CG-9	AMAZON COM INC SR UNSECURED			1	1.D FE	38,249,760	93.7910	36,578,405	39,000,000	38,302,426		52,666			3.450	3.771	AO	291,525	672,750	06/22/2022	04/13/2029
023135-CH-7	AMAZON COM INC SR UNSECURED			1	1.D FE	51,620,342	92.0430	49,887,288	54,200,000	51,737,802		117,460			3.600	4.195	AO	422,760	975,600	06/22/2022	04/13/2032
023135-CJ-3	AMAZON COM INC SR UNSECURED			1	1.D FE	13,926,012	84.2790	12,936,759	15,350,000	13,931,448		5,436			3.950	4.507	AO	131,370	178,738	11/22/2022	04/13/2052
023135-CK-0	AMAZON COM INC SR UNSECURED			1	1.D FE	5,114,451	83.7380	4,773,085	5,700,000	5,115,484		1,033			4.100	4.656	AO	50,635	61,500	10/12/2022	04/13/2062
023135-CM-6	AMAZON COM INC SR UNSECURED			1	1.D FE	29,979,900	99.9870	29,995,988	30,000,000	29,980,721		821			4.700	4.736	MN	117,500		11/29/2022	11/29/2024
023135-CN-4	AMAZON COM INC SR UNSECURED			1	1.D FE	40,997,540	99.9700	40,987,718	41,000,000	40,997,606		66			4.600	4.602	JD	157,167		11/29/2022	12/01/2025
023135-CP-9	AMAZON COM INC SR UNSECURED			1	1.D FE	35,195,159	99.8610	35,151,109	35,200,000	35,195,267		108			4.550	4.553	JD	133,467		12/02/2022	12/01/2027
023135-CQ-7	AMAZON COM INC SR UNSECURED			1	1.D FE	2,498,225	99.4750	2,486,868	2,500,000	2,498,244		19			4.650	4.662	JD	9,688		11/29/2022	12/01/2029
023135-CR-5	AMAZON COM INC SR UNSECURED			1	1.D FE	12,772,100	99.7240	12,465,558	12,500,000	12,771,058		(1,042)			4.700	4.421	JD	48,958		12/13/2022	12/01/2032
023551-AJ-3	HESS CORPORATION NOTES			1	2.C FE	1,451,438	108.9680	1,198,649	1,100,000	1,315,453		(20,045)			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	95.6920	4,511,866	4,715,000	4,713,484		450			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	95.6090	9,560,896	10,000,000	9,998,829		666			2.500	2.507	MS	73,611	250,000	09/11/2019	09/15/2024

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
023608-AJ-1	AMEREN CORPORATION SR UNSECURED			1	2.A FE	48,926,770	88.5150	41,079,973	46,410,000	48,292,683		(243,177)			3.500	2.893	JJ	749,006	1,554,350	09/26/2022	01/15/2031
023608-AK-8	AMEREN CORPORATION SR UNSECURED			1	2.B FE	26,836,830	84.9770	22,943,714	27,000,000	26,877,246		22,262			1.750	1.842	MS	139,125	472,500	02/26/2021	03/15/2028
023608-AL-6	AMEREN CORPORATION SR UNSECURED			1	2.A FE	4,499,145	88.1430	3,966,413	4,500,000	4,499,280		133			1.950	1.954	MS	25,838	72,394	11/15/2021	03/15/2027
02361@-AA-5	AMEREN TRANSMISSION CO OF IL SENIOR NOTE			1	1.F FE	61,614,700	82.3570	50,744,191	61,614,700	61,614,700					3.430	3.429	FA	710,332	2,113,384	08/31/2017	08/31/2050
02361@-AB-3	AMEREN TRANSMISSION CO OF IL SENIOR NOTE SERIES A			1	1.F PL	10,000,000	75.8830	7,588,314	10,000,000	10,000,000					2.450	2.449	MN	30,625	245,000	11/16/2021	11/16/2036
02361@-AC-1	AMEREN TRANSMISSION CO OF IL SENIOR NOTE SERIES B			1	1.F IF	20,400,000	67.3710	13,743,670	20,400,000	20,400,000					2.960	2.960	FA	211,344		08/25/2022	08/25/2052
02361D-AM-2	AMEREN ILLINOIS COMPANY SR SECURED			1	1.F FE	3,007,781	85.8630	2,575,899	3,000,000	3,006,516		(185)			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	80.8520	17,787,352	22,000,000	22,030,735		(1,192)			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	84.5170	1,139,291	1,348,000	1,380,414		(865)			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	79.7210	1,319,383	1,655,000	1,782,625		(3,487)			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	3,102,021	92.5880	2,843,377	3,071,000	3,079,939		(7,421)			4.500	4.384	MS	40,691	53,550	11/04/2022	03/15/2049
02361D-AV-2	AMEREN ILLINOIS COMPANY 1ST MORTGAGE			1	1.F FE	4,619,813	78.8890	3,605,242	4,570,000	4,609,832		(4,910)			1.550	1.429	MN	9,051	70,835	12/10/2020	11/15/2030
02361D-AX-8	AMEREN ILLINOIS COMPANY 1ST MORTGAGE			1	1.F FE	7,234,469	67.0090	5,768,177	8,608,000	7,247,417		12,836			2.900	3.778	JD	11,095	240,816	11/04/2022	06/15/2051
02361D-AY-6	AMEREN ILLINOIS COMPANY 1ST MORTGAGE			1	1.F FE	27,452,425	93.4600	25,701,488	27,500,000	27,453,804		1,379			3.850	3.871	MS	358,799		08/15/2022	09/01/2032
02361D-AZ-3	AMEREN ILLINOIS COMPANY 1ST MORTGAGE			1	1.F FE	11,329,294	110.4260	12,345,626	11,180,000	11,329,098		(197)			5.900	5.803	JD	71,459		11/30/2022	12/01/2052
02376R-AE-2	AMERICAN AIRLINES GROUP INC COMPANY GUARNT			1	5.B FE	13,057,250	85.2300	12,400,927	14,550,000	13,738,312		320,947			3.750	6.486	MS	181,875	545,625	01/21/2021	03/01/2025
023771-S5-8	AMERICAN AIRLINES INC SR SECURED			1	4.B FE	19,552,500	107.5610	21,243,285	19,750,000	19,637,876		35,843			11.750	12.016	JJ	1,070,066	2,320,625	06/24/2020	07/15/2025
02406P-AY-6	AMERICAN AXLE & MANUFACTURING SR UNSECURED			1	4.B FE	6,728,740	93.8570	6,800,890	7,246,000	6,982,757		70,205			6.250	7.549	MS	133,347	452,875	01/16/2019	03/15/2026
02406P-BB-5	AMERICAN AXLE & MANUFACTURING COMPANY GUARNT			1	4.B FE	5,413,000	80.2160	4,973,367	6,200,000	5,442,764		29,764			5.000	7.327	AO	77,500	155,000	08/29/2022	10/01/2029
025537-AJ-0	AMERICAN ELECTRIC POWER COMPAN SR UNSECURED			1	2.B FE	6,954,908	92.0330	6,718,426	7,300,000	7,098,592		36,705			3.200	3.824	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	82.0150	3,280,605	4,000,000	3,998,694		166			2.300	2.305	MS	30,667	92,000	03/03/2020	03/01/2030
025537-AP-6	AMERICAN ELECTRIC POWER COMPAN SR UNSECURED			1	2.B FE	31,890,451	67.6910	22,612,215	33,405,000	31,889,454		(51)			3.250	3.470	MS	361,887	933,725	11/04/2022	03/01/2050
025537-AR-2	AMERICAN ELECTRIC POWER COMPAN SR UNSECURED			1	2.B FE	9,976,900	89.4630	8,946,257	10,000,000	9,986,627		4,630			1.000	1.048	MN	16,667	100,000	11/18/2020	11/01/2025
025537-AV-3	AMERICAN ELECTRIC POWER COMPAN SR UNSECURED			1	2.B FE	19,947,000	102.9610	20,592,292	20,000,000	19,948,527		1,527			5.750	5.812	MN	188,472		10/31/2022	11/01/2027
025537-AW-1	AMERICAN ELECTRIC POWER COMPAN SR UNSECURED			1	2.B FE	19,863,400	104.8760	20,975,173	20,000,000	19,865,067		1,667			5.950	6.042	MN	195,028		10/31/2022	11/01/2032
025816-BF-5	AMERICAN EXPRESS COMPANY SR UNSECURED				1.F FE	908,379	86.3220	791,570	917,000	909,964		225			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.F FE	30,609,172	96.8410	29,235,393	30,189,000	30,374,491		(119,261)			3.000	2.624	AO	153,461	767,835	05/02/2022	10/30/2024
025816-CA-5	AMERICAN EXPRESS COMPANY SR UNSECURED			2	1.F FE	42,246,005	98.8980	41,873,466	42,340,000	42,298,457		13,468			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.F FE	19,977,200	98.2810	19,656,276	20,000,000	19,994,454		4,690			3.400	3.425	FA	243,667	680,000	02/19/2019	02/22/2024
025816-CG-2	AMERICAN EXPRESS COMPANY SR UNSECURED			2	1.F FE	26,614,510	96.2780	25,032,263	26,000,000	26,285,710		(190,301)			2.500	1.746	JJ	272,639	650,000	03/30/2021	07/30/2024
025816-CP-2	AMERICAN EXPRESS COMPANY SR UNSECURED			2	1.F FE	5,339,124	93.7280	4,686,425	5,000,000	5,293,891		(45,233)			3.300	1.857	MN	26,583	165,000	04/25/2022	05/03/2027
025816-CS-6	AMERICAN EXPRESS COMPANY SR UNSECURED			2	1.F FE	35,155,746	91.1990	32,101,950	35,200,000	35,162,244		6,498			2.550	2.577	MS	291,720	448,800	05/19/2022	03/04/2027
025816-CW-7	AMERICAN EXPRESS COMPANY SR UNSECURED			2	1.F FE	39,925,200	95.7220	38,288,841	40,000,000	39,931,423		6,223			4.050	4.081	MN	261,000	810,000	04/28/2022	05/03/2029
025816-CX-5	AMERICAN EXPRESS COMPANY SUB NOTES			2	1.G FE	37,299,102	96.6040	36,644,687	37,933,000	37,306,483		7,381			4.989	5.134	MN	183,991	946,239	11/18/2022	05/26/2033
025816-CY-3	AMERICAN EXPRESS COMPANY SR UNSECURED			2	1.F FE	3,846,150	98.0740	3,775,857	3,850,000	3,846,646		496			3.950	3.986	FA	62,520		07/25/2022	08/01/2025
025816-DA-4	AMERICAN EXPRESS COMPANY SR UNSECURED			2	1.F FE	43,937,496	95.0230	42,047,600	44,250,000	43,940,978		3,480			4.420	4.502	FA	804,072		11/15/2022	08/03/2033
025816-DB-2	AMERICAN EXPRESS COMPANY SR UNSECURED			2	1.F FE	16,866,381	104.0690	17,094,312	16,426,000	16,857,377		(9,004)			5.850	5.220	MN	144,138		11/17/2022	11/05/2027
02665W-BP-5	AMERICAN HONDA FINANCE CORPORA SR UNSECURED			1	1.G FE	9,937,300	97.6770	9,767,699	10,000,000	9,989,028		9,455			2.900	3.000	FA	108,750	290,000	02/13/2017	02/16/2024
02665W-CZ-2	AMERICAN HONDA FINANCE CORPORA SR UNSECURED			1	1.G FE	5,487,625	96.4110	5,302,612	5,500,000	5,496,163		2,505			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	1,499,445	99.9490	1,499,239	1,500,000	1,499,996		176			2.050	2.062	JJ	14,606	30,750	09/05/2019	01/10/2023
02665W-DD-0	AMERICAN HONDA FINANCE CORPORA SR UNSECURED			1	1.G FE	14,352,688	95.5050	13,398,339	14,029,000	14,170,417		(82,976)			2.150	1.540	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	98.9480	989,478	1,000,000	999,958		116			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	90.9700	10,916,346	12,000,000	11,994,073		1,390			2.350	2.363	JJ	135,517	282,000	01/07/2020	01/08/2027
02665W-DL-2	AMERICAN HONDA FINANCE CORPORA SR UNSECURED			1	1.G FE	40,275,200	91.5160	36,606,566	40,000,000	40,148,154		(57,900)			1.200	1.050	JJ	230,667	480,000	10/13/2020	07/08/2025
02665W-DN-8	AMERICAN HONDA FINANCE CORPORA SR UNSECURED			1	1.G FE	29,123,544	90.4600	26,346,339	29,125,000	29,124,208		289			1.000	1.001	MS	89,802	291,250	09/08/2020	09/10/2025

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
02665W-DW-8	AMERICAN HONDA FINANCE CORPORA SR UNSECURED			1	1.G FE	9,983,100	86.6070	8,660,665	10,000,000	9,987,160		2,306			2.000	2.026	MS	53,889	200,000	03/22/2021	03/24/2028
026874-AZ-0	AMERICAN INTERNATIONAL GRP INC SR UNSECURED			1	2.B FE	33,560,524	106.0520	32,436,149	30,585,000	33,072,493		(124,982)			6.250	5.356	MN	318,594	691,750	11/08/2022	05/01/2036
026874-DA-2	AMERICAN INTERNATIONAL GRP INC SR UNSECURED			1	2.B FE	2,477,441	86.9950	2,151,387	2,473,000	2,476,267		(112)			4.500	4.489	JJ	51,006	111,285	11/30/2016	07/16/2044
026874-DC-8	AMERICAN INTERNATIONAL GRP INC UNSECURED			1	2.B FE	1,768,184	87.7200	1,714,051	1,954,000	1,770,865		1,892			3.875	4.879	JJ	34,914	34,875	10/31/2022	01/15/2035
026874-DF-1	AMERICAN INTERNATIONAL GRP INC SR UNSECURED			1	2.B FE	17,769,383	89.8010	16,034,863	17,856,000	17,678,387		(29,211)			4.800	4.812	JJ	407,117	413,760	11/15/2022	07/10/2045
026874-DH-7	AMERICAN INTERNATIONAL GRP INC SR UNSECURED			1	2.B FE	31,761,759	96.9340	29,581,393	30,517,000	31,014,434		(255,253)			3.900	3.259	AO	297,541	819,975	11/03/2022	04/01/2026
026874-DK-0	AMERICAN INTERNATIONAL GRP INC SR UNSECURED			1	2.B FE	2,419,202	95.0710	2,477,548	2,606,000	2,424,180		4,978			4.200	5.759	AO	27,363		10/31/2022	04/01/2028
026874-DL-8	AMERICAN INTERNATIONAL GRP INC SR UNSECURED			1	2.B FE	75,358,098	89.7280	59,413,472	66,215,000	74,900,197		(259,972)			4.750	3.869	AO	786,303	2,470,950	11/08/2022	04/01/2048
026874-DP-9	AMERICAN INTERNATIONAL GRP INC SR UNSECURED			1	2.B FE	97,048,805	85.5690	78,514,726	91,756,000	96,723,947		(166,959)			4.375	4.006	JD	11,151	3,706,413	11/04/2022	06/30/2050
026874-DQ-7	AMERICAN INTERNATIONAL GRP INC SR UNSECURED			1	2.B FE	24,317,312	94.2940	22,867,265	24,251,000	24,283,870		(13,404)			2.500	2.441	JD	1,684	606,275	05/27/2020	06/30/2025
03027X-AD-2	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	25,649,247	99.8150	24,927,797	24,974,000	25,066,156		(78,285)			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	3,182,621	91.8840	3,215,939	3,500,000	3,331,530		37,309			3.125	4.440	JJ	50,434	109,375	09/19/2018	01/15/2027
03027X-AQ-3	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	7,225,528	98.9830	7,171,312	7,245,000	7,242,843		4,659			3.000	3.067	JD	9,660	217,350	04/29/2019	06/15/2023
03027X-AR-1	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	32,939,550	92.1660	32,258,118	35,000,000	33,829,993		203,564			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	97.3950	25,144,440	25,817,000	25,918,897		(77,301)			3.375	3.058	MN	111,336	871,324	12/20/2019	05/15/2024
03027X-AU-4	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	14,365,006	92.1360	12,811,471	13,905,000	14,317,779		(64,410)			3.950	3.378	MS	161,723	549,248	12/09/2021	03/15/2029
03027X-AV-2	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	8,108,619	95.5180	7,808,566	8,175,000	8,149,535		11,923			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	20,025,521	91.2470	17,159,043	18,805,000	19,806,410		(144,661)			3.800	2.864	FA	269,956	714,590	12/08/2021	08/15/2029
03027X-AY-6	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	10,622,971	71.3800	7,943,892	11,129,000	10,626,816		2,305			3.700	3.950	AO	86,930	383,098	10/06/2022	10/15/2049
03027X-AZ-3	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	1,998,100	94.1770	1,883,543	2,000,000	1,999,195		352			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	85.0040	7,650,377	9,000,000	9,484,978		(65,929)			2.900	2.046	JJ	120,350	261,000	01/14/2021	01/15/2030
03027X-BB-5	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	11,294,535	90.3490	11,236,691	12,437,000	11,477,437		182,901			1.300	4.359	MS	47,606	80,841	07/13/2022	09/15/2025
03027X-BD-1	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	19,779,992	63.9510	16,014,497	25,042,000	19,840,609		53,848			3.100	4.372	JD	34,502	683,814	11/03/2022	06/15/2050
03027X-BG-4	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	9,789,881	77.4830	8,500,645	10,971,000	9,896,169		105,600			1.875	3.309	AO	43,427	205,706	02/16/2022	10/15/2030
03027X-BK-5	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	18,039,065	62.2240	14,411,100	23,160,000	18,097,522		58,456			2.950	4.274	JJ	315,040	280,619	11/16/2022	01/15/2051
03027X-BL-3	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	19,983,600	89.0360	17,807,226	20,000,000	19,989,210		3,173			1.600	1.617	AO	67,556	320,000	03/24/2021	04/15/2026
03027X-BM-1	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	14,971,050	81.6250	12,243,701	15,000,000	14,975,681		2,584			2.700	2.722	AO	85,500	405,000	03/24/2021	04/15/2031
03027X-BR-0	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	4,974,050	87.3240	4,366,225	5,000,000	4,980,467		5,084			1.450	1.559	MS	21,347	70,083	09/23/2021	09/15/2026
03027X-BS-8	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	11,629,792	78.1310	11,203,933	14,340,000	11,677,931		46,606			2.300	4.867	MS	97,114	96,493	11/07/2022	09/15/2031
030288-A#-1	AMERICAN TRANSMISSION SYSTEMS SENIOR NOTES			1	2.B	54,395,000	84.5940	46,015,154	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.A FE	19,854,864	91.3410	18,317,498	20,054,000	19,883,673		4,251			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	110.7950	49,857,956	45,000,000	45,000,000					6.790	6.790	FA	1,026,988	3,055,500	10/31/2003	08/31/2033
03028P-C*-5	AMERICAN TRANSMISSION CO LLC SENIOR NOTE SERIES A			1	1.F	24,000,000	97.2010	23,328,322	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	101.3200	25,329,910	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	17,582,913	77.6800	13,555,186	17,450,000	17,568,639		(5,870)			3.672	3.623	AO	160,191	624,240	10/13/2022	04/01/2049
03040W-AJ-4	AMERICAN WATER CAPITAL CORP SR UNSECURED			1	2.A FE	547,015	87.4630	437,316	500,000	540,565		(1,406)			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	78.2610	4,418,589	5,646,000	5,725,326		(2,142)			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	84.0770	2,022,044	2,405,000	2,817,256		(10,545)			4.200	3.202	MS	33,670	101,010	04/27/2021	09/01/2048
03040W-AV-7	AMERICAN WATER CAPITAL CORP SR UNSECURED			1	2.A FE	1,157,150	83.0800	822,487	990,000	1,146,092		(3,809)			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	1,328,000	99.1790	1,317,092	1,328,000	1,328,000					0.737	0.737	MS	2,882	9,787	03/25/2021	03/15/2023
03076C-AK-2	AMERIPRISE FINANCIAL INC SR UNSECURED			1	1.G FE	1,125,220	95.8600	1,083,213	1,130,000	1,127,759		948			3.000	3.092	AO	8,381	33,900	03/31/2020	04/02/2025
030981-AJ-3	AMERIGAS PARTNERS LP SR UNSECURED			1	4.A FE	2,691,015	95.1570	2,798,569	2,941,000	2,702,628		11,613			5.875	8.513	FA	62,874		10/14/2022	08/20/2026
030981-AK-0	AMERIGAS PARTNERS LP SR UNSECURED			1	4.A FE	7,500,000	96.0820	7,206,133	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	4.A FE	7,550,000	93.4960	7,058,969	7,550,000	7,550,000					5.750	5.750	MN	49,442	434,125	02/06/2017	05/20/2027

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
031100-H#-0	AMETEK INC SERIES Q SENIOR NOTE			1	2.A	22,036,000	84.9050	18,177,261	21,409,000	21,409,000				(1,361,000)	1.530	1.530	AO	55,503	312,610	10/31/2016	10/31/2028
031100-H@-2	AMETEK INC SERIES P SENIOR NOTE			1	2.A	73,820,600	89.8680	64,453,549	71,720,150	71,720,150				(4,559,350)	1.340	1.340	AO	162,845	917,192	10/31/2016	10/31/2026
031100-L*-9	AMETEK INC SERIES J SENIOR NOTE			1	2.A	30,000,000	97.3250	29,197,572	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	96.9740	76,609,788	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	92.1180	460,589	500,000	628,638		(4,981)			4.950	3.126	AO	6,188	24,750	10/28/2021	10/01/2041
031162-BK-5	AMGEN INC SR UNSECURED			1	2.A FE	26,396,626	93.7060	24,797,487	26,463,000	26,413,665		1,206			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	98.1970	4,909,835	5,000,000	5,141,980		(123,038)			3.625	1.111	MN	19,635	181,250	12/20/2021	05/22/2024
031162-BZ-2	AMGEN INC SR UNSECURED			1	2.A FE	6,800,076	84.0280	5,461,801	6,500,000	6,780,887		(10,536)			4.400	4.060	MN	47,667	286,000	06/29/2020	05/01/2045
031162-CD-0	AMGEN INC SR UNSECURED			1	2.A FE	9,251,272	86.2010	6,782,269	7,868,000	9,175,333		(32,900)			4.563	3.545	JD	15,956	359,017	06/11/2021	06/15/2048
031162-CF-5	AMGEN INC SR UNSECURED			1	2.A FE	84,322,747	86.1390	64,306,347	74,654,000	83,857,290		(206,115)			4.663	3.901	JD	154,716	3,455,470	09/21/2022	06/15/2051
031162-CR-9	AMGEN INC SR UNSECURED			1	2.A FE	44,888,454	74.2670	33,045,680	44,496,000	44,835,663		(26,859)			3.150	3.078	FA	506,142	1,244,124	02/24/2022	02/21/2040
031162-CS-7	AMGEN INC SR UNSECURED			1	2.A FE	57,867,455	70.1450	38,751,532	55,245,000	57,756,638		(61,454)			3.375	3.119	FA	673,298	1,864,519	11/12/2021	02/21/2050
031162-CT-5	AMGEN INC SR UNSECURED			1	2.A FE	33,520,828	89.9880	29,307,254	32,568,000	33,237,052		(162,064)			2.200	1.662	FA	258,735	716,496	10/19/2021	02/21/2027
031162-CU-2	AMGEN INC SR UNSECURED			1	2.A FE	41,393,950	84.6280	33,851,347	40,000,000	41,146,522		(153,793)			2.450	2.002	FA	353,889	980,000	08/17/2021	02/21/2030
031162-CV-0	AMGEN INC SR UNSECURED			1	2.A FE	12,891,610	93.9010	12,113,167	12,900,000	12,828,405		4,715			1.900	2.146	FA	88,508	197,600	05/02/2022	02/21/2025
031162-CW-8	AMGEN INC SR UNSECURED			1	2.A FE	27,800,906	81.7240	22,320,458	27,312,000	27,728,796		(48,036)			2.300	2.089	FA	219,862	628,176	07/12/2021	02/25/2031
031162-CY-4	AMGEN INC SR UNSECURED			1	2.A FE	38,687,046	60.6280	25,087,185	41,379,000	38,769,532		50,326			2.770	3.089	MS	382,066	1,146,198	06/11/2021	09/01/2053
031162-CZ-1	AMGEN INC SR UNSECURED			1	2.A FE	2,383,872	78.1790	1,876,293	2,400,000	2,385,821		1,412			2.000	2.072	JJ	22,133	44,800	08/05/2021	01/15/2032
031162-DA-5	AMGEN INC SR UNSECURED			1	2.A FE	4,776,900	69.7720	3,349,053	4,800,000	4,778,126		892			2.800	2.832	FA	50,773	136,640	08/30/2021	08/15/2041
031162-DB-3	AMGEN INC SR UNSECURED			1	2.A FE	50,410,977	83.7100	43,445,655	51,900,000	50,602,055		187,298			1.650	2.118	FA	323,510	785,373	02/24/2022	08/15/2028
031162-DC-1	AMGEN INC SR UNSECURED			1	2.A FE	33,663,425	64.4660	22,047,290	34,200,000	33,676,724		10,969			3.000	3.080	JJ	473,100	957,600	11/30/2021	01/15/2052
031162-DD-9	AMGEN INC SR UNSECURED			1	2.A FE	3,311,454	88.8860	2,947,466	3,316,000	3,311,962		508			3.000	3.022	FA	35,647	49,740	02/17/2022	02/22/2029
031162-DE-7	AMGEN INC SR UNSECURED			1	2.A FE	1,246,950	87.5530	1,094,410	1,250,000	1,247,174		224			3.350	3.379	FA	15,005	20,938	02/17/2022	02/22/2032
031162-DF-4	AMGEN INC SR UNSECURED			1	2.A FE	1,982,441	80.4880	1,595,275	1,982,000	1,982,429		(12)			4.200	4.198	FA	29,829	41,622	02/17/2022	02/22/2052
031162-DG-2	AMGEN INC SR UNSECURED			1	2.A FE	9,006,971	80.6040	7,415,552	9,200,000	9,007,040		68			4.400	4.508	FA	145,053	168,300	09/21/2022	02/22/2062
031162-DH-0	AMGEN INC SR UNSECURED			1	2.A FE	3,994,680	93.8630	3,754,507	4,000,000	3,994,926		246			4.050	4.072	FA	59,850		08/15/2022	08/18/2029
031162-DJ-6	AMGEN INC SR UNSECURED			1	2.A FE	1,499,970	93.1480	1,397,214	1,500,000	1,499,987		17			4.200	4.200	MS	23,275		08/15/2022	03/01/2033
031162-DK-3	AMGEN INC SR UNSECURED			1	2.A FE	9,341,284	89.4900	8,412,055	9,400,000	9,341,534		250			4.875	4.914	MS	169,298		11/22/2022	03/01/2053
032654-AU-9	ANALOG DEVICES INC SR UNSECURED			1	1.G FE	14,910,750	84.9320	12,739,842	15,000,000	14,925,801		12,146			1.700	1.791	AO	63,750	252,167	09/28/2021	10/01/2028
032654-AV-7	ANALOG DEVICES INC SR UNSECURED			1	1.G FE	19,885,600	81.2280	16,245,642	20,000,000	19,898,504		10,421			2.100	2.164	AO	105,000	415,333	09/28/2021	10/01/2031
032654-AW-5	ANALOG DEVICES INC SR UNSECURED			1	1.G FE	14,884,050	74.0540	11,108,108	15,000,000	14,889,475		4,390			2.800	2.851	AO	105,000	415,333	09/28/2021	10/01/2041
032654-AX-3	ANALOG DEVICES INC SR UNSECURED			1	1.G FE	30,776,969	68.3640	21,397,932	31,300,000	30,783,615		5,462			2.950	3.030	AO	230,838	889,753	11/09/2022	10/01/2051
035229-BP-7	ANHEUSER-BUSCH COMPANIES LLC COMPANY GUARNT			1	2.A FE	11,569,667	105.2430	11,581,981	11,005,000	11,554,578		(15,088)			6.750	5.582	JD	33,015	371,419	10/31/2022	12/15/2027
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC SR UNSECURED			1	2.C FE	67,647,240	94.6970	66,829,263	70,572,000	67,788,058		37,909			4.700	5.101	FA	1,382,035	1,422,220	11/08/2022	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC COMPANY GUARNT			1	2.A FE	52,389,223	91.7980	47,643,203	51,900,000	52,448,554		(24,474)			4.900	4.795	FA	1,059,625	2,543,100	01/20/2022	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH INBEV WOR COMPANY GUARNT			1	2.A FE	48,928,140	124.8380	58,692,794	47,015,000	48,819,404		(28,926)			8.200	7.753	JJ	1,777,689	3,449,330	09/14/2022	01/15/2039
03523T-BT-4	ANHEUSER-BUSCH INBEV WOR SR UNSECURED			1	2.A FE	34,226,677	85.9580	28,877,605	33,595,000	34,180,366		(15,998)			4.439	4.319	AO	352,108	1,476,855	09/26/2022	10/06/2048
03523T-BU-1	ANHEUSER-BUSCH INBEV WOR COMPANY GUARNT			1	2.A FE	1,495,830	100.2230	1,503,339	1,500,000	1,496,339		139			5.450	5.473	JJ	35,879	81,750	01/10/2019	01/23/2039
03523T-BV-9	ANHEUSER-BUSCH INBEV WOR COMPANY GUARNT			1	2.A FE	28,347,063	99.8830	23,367,735	23,395,000	28,177,221		(111,705)			5.550	4.202	JJ	569,863	990,398	10/26/2022	01/23/2049
03523T-BW-7	ANHEUSER-BUSCH INBEV WOR COMPANY GUARNT			1	2.A FE	22,101,370	103.4690	20,895,623	20,195,000	22,052,648		(25,474)			5.800	5.195	JJ	514,075	874,060	11/10/2022	01/23/2059
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE SR UNSECURED			1	2.A FE	14,684,415	109.5690	19,092,432	17,425,000	15,287,296		120,992			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.A FE	37,808,414	94.1330	36,815,403	39,110,000	37,820,462		9,176			4.950	5.218	JJ	892,686	1,370,903	10/11/2022	01/15/2042
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR UNSECURED			1	2.A FE	10,486,988	95.6130	9,943,781	10,400,000	10,480,797		(6,191)			4.000	3.828	AO	90,133	200,000	12/22/2022	04/13/2028
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR UNSECURED			1	2.A FE	20,954,028	90.3620	21,203,485	23,465,000	21,105,890		47,737			4.375	5.331	AO	216,725	645,313	10/24/2022	04/15/2038
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR UNSECURED			1	2.A FE	34,363,560	88.1200	28,802,082	32,685,000	34,247,788		(54,853)			4.600	4.253	AO	317,408	1,316,635	10/11/2022	04/15/2048

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
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR UNSECURED			1	2.A FE	29,851,510	88.8900	24,587,108	27,660,000	29,819,122		(30,948)			4.750	4.294	AO	277,368	1,303,163	09/26/2022	04/15/2058
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE COMPANY GUARNT			1	2.A FE	7,107,939	99.0750	6,984,797	7,050,000	7,087,730		(5,795)			4.750	4.641	JJ	146,973	334,875	04/04/2019	01/23/2029
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE COMPANY GUARNT			1	2.A FE	8,631,860	88.7670	7,101,339	8,000,000	8,607,795		(24,448)			4.350	3.730	JD	29,000	348,000	01/20/2022	06/01/2040
035240-AT-7	ANHEUSER-BUSCH INBEV WORLDWIDE COMPANY GUARNT			1	2.A FE	56,605,498	88.2520	45,224,499	51,245,000	56,458,169		(118,430)			4.500	3.868	JD	192,169	2,100,150	11/10/2022	06/01/2050
035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE COMPANY GUARNT			1	2.A FE	24,689,927	91.2860	23,548,217	25,796,000	24,709,954		17,839			3.500	4.140	JD	75,238	731,430	10/24/2022	06/01/2030
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE I SR UNSECURED			1	2.A FE	1,041,930	90.2650	902,648	1,000,000	1,035,315		(1,005)			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	89.1690	12,261,862	13,751,250	13,751,250					11.250	11.673	MJSD	4,297	1,512,638	10/16/2020	04/16/2026
03589@-AB-7	ANNE ARUNDEL DERMATOLOGY MANAG INITIAL NOTE COMMITMENT			2	5.B GI	15,094,216	81.9700	12,372,765	15,094,216	15,094,216					12.750	12.087	MJSD	5,346	1,756,357	12/31/2022	10/16/2026
03674X-AQ-9	ANTERO RESOURCES CORPORATION SR UNSECURED			1	3.A FE	4,090,000	101.2980	4,143,103	4,090,000	4,090,000					7.625	7.625	FA	129,943	311,863	01/11/2021	02/01/2029
036752-AB-9	ELEVANCE HEALTH INC SR UNSECURED			1	2.B FE	13,698,160	94.4390	11,332,651	12,000,000	13,229,132		(253,506)			3.650	1.375	JD	36,500	438,000	02/25/2021	12/01/2027
036752-AC-7	ELEVANCE HEALTH INC SR UNSECURED			1	2.B FE	5,931,175	97.1190	5,282,279	5,439,000	5,680,860		(136,859)			3.350	0.784	JD	15,184	182,207	02/25/2021	12/01/2024
036752-AD-5	ELEVANCE HEALTH INC SR UNSECURED			1	2.B FE	21,594,651	86.1040	18,245,529	21,190,000	21,572,164		(10,280)			4.375	4.249	JD	77,255	927,063	04/15/2021	12/01/2047
036752-AH-6	ELEVANCE HEALTH INC SR UNSECURED			1	2.B FE	32,136,203	88.2740	25,895,134	29,335,000	32,049,919		(68,362)			4.550	3.939	MS	444,914	1,334,743	02/01/2022	03/01/2048
036752-AK-9	ELEVANCE HEALTH INC SR UNSECURED			1	2.B FE	8,091,010	76.6890	7,003,981	9,133,000	8,105,977		7,319			3.700	4.396	MS	99,499	203,796	10/07/2022	09/15/2049
036752-AL-7	ELEVANCE HEALTH INC SR UNSECURED			1	2.B FE	12,341,725	87.9720	10,996,452	12,500,000	12,347,049		5,324			2.875	3.062	MS	105,816	323,438	06/17/2022	09/15/2029
036752-AM-5	ELEVANCE HEALTH INC SR UNSECURED			1	2.B FE	13,519,580	69.6760	11,918,051	17,105,000	13,526,882		9,816			3.125	4.354	MN	68,301	378,281	10/18/2022	05/15/2050
036752-AN-3	ELEVANCE HEALTH INC SR UNSECURED			1	2.B FE	36,519,160	83.1100	29,818,158	35,878,000	36,383,591		(66,771)			2.250	2.033	MN	103,149	807,255	01/07/2022	05/15/2030
036752-AP-8	ELEVANCE HEALTH INC SR UNSECURED			1	2.B FE	12,352,260	83.9800	10,413,461	12,400,000	12,359,938		4,331			2.550	2.594	MS	93,103	316,200	03/08/2021	03/15/2031
036752-AR-4	ELEVANCE HEALTH INC SR UNSECURED			1	2.B FE	27,427,675	89.9920	24,747,921	27,500,000	27,452,996		14,212			1.500	1.555	MS	121,458	412,500	03/08/2021	03/15/2026
036752-AS-2	ELEVANCE HEALTH INC SR UNSECURED			1	2.B FE	61,954,611	75.6180	46,679,586	61,731,000	61,903,808		(35,958)			3.600	3.564	MS	654,349	1,866,816	12/09/2022	03/15/2051
036752-AT-0	ELEVANCE HEALTH INC SR UNSECURED			1	2.B FE	13,384,200	93.1780	13,976,667	15,000,000	13,410,320		26,120			4.100	5.567	MN	78,583	334,833	10/19/2022	05/15/2032
036752-AU-7	ELEVANCE HEALTH INC SR UNSECURED			1	2.B FE	3,982,053	87.9820	3,563,286	4,050,000	3,982,345		292			4.550	4.654	MN	23,546	74,317	12/09/2022	05/15/2052
036752-AV-5	ELEVANCE HEALTH INC SR UNSECURED			1	2.B FE	2,699,298	101.2470	2,733,666	2,700,000	2,699,307		9			5.350	5.361	AO	22,871		10/26/2022	10/15/2025
036752-AW-3	ELEVANCE HEALTH INC SR UNSECURED			1	2.B FE	50,017,300	102.7030	51,351,420	50,000,000	50,016,946		(354)			5.500	5.495	AO	435,417		11/14/2022	10/15/2032
036752-AX-1	ELEVANCE HEALTH INC SR UNSECURED			1	2.B FE	34,732,920	107.9870	36,480,011	33,782,000	34,731,110		(1,810)			6.100	5.896	AO	326,278		11/14/2022	10/15/2052
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP SR UNSECURED			1	3.C FE	15,360,000	94.4750	14,501,912	15,350,000	15,354,040		(1,719)			5.750	5.737	MS	294,208	882,625	04/02/2019	03/01/2027
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP COMPANY GUARNT			1	3.C FE	2,571,400	91.4730	2,341,700	2,560,000	2,568,666		(2,233)			5.375	5.266	JD	6,116	137,600	08/24/2021	06/15/2029
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP SR UNSECURED			1	3.C FE	7,800,000	101.5470	7,920,649	7,800,000	7,800,000					7.875	7.875	MN	78,488	614,250	11/05/2020	05/15/2026
037389-BC-6	AON CORPORATION COMPANY GUARNT			1	2.A FE	18,305,190	92.7910	15,310,580	16,500,000	17,784,523		(194,231)			3.750	2.368	MN	101,406	618,750	05/04/2020	05/02/2029
037389-BE-2	AON CORPORATION COMPANY GUARNT			1	2.A FE	9,996,500	85.5740	8,557,377	10,000,000	9,997,328		322			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	81.8990	8,189,860	10,000,000	9,992,860		703			2.600	2.609	JD	20,944	260,000	11/29/2021	12/02/2031
03740L-AE-2	AON CORPORATION COMPANY GUARNT			1	2.A FE	24,621,500	77.4950	19,373,688	25,000,000	24,622,467		967			3.900	3.988	FA	333,125	487,500	02/23/2022	02/28/2052
03740L-AF-9	AON CORPORATION SR UNSECURED			1	2.A FE	9,992,200	99.2940	9,929,410	10,000,000	9,992,387		187			5.000	5.010	MS	151,389		09/07/2022	09/12/2032
037411-AW-5	APA CORPORATION SR UNSECURED			1	3.A FE	10,092,983	83.0460	9,798,568	11,799,000	10,207,635		46,171			5.100	6.370	MS	200,583	550,749	03/15/2022	09/01/2040
037411-AY-1	APA CORPORATION SENIOR UNSECURED			1	3.A FE	1,556,250	82.0000	1,230,000	1,500,000	1,554,690		(1,560)			5.250	4.948	FA	32,813	39,375	02/07/2022	02/01/2042
037411-BA-2	APA CORPORATION SR UNSECURED			1	3.A FE	2,697,310	75.4240	2,057,559	2,728,000	2,698,255		945			4.750	4.835	AO	27,356	129,580	02/07/2022	04/15/2043
037411-BG-9	APA CORPORATION SR UNSECURED			1	3.A FE	3,018,874	81.3060	2,447,300	3,010,000	3,018,541		(209)			5.350	5.328	JJ	80,518	161,035	02/21/2020	07/01/2049
03750*-AA-4	APARTMENT INCOME REIT LP SERIES A GURANTEED SENIOR NT			1	2.B IF	25,000,000	94.3530	23,588,212	25,000,000	25,000,000					4.580	4.580	JD	9,542	572,500	06/29/2022	06/28/2027
03750*-AC-0	APARTMENT INCOME REIT LP SERIES C GURANTEED SENIOR NT			1	2.B IF	39,155,000	89.4770	35,034,616	39,155,000	39,155,000					4.840	4.840	JD	15,793	947,551	06/29/2022	06/28/2032
037735-CE-5	APPALACHIAN POWER COMPANY SENIOR NOTES			1	2.A FE	18,561,451	98.5730	18,630,297	18,900,000	18,680,374		10,510			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	104.4160	1,044,159	1,000,000	1,227,229		(10,738)			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	112.1720	9,983,277	8,900,000	11,285,191		(106,902)			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	82.6750	826,752	1,000,000	1,082,303		(2,540)			4.400	3.824	MN	5,622	44,000	10/19/2017	05/15/2044

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
037735-CU-9	APPALACHIAN POWER COMPANY SR UNSECURED			1	1.G FE	19,929,000	96.7000	19,340,084	20,000,000	19,980,698		7,541			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	82.6480	12,934,392	15,650,000	15,711,690		(2,083)			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	7,942,212	83.0260	6,655,395	8,016,000	7,939,139		(787)			4.500	4.554	MS	120,240	313,200	09/09/2022	03/01/2049
037735-CY-1	APPALACHIAN POWER COMPANY SR UNSECURED			1	1.G FE	42,152,574	73.6280	28,677,506	38,949,000	41,992,102		(75,937)			3.700	3.247	MN	240,186	1,441,113	03/25/2021	05/01/2050
037735-CZ-8	APPALACHIAN POWER COMPANY SR UNSECURED			1	1.G FE	4,334,181	82.5290	4,374,023	5,300,000	4,345,692		11,511			2.700	5.438	AO	35,775		11/15/2022	04/01/2031
037735-DA-2	APPALACHIAN POWER COMPANY SR UNSECURED			1	1.G FE	10,448,260	93.8890	9,858,381	10,500,000	10,449,166		906			4.500	4.562	FA	196,875		12/22/2022	08/01/2032
037833-AK-6	APPLE INC SR UNSECURED				1.B FE	838,883	99.1270	832,670	840,000	839,958		123			2.400	2.415	MN	3,248	20,160	04/30/2013	05/03/2023
037833-AL-4	APPLE INC SR UNSECURED			1	1.B FE	6,525,673	87.4560	5,334,795	6,100,000	6,512,667		(15,776)			3.850	3.360	MN	37,185	234,850	06/11/2021	05/04/2043
037833-AS-9	APPLE INC SR UNSECURED			1	1.B FE	32,415,991	98.3250	31,775,782	32,317,000	32,349,496		(23,576)			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	95.0670	21,005,112	22,095,000	22,164,991		(1,978)			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	95.6680	27,073,944	28,300,000	28,304,638		(2,137)			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	6,805,061	81.0180	5,395,801	6,660,000	6,816,971		(5,556)			3.450	3.288	FA	90,632	229,770	10/28/2021	02/09/2045
037833-BG-4	APPLE INC SR UNSECURED			1	1.B FE	24,140,034	96.7110	23,181,531	23,970,000	24,052,391		(33,626)			3.200	3.047	MN	102,272	767,040	07/18/2019	05/13/2025
037833-BH-2	APPLE INC SR UNSECURED			1	1.B FE	10,405,917	92.7280	9,720,639	10,483,000	10,417,186		1,691			4.375	4.419	MN	61,151	458,631	01/21/2016	05/13/2045
037833-BW-9	APPLE INC SR UNSECURED			1	1.B FE	16,811,028	99.4070	16,537,361	16,636,000	16,793,274		(11,653)			4.500	4.388	FA	266,176	748,620	06/29/2020	02/23/2036
037833-BX-7	APPLE INC SR UNSECURED			1	1.B FE	23,533,570	95.4000	22,544,044	23,631,000	23,545,288		1,946			4.650	4.675	FA	390,699	1,098,842	05/20/2016	02/23/2046
037833-BY-5	APPLE INC SR UNSECURED			1	1.B FE	43,881,650	96.1810	43,281,547	45,000,000	44,494,214		149,163			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	92.9240	14,867,777	16,000,000	15,989,614		(5,824)			2.450	2.422	FA	160,067	392,000	07/27/2021	08/04/2026
037833-CD-0	APPLE INC SR UNSECURED			1	1.B FE	15,782,955	85.3080	13,585,241	15,925,000	15,800,063		1,994			3.850	3.894	FA	250,354	613,113	02/21/2020	08/04/2046
037833-CJ-7	APPLE INC SR UNSECURED			1	1.B FE	17,021,001	95.8760	16,471,497	17,180,000	17,128,980		5,669			3.350	3.399	FA	227,015	575,530	10/22/2020	02/09/2027
037833-CR-9	APPLE INC SR UNSECURED			1	1.B FE	21,341,233	94.9680	20,998,278	22,111,000	21,694,578		86,064			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	22,513,744	97.4060	21,624,228	22,200,000	22,282,909		(68,518)			2.850	2.529	MN	87,875	632,700	05/02/2022	05/11/2024
037833-CX-6	APPLE INC SR UNSECURED			1	1.B FE	7,525,600	94.3610	7,548,908	8,000,000	7,735,521		53,344			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	93.4800	29,027,315	31,052,000	30,797,762		47,066			2.900	3.081	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	83.7740	25,865,376	30,875,000	31,644,854		(20,348)			3.750	3.593	MS	350,560	1,157,813	02/21/2020	09/12/2047
037833-DF-4	APPLE INC SR UNSECURED			1	1.B FE	6,989,780	96.3580	6,745,072	7,000,000	6,996,982		1,424			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	83.8400	7,398,061	8,824,000	9,347,765		(14,394)			3.750	3.382	MN	44,120	330,900	06/23/2021	11/13/2047
037833-DK-3	APPLE INC SR UNSECURED			1	1.B FE	939,360	93.5750	935,748	1,000,000	964,820		6,469			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	71.8210	13,521,672	18,827,000	19,498,417		(17,669)			2.950	2.756	MS	169,704	555,397	09/20/2021	09/11/2049
037833-DT-4	APPLE INC SR UNSECURED			1	1.B FE	6,091,080	92.1350	5,528,076	6,000,000	6,050,539		(21,934)			1.125	0.751	MN	9,375	67,500	02/22/2021	05/11/2025
037833-DU-1	APPLE INC SR UNSECURED			1	1.B FE	12,893,925	82.2240	12,596,732	15,320,000	13,033,224		139,299			1.650	4.013	MN	35,108	126,390	06/21/2022	05/11/2030
037833-DW-7	APPLE INC SR UNSECURED			1	1.B FE	30,241,308	66.8270	20,759,817	31,065,000	30,236,541		691			2.650	2.766	MN	114,336	788,441	10/11/2022	05/11/2050
037833-DX-5	APPLE INC SR UNSECURED			1	1.B FE	4,563,600	90.2320	4,511,613	5,000,000	4,632,364		68,764			0.550	3.495	FA	10,007	13,750	06/22/2022	08/20/2025
037833-DY-3	APPLE INC SR UNSECURED			1	1.B FE	2,842,800	78.8690	2,366,063	3,000,000	2,863,262		16,503			1.250	1.894	FA	13,646	37,500	09/30/2021	08/20/2030
037833-DZ-0	APPLE INC SR UNSECURED			1	1.B FE	5,168,712	63.5340	4,174,186	6,570,000	5,186,068		12,161			2.400	3.550	FA	57,378	89,280	10/11/2022	08/20/2050
037833-EA-4	APPLE INC SR UNSECURED			1	1.B FE	16,374,515	61.3560	12,320,289	20,080,000	16,396,587		16,728			2.550	3.355	FA	186,326	350,115	11/09/2022	08/20/2060
037833-EB-2	APPLE INC SR UNSECURED			1	1.B FE	22,894,690	88.9860	21,356,616	24,000,000	23,058,467		154,114			0.700	1.987	FA	66,733	129,500	06/22/2022	02/08/2026
037833-EC-0	APPLE INC SR UNSECURED			1	1.B FE	46,510,596	84.9660	42,865,305	50,450,000	46,851,053		333,916			1.200	2.667	FA	240,478	434,700	06/21/2022	02/08/2028
037833-ED-8	APPLE INC SR UNSECURED			1	1.B FE	32,956,429	80.6710	29,515,956	36,588,000	33,011,417		54,522			1.650	2.934	FA	239,804	330,000	11/03/2022	02/08/2031
037833-EE-6	APPLE INC SR UNSECURED			1	1.B FE	16,962,455	71.2170	12,106,849	17,000,000	16,965,061		1,521			2.375	2.389	FA	160,378	403,750	08/25/2021	02/08/2041
037833-EF-3	APPLE INC SR UNSECURED			1	1.B FE	49,287,688	66.9870	35,148,258	52,470,000	49,331,820		28,770			2.650	2.937	FA	552,320	1,238,743	11/30/2022	02/08/2051
037833-EG-1	APPLE INC SR UNSECURED			1	1.B FE	29,509,545	64.4290	19,328,626	30,000,000	29,514,581		3,031			2.800	2.864	FA	333,667	812,000	09/20/2022	02/08/2061
037833-EH-9	APPLE INC SR UNSECURED			1	1.B FE	5,487,570	84.8310	4,665,732	5,500,000	5,489,966		1,710			1.400	1.434	FA	31,228	77,000	07/29/2021	08/05/2028
037833-EJ-5	APPLE INC SR UNSECURED			1	1.B FE	2,489,500	80.1050	2,002,629	2,500,000	2,490,868		977			1.700	1.746	FA	17,236	42,500	07/29/2021	08/05/2031
037833-EK-2	APPLE INC SR UNSECURED			1	1.B FE	63,249,096	66.6260	46,004,944	69,050,000	63,272,476		20,935			2.700	3.093	FA	756,098	1,460,700	11/03/2022	08/05/2051

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
037833-EL-0	APPLE INC SR UNSECURED			1	1.B FE	32,243,284	65.5090	22,355,045	34,125,000	32,249,208		5,316			2.850	3.068	FA	394,428	840,750	10/11/2022	08/05/2061
037833-EN-6	APPLE INC SR UNSECURED			1	1.B FE	15,480,780	92.8330	14,389,179	15,500,000	15,481,758		978			3.250	3.270	FA	200,101		08/01/2022	08/08/2029
037833-EP-1	APPLE INC SR UNSECURED			1	1.B FE	20,556,555	91.1840	19,604,656	21,500,000	20,568,077		11,522			3.350	3.876	FA	286,099		11/07/2022	08/08/2032
037833-EQ-9	APPLE INC SR UNSECURED			1	1.B FE	30,858,085	85.3520	28,422,366	33,300,000	30,865,328		7,243			3.950	4.377	FA	522,486		11/07/2022	08/08/2052
037833-ER-7	APPLE INC SR UNSECURED			1	1.B FE	21,544,070	84.8520	19,091,628	22,500,000	21,546,005		1,935			4.100	4.317	FA	366,437		10/25/2022	08/08/2062
038222-AJ-4	APPLIED MATERIALS INC SR UNSECURED			1	1.F FE	7,088,830	97.9530	6,856,692	7,000,000	7,075,491		(13,339)			3.900	3.447	AO	68,250	136,500	07/07/2022	10/01/2025
038222-AK-1	APPLIED MATERIALS INC SR UNSECURED			2	1.F FE	4,883,350	101.4600	5,073,016	5,000,000	4,884,482		1,132			5.100	5.352	AO	63,750		11/01/2022	10/01/2035
038222-AL-9	APPLIED MATERIALS INC SR UNSECURED			1	1.F FE	9,892,900	95.1110	9,511,134	10,000,000	9,903,445		10,545			3.300	3.547	AO	82,500	165,000	07/05/2022	04/01/2027
038222-AM-7	APPLIED MATERIALS INC SR UNSECURED			1	1.F FE	866,767	90.7280	931,778	1,027,000	867,310		543			4.350	5.521	AO	11,169		10/31/2022	04/01/2047
038222-AN-5	APPLIED MATERIALS INC SR UNSECURED			1	1.F FE	25,174,988	81.6530	25,429,253	31,143,000	25,343,595		168,607			1.750	4.755	JD	45,417	272,501	10/31/2022	06/01/2030
038336-D#-7	APTARGROUP INC SENIOR NOTE SERIES 2014 A 2			1	2.C	28,000,000	97.4400	27,283,109	28,000,000	28,000,000					3.490	3.490	FA	339,306	977,200	02/26/2015	02/26/2024
038336-E*-0	APTARGROUP INC SENIOR NOTE SERIES 2014 A 3			1	2.C	12,000,000	94.0390	11,284,625	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.C	26,200,000	93.6480	24,535,805	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	78.0960	17,181,186	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	82.2020	4,110,081	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	78.8610	23,658,321	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	76.2570	5,338,019	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	75.2240	3,234,619	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	80.8220	18,003,074	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	72.5260	9,334,036	12,870,000	12,870,000					3.490	3.490	JD	37,430	449,163	05/01/2020	06/01/2051
03842*-CB-0	AQUA PENNSYLVANIA INC FIRST MORTGAGE BOND			1	1.E IF	19,740,000	86.3350	17,042,456	19,740,000	19,740,000					4.500	4.500	JD	175,193		10/20/2022	12/01/2052
038522-AP-3	ARAMARK SERVICES INC SR UNSECURED 144A			1	4.A FE	3,843,381	97.7710	4,040,856	4,133,000	3,991,075		56,718			5.000	6.671	AO	51,663	206,650	03/27/2020	04/01/2025
038522-AQ-1	ARAMARK SERVICES INC SR UNSECURED 144A			1	4.A FE	22,090,011	93.4790	20,888,743	22,346,000	22,136,507		22,307			5.000	5.154	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	98.9950	19,551,539	19,750,000	19,750,000					6.375	6.375	MN	209,844	1,259,063	04/22/2020	05/01/2025
039482-AB-0	ARCHER-DANIELS-MIDLAND COMPANY SR UNSECURED			1	1.F FE	1,175,793	90.2520	1,069,492	1,185,000	1,178,042		837			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	95.7680	19,057,738	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	91.9130	7,169,239	7,800,000	7,985,997		(51,355)			6.250	5.436	AO	121,875	487,500	12/14/2020	04/01/2028
03966V-AA-5	ARCONIC CORPORATION SECURED			1	3.C FE	9,801,375	94.0080	9,259,795	9,850,000	9,730,008		(28,253)			6.125	6.150	FA	227,918	483,875	10/14/2022	02/15/2028
03969Y-AB-4	ARDAGH METAL PACKAGING FINANCE SR UNSECURED			1	4.B FE	24,500,000	79.3010	19,428,720	24,500,000	24,500,000					4.000	3.999	MN	125,222	980,000	02/26/2021	09/01/2029
040555-CH-5	ARIZONA PUBLIC SERVICE BONDS			1	1.G FE	8,713,215	92.9520	9,248,742	9,950,000	9,101,101		42,163			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	89.4250	12,072,401	13,500,000	13,429,001		2,237			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	82.4380	1,648,768	2,000,000	1,985,589		460			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	82.0110	20,199,253	24,630,000	25,143,644		(16,312)			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	95.5660	3,101,116	3,245,000	3,235,970		3,607			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	79.0650	4,293,224	5,430,000	5,699,076		(8,025)			4.350	4.000	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	70.4880	1,435,137	2,036,000	2,122,533		(2,544)			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	90.8050	9,080,469	10,000,000	9,996,519		680			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	4,280,640	76.7440	3,326,841	4,335,000	4,285,037		1,057			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	76.5760	8,423,357	11,000,000	10,998,272		35			4.250	4.251	MS	155,833	467,500	02/26/2019	03/01/2049
040555-DC-5	ARIZONA PUBLIC SERVICE SR UNSECURED			1	1.G FE	1,005,543	58.1490	1,067,035	1,835,000	1,007,345		1,802			2.650	6.014	MS	14,318		11/04/2022	09/15/2050
040555-DE-1	ARIZONA PUBLIC SERVICE SR UNSECURED			1	1.G FE	14,979,450	105.4340	15,815,101	15,000,000	14,979,694		244			6.350	6.367	JD	140,229		11/04/2022	12/15/2032
04316J-AA-7	ARTHUR J GALLAGHER & CO SR UNSECURED			1	2.B FE	14,935,200	78.8070	11,821,122	15,000,000	14,941,857		5,814			2.400	2.449	MN	52,000	360,000	11/02/2021	11/09/2031
04316J-AB-5	ARTHUR J GALLAGHER & CO SR UNSECURED			1	2.B FE	18,070,392	63.2560	11,828,856	18,700,000	18,074,332		3,729			3.050	3.207	MS	177,442	444,792	10/26/2022	03/09/2052
04317@-AF-5	ARTHUR J GALLAGHER & CO SENIOR NOTES SERIES H			1	2.B PL	37,500,000	98.4040	36,901,373	37,500,000	37,500,000					4.580	4.580	FA	591,583	1,717,500	02/27/2014	02/27/2024
04317@-AG-3	ARTHUR J GALLAGHER & CO SENIOR NOTES SERIES I			1	2.B PL	3,176,283	96.5180	3,185,085	3,300,000	3,180,625		4,342			4.730	6.004	FA	53,764		11/02/2022	02/27/2026

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
04317@-AH-1	ARTHUR J GALLAGHER & CO SENIOR NOTES SERIES J			1	2.B PL	4,029,272	94.1190	4,047,106	4,300,000	4,033,227		3,955			4.980	6.207	FA	73,759		11/08/2022	02/27/2029
04317@-AM-0	ARTHUR J GALLAGHER & CO SENIOR NOTES SERIES N			1	2.B PL	35,000,000	99.0840	34,679,311	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	96.2420	28,872,665	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	95.2050	9,520,461	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	28,277,457	92.9680	26,588,901	28,600,000	28,283,718		6,261			4.550	4.778	JD	104,827	1,203,475	11/03/2022	06/02/2028
04317@-AS-7	ARTHUR J GALLAGHER & CO SENIOR NOTES SERIES S			1	2.B PL	2,782,219	89.7490	2,782,219	3,100,000	2,784,287		2,068			4.700	6.276	JD	11,737		11/08/2022	06/02/2031
04317@-AV-0	ARTHUR J GALLAGHER & CO SENIOR NOTES SERIES V			1	2.B PL	30,000,000	92.4550	27,736,368	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	92.2860	27,685,912	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	89.5820	8,564,086	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	89.4190	8,548,502	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	73,560,724	91.9660	67,687,083	73,600,000	73,563,895		3,171			4.340	4.350	JD	159,712	3,116,120	06/06/2022	06/13/2028
04317@-BE-7	ARTHUR J GALLAGHER & CO SENIOR NOTES SERIES EE			1	2.B PL	67,200,000	89.5120	60,151,882	67,200,000	67,200,000					4.440	4.440	JD	149,184	2,983,680	06/13/2018	06/13/2030
04317@-BF-4	ARTHUR J GALLAGHER & CO SENIOR NOTE SERIES FF			1	2.B PL	4,471,550	86.6830	4,334,173	5,000,000	4,479,801		8,251			4.590	5.941	JD	11,475	114,750	09/27/2022	06/13/2033
04317@-BS-6	ARTHUR J GALLAGHER & CO SENIOR NOTES SERIES PP			1	2.B PL	7,754,697	87.4850	7,086,317	8,100,000	7,775,961		21,264			3.990	4.660	JJ	135,560	161,595	06/06/2022	01/30/2030
04318@-AD-9	ARTISAN PARTNERS HOLDINGS LP SENIOR NOTES SERIES D			1	1.G PL	19,780,000	96.8330	19,153,572	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	1.G PL	20,800,000	95.7720	19,920,480	20,800,000	20,800,000					4.530	4.530	FA	353,340	942,240	08/16/2019	08/16/2027
04318@-AF-4	ARTISAN PARTNERS HOLDINGS LP SENIOR NOTES SERIES F			1	1.G PL	33,250,000	80.5710	26,789,998	33,250,000	33,250,000					3.100	3.100	FA	386,531		08/16/2022	08/16/2032
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC COMPANY GUARNT			1	3.B FE	2,024,445	88.0550	1,774,315	2,015,000	2,019,985		(2,157)			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	83.9790	2,140,619	2,549,000	2,561,440		(2,099)			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	5,681,339	84.4250	5,137,241	6,085,000	5,689,953		8,614			4.625	5.720	MN	35,961	229,464	10/19/2022	11/15/2029
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC COMPANY GUARNT			1	3.B FE	3,925,000	82.5320	3,239,374	3,925,000	3,925,000					5.000	5.000	MN	25,076	194,069	11/04/2021	02/15/2032
04351L-AB-6	ASCENSION HEALTH ALLIANCE SR UNSECURED			1	1.B FE	3,015,737	83.5750	2,423,684	2,900,000	3,003,629		(2,660)			3.945	3.718	MN	14,618	114,405	01/25/2018	11/15/2046
04368@-AB-2	ASGARD BUYER LLC 3RD AMEND DELAYED DRAW NOTE			2	5.B GI	9,421,934	89.9140	8,471,642	9,421,934	9,421,934					12.000	12.182	N/A	3,141	370,596	11/02/2022	09/01/2027
04636N-AA-1	ASTRAZENECA FINANCE LLC COMPANY GUARNT			1	1.G FE	1,677,883	89.1960	1,498,491	1,680,000	1,678,544		412			1.200	1.226	MN	1,848	20,160	05/25/2021	05/28/2026
04636N-AE-3	ASTRAZENECA FINANCE LLC COMPANY GUARNT			1	1.G FE	1,677,144	86.0410	1,445,491	1,680,000	1,677,764		391			1.750	1.776	MN	2,695	29,400	05/25/2021	05/28/2028
04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC SENIOR SECURED NOTE SERIES A			1	2.B PL	22,296,776	81.6930	18,214,837	22,296,776	22,296,776					3.590	3.590	MS	266,818	800,454	08/25/2016	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM CO LLC SENIOR SECURED NOTE SERIES B			1	2.B PL	16,204,052	81.6930	13,237,527	16,204,052	16,204,052					3.590	3.590	MS	193,908	581,725	11/01/2016	09/01/2042
048303-F@-5	ATLANTIC CITY ELECTRIC CO FIRST MORTGAGE BONDS			1	1.F	26,600,000	77.7790	20,689,257	26,600,000	26,600,000					2.270	2.268	FA	228,110	451,188	11/16/2021	02/15/2032
04877Q-AB-0	ATLANTIC OKLAHOMA WIND LLC SENIOR SECURED NOTE				2.C PL	81,273,832	90.6130	73,644,263	81,273,832	81,273,832					4.780	4.809	MJSD	10,791	3,884,889	12/21/2018	12/31/2037
049560-AM-7	ATMOS ENERGY CORPORATION SR UNSECURED			1	1.E FE	13,242,120	82.6520	10,361,194	12,536,000	13,162,892		(19,298)			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	93.4880	14,023,265	15,000,000	14,980,159		4,102			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	85.0180	13,959,965	16,420,000	16,728,740		(8,217)			4.300	4.170	AO	176,515	706,060	04/15/2021	10/01/2048
049560-AQ-8	ATMOS ENERGY CORPORATION SR UNSECURED			1	1.G FE	14,593,789	82.1520	12,309,590	14,984,000	14,588,438		(1,116)			4.125	4.275	MS	181,993	527,588	10/26/2022	03/15/2049
049560-AR-6	ATMOS ENERGY CORPORATION SR UNSECURED			1	1.G FE	7,995,200	86.8410	6,947,255	8,000,000	7,996,592		459			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	73.3430	27,459,049	37,439,000	38,099,166		(15,947)			3.375	3.274	MS	372,050	1,263,566	10/29/2021	09/15/2049
049560-AT-2	ATMOS ENERGY CORPORATION SR UNSECURED			1	1.G FE	36,923,821	78.0890	31,105,156	39,833,000	37,370,966		274,986			1.500	2.348	JJ	275,512	597,495	10/25/2021	01/15/2031
049560-AW-5	ATMOS ENERGY CORPORATION SR UNSECURED			1	1.G FE	41,898,706	65.4520	28,654,731	43,780,000	41,944,231		37,989			2.850	3.068	FA	471,365	1,088,298	11/02/2021	02/15/2052
049560-AX-3	ATMOS ENERGY CORPORATION SR UNSECURED			1	1.G FE	13,320,096	103.9860	13,882,074	13,350,000	13,320,757		661			5.450	5.479	AO	177,852		09/27/2022	10/15/2032
049560-AY-1	ATMOS ENERGY CORPORATION SR UNSECURED			1	1.G FE	12,443,806	105.4430	13,143,433	12,465,000	12,444,073		267			5.750	5.761	AO	175,203		11/30/2022	10/15/2052
05073*-AA-9	AUDAX GROUP LP SERIES A SENIOR NOTE			1	1.F PL	10,000,000	84.7360	8,473,640	10,000,000	10,000,000					3.360	3.360	AO	60,667	336,000	10/26/2021	10/26/2031
05073*-AB-7	AUDAX GROUP LP SERIES B SENIOR NOTE			1	1.F PL	5,000,000	82.9270	4,146,338	5,000,000	5,000,000					3.510	3.510	AO	31,688	175,500	10/26/2021	10/26/2033

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
05073*-AC-5	AUDAX GROUP LP SERIES C SENIOR NOTE			1	1.F PL	10,000,000	82.6960	8,269,615	10,000,000	10,000,000					3.510	3.510	JJ	163,800	175,500	01/13/2022	01/13/2034
05073*-AD-3	AUDAX GROUP LP SERIES D SENIOR NOTE			1	1.F PL	20,000,000	83.1670	16,633,473	20,000,000	20,000,000					3.610	3.610	MN	98,272	361,000	05/12/2022	05/12/2034
05073*-AE-1	AUDAX GROUP LP SERIES E SENIOR NOTE			1	1.F PL	7,250,000	81.8620	5,934,977	7,250,000	7,250,000					3.760	3.760	MN	37,104	136,300	05/12/2022	05/12/2037
05073*-AF-8	AUDAX GROUP LP SERIES F SENIOR NOTE			1	1.F PL	46,389,000	96.1390	44,598,046	46,389,000	46,389,000					5.100	5.100	FA	841,187		08/23/2022	08/23/2032
053484-AD-3	AVALONBAY COMMUNITIES INC SR UNSECURED			1	1.G FE	13,245,470	99.0370	13,171,974	13,300,000	13,245,470					5.000	5.050	FA	44,333		11/28/2022	02/15/2033
05352T-AA-7	AVANTOR FUNDING INC COMPANY GUARNT			1	3.C FE	24,700,000	90.8030	22,428,419	24,700,000	24,700,000					4.625	4.625	JJ	526,762	1,142,375	07/07/2020	07/15/2028
05352T-AB-5	AVANTOR FUNDING INC COMPANY GUARNT			1	3.C FE	11,750,000	84.0290	9,873,383	11,750,000	11,750,000					3.875	3.875	MN	75,885	461,636	10/19/2021	11/01/2029
053611-AK-5	AVERY DENNISON CORPORATION SR UNSECURED			1	2.B FE	891,150	82.3010	736,594	895,000	892,104		353			2.650	2.699	AO	4,019	23,718	03/04/2020	04/30/2030
05368V-AA-4	AVIENT CORPORATION SR UNSECURED			1	3.C FE	5,736,260	98.3690	5,803,747	5,900,000	5,738,533		2,273			7.125	7.601	FA	164,647		11/09/2022	08/01/2030
053773-BC-0	AVIS BUDGET CAR RENTAL LLC SR UNSECURED			1	4.A FE	10,878,750	90.8220	9,899,598	10,900,000	10,886,980		2,442			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.A FE	7,038,000	91.0530	6,965,573	7,650,000	7,217,084		78,044			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	85.8520	6,717,889	7,825,000	7,833,135		(2,307)			5.375	5.339	MS	140,198	420,594	02/18/2021	03/01/2029
053773-BG-1	AVIS BUDGET CAR RENTAL LLC COMPANY GUARNT			1	4.B FE	7,700,000	84.7680	6,527,106	7,700,000	7,700,000					4.750	4.750	AO	91,438	365,750	03/09/2021	04/01/2028
05453G-AC-9	AXALTA COATING SYSTEMS LLC COMPANY GUARNT			1	4.A FE	12,222,625	82.9850	10,165,697	12,250,000	12,222,927		302			3.375	3.412	FA	156,188	408,375	11/29/2022	02/15/2029
05454N-AA-7	AXALTA COATING SYSTEMS LLC COMPANY GUARNT			1	4.A FE	3,900,000	92.4250	3,604,561	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.A FE	9,733,546	99.5910	9,706,094	9,746,000	9,745,094		2,961			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.A FE	23,385,272	95.2840	22,267,851	23,370,000	23,380,260		(2,030)			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.A FE	31,996,112	88.1470	27,779,474	31,515,000	31,967,969		(19,061)			5.000	4.883	AO	310,773	1,450,750	11/16/2022	04/20/2048
05508W-AB-1	B & G FOODS INC COMPANY GUARNT			1	5.A FE	8,800,000	76.7310	6,752,369	8,800,000	8,800,000					5.250	5.250	MS	136,033	462,000	09/12/2019	09/15/2027
05531F-BB-8	TRUIST FINANCIAL CORPORATION SR UNSECURED			2	1.G FE	16,486,470	96.5030	15,923,034	16,500,000	16,496,229		1,996			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	92.0580	920,577	1,000,000	999,342		92			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	97.2630	37,932,568	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	96.4910	18,912,256	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	84.8580	42,429,029	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	81.2120	15,673,965	19,300,000	19,300,000					3.320	3.320	AO	119,253	640,760	10/24/2019	10/24/2031
05625*-AA-2	BASYS LLC SR SUBORDINATED PROMISSORY NT			2	5.B GI	23,568,046	84.1820	19,840,032	23,568,046	23,568,046					11.000	10.914	MJSD	7,103	2,574,255	12/31/2022	06/09/2028
05682*-AA-2	BAIN CAPITAL HOLDINGS LP SERIES A SENIOR NOTE			1	1.D PL	53,000,000	83.7630	44,394,606	53,000,000	53,000,000					2.590	2.589	AO	289,792	1,372,700	02/09/2021	04/15/2031
05682*-AB-0	BAIN CAPITAL HOLDINGS LP SERIES B SENIOR NOTE			1	1.D PL	72,000,000	81.5660	58,727,381	72,000,000	72,000,000					2.690	2.688	AO	408,880	1,936,800	02/09/2021	04/15/2033
05682*-AC-8	BAIN CAPITAL HOLDINGS LP SERIES C SENIOR NOTE			1	1.D PL	33,400,000	79.0820	26,413,537	33,400,000	33,400,000					2.840	2.839	AO	200,252	948,560	02/09/2021	04/15/2036
05682*-AE-4	BAIN CAPITAL HOLDINGS LP SERIES E SENIOR NOTE			1	1.D PL	30,000,000	84.3820	25,314,691	30,000,000	30,000,000					3.180	3.180	AO	201,400	498,200	04/07/2022	04/15/2034
05682*-AF-1	BAIN CAPITAL HOLDINGS LP SERIES F SENIOR NOTE			2	1.D PL	41,250,000	82.9180	34,203,756	41,250,000	41,250,000					3.330	3.330	AO	289,988	717,338	04/07/2022	04/15/2037
05707#-AA-9	BAIRD FINANCIAL CORPORATION SENIOR NOTES			1	1.G PL	64,350,000	96.3150	61,978,906	64,350,000	64,350,000					4.580	4.580	MS	753,181	2,947,230	03/29/2019	03/29/2029
05723K-AE-0	BAKER HUGHES HOLDINGS LLC SR UNSECURED			1	1.G FE	4,215,000	92.6760	3,906,301	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	78.7940	18,804,163	23,865,000	23,056,721		16,432			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	96.5120	5,790,723	6,000,000	6,000,000					1.231	1.231	JD	3,283	75,091	12/06/2021	12/15/2023
05724B-AD-1	BAKER HUGHES HOLDINGS LLC SR UNSECURED			1	1.G FE	12,000,000	89.7960	10,775,541	12,000,000	12,000,000					2.061	2.061	JD	10,992	251,442	12/06/2021	12/15/2026
058498-AS-5	BALL CORPORATION SR UNSECURED				3.A FE	9,251,250	98.2660	9,335,307	9,500,000	9,464,703		38,977			4.000	4.441	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	97.2060	2,916,168	3,000,000	2,997,536		695			4.875	4.903	MS	43,063	146,250	06/13/2018	03/15/2026
058498-AW-6	BALL CORPORATION COMPANY GUARNT			1	3.A FE	8,257,000	79.8210	7,503,139	9,400,000	8,342,169		85,169			2.875	4.636	FA	102,094	135,125	05/11/2022	08/15/2030
058498-AX-4	BALL CORPORATION COMPANY GUARNT			1	3.A FE	15,114,000	80.2750	12,603,160	15,700,000	15,141,746		27,746			3.125	3.569	MS	144,462	446,424	06/13/2022	09/15/2031
058498-AY-2	BALL CORPORATION SR UNSECURED			1	3.A FE	14,750,000	102.7560	15,156,564	14,750,000	14,750,000					6.875	6.879	JJ	101,406		11/09/2022	03/15/2028
059165-EF-3	BALTIMORE GAS AND ELECTRIC COM SR UNSECURED			1	1.G FE	979,250	99.0550	990,553	1,000,000	998,777		2,381			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	75.4390	1,993,843	2,643,000	2,718,951		(2,252)			3.500	3.318	FA	34,946	92,505	02/21/2020	08/15/2046

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
059165-EJ-5	BALTIMORE GAS AND ELECTRIC COM SR UNSECURED			1	1.F FE	7,039,606	77.4550	5,118,971	6,609,000	7,024,457		(12,007)			3.750	3.354	FA	93,628	247,838	09/21/2021	08/15/2047
059165-EK-2	BALTIMORE GAS AND ELECTRIC COM SR UNSECURED			1	1.F FE	900,915	84.3590	953,257	1,130,000	901,534		619			4.250	5.768	MS	14,141		11/04/2022	09/15/2048
059165-EL-0	BALTIMORE GAS AND ELECTRIC COM SR UNSECURED			1	1.F FE	5,236,377	71.1270	3,958,234	5,565,000	5,231,368		(3,673)			3.200	3.478	MS	52,435	115,680	10/06/2022	09/15/2049
059165-EM-8	BALTIMORE GAS AND ELECTRIC COM SR UNSECURED			1	1.F FE	17,621,285	66.8040	11,194,324	16,757,000	17,581,955		(20,838)			2.900	2.643	JD	21,598	485,953	08/04/2021	06/15/2050
059165-EN-6	BALTIMORE GAS AND ELECTRIC COM SR UNSECURED			1	1.F FE	2,994,660	81.3790	2,441,365	3,000,000	2,995,420		486			2.250	2.270	JD	3,000	67,500	06/07/2021	06/15/2031
059165-EP-1	BALTIMORE GAS AND ELECTRIC COM SR UNSECURED			1	1.F FE	25,686,303	89.5390	25,826,768	28,844,000	25,692,877		6,573			4.550	5.273	JD	109,367	637,973	11/09/2022	06/01/2052
06051G-EN-5	BANK OF AMERICA CORP SR UNSECURED				1.G FE	1,719,431	101.8970	1,462,224	1,435,000	1,667,025		(7,460)			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	13,334,473	92.6830	12,224,844	13,190,000	13,313,461		(3,451)			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	96.7510	7,740,096	8,000,000	8,094,420		(22,597)			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	97.9530	31,834,621	32,500,000	32,478,990		9,522			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	20,908,137	97.4850	20,442,563	20,970,000	20,953,531		6,704			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	86.1680	1,077,095	1,250,000	1,342,306		(2,450)			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	98.0580	10,943,230	11,160,000	12,150,625		(302,654)			4.450	1.567	MS	162,781	496,620	08/12/2021	03/03/2026
06051G-FX-2	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	1,123,627	95.5090	1,069,701	1,120,000	1,121,352		(382)			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	10,716,893	92.5640	10,979,028	11,861,000	10,804,115		42,678			3.248	5.373	AO	74,909	60,445	11/01/2022	10/21/2027
06051G-GC-7	BANK OF AMERICA CORP SUBORDINATED			2	2.A FE	19,066,828	95.1260	17,154,987	18,034,000	18,656,585		(149,718)			4.183	3.225	MN	75,436	754,362	03/10/2020	11/25/2027
06051G-GF-0	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	50,834,221	93.5290	48,513,703	51,870,000	50,868,518		65,410			3.824	4.257	JJ	887,069	1,409,909	10/03/2022	01/20/2028
06051G-GG-8	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	15,444,714	84.4020	11,940,375	14,147,000	15,342,985		(18,616)			4.443	3.880	JJ	281,102	628,551	02/21/2020	01/20/2048
06051G-GL-7	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	30,000,000	92.8180	27,845,371	30,000,000	30,000,000					3.705	3.632	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	85.8460	3,004,595	3,500,000	3,500,000					4.244	4.207	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	92.2500	16,328,290	17,700,000	17,784,782		95,539			3.593	3.423	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	77.6460	11,041,197	14,220,000	15,240,305		(17,067)			3.946	3.499	JJ	246,270	561,121	02/21/2020	01/23/2049
06051G-HD-4	BANK OF AMERICA CORP SR UNSECURED			1	1.F FE	28,387,206	90.7450	25,864,241	28,502,000	28,317,607		(53,729)			3.419	3.473	JD	29,776	845,519	09/21/2022	12/20/2028
06051G-HM-4	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	10,725,000	93.6180	10,040,535	10,725,000	10,725,000					4.271	4.229	JJ	201,040	458,065	07/18/2018	07/23/2029
06051G-HQ-5	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	12,000,000	91.0680	10,928,105	12,000,000	12,000,000					3.974	3.974	FA	190,752	476,880	02/04/2019	02/07/2030
06051G-HR-3	BANK OF AMERICA CORP SR UNSECURED			1	1.F FE	4,000,000	97.4410	3,897,643	4,000,000	4,000,000					3.458	3.458	MS	40,728	138,320	03/12/2019	03/15/2025
06051G-HS-1	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	34,863,823	82.6450	28,396,845	34,360,000	34,787,080		(19,881)			4.330	4.221	MS	438,071	1,264,793	11/16/2022	03/15/2050
06051G-HU-6	BANK OF AMERICA CORP SR UNSECURED			1	1.F FE	26,851,360	83.3060	21,659,558	26,000,000	26,712,131		(27,438)			4.078	3.833	AO	200,275	1,019,500	09/08/2022	04/23/2040
06051G-HV-4	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	25,051,206	86.3260	21,581,512	25,000,000	25,035,771		(447)			3.194	3.169	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	84.1870	19,363,046	23,000,000	23,000,000					2.884	2.884	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	81.4790	2,717,317	3,335,000	3,335,000					2.496	2.496	FA	31,909	83,242	02/10/2020	02/13/2031
06051G-JA-8	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	29,702,709	79.3570	22,874,630	28,825,000	29,610,720		(39,800)			4.083	3.886	MS	330,193	979,920	10/26/2022	03/20/2051
06051G-JB-6	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	8,565,000	81.8150	7,007,447	8,565,000	8,565,000					2.592	2.560	AO	38,234	222,005	04/22/2020	04/29/2031
06051G-JE-0	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	45,613,452	67.8240	30,792,179	45,400,000	45,592,256		(7,095)			2.676	2.624	JD	40,497	1,214,904	07/20/2020	06/19/2041
06051G-JG-5	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	8,270,000	92.3130	7,634,326	8,270,000	8,270,000					0.981	0.981	MS	21,634	81,129	09/22/2020	09/25/2025
06051G-JL-4	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	1,500,000	76.4770	1,147,159	1,500,000	1,500,000					1.922	1.884	AO	5,366	28,830	10/16/2020	10/24/2031
06051G-JM-2	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	6,506,880	62.2890	4,596,948	7,380,000	6,513,568		6,488			2.831	3.389	AO	38,884	157,970	10/20/2022	10/24/2051
06051G-JN-0	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	32,782,010	71.5660	24,507,786	34,245,000	32,785,984		3,974			3.483	3.680	MS	357,826	1,025,569	11/28/2022	03/13/2052
06051G-JP-5	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	40,393,150	80.2480	32,099,318	40,000,000	40,337,962		(30,226)			2.651	2.433	MS	324,011	1,060,400	06/28/2021	03/11/2032
06051G-JQ-3	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	41,405,780	88.4110	37,132,420	42,000,000	41,650,506		244,726			1.658	1.825	MS	212,777	696,360	01/18/2022	03/11/2027
06051G-JS-9	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	30,509,557	87.7520	26,939,762	30,700,000	30,593,345		83,788			1.734	1.735	JJ	235,116	532,338	01/10/2022	07/22/2027
06051G-JT-7	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	10,970,447	80.2980	9,322,624	11,610,000	10,965,043		2,590			2.687	3.298	AO	59,792	217,916	11/01/2022	04/22/2032
06051G-JW-0	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	29,777,786	73.8780	21,978,688	29,750,000	29,776,085		(604)			3.311	3.247	AO	188,796	985,023	04/29/2021	04/22/2042
06051G-KA-6	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	20,200,780	77.1240	16,967,233	22,000,000	20,379,187		178,407			2.299	3.140	JJ	224,791	252,890	02/16/2022	07/21/2032
06051G-KB-4	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	9,332,470	63.4230	6,976,563	11,000,000	9,337,576		5,467			2.972	3.728	JJ	145,298	193,180	10/20/2022	07/21/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ 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-KD-0	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	4,500,000	78.7170	3,542,247	4,500,000	4,500,000					2.572	2.467	AO	22,827	115,740	10/15/2021	10/20/2032
06051G-KJ-7	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	25,000,000	88.9200	22,230,117	25,000,000	25,000,000					2.551	2.326	FA	260,415	318,875	02/01/2022	02/04/2028
06051G-KK-4	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	20,548,048	80.8860	18,118,542	22,400,000	20,606,178		58,130			2.972	3.871	FA	271,839	221,414	11/01/2022	02/04/2033
06051G-KL-2	BANK OF AMERICA CORP SUBORDINATED			1	2.A FE	13,000,000	82.8130	10,765,633	13,000,000	13,000,000					3.846	3.833	MS	156,938	249,990	03/03/2022	03/08/2037
06051G-KW-8	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	19,716,700	97.8900	19,578,088	20,000,000	19,734,615		17,915			4.948	5.240	JJ	437,073		09/22/2022	07/22/2028
06051G-KY-4	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	59,708,800	95.1830	59,013,267	62,000,000	59,752,536		43,736			5.015	5.471	JJ	1,373,274		10/31/2022	07/22/2033
06406G-AA-9	THE BANK OF NEW YORK MELLON CO SUB NOTES			2	1.F FE	15,269,816	89.3810	13,658,323	15,281,000	15,275,068		918			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	97.8360	1,956,726	2,000,000	1,998,667		429			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	96.4290	27,000,083	28,000,000	27,966,910		14,664			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	94.0110	4,611,251	4,905,000	4,905,795		8,323			3.442	3.339	FA	67,532	168,830	02/03/2017	02/07/2028
06406R-AF-4	THE BANK OF NEW YORK MELLON CO SR UNSECURED			2	1.F FE	41,992,897	93.2560	40,604,575	43,541,000	42,013,829		18,220			3.400	4.167	JJ	625,055	522,682	12/13/2022	01/29/2028
06406R-AG-2	THE BANK OF NEW YORK MELLON CO SR UNSECURED				1.F FE	1,677,792	99.5370	1,592,598	1,600,000	1,607,478		(23,000)			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.F FE	6,211,860	92.9890	5,579,322	6,000,000	6,116,328		(51,629)			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.F FE	49,892,500	88.7290	44,364,282	50,000,000	49,933,422		21,317			0.750	0.794	JJ	159,375	375,000	01/21/2021	01/28/2026
06406R-BC-0	THE BANK OF NEW YORK MELLON CO SR UNSECURED			2	1.F FE	19,997,200	96.8790	19,375,707	20,000,000	19,997,804		604			3.350	3.355	AO	122,833	333,139	04/19/2022	04/25/2025
06406R-BD-8	THE BANK OF NEW YORK MELLON CO SR UNSECURED			2	1.F FE	24,975,750	93.1560	23,289,069	25,000,000	24,977,847		2,097			3.850	3.866	AO	173,785	481,250	04/19/2022	04/26/2029
06406R-BG-1	THE BANK OF NEW YORK MELLON CO SR UNSECURED			2	1.F FE	25,000,000	95.7640	23,940,989	25,000,000	25,000,000					3.992	3.992	JD	49,900	499,000	06/08/2022	06/13/2028
06406R-BH-9	THE BANK OF NEW YORK MELLON CO SR UNSECURED			2	1.F FE	23,000,000	93.6920	21,549,180	23,000,000	23,000,000					4.289	4.289	JD	49,324	493,235	06/08/2022	06/13/2033
06406R-BK-2	THE BANK OF NEW YORK MELLON CO SR UNSECURED			2	1.F FE	5,994,713	97.3330	6,039,535	6,205,000	5,998,599		3,887			4.596	5.145	JJ	122,787		11/18/2022	07/26/2030
06406R-BM-8	THE BANK OF NEW YORK MELLON CO SR UNSECURED			2	1.F FE	34,291,690	104.3750	34,443,681	33,000,000	34,279,739		(11,951)			5.834	5.321	AO	352,957		11/16/2022	10/25/2033
06406Y-AA-0	THE BANK OF NEW YORK MELLON CO SUBORDINATED			2	1.F FE	7,295,000	89.8480	6,554,389	7,295,000	7,295,000					3.300	3.300	FA	85,595	240,735	08/16/2017	08/23/2029
06654D-AC-1	BANNER HEALTH UNSECURED			1	1.D FE	300,456	69.9400	279,761	400,000	300,981		525			3.181	4.832	JJ	6,362		09/15/2022	01/01/2050
06684Q-AB-8	BAPTIST HEALTHCARE SYSTEM INC UNSECURED			1	1.E FE	309,276	71.3330	285,333	400,000	309,712		436			3.540	5.067	FA	5,349		09/15/2022	08/15/2050
06849R-AC-6	BARRICK NORTH AMERICA FINANCE SENIOR UNSECURED			1	1.G FE	19,862,055	113.0210	22,468,585	19,880,000	19,867,894		189			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.A FE	12,829,340	101.1200	11,628,791	11,500,000	12,622,116		(37,665)			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.A FE	21,348,392	101.5560	17,899,216	17,625,000	20,877,786		(100,004)			5.750	4.360	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	18,333,333	99.2090	18,188,243	18,333,333	18,333,333					4.890	4.890	AO	156,888	896,500	10/21/2009	10/28/2027
070101-E@-5	BASIN ELECTRIC POWER COOPERATI FIRST MTG 2011 SERIES A NOTES			1	1.F	33,724,900	95.0960	32,071,072	33,724,900	33,724,900					4.000	4.000	AO	337,249	1,348,996	10/31/2011	10/01/2031
070101-F#-2	BASIN ELECTRIC POWER COOPERATI FIRST MTG SERIES B NOTES			1	1.F	24,900,385	92.0120	22,911,289	24,900,385	24,900,385					4.100	4.100	JD	45,374	1,020,916	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	96.1280	9,612,833	10,000,000	10,000,000					3.740	3.740	JD	16,622	374,000	07/07/2015	06/15/2027
070101-G@-3	BASIN ELECTRIC POWER COOPERATI FIRST MTG SERIES C NOTES			1	1.G FE	51,040,000	91.3560	46,628,088	51,040,000	51,040,000					4.740	4.740	JD	107,524	2,419,296	07/07/2015	06/15/2044
071734-AN-7	BAUSCH HEALTH COMPANIES INC SR SECURED			1	4.C FE	6,775,000	63.9660	4,333,690	6,775,000	6,775,000					4.875	4.875	JD	27,523	330,281	05/24/2021	06/01/2028
07177M-AB-9	BAXALTA INCORPORATED SR UNSECURED			1	2.B FE	19,672,736	97.4610	17,841,132	18,306,000	19,029,426		(321,266)			4.000	2.149	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	95.1750	2,736,273	2,875,000	3,191,220		(8,366)			5.250	4.459	JD	3,354	150,938	04/29/2019	06/23/2045
071813-BP-3	BAXTER INTERNATIONAL INC SR UNSECURED			1	2.B FE	3,316,425	72.0080	3,258,379	4,525,000	3,323,128		6,702			3.500	5.526	FA	59,831		09/27/2022	08/15/2046
071813-BY-4	BAXTER INTERNATIONAL INC SR UNSECURED			1	2.B FE	3,709,714	91.4780	3,817,357	4,173,000	3,716,532		6,818			3.950	5.821	AO	41,208		11/09/2022	04/01/2030
071813-CB-3	BAXTER INTERNATIONAL INC SR UNSECURED			1	2.B FE	37,137,406	76.7350	31,169,623	40,620,000	37,310,259		154,819			1.730	2.788	AO	175,682	590,709	09/27/2022	04/01/2031
071813-CH-0	BAXTER INTERNATIONAL INC SR UNSECURED			1	2.B FE	6,189,035	93.1890	5,777,741	6,200,000	6,191,498		2,464			1.322	1.395	MN	7,286	40,982	06/10/2022	11/29/2024
071813-CL-1	BAXTER INTERNATIONAL INC SR UNSECURED			1	2.B FE	17,499,900	88.9350	15,563,701	17,500,000	17,500,188		288			1.915	1.915	FA	139,635	223,417	06/10/2022	02/01/2027
071813-CP-2	BAXTER INTERNATIONAL INC SR UNSECURED			1	2.B FE	76,793,838	85.5570	75,873,846	88,682,000	77,222,239		428,401			2.272	4.772	JD	167,905	1,007,428	11/09/2022	12/01/2028
071813-CS-6	BAXTER INTERNATIONAL INC SR UNSECURED			1	2.B FE	136,900,842	79.8900	129,066,625	161,556,000	137,731,437		830,595			2.539	4.522	FA	1,709,128	1,028,600	09/27/2022	02/01/2032

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
071813-CV-9	BAXTER INTERNATIONAL INC SR UNSECURED			1	2.B FE	35,205,916	65.5540	32,927,996	50,230,000	35,270,450		64,534			3.132	5.093	JD	131,100	786,602	11/09/2022	12/01/2051
072722-AE-1	BAYCARE HEALTH SYSTEM INC SR UNSECURED			1	1.C FE	86,104	79.7360	86,115	108,000	86,191		87			3.831	5.213	MN	529	2,069	10/05/2022	11/15/2050
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDINGS UNSECURED			1	1.D FE	688,740	66.3620	663,625	1,000,000	690,172		1,432			2.839	4.886	MN	3,628	14,195	09/22/2022	11/15/2050
073010-AA-7	BAYONNE WATER JOINT VENTURE SENIOR NOTE			1	2.B PL	35,460,595	93.6270	33,237,518	35,500,000	35,474,002		1,626			5.070	5.081	JD	5,000	1,799,850	10/01/2014	06/30/2037
073010-AB-5	BAYONNE WATER JOINT VENTURE SENIOR NOTE			1	2.B PL	19,297,964	79.6650	15,614,274	19,600,000	19,329,902		7,128			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	96.2320	42,823,367	44,500,000	44,490,854		3,164			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	95.1450	48,524,123	51,000,000	50,965,443		17,359			2.150	2.186	JD	76,146	1,096,500	12/03/2019	12/06/2024
07368@-AA-7	BEACON ORAL SPECIALISTS INTERM PIK NOTES				5.B GI	13,447,392	72.5630	9,757,804	13,447,392	13,447,392					13.000	13.210	MJSD	4,856	760,762	12/31/2022	10/14/2028
07368@-AB-5	BEACON ORAL SPECIALISTS INTERM DELAYED DRAW PIK NOTES				5.B GI	617,443	79.9930	493,909	617,443	617,443					13.000	13.210	N/A	223	11,668	12/31/2022	10/14/2028
07556Q-BT-1	BEAZER HOMES USA INC COMPANY GUARNT			1	4.B FE	6,940,250	89.4850	6,219,195	6,950,000	6,940,325		75			7.250	7.275	AO	106,374	496,625	12/05/2022	10/15/2029
075887-BF-5	BECTON DICKINSON AND COMPANY SR UNSECURED			2	2.B FE	8,240,453	97.5130	7,888,792	8,090,000	8,123,416		(18,895)			3.734	3.481	JD	13,426	302,081	08/23/2016	12/15/2024
075887-BG-3	BECTON DICKINSON AND COMPANY SR UNSECURED			2	2.B FE	18,734,956	89.8010	17,430,401	19,410,000	18,791,627		14,945			4.685	4.922	JD	40,416	909,359	03/08/2019	12/15/2044
075887-BV-0	BECTON DICKINSON AND COMPANY SR UNSECURED			1	2.B FE	15,858,000	97.6010	15,477,567	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.B FE	49,008,468	94.6970	47,288,651	49,937,000	49,429,116		99,370			3.700	3.946	JD	128,310	1,847,669	06/05/2019	06/06/2027
075887-BX-6	BECTON DICKINSON AND COMPANY SR UNSECURED			1	2.B FE	94,268,588	88.4570	74,936,002	84,715,000	93,895,047		(241,138)			4.669	3.940	JD	274,677	3,955,343	03/30/2022	06/06/2047
075887-CJ-6	BECTON DICKINSON AND COMPANY SR UNSECURED			1	2.B FE	51,223,661	85.9560	48,126,748	55,990,000	51,377,859		167,730			2.823	4.092	MN	180,013	1,180,790	11/03/2022	05/20/2030
075887-CK-3	BECTON DICKINSON AND COMPANY SR UNSECURED			1	2.B FE	36,990,684	77.3550	32,872,151	42,495,000	37,011,013		25,046			3.794	4.594	MN	183,619	1,004,272	11/03/2022	05/20/2050
075887-CL-1	BECTON DICKINSON AND COMPANY SR UNSECURED			1	2.B FE	32,043,817	79.0140	27,475,465	34,773,000	32,239,446		190,878			1.957	2.951	FA	264,642	582,658	06/01/2022	02/11/2031
075896-AC-4	BED BATH & BEYOND INC SR UNSECURED			2	6. FE	956,024	9.9050	628,946	6,350,000	628,946	(327,078)	9,861	4,800,096		5.165	5.937	FA	136,657	327,978	09/30/2021	08/01/2044
07831C-AA-1	BELLRING BRANDS INC SR UNSECURED			1	4.C FE	11,793,750	96.7170	11,509,296	11,900,000	11,798,296		4,546			7.000	7.153	MS	245,272	428,069	08/11/2022	03/15/2030
081437-AT-2	AMCOR FLEXIBLES NORTH AMERICA COMPANY GUARNT			1	2.B FE	570,000	81.3160	463,503	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	2,180,413	87.4200	1,748,400	2,000,000	2,164,906		(5,228)			4.500	3.910	FA	37,500	90,000	02/21/2020	02/01/2045
084659-AP-6	BERKSHIRE HATHAWAY ENERGY SR UNSECURED			1	1.G FE	17,039,305	77.5450	12,200,940	15,734,000	16,928,698		(47,966)			3.800	3.300	JJ	275,695	483,892	10/06/2022	07/15/2048
084659-AR-2	BERKSHIRE HATHAWAY ENERGY SR UNSECURED			1	1.G FE	5,290,377	86.9570	4,400,017	5,060,000	5,268,105		(7,250)			4.450	4.160	JJ	103,828	180,670	09/20/2022	01/15/2049
084659-AT-8	BERKSHIRE HATHAWAY ENERGY SR UNSECURED			1	1.G FE	12,266,865	98.6060	10,846,630	11,000,000	11,704,342		(314,280)			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	40,170,167	91.9020	34,421,158	37,454,000	39,664,247		(281,548)			3.700	2.775	JJ	639,007	1,385,798	03/30/2021	07/15/2030
084659-AX-9	BERKSHIRE HATHAWAY ENERGY SR UNSECURED			1	1.G FE	34,647,094	83.7160	25,453,787	30,405,000	34,470,241		(98,225)			4.250	3.458	AO	272,800	1,292,213	03/03/2021	10/15/2050
084659-BC-4	BERKSHIRE HATHAWAY ENERGY SR UNSECURED			1	1.G FE	64,534,422	65.9570	48,790,327	73,973,000	64,614,740		64,808			2.850	3.501	MN	269,385	1,845,988	11/04/2022	05/15/2051
084659-BD-2	BERKSHIRE HATHAWAY ENERGY SR UNSECURED			1	1.G FE	34,478,644	77.5060	30,458,383	39,298,000	34,690,774		186,826			1.650	3.188	MN	82,853	484,910	10/05/2022	05/15/2031
084659-BE-0	BERKSHIRE HATHAWAY ENERGY SR UNSECURED			1	1.G FE	21,407,091	88.2510	21,637,309	24,518,000	21,416,488		9,397			4.600	5.452	MN	187,971	595,243	10/12/2022	05/01/2053
084664-BU-4	BERKSHIRE HATHAWAY FINANCE CRP SR UNSECURED			1	1.C FE	23,160,229	92.3880	19,216,643	20,800,000	22,905,629		(76,815)			4.400	3.652	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	90.7520	1,075,410	1,185,000	1,287,339		(3,321)			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	64,579,362	88.9410	51,924,002	58,380,000	64,126,495		(154,820)			4.200	3.584	FA	926,296	2,367,960	10/11/2022	08/15/2048
084664-CR-0	BERKSHIRE HATHAWAY FINANCE CRP COMPANY GUARNT			1	1.C FE	40,614,301	90.0490	31,593,672	35,085,000	40,206,890		(135,447)			4.250	3.377	JJ	687,569	1,406,113	10/25/2022	01/15/2049
084664-CU-3	BERKSHIRE HATHAWAY FINANCE CRP COMPANY GUARNT			1	1.C FE	13,070,630	83.6580	10,875,545	13,000,000	13,052,570		(7,033)			1.850	1.788	MS	72,818	240,500	05/15/2020	03/12/2030
084664-CV-1	BERKSHIRE HATHAWAY FINANCE CRP COMPANY GUARNT			1	1.C FE	47,317,993	67.5800	32,218,948	47,675,000	47,330,142		7,803			2.850	2.888	AO	286,845	1,358,738	01/05/2022	10/15/2050
084664-CW-9	BERKSHIRE HATHAWAY FINANCE CRP COMPANY GUARNT			1	1.C FE	6,041,420	80.0400	5,602,805	7,000,000	6,114,214		72,794			1.450	3.307	AO	21,428	101,500	04/05/2022	10/15/2030
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CRP COMPANY GUARNT			1	1.C FE	9,259,770	63.6350	6,999,897	11,000,000	9,279,228		17,923			2.500	3.304	JJ	126,806	212,500	11/04/2022	01/15/2051
084664-DB-4	BERKSHIRE HATHAWAY FINANCE CRP SR UNSECURED			1	1.C FE	10,944,489	81.2240	11,066,822	13,625,000	10,953,197		8,709			3.850	5.139	MS	154,455	38,500	11/04/2022	03/15/2052
084670-BK-3	BERKSHIRE HATHAWAY INC SR UNSECURED			1	1.C FE	3,556,469	94.4070	2,832,224	3,000,000	3,527,891		(19,880)			4.500	3.252	FA	52,500	135,000	11/05/2021	02/11/2043
084670-BS-6	BERKSHIRE HATHAWAY INC SR UNSECURED			1	1.C FE	54,468,973	96.0210	49,412,590	51,460,000	53,049,443		(518,560)			3.125	2.040	MS	473,503	1,608,125	02/22/2021	03/15/2026
088888-AA-6	BIF II SAFE HARBOR HOLDING LLC SENIOR SECURED NOTES			1	2.C PL	20,000,000	92.8290	18,565,706	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	3.C FE	6,080,000	95.7770	5,823,216	6,080,000	6,080,000					6.625	6.625	JJ	168,952	402,800	09/09/2020	01/31/2029

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
09062X-AD-5	BIOGEN INC SR UNSECURED			1	2.A FE	23,864,881	94.3480	22,282,077	23,617,000	23,857,836		(7,046)			5.200	5.113	MS	361,603	653,042	05/03/2022	09/15/2045
09062X-AF-0	BIOGEN INC SR UNSECURED			1	2.A FE	4,241,400	97.2220	3,888,871	4,000,000	4,177,478		(63,922)			4.050	2.182	MS	47,700	162,000	01/27/2022	09/15/2025
09062X-AG-8	BIOGEN INC SR UNSECURED			1	2.A FE	16,823,801	66.4380	13,521,363	20,352,000	16,866,943		40,428			3.150	4.172	MN	106,848	543,438	10/26/2022	05/01/2050
09062X-AH-6	BIOGEN INC SR UNSECURED			1	2.A FE	33,729,028	81.5590	29,393,683	36,040,000	33,941,183		212,155			2.250	3.136	MN	135,150	762,525	05/03/2022	05/01/2030
09062X-AK-9	BIOGEN INC SR UNSECURED			1	2.B FE	4,346,255	67.3230	3,238,250	4,810,000	4,350,919		4,664			3.250	3.801	FA	59,056	78,163	06/27/2022	02/15/2051
09143#-AA-3	BISHOP HILL ENERGY LLC SENIOR SECURED NOTE			1	3.C PL	48,893,802	87.8680	42,962,020	48,893,802	48,893,802					3.280	3.293	MJSD	4,455	1,625,991	03/26/2020	06/30/2037
09247X-AL-5	BLACKROCK INC SR UNSECURED			1	1.D FE	6,566,340	98.4700	5,908,191	6,000,000	6,224,259		(184,549)			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	94.8190	25,346,911	26,732,000	27,477,300		(171,068)			3.200	2.484	MS	251,875	855,424	10/28/2021	03/15/2027
09247X-AP-6	BLACKROCK INC SR UNSECURED			1	1.D FE	14,703,767	92.6510	14,218,154	15,346,000	14,637,004		(28,427)			3.250	4.019	AO	84,510	173,908	11/01/2022	04/30/2029
09247X-AQ-4	BLACKROCK INC SR UNSECURED			1	1.D FE	22,233,543	85.6490	19,417,446	22,671,000	22,248,805		12,837			2.400	2.664	AO	92,195	512,052	10/03/2022	04/30/2030
09247X-AR-2	BLACKROCK INC SR UNSECURED			1	1.D FE	36,608,630	81.1090	32,225,584	39,731,000	36,753,795		114,594			1.900	2.897	JJ	320,828	522,120	10/06/2022	01/28/2031
09247X-AS-0	BLACKROCK INC SR UNSECURED			1	1.D FE	12,152,100	80.5880	12,088,243	15,000,000	12,280,867		128,767			2.100	4.544	FA	110,250	157,500	06/15/2022	02/25/2032
09256B-AJ-6	BLACKSTONE HOLDINGS FINANCE CO COMPANY GUARNT			1	1.E FE	1,608,630	90.3040	1,354,562	1,500,000	1,586,640		(18,307)			3.150	1.808	AO	11,681	47,250	10/15/2021	10/02/2027
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO COMPANY GUARNT			1	1.E FE	24,532,700	81.3270	20,366,713	25,043,000	24,521,121		(2,252)			2.500	2.792	JJ	297,386	443,675	07/21/2022	01/10/2030
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO COMPANY GUARNT			1	1.E FE	4,653,217	72.8800	4,302,134	5,903,000	4,706,683		53,467			1.600	4.580	MS	23,874	47,224	07/19/2022	03/30/2031
09261B-AB-6	BLACKSTONE HOLDINGS FINANCE CO COMPANY GUARNT			1	1.E FE	1,841,095	58.2760	1,792,002	3,075,000	1,844,770		3,675			2.800	5.682	MS	21,764		11/15/2022	09/30/2050
09261B-AC-4	BLACKSTONE HOLDINGS FINANCE CO COMPANY GUARNT			1	1.E FE	28,981,730	81.4640	24,313,858	29,846,000	29,125,528		120,237			1.625	2.084	FA	196,693	484,998	10/20/2021	08/05/2028
09261B-AD-2	BLACKSTONE HOLDINGS FINANCE CO COMPANY GUARNT			1	1.E FE	39,773,440	73.7210	33,189,181	45,020,000	40,032,168		242,544			2.000	3.390	JJ	377,668	674,006	07/21/2022	01/30/2032
09261B-AF-7	BLACKSTONE HOLDINGS FINANCE CO COMPANY GUARNT			1	1.E FE	8,779,951	59.0720	7,480,874	12,664,000	8,807,919		27,968			2.850	4.824	FA	146,375	180,462	07/19/2022	08/05/2051
09261B-AG-5	BLACKSTONE HOLDINGS FINANCE CO COMPANY GUARNT			1	1.E FE	2,411,006	78.0390	1,886,210	2,417,000	2,411,471		465			2.550	2.578	MS	15,580	44,513	01/03/2022	03/30/2032
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO COMPANY GUARNT			1	1.E FE	36,998,301	64.5160	26,263,039	40,708,000	37,007,788		9,487			3.200	3.655	JJ	546,392	551,111	11/14/2022	01/30/2052
09261B-AJ-9	BLACKSTONE HOLDINGS FINANCE CO COMPANY GUARNT			1	1.E FE	12,126,600	100.6790	12,081,506	12,000,000	12,123,794		(2,806)			5.900	5.650	MN	114,067		11/14/2022	11/03/2027
09261B-AK-6	BLACKSTONE HOLDINGS FINANCE CO COMPANY GUARNT			1	1.E FE	26,143,910	101.2030	26,312,828	26,000,000	26,028,111		(115,799)			6.200	2.624	AO	259,711		11/17/2022	04/22/2033
09534#-AG-7	BLUE CROSS AND BLUE SHIELD FL SENIOR PROMISSORY NOTES			1	1.E Z	49,350,000	100.0000	49,350,000	49,350,000	49,350,000					5.340	5.340	MJSD	80,523		12/21/2022	12/31/2032
09625*-AA-4	BLUEWATER GAS STORAGE LLC SENIOR NOTES			1	2.B	44,123,810	82.2270	36,281,714	44,123,810	44,123,810					3.760	3.760	JD	50,693	1,659,055	12/20/2017	12/20/2047
09628P-AA-5	BLUEPATH 2016 A TCS SERIES 2016 A TCS				1.F FE	8,246,563	59.4410	8,555,899	14,393,856	9,627,419		253,162			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	15,022,049	59.1630	15,733,488	26,593,637	17,364,662		456,302			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	7,488,311	58.6290	7,767,170	13,248,023	8,605,242		225,606			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	11,958,251	56.3120	12,240,632	21,737,070	13,468,045		344,562			0.000	6.399	MJSD			02/22/2018	03/15/2040
097023-AH-8	BOEING CO SR UNSECURED				2.C FE	20,454,750	102.0890	15,313,424	15,000,000	15,974,831		(572,369)			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	74.5070	2,855,856	3,833,000	3,755,353		5,042			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	775,632	65.0830	507,649	780,000	775,991		110			3.375	3.407	JD	1,170	26,325	10/24/2019	06/15/2046
097023-BU-8	BOEING CO SR UNSECURED			1	2.C FE	8,450,615	90.3820	7,682,468	8,500,000	8,476,140		5,323			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	11,119,821	66.7980	7,679,746	11,497,000	11,140,392		4,837			3.625	3.798	MS	138,922	404,985	09/26/2022	03/01/2048
097023-CD-5	BOEING CO SR UNSECURED			1	2.C FE	6,490,610	88.2100	6,174,714	7,000,000	6,628,537		51,836			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	64.6030	2,238,488	3,465,000	3,519,983		(719)			3.825	3.744	MS	44,179	132,536	08/04/2021	03/01/2059
097023-CK-9	BOEING CO SR UNSECURED			1	2.C FE	25,000,076	70.7500	17,021,001	24,058,000	24,979,557		(22,023)			3.900	3.664	MN	156,377	938,262	12/02/2021	05/01/2049
097023-CN-3	BOEING CO SR UNSECURED			1	2.C FE	7,282,590	84.8720	5,941,066	7,000,000	7,198,239		(26,270)			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	76.2520	2,394,299	3,140,000	3,167,529		(2,029)			3.250	3.156	FA	42,521	102,050	10/15/2021	02/01/2035
097023-CQ-6	BOEING CO SR UNSECURED			1	2.C FE	50,054,441	69.3350	35,024,658	50,515,000	50,022,573		(12,262)			3.750	3.788	FA	789,297	1,660,500	11/07/2022	02/01/2050
097023-CR-4	BOEING CO SR UNSECURED			1	2.C FE	20,636,009	67.3980	14,193,966	21,060,000	20,625,720		(5,132)			3.950	4.031	FA	346,613	734,305	11/07/2022	08/01/2059
097023-CU-7	BOEING CO SR UNSECURED			1	2.C FE	3,342,000	99.0970	3,311,830	3,342,000	3,342,000					5.040	5.040	MN	28,073	168,437	04/30/2020	05/01/2027
097023-CV-5	BOEING CO SR UNSECURED			1	2.C FE	26,188,730	95.5080	24,631,458	25,790,000	26,154,885		(13,779)			5.705	5.571	MN	245,220	1,471,320	06/29/2020	05/01/2040
097023-CW-3	BOEING CO SR UNSECURED			1	2.C FE	33,159,681	93.7060	28,646,014	30,570,000	33,042,112		(53,865)			5.805	5.218	MN	295,765	1,616,983	11/07/2022	05/01/2050

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
097023-CX-1	BOEING CO SR UNSECURED			1	2.C FE	40,564,615	92.0790	35,229,256	38,260,000	40,508,901		(26,257)			5.930	5.538	MN	378,136	2,118,196	11/07/2022	05/01/2060
097023-CY-9	BOEING CO SR UNSECURED			1	2.C FE	4,000,000	97.8160	3,912,639	4,000,000	4,000,000					5.150	5.150	MN	34,333	206,000	04/30/2020	05/01/2030
097023-CZ-6	BOEING CO SR UNSECURED			1	2.C FE	14,979,600	96.3410	14,451,133	15,000,000	14,992,983		6,342			1.950	1.994	FA	121,875	292,500	10/29/2020	02/01/2024
097023-DA-0	BOEING CO SR UNSECURED			1	2.C FE	14,988,000	92.9610	13,944,133	15,000,000	14,992,526		2,291			2.750	2.767	FA	171,875	412,500	10/29/2020	02/01/2026
097023-DB-8	BOEING CO SR UNSECURED			1	2.C FE	3,999,120	91.4500	3,657,982	4,000,000	3,999,267		124			3.250	3.254	FA	54,167	130,000	10/29/2020	02/01/2028
097023-DC-6	BOEING CO SR UNSECURED			1	2.C FE	8,605,060	87.6710	7,452,016	8,500,000	8,595,797		(9,263)			3.625	3.460	FA	128,385	154,063	02/08/2022	02/01/2031
097023-DE-2	BOEING CO SR UNSECURED			1	2.C FE	25,000,000	95.6830	23,920,862	25,000,000	25,000,000					1.433	1.433	FA	146,285	358,250	02/02/2021	02/04/2024
097023-DG-7	BOEING CO SR UNSECURED			1	2.C FE	54,988,000	90.8920	49,990,325	55,000,000	54,992,261		2,392			2.196	2.201	FA	493,185	1,207,800	03/31/2021	02/04/2026
09778P-AC-9	BON SECOURS MERCY HEALTH INC SECURED			1	1.E FE	659,257	64.9080	584,173	900,000	660,450		1,193			3.205	4.999	JD	2,404	14,423	09/20/2022	06/01/2050
097793-AE-3	CIVITAS RESOURCES INC SR UNSECURED			1	3.C FE	4,850,000	91.9000	4,457,144	4,850,000	4,850,000					5.000	5.000	AO	51,194	243,847	10/05/2021	10/15/2026
09857L-AR-9	BOOKING HOLDINGS INC SR UNSECURED			1	1.G FE	24,382,617	96.9610	19,917,798	20,542,000	23,481,112		(382,937)			4.625	2.389	AO	205,848	950,068	10/21/2020	04/13/2030
10112R-AX-2	BOSTON PROPERTIES LIMITED PART SR UNSECURED			1	2.A FE	16,158,330	95.0390	15,237,567	16,033,000	16,123,670		(31,587)			3.650	3.432	FA	243,835	585,205	04/05/2021	02/01/2026
10112R-AY-0	BOSTON PROPERTIES LIMITED PART SR UNSECURED			1	2.A FE	9,838,881	90.2780	8,991,699	9,960,000	9,910,723		12,274			2.750	2.890	AO	68,475	273,900	09/22/2016	10/01/2026
10112R-AZ-7	BOSTON PROPERTIES LIMITED PART SR UNSECURED			1	2.A FE	39,396,773	95.9010	37,885,884	39,505,000	39,471,832		15,498			3.200	3.243	JJ	582,918	1,264,160	12/19/2017	01/15/2025
10112R-BB-9	BOSTON PROPERTIES LIMITED PART SR UNSECURED			1	2.A FE	22,582,652	86.3990	20,319,349	23,518,000	22,660,174		72,794			3.400	4.037	JD	22,211	799,612	05/10/2022	06/21/2029
10112R-BC-7	BOSTON PROPERTIES LIMITED PART SR UNSECURED			1	2.A FE	3,998,160	81.6310	3,265,225	4,000,000	3,998,704		160			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	1,283,071	83.1090	1,067,946	1,285,000	1,283,456		164			3.250	3.267	JJ	17,517	41,763	05/01/2020	01/30/2031
101137-AE-7	BOSTON SCIENTIFIC CORP BONDS			2	2.A FE	3,081,301	109.5870	2,723,248	2,485,000	2,977,427		(27,355)			6.750	4.899	MN	21,433	167,738	12/03/2018	11/15/2035
101137-AT-4	BOSTON SCIENTIFIC CORP SR UNSECURED			1	2.A FE	12,162,227	90.1680	11,023,938	12,226,000	12,170,554		2,269			4.550	4.590	MS	185,428	556,283	03/11/2019	03/01/2039
101137-AU-1	BOSTON SCIENTIFIC CORP SR UNSECURED			1	2.A FE	33,171,113	90.6820	31,128,402	34,327,000	33,157,580		(4,582)			4.700	4.914	MS	537,790	982,582	11/15/2022	03/01/2049
101137-AZ-0	BOSTON SCIENTIFIC CORP SR UNSECURED			1	2.A FE	16,991,840	93.4890	15,893,095	17,000,000	16,996,019		1,596			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.A FE	21,923,850	86.1080	18,463,337	21,442,000	21,848,199		(51,730)			2.650	2.360	JD	47,351	568,213	12/08/2021	06/01/2030
10373Q-AB-6	BP CAP MARKETS AMERICA SR UNSECURED			1	1.F FE	3,000,000	98.2860	2,948,569	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	95.7590	19,151,793	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	35,976,170	97.0220	33,957,731	35,000,000	35,630,088		(97,635)			4.234	3.872	MN	226,401	1,481,900	04/22/2022	11/06/2028
10373Q-AT-7	BP CAP MARKETS AMERICA SR UNSECURED			1	1.F FE	25,967,425	94.9600	26,114,007	27,500,000	26,752,193		205,418			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	93.3560	20,538,415	22,000,000	21,171,795		185,155			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	18,397,630	95.3670	18,119,652	19,000,000	18,662,650		70,149			3.588	4.043	AO	145,812	609,960	05/25/2022	04/14/2027
10373Q-BE-9	BP CAP MARKETS AMERICA SR UNSECURED			1	1.F FE	10,000,000	96.2190	9,621,925	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	9,699,141	67.6060	7,097,227	10,498,000	9,695,044		325			3.000	3.375	FA	111,104	234,540	11/07/2022	02/24/2050
10373Q-BK-5	BP CAP MARKETS AMERICA COMPANY GUARNT			1	1.F FE	25,000,000	95.1700	23,792,462	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	91.8690	44,800,659	48,766,000	51,657,782		(383,595)			3.633	2.677	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	20,757,597	64.1050	14,199,317	22,150,000	20,809,438		29,252			2.772	3.095	MN	86,983	613,998	09/09/2021	11/10/2050
10373Q-BP-4	BP CAP MARKETS AMERICA COMPANY GUARNT			1	1.F FE	55,357,031	66.2690	39,741,727	59,970,000	55,446,009		74,704			2.939	3.343	JD	132,189	1,740,476	11/07/2022	06/04/2051
10373Q-BQ-2	BP CAP MARKETS AMERICA COMPANY GUARNT			1	1.F FE	44,765,697	69.3340	35,048,581	50,550,000	44,811,829		46,109			3.379	3.950	FA	678,489	914,020	10/12/2022	02/08/2061
10373Q-BR-0	BP CAP MARKETS AMERICA COMPANY GUARNT			1	1.F FE	1,389,585	74.6220	1,119,331	1,500,000	1,393,187		3,602			3.060	3.591	JD	1,785	45,900	02/10/2022	06/17/2041
10373Q-BS-8	BP CAP MARKETS AMERICA COMPANY GUARNT			1	1.F FE	33,292,742	66.7670	26,656,709	39,925,000	33,361,685		68,943			3.001	3.925	MS	346,132	975,325	11/07/2022	03/17/2052
10373Q-BT-6	BP CAP MARKETS AMERICA COMPANY GUARNT			1	1.F FE	126,282,757	84.0270	106,125,800	126,300,000	126,283,842		1,085			2.721	2.722	JJ	1,613,304	1,718,312	01/27/2022	01/12/2032
10460*-AC-6	WC BRADLEY CO SENIOR SECURED NOTE			1	1.G	26,500,000	94.2340	24,972,105	26,500,000	26,500,000					4.060	4.060	AO	182,305	1,075,900	04/30/2014	04/30/2029
10460*-AD-4	WC BRADLEY CO SENIOR SECURED NOTE			1	1.G	75,000,000	90.9520	68,214,128	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	73.9700	23,967,076	32,401,000	25,442,179		114,085			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	95.4120	21,149,875	22,167,000	22,144,461		2,407			5.625	5.642	MN	159,325	1,246,894	05/13/2020	05/15/2030
110122-CM-8	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	16,468,176	97.2180	16,058,404	16,518,000	16,497,955		12,310			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	22,981,370	95.5240	21,939,078	22,967,000	22,975,090		(2,749)			3.200	3.187	JD	32,664	734,944	07/15/2020	06/15/2026
110122-CP-1	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	11,502,418	93.0850	9,899,614	10,635,000	11,322,823		(100,774)			3.400	2.289	JJ	155,685	361,590	03/25/2021	07/26/2029

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
110122-CQ-9	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	25,017,535	89.6150	22,462,039	25,065,000	25,022,322		1,697			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	80,450,505	86.5680	64,996,881	75,082,000	80,118,494		(153,536)			4.250	3.805	AO	576,150	2,985,923	11/09/2022	10/26/2049
110122-CZ-9	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	1,972,381	99.7640	1,919,459	1,924,000	1,925,022		(19,570)			3.250	2.217	FA	22,754	62,530	07/15/2020	02/20/2023
110122-DE-5	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	1,082,590	96.7430	967,433	1,000,000	1,056,702		(10,727)			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	92.4240	24,053,371	26,025,000	30,718,021		(152,198)			4.625	3.410	MN	153,801	1,203,656	07/15/2020	05/15/2044
110122-DK-1	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	22,936,478	88.5330	17,380,891	19,632,000	22,743,124		(82,964)			4.350	3.378	MN	109,121	777,867	07/22/2022	11/15/2047
110122-DL-9	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	6,244,974	91.0270	4,908,200	5,392,000	6,189,895		(22,707)			4.550	3.611	FA	89,275	204,386	10/07/2022	02/20/2048
110122-DN-5	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	8,636,985	90.0740	7,792,291	8,651,000	8,642,904		2,784			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	85.6260	5,950,998	6,950,000	6,859,258		17,800			1.125	1.402	MN	10,425	78,188	03/10/2021	11/13/2027
110122-DQ-8	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	7,316,524	79.0180	7,143,205	9,040,000	7,407,945		91,421			1.450	4.166	MN	17,477	65,540	06/21/2022	11/13/2030
110122-DR-6	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	30,332,226	69.0060	22,518,126	32,632,000	30,489,563		89,263			2.350	2.815	MN	102,247	766,852	03/19/2021	11/13/2040
110122-DS-4	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	7,261,670	63.3290	5,452,648	8,610,000	7,271,160		6,782			2.550	3.334	MN	29,274	155,805	11/09/2022	11/13/2050
110122-DU-9	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	1,338,223	87.4830	1,190,637	1,361,000	1,339,615		1,392			2.950	3.145	MS	11,822	21,525	04/25/2022	03/15/2032
110122-DV-7	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	23,980,700	81.8640	20,056,683	24,500,000	23,990,906		10,206			3.550	3.696	MS	256,093	466,283	06/14/2022	03/15/2042
110122-DW-5	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	53,045,124	78.4950	44,918,490	57,225,000	53,075,585		30,461			3.700	4.114	MS	623,435	1,011,642	11/09/2022	03/15/2052
110122-DX-3	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	25,631,998	78.5210	20,749,181	26,425,000	25,634,739		2,741			3.900	4.046	MS	303,447	501,800	11/09/2022	03/15/2062
11120V-AC-7	BRIXMOR OPERATING PARTNERSHIP SR UNSECURED			1	2.C FE	10,757,926	95.1460	9,422,330	9,903,000	10,553,644		(194,713)			4.125	1.998	JD	18,156	408,499	12/10/2021	06/15/2026
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP SR UNSECURED			1	2.C FE	34,265,328	88.2020	29,670,405	33,639,000	34,122,478		(60,045)			4.050	3.815	JJ	681,190	1,248,190	03/25/2022	07/01/2030
11120V-AK-9	BRIXMOR OPERATING PARTNERSHIP SR UNSECURED			1	2.C FE	13,689,753	83.2990	12,210,772	14,659,000	13,740,293		47,855			2.250	3.519	AO	82,457	260,539	09/12/2022	04/01/2028
11120V-AL-7	BRIXMOR OPERATING PARTNERSHIP SR UNSECURED			1	2.C FE	35,853,152	76.7940	31,622,850	41,179,000	35,938,347		82,779			3.250	4.139	FA	386,053	560,000	10/31/2022	08/16/2031
11134L-AH-2	BROADCOM CORPORATION SR UNSECURED			2	2.C FE	4,613,850	94.6380	4,731,915	5,000,000	4,627,072		13,222			3.875	5.981	JJ	89,340		11/02/2022	01/15/2027
11134L-AR-0	BROADCOM CORPORATION SR UNSECURED			2	2.C FE	8,774,060	91.3420	8,220,758	9,000,000	8,863,041		21,477			3.500	3.808	JJ	145,250	315,000	03/03/2020	01/15/2028
11135F-AN-1	BROADCOM INC COMPANY GUARNT			1	2.C FE	47,008,858	94.2150	43,991,865	46,693,000	46,886,528		(51,933)			3.459	3.332	MS	475,560	1,615,111	08/11/2020	09/15/2026
11135F-AQ-4	BROADCOM INC COMPANY GUARNT			1	2.C FE	16,093,187	89.8360	14,963,924	16,657,000	16,096,111		2,716			4.150	4.636	MN	88,328	587,516	11/02/2022	11/15/2030
11135F-AS-0	BROADCOM INC COMPANY GUARNT			1	2.C FE	34,069,660	88.5550	29,417,864	33,220,000	33,930,790		(64,043)			4.300	4.017	MN	182,525	1,428,460	03/25/2021	11/15/2032
11135F-BB-6	BROADCOM INC COMPANY GUARNT			1	2.C FE	5,111,340	94.8770	4,855,818	5,118,000	5,114,335		1,201			3.150	3.176	MN	20,600	161,217	08/11/2020	11/15/2025
11135F-BF-7	BROADCOM INC COMPANY GUARNT			1	2.C FE	13,574,160	75.2370	12,790,245	17,000,000	13,657,762		75,666			2.600	5.043	FA	166,978	182,000	11/02/2022	02/15/2033
11135F-BG-5	BROADCOM INC SR UNSECURED			1	2.C FE	25,822,324	70.0890	21,510,367	30,690,000	25,855,491		29,571			3.750	4.729	FA	434,775	600,563	11/17/2022	02/15/2051
11135F-BH-3	BROADCOM INC COMPANY GUARNT			1	2.C FE	29,921,650	78.9460	27,631,118	35,000,000	30,120,599		165,246			2.450	4.450	FA	323,944	367,500	11/04/2022	02/15/2031
11135F-BJ-9	BROADCOM INC SR UNSECURED			1	2.C FE	52,654,954	71.9060	46,283,909	64,367,000	52,797,397		136,258			3.500	4.951	FA	851,075	952,928	11/03/2022	02/15/2041
11135F-BK-6	BROADCOM INC SR UNSECURED			1	2.C FE	51,366,106	80.7300	41,674,365	51,622,000	51,368,351		2,244			3.419	3.471	AO	372,602	1,721,364	11/15/2022	04/15/2033
11135F-BL-4	BROADCOM INC SR UNSECURED			1	2.C FE	51,663,260	79.6360	41,974,328	52,708,000	51,714,114		50,854			3.469	3.669	AO	386,004	1,828,441	03/22/2022	04/15/2034
11135F-BP-5	BROADCOM INC SR UNSECURED			1	2.C FE	2,977,070	73.8830	2,216,476	3,000,000	2,978,641		1,321			3.137	3.205	MN	12,025	94,110	10/05/2021	11/15/2035
11135F-BQ-3	BROADCOM INC SR UNSECURED			1	2.C FE	8,777,458	72.5090	7,550,372	10,413,000	8,821,002		43,544			3.187	4.676	MN	42,405	264,139	11/15/2022	11/15/2036
11135F-BR-1	BROADCOM INC SR UNSECURED			1	2.C FE	14,992,650	91.1960	13,679,422	15,000,000	14,993,328		678			4.000	4.008	AO	126,667	301,667	03/31/2022	04/15/2029
11135F-BT-7	BROADCOM INC SR UNSECURED			1	2.C FE	37,941,730	88.1270	37,894,453	43,000,000	38,012,835		71,105			4.150	5.744	AO	376,728	271,249	11/03/2022	04/15/2032
11135F-BV-2	BROADCOM INC SR UNSECURED			1	2.C FE	58,084,618	87.7990	51,318,469	58,450,000	58,086,519		1,901			4.926	4.984	MN	367,904	1,579,799	11/17/2022	05/15/2037
11215#-AA-2	BROKEN BOW WIND II SENIOR NOTE			1	2.C PL	20,763,737	87.2400	18,114,192	20,763,737	20,763,737					4.820	4.819	JD	2,780	1,000,812	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	97.0270	43,662,079	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	88.9090	19,344,750	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	63.7080	2,136,773	3,354,000	2,951,198		7,480			3.450	4.183	AO	24,428	115,713	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	89.3280	30,639,403	34,300,000	34,300,000					4.290	4.290	JD	61,311	1,471,470	12/19/2017	12/16/2030

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
	BROOKFIELD WHITE PINE HYDRO LL SENIOR SECURED																				
11283*-AA-3	NOTES			1	2.B PL	26,703,000	88.0760	23,518,960	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	92.1480	7,312,899	7,936,000	6,739,209		274,721			5.750	11.214	MN	58,308	456,320	03/25/2020	05/15/2026
115236-AE-1	BROWN & BROWN INC SR UNSECURED			1	2.C FE	47,936,920	86.8960	41,710,143	48,000,000	47,940,979		4,059			4.200	4.216	MS	582,400	1,008,000	03/15/2022	03/17/2032
115236-AF-8	BROWN & BROWN INC SR UNSECURED			1	2.C FE	32,632,810	81.6770	26,953,532	33,000,000	32,637,104		4,294			4.950	5.022	MS	471,900	816,750	03/15/2022	03/17/2052
11575T-AC-2	BROWN UNIVERSITY UNSECURED			1	1.B FE	1,857,289	70.9340	1,871,234	2,638,000	1,859,897		2,608			2.924	4.877	MS	25,712		11/21/2022	09/01/2050
116794-B*-8	BRUKER CORPORATION SERIES 2012A SR NOTE TRANCHE D			1	2.C	32,993,480	98.9710	32,660,429	33,000,000	32,999,141		785			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	86.5150	31,811,975	36,770,660	36,770,660				(542,776)	1.010	1.010	JD	20,632	357,407	12/11/2019	12/11/2029
118230-AM-3	BUCKEYE PARTNERS LP SR UNSECURED			1	3.B FE	3,943,250	74.5760	3,393,202	4,550,000	3,971,135		11,773			5.850	7.015	MN	34,011	266,175	11/19/2020	11/15/2043
118230-AP-6	BUCKEYE PARTNERS LP SR UNSECURED			1	3.B FE	4,264,250	72.6120	3,630,580	5,000,000	4,297,092		13,466			5.600	6.846	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	89.3980	2,704,282	3,025,000	2,540,962		98,376			3.950	8.847	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	95.6680	12,500,029	13,066,000	12,364,106		275,350			4.125	6.766	MS	179,658	538,973	03/24/2020	03/01/2025
118230-AU-5	BUCKEYE PARTNERS LP SR UNSECURED			1	3.B FE	12,158,036	87.8630	11,940,545	13,590,000	12,559,672		154,238			4.500	6.174	MS	203,850	611,550	03/27/2020	03/01/2028
12008R-AN-7	BUILDERS FIRSTSOURCE INC SR UNSECURED			1	3.C FE	4,805,000	89.2010	4,370,838	4,900,000	4,825,945		7,964			5.000	5.250	MS	81,667	245,000	03/26/2020	03/01/2030
12008R-AP-2	BUILDERS FIRSTSOURCE INC COMPANY GUARNT			1	3.C FE	8,434,602	81.4130	7,266,076	8,925,000	8,456,961		22,360			4.250	4.939	FA	158,047	189,656	05/17/2022	02/01/2032
12008R-AR-8	BUILDERS FIRSTSOURCE INC SR UNSECURED			1	3.C FE	9,850,000	94.1440	9,273,167	9,850,000	9,850,000					6.375	6.375	JD	27,908	313,969	06/01/2022	06/15/2032
	BULLDOG INFRASTRUCTURE GROUP L SENIOR SECURED NOTE																				
12021#-AA-4				1	1.F PL	62,823,807	77.7500	48,845,510	62,823,807	62,823,807					3.880	3.697	MJSD	6,771	1,379,833	11/30/2022	11/26/2053
120568-BB-5	BUNGE LIMITED FINANCE CORP COMPANY GUARNT			1	2.B FE	8,870,120	91.2090	8,208,801	9,000,000	8,884,243		15,465			1.630	2.119	FA	54,605	130,400	07/06/2022	08/17/2025
12189L-AA-9	BURLINGTN NORTH SANTA FE DEBENTURES			1	1.D FE	1,660,862	105.1990	1,472,787	1,400,000	1,604,545		(7,984)			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	1,992,129	90.6230	1,812,465	2,000,000	1,993,676		206			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	89.1940	2,319,040	2,600,000	2,568,832		971			4.375	4.467	MS	37,917	113,750	06/11/2013	09/01/2042
12189L-AN-1	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.G FE	1,000,904	89.8590	700,900	780,000	982,153		(7,651)			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	98.7190	9,871,888	10,000,000	10,483,349		(14,019)			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	99.3390	9,933,917	10,000,000	10,008,308		(18,625)			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	95.1670	2,512,416	2,640,000	3,196,168		(19,477)			4.900	3.425	AO	32,340	129,360	11/12/2021	04/01/2044
12189L-AW-1	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.G FE	4,557,192	86.0970	3,610,050	4,193,000	4,507,525		(9,513)			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	92.5480	41,230,283	44,550,000	45,777,822		(33,248)			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	97.2500	2,431,239	2,500,000	2,580,962		(32,268)			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.D FE	23,126,491	81.7990	18,580,720	22,715,000	23,086,923		(10,932)			3.900	3.789	FA	369,119	885,885	03/25/2021	08/01/2046
12189L-BB-6	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.D FE	18,277,490	85.4440	15,901,087	18,610,000	18,318,567		6,310			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.D FE	13,496,001	84.1730	10,409,699	12,367,000	13,430,141		(27,904)			4.050	3.517	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	85.6410	6,091,644	7,113,000	8,059,760		(24,281)			4.150	3.354	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	77.4700	5,890,031	7,603,000	8,451,664		(20,864)			3.550	2.941	FA	101,965	269,907	09/08/2021	02/15/2050
12189L-BF-7	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.G FE	22,970,142	69.6820	15,957,203	22,900,000	22,945,333		(19,015)			3.050	3.006	FA	263,859	616,100	10/12/2022	02/15/2051
12189L-BG-5	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.D FE	41,723,238	73.5760	30,438,290	41,370,000	41,703,632		(15,719)			3.300	3.247	MS	401,979	1,319,010	10/12/2022	09/15/2051
12189L-BH-3	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.G FE	994,350	67.3410	673,407	1,000,000	994,479		123			2.875	2.903	JD	1,278	29,309	11/29/2021	06/15/2052
12189L-BJ-9	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.G FE	4,214,530	89.7560	4,420,506	4,925,000	4,216,722		2,192			4.450	5.421	JJ	124,192		11/07/2022	01/15/2053
12189T-AA-2	BURLINGTON NORTHERN SANTA FE L DEBENTURES			1	1.D FE	6,649,817	106.7890	6,284,547	5,885,000	6,074,047		(57,831)			7.000	5.793	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	115.5090	10,816,253	9,364,000	11,404,719		(104,434)			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	107.4350	18,940,774	17,630,000	18,048,000		(54,212)			7.082	6.606	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	116.2290	1,162,293	1,000,000	1,046,742		(4,480)			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	108.9740	7,857,021	7,210,000	6,137,705		42,274			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	109.4990	17,793,563	16,250,000	15,924,315		13,597			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		0.0000								7.200	0.000	FA		52,000	02/05/2002	08/15/2031

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
12429T-AD-6	MAUSER PACKAGING SOLUTIONS HOL SR SECURED 144A			1	4.C FE	12,370,000	97.3000	12,065,235	12,400,000	12,391,548		6,175			5.500	5.556	AO	143,978	682,000	04/02/2019	04/15/2024
124857-AJ-2	PARAMOUNT GLOBAL SR UNSECURED			1	2.B FE	16,301,502	74.5330	12,466,379	16,726,000	16,347,688		11,194			4.850	5.033	JJ	405,606	811,211	04/03/2019	07/01/2042
124857-AK-9	PARAMOUNT GLOBAL SR UNSECURED			1	2.B FE	2,012,063	73.3870	1,504,426	2,050,000	2,016,456		842			4.900	5.025	FA	37,948	100,450	05/17/2018	08/15/2044
124857-AN-3	PARAMOUNT GLOBAL SENIOR UNSECURED			1	2.B FE	23,592,406	70.5940	16,365,098	23,182,000	23,603,249		(15,883)			4.600	4.449	JJ	491,716	1,066,372	07/12/2021	01/15/2045
124857-AQ-6	PARAMOUNT GLOBAL SR UNSECURED			1	2.B FE	23,766,948	96.0780	21,941,246	22,837,000	23,344,869		(227,865)			4.000	3.098	JJ	421,216	704,800	06/28/2022	01/15/2026
124857-AR-4	PARAMOUNT GLOBAL SR UNSECURED			1	2.B FE	34,456,307	89.8460	32,663,539	36,355,000	35,539,236		180,309			2.900	3.489	JJ	486,147	1,054,295	03/01/2021	01/15/2027
124857-AT-0	PARAMOUNT GLOBAL SR UNSECURED			1	2.B FE	9,437,742	88.8020	8,838,489	9,953,000	9,621,708		33,694			3.375	4.065	FA	126,901	266,625	09/20/2022	02/15/2028
124857-AX-1	PARAMOUNT GLOBAL COMPANY GUARNT			1	2.B FE	31,980,184	89.3460	29,044,493	32,508,000	32,033,715		(21,651)			3.700	3.952	JD	100,233	1,017,796	09/20/2022	06/01/2028
124857-AZ-6	PARAMOUNT GLOBAL COMPANY GUARNT			1	2.B FE	21,377,243	89.1180	17,422,553	19,550,000	20,888,004		(196,810)			4.200	2.970	JD	68,425	821,100	03/25/2021	06/01/2029
1248EP-BT-9	CCO HLDGS LLC-CAP CORP SR UNSECURED 144A			1	3.C FE	16,000,311	92.9120	14,865,992	16,000,000	16,000,135		(53)			5.125	5.125	MN	136,667	820,000	05/30/2019	05/01/2027
1248EP-BX-0	CCO HLDGS LLC-CAP CORP SR UNSECURED 144A			1	3.C FE	15,887,500	90.2830	14,580,770	16,150,000	15,908,163		20,663			5.000	5.331	FA	336,458	732,500	06/21/2022	02/01/2028
1248EP-CB-7	CCO HLDGS LLC-CAP CORP SR UNSECURED			2	3.C FE	9,820,500	89.9060	8,743,351	9,725,000	9,783,240		(11,502)			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.C FE	16,228,125	85.4140	13,794,330	16,150,000	16,199,641		(9,356)			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.C FE	22,750,000	82.8020	18,961,654	22,900,000	22,693,239		(7,833)			4.500	4.579	FA	389,300	963,000	06/07/2022	08/15/2030
1248EP-CK-7	CCO HLDGS LLC-CAP CORP SR UNSECURED			1	3.C FE	15,802,750	80.3280	13,173,728	16,400,000	15,789,154		19,294			4.250	4.719	FA	290,417	571,625	06/21/2022	02/01/2031
1248EP-CQ-4	CCO HLDGS LLC-CAP CORP SR UNSECURED			1	3.C FE	2,450,500	81.0370	2,350,066	2,900,000	2,467,831		17,331			4.750	6.994	FA	57,396	73,467	06/24/2022	02/01/2032
1248EP-CS-0	CCO HLDGS LLC-CAP CORP SR UNSECURED			1	3.C FE	9,900,000	93.9260	9,298,692	9,900,000	9,900,000					6.375	6.375	MS	248,944		08/04/2022	09/01/2029
12514@-AA-0	CED CALIFORNIA HOLDINGS LLC SENIOR SECURED NOTE			1	3.B PL	22,912,259	85.3920	19,576,822	22,925,806	22,916,328		537			4.780	4.786	JD	3,044	1,095,854	10/01/2014	06/30/2037
12527G-AD-5	CF INDUSTRIES INC SR UNSECURED			1	2.B FE	8,647,721	86.1350	8,806,393	10,224,000	8,649,072		3,165			4.950	6.265	JD	42,174	273,107	10/18/2022	06/01/2043
12527G-AE-3	CF INDUSTRIES INC SR UNSECURED				2.B FE	14,459,456	90.6320	15,338,593	16,924,000	14,513,260		21,459			5.375	6.635	MS	267,846	274,513	10/14/2022	03/15/2044
12527G-AF-0	CF INDUSTRIES INC SR UNSECURED			1	2.B FE	13,884,058	94.7940	11,925,117	12,580,000	13,831,043		(96,140)			5.150	3.976	MS	190,762	673,030	09/23/2021	03/15/2034
12542R-G*-5	CHS INC SERIES N SENIOR NOTE			1	2.C	21,000,000	99.6330	20,922,903	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	96.8380	16,462,413	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	98.0950	15,695,238	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	94.1820	22,132,845	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	96.1770	16,350,152	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	31,586,631	91.1330	29,846,200	32,750,000	32,070,358		173,762			8.000	8.751	MS	771,444	2,620,000	04/08/2020	03/15/2026
12543D-BD-1	CHS - COMMUNITY HEALTH SYS IN SR SECURED			1	4.B FE	6,113,875	90.2570	5,325,153	5,900,000	6,010,076		(50,930)			8.000	6.962	JD	20,978	472,000	11/12/2020	12/15/2027
12543D-BG-4	CHS - COMMUNITY HEALTH SYS IN SR SECURED			1	4.B FE	7,750,000	85.8020	6,649,666	7,750,000	7,750,000					5.625	5.621	MS	128,359	435,938	12/11/2020	03/15/2027
12543D-BH-2	CHS - COMMUNITY HEALTH SYS IN SR SECURED			1	4.B FE	2,850,000	83.7090	2,385,710	2,850,000	2,850,000					6.000	6.000	JJ	78,850	171,000	12/11/2020	01/15/2029
12543D-BK-5	CHS - COMMUNITY HEALTH SYS IN SR SECURED			1	4.B FE	6,650,000	72.7690	4,839,119	6,650,000	6,650,000					4.750	4.750	FA	119,331	315,875	01/26/2021	02/15/2031
12543D-BM-1	CHS - COMMUNITY HEALTH SYS IN SR SECURED			1	4.B FE	9,850,000	75.4730	7,434,129	9,850,000	9,850,000					5.250	5.250	MN	66,077	403,645	01/20/2022	05/15/2030
125523-AF-7	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	358,833	99.2630	356,354	359,000	358,977		41			3.750	3.762	JJ	6,208	13,463	08/27/2019	07/15/2023
125523-AG-5	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	29,462,479	97.7880	28,603,087	29,250,000	29,387,378		(39,209)			4.125	3.939	MN	154,172	1,206,563	04/08/2022	11/15/2025
125523-AH-3	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	16,894,019	96.6650	15,273,048	15,800,000	16,754,950		(146,530)			4.375	3.159	AO	145,931	691,250	01/31/2022	10/15/2028
125523-AJ-9	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	61,467,668	93.5310	56,366,382	60,265,000	61,446,747		(55,961)			4.800	4.603	FA	1,092,805	2,892,720	02/02/2022	08/15/2038
125523-AK-6	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	58,454,905	91.1470	52,619,077	57,730,000	58,433,257		(19,438)			4.900	4.807	JD	125,723	2,801,820	09/26/2022	12/15/2048
125523-AV-2	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	35,623,243	96.4210	33,476,377	34,719,000	35,141,538		(199,110)			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	77.4330	11,158,163	14,410,000	15,611,082		(33,560)			3.875	3.357	AO	117,882	558,388	02/11/2021	10/15/2047
125523-BV-1	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	10,009,600	98.8760	9,887,580	10,000,000	10,003,753		(5,847)			3.000	2.905	JJ	138,333	150,000	05/02/2022	07/15/2023
125523-BX-7	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	4,165,506	97.6850	3,941,595	4,035,000	4,079,342		(35,577)			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	98.6590	23,737,330	24,060,000	25,102,377		(338,665)			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	24,425,401	93.9600	21,965,872	23,378,000	24,224,088		(188,792)			3.400	2.424	MS	264,951	794,852	01/31/2022	03/01/2027
125523-CD-0	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	374,065	104.4050	316,346	303,000	368,833		(2,198)			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	90.0190	6,265,326	6,960,000	7,588,528		(15,969)			4.800	4.185	JJ	154,048	334,080	07/14/2020	07/15/2046

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
125523-CJ-7	CIGNA HOLDING CO SR UNSECURED			1	2.A FE	11,218,966	75.9860	8,662,358	11,400,000	11,223,721		6,978			3.200	3.317	MS	107,413	364,800	01/26/2022	03/15/2040
125523-CK-4	CIGNA HOLDING CO SR UNSECURED			1	2.A FE	42,515,251	71.4220	30,139,989	42,200,000	42,470,058		(24,937)			3.400	3.344	MS	422,469	1,343,000	11/15/2022	03/15/2050
125523-CL-2	CIGNA HOLDING CO SR UNSECURED			1	2.A FE	2,953,704	83.9870	2,424,698	2,887,000	2,937,121		(6,861)			2.400	2.125	MS	20,401	69,288	01/18/2022	03/15/2030
125523-CM-0	CIGNA HOLDING CO SR UNSECURED			1	2.A FE	41,553,706	82.0080	35,591,439	43,400,000	41,717,522		163,773			2.375	2.909	MS	303,499	1,030,750	02/04/2022	03/15/2031
125523-CP-3	CIGNA HOLDING CO SR UNSECURED			1	2.A FE	30,757,880	89.2200	27,658,181	31,000,000	30,842,417		47,729			1.250	1.413	MS	114,097	387,500	03/30/2021	03/15/2026
125523-CQ-1	CIGNA HOLDING CO SR UNSECURED			1	2.A FE	15,714,176	71.8360	13,224,993	18,410,000	15,732,267		13,598			3.400	4.245	MS	184,305	360,740	11/15/2022	03/15/2051
12572Q-AF-2	CME GROUP INC SR UNSECURED			1	1.D FE	4,017,185	103.6120	4,134,101	3,990,000	4,000,760		(3,688)			5.300	5.254	MS	62,266	40,810	10/13/2022	09/15/2043
12572Q-AH-8	CME GROUP INC SR UNSECURED			1	1.D FE	19,256,125	89.7020	16,733,891	18,655,000	19,228,751		(18,310)			4.150	3.936	JD	34,408	757,583	10/05/2022	06/15/2048
12572Q-AJ-4	CME GROUP INC SR UNSECURED			1	1.D FE	13,320,201	96.5970	13,254,139	13,721,000	13,333,743		13,182			3.750	4.327	JD	22,868	403,913	10/13/2022	06/15/2028
12572Q-AK-1	CME GROUP INC SR UNSECURED			1	1.D FE	3,987,080	84.1950	3,367,813	4,000,000	3,988,024		944			2.650	2.687	MS	31,211	55,061	03/01/2022	03/15/2032
125896-BL-3	CMS ENERGY CORPORATION SR UNSECURED			2	2.B FE	4,445,985	84.4950	3,633,301	4,300,000	4,423,106		(3,816)			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	97.9830	1,551,076	1,583,000	1,589,456		(6,833)			3.875	3.419	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	91.4050	11,257,427	12,316,000	13,133,804		(24,025)			4.875	4.383	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	95.3480	1,921,256	2,015,000	2,032,129		(6,140)			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	93.2730	9,327,346	10,000,000	9,986,027		3,881			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	90.2040	6,314,278	7,000,000	6,989,224		2,422			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	92.8040	32,481,342	35,000,000	34,974,756		4,954			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	77.8240	34,242,597	44,000,000	44,000,000					2.760	2.760	FA	421,667	1,214,400	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	74.6590	2,613,058	3,500,000	3,500,000					2.910	2.909	FA	35,365	101,850	08/26/2021	08/26/2033
12610#-AG-8	CBRE US CORE PARTNERS REIT OPE SENIOR GREEN NOTE SERIES G			1	2.B	14,000,000	76.4150	10,698,138	14,000,000	14,000,000					2.680	2.680	JJ	181,347	188,642	01/06/2022	01/07/2032
12610#-AH-6	CBRE US CORE PARTNERS REIT OPE SENIOR GREEN NOTE SERIES H			1	2.B	5,000,000	73.4310	3,671,556	5,000,000	5,000,000					2.830	2.830	JJ	68,392	71,143	01/06/2022	01/07/2034
12610#-AJ-2	CBRE US CORE PARTNERS REIT OPE SENIOR GREEN NOTE SERIES I			1	2.B	25,000,000	90.0330	22,508,350	25,000,000	25,000,000					3.200	3.200	JD	55,556	400,000	06/06/2022	06/06/2027
12610#-AK-9	CBRE US CORE PARTNERS REIT OPE SENIOR GREEN NOTE SERIES J			1	2.B	25,000,000	86.4070	21,601,757	25,000,000	25,000,000					3.350	3.350	JD	58,160	418,750	06/06/2022	06/06/2029
126108-AA-3	CED CALIFORNIA HOLDINGS 4 LLC SENIOR SECURED NOTE			1	2.C	33,665,414	82.4120	27,744,490	33,665,414	33,665,414					3.820	3.821	JD	3,572	1,286,019	10/17/2019	12/31/2038
126117-AS-9	CNA FINANCIAL CORPORATION SR UNSECURED			1	2.B FE	23,078,650	98.3110	21,930,188	22,307,000	22,541,185		(202,010)			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.B FE	14,935,817	98.8330	14,281,435	14,450,000	14,740,116		(92,753)			4.500	3.747	MS	216,750	384,750	07/08/2022	03/01/2026
126117-AU-4	CNA FINANCIAL CORPORATION SR UNSECURED			1	2.B FE	13,995,097	92.9680	11,727,028	12,614,000	13,593,610		(215,390)			3.450	1.598	FA	164,402	435,183	05/19/2021	08/15/2027
126117-AV-2	CNA FINANCIAL CORPORATION SR UNSECURED			1	2.B FE	22,527,844	91.7360	20,628,579	22,487,000	22,524,603		(7,501)			3.900	3.860	MN	146,166	876,993	05/19/2021	05/01/2029
126117-AW-0	CNA FINANCIAL CORPORATION SR UNSECURED			1	2.B FE	28,987,878	79.0490	23,240,378	29,400,000	29,057,967		40,319			2.050	2.215	FA	227,687	602,700	05/19/2021	08/15/2030
126307-AS-6	CSC HOLDINGS LLC SR UNSECURED 144A			1	4.A FE	9,250,000	80.6080	7,456,280	9,250,000	9,250,000					5.375	5.375	FA	207,161	497,188	01/12/2018	02/01/2028
126307-AY-3	CSC HOLDINGS LLC SR UNSECURED			1	5.A FE	4,279,686	67.7640	2,812,192	4,150,000	4,216,735		(17,709)			7.500	6.939	MS	91,646	311,250	01/18/2019	04/01/2028
126307-AZ-0	CSC HOLDINGS LLC COMPANY GUARNT			1	4.A FE	11,081,000	82.0530	9,092,324	11,081,000	11,081,000					6.500	6.500	FA	300,110	720,265	01/24/2019	02/01/2029
126307-BA-4	CSC HOLDINGS LLC SR UNSECURED			1	5.A FE	18,979,781	56.5360	10,869,003	19,225,000	19,004,449		13,379			5.750	5.894	JJ	509,730	1,105,438	03/23/2020	01/15/2030
126307-BB-2	CSC HOLDINGS LLC COMPANY GUARNT			1	4.A FE	6,875,000	70.5870	4,852,827	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	5.A FE	20,076,125	55.0280	10,785,499	19,600,000	19,956,262		(52,128)			4.625	4.273	JD	75,542	906,500	08/03/2020	12/01/2030
126307-BF-3	CSC HOLDINGS LLC SR UNSECURED			1	4.A FE	300,000	65.2510	195,752	300,000	300,000					3.375	3.375	FA	3,825	10,125	08/03/2020	02/15/2031
126307-BH-9	CSC HOLDINGS LLC COMPANY GUARNT			1	4.A FE	14,775,000	69.5000	10,268,625	14,775,000	14,775,000					4.500	4.500	MN	84,956	664,875	04/29/2021	11/15/2031
126408-GK-3	CSX CORP BONDS			1	2.A FE	5,762,896	107.1500	5,089,634	4,750,000	5,463,158		(34,240)			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	101.0840	14,096,176	13,945,000	15,837,458		(69,235)			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	91.9400	2,004,290	2,180,000	2,303,414		(4,370)			4.750	4.300	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	87.0440	31,770,958	36,500,000	36,592,172		(3,819)			4.400	4.378	MS	535,333	1,606,000	07/27/2016	03/01/2043

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
126408-GY-3	CSX CORP SR UNSECURED			2	2.A FE	19,127,780	84.2520	17,276,721	20,506,000	19,322,428		31,582			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	8,083,227	85.2610	6,944,513	8,145,000	8,076,688		(1,695)			4.500	4.541	FA	152,719	276,525	09/21/2022	08/01/2054
126408-HB-2	CSX CORP SR UNSECURED			1	2.A FE	17,680,293	97.7250	17,184,919	17,585,000	17,600,427		(11,456)			3.400	3.331	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	80.5320	1,610,635	2,000,000	2,261,376		(6,060)			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	95.9840	8,408,159	8,760,000	8,819,901		(22,249)			3.350	3.070	MN	48,910	293,460	08/24/2016	11/01/2025
126408-HE-6	CSX CORP SR UNSECURED			1	2.A FE	12,890,612	92.4030	12,197,243	13,200,000	12,971,986		39,203			2.600	3.079	MN	57,200	288,600	05/24/2022	11/01/2026
126408-HF-3	CSX CORP SR UNSECURED			1	2.A FE	14,008,662	79.0640	11,850,969	14,989,000	14,007,770		1,113			3.800	4.202	MN	94,930	470,326	10/04/2022	11/01/2046
126408-HG-1	CSX CORP SR UNSECURED			1	2.A FE	4,838,208	79.2550	3,162,268	3,990,000	4,827,398		(8,694)			4.250	3.327	MN	28,263	169,575	12/02/2021	11/01/2066
126408-HJ-5	CSX CORP SR UNSECURED			1	2.A FE	1,998,660	95.5050	1,910,105	2,000,000	1,999,260		127			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	37,992,961	85.6640	35,501,046	41,442,000	37,997,778		12,049			4.300	4.856	MS	594,002	865,848	10/19/2022	03/01/2048
126408-HL-0	CSX CORP SR UNSECURED			1	2.A FE	10,997,663	85.2400	10,011,484	11,745,000	10,999,825		1,659			4.650	5.001	MS	182,048	268,305	11/22/2022	03/01/2068
126408-HM-8	CSX CORP SR UNSECURED			1	2.A FE	19,763,636	96.1970	19,730,981	20,511,000	19,782,311		22,157			4.250	4.917	MS	256,672	233,750	10/07/2022	03/15/2029
126408-HN-6	CSX CORP SR UNSECURED			1	2.A FE	16,151,730	91.1280	14,527,611	15,942,000	16,138,053		(5,244)			4.750	4.659	MN	96,759	757,245	06/29/2020	11/15/2048
126408-HP-1	CSX CORP SR UNSECURED			1	2.A FE	13,907,817	87.9150	11,741,106	13,355,000	13,871,409		(12,044)			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	84.7660	703,556	830,000	827,897		267			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	5,461,939	72.4130	4,764,760	6,580,000	5,464,751		2,789			3.350	4.364	MS	64,904	104,855	11/07/2022	09/15/2049
126408-HS-5	CSX CORP SR UNSECURED			1	2.A FE	18,695,736	77.9510	12,742,662	16,347,000	18,627,116		(54,578)			3.800	3.035	AO	131,139	621,186	11/17/2021	04/15/2050
126408-HT-3	CSX CORP SR UNSECURED			1	2.A FE	19,798,695	61.0060	12,506,153	20,500,000	19,820,114		15,588			2.500	2.666	MN	65,486	512,500	09/17/2021	05/15/2051
126408-HU-0	CSX CORP SR UNSECURED			1	2.A FE	49,749,926	94.0520	49,054,542	52,157,000	49,794,001		44,074			4.100	4.669	MN	273,245	635,591	10/07/2022	11/15/2032
126408-HV-8	CSX CORP SR UNSECURED			1	2.A FE	44,241,274	87.7640	42,477,720	48,400,000	44,253,925		12,651			4.500	5.048	MN	278,300	647,350	10/25/2022	11/15/2052
12657N-AA-8	BLACKSTONE CQP HOLDCO LP SR SECURED			1	4.A FE	30,350,000	87.6020	27,025,110	30,850,000	30,375,561		25,561			5.500	5.726	JD	75,411	1,696,750	05/19/2022	06/15/2031
126650-BJ-8	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	37,131,360	105.1080	38,684,907	36,805,000	36,926,860		(24,005)			6.250	6.162	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	94.2260	1,771,446	1,880,000	1,930,740		(1,491)			5.300	5.081	JD	7,196	99,640	10/01/2014	12/05/2043
126650-CL-2	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	12,515,797	97.7020	12,100,444	12,385,000	12,461,383		(27,015)			3.875	3.592	JJ	214,630	305,544	05/02/2022	07/20/2025
126650-CN-8	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	49,642,496	91.3690	42,568,707	46,590,000	49,269,345		(69,603)			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	93.3900	14,942,353	16,000,000	15,948,422		14,148			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	98.6950	474,723	481,000	507,123		(12,392)			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	11,860,356	96.8920	10,401,332	10,735,000	11,688,868		(175,311)			4.300	2.390	MS	123,095	461,605	01/06/2022	03/25/2028
126650-CY-4	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	31,284,776	92.0790	26,794,979	29,100,000	31,113,550		(106,501)			4.780	4.120	MS	370,928	1,390,980	03/10/2021	03/25/2038
126650-CZ-1	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	60,802,267	90.2210	52,946,049	58,685,000	60,631,629		(69,175)			5.050	4.796	MS	790,291	2,248,260	11/15/2022	03/25/2048
126650-DE-7	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	9,917,800	96.0510	9,124,823	9,500,000	9,698,426		(127,703)			2.625	1.246	FA	94,208	249,375	03/29/2021	08/15/2024
126650-DF-4	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	2,996,610	93.5310	2,805,918	3,000,000	2,998,158		475			3.000	3.018	FA	34,000	90,000	08/08/2019	08/15/2026
126650-DH-0	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	898,398	95.0540	855,486	900,000	898,981		218			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	90.9150	6,384,986	7,023,000	7,619,025		(78,100)			3.750	2.415	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	83.6910	2,937,559	3,510,000	3,503,053		41			4.125	4.135	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	80.4970	13,821,354	17,170,000	18,247,786		(24,626)			4.250	3.861	AO	182,431	729,725	03/19/2021	04/01/2050
126650-DM-9	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	48,857,358	84.8830	42,388,725	49,938,000	49,142,855		162,728			1.300	1.657	FA	234,431	649,194	03/31/2021	08/21/2027
126650-DN-7	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	12,069,330	78.8520	10,250,731	13,000,000	12,227,837		90,227			1.750	2.613	FA	82,153	227,500	03/19/2021	08/21/2030
126650-DP-2	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	6,099,259	69.0190	4,631,157	6,710,000	6,140,238		23,387			2.700	3.341	FA	65,423	181,170	03/25/2021	08/21/2040
126650-DQ-0	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	7,434,108	78.5660	5,841,369	7,435,000	7,435,043		(5)			1.875	1.875	FA	47,630	139,406	12/07/2020	02/28/2031
127097-AG-8	COTERRA ENERGY INC SR UNSECURED			1	2.B FE	10,546,303	93.5980	10,059,025	10,747,000	10,547,584		1,281			3.900	4.367	MN	53,556		12/21/2022	05/15/2027
127097-AK-9	COTERRA ENERGY INC SR UNSECURED			1	2.B FE	2,246,263	94.2120	1,911,555	2,029,000	2,245,238		(1,025)			4.375	2.441	MS	26,137		12/21/2022	03/15/2029
127097-E#-6	COTERRA ENERGY INC SERIES M SENIOR NOTE			1	2.B	10,000,000	94.2440	9,424,416	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	97.0270	58,216,337	60,000,000	60,000,000					3.670	3.670	MS	630,017	2,202,000	09/18/2014	09/18/2024

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
12770R-AA-1	CAESARS RESORT COLLECTION LLC SR SECURED			1	4.A FE	15,316,250	98.0000	14,945,042	15,250,000	15,276,567		(16,573)			5.750	5.627	JJ	438,438	876,875	06/19/2020	07/01/2025
12806*-AH-4	CAITHNESS LONG ISLAND LLC SERIES H SENIOR SECURED NOTE				2.B PL	23,314,344	99.4920	23,196,016	23,314,344	23,314,344					5.710	5.710	JJ	613,854	1,331,249	01/15/2009	01/15/2032
13034V-AA-2	CALIFORNIA INSTITUTE OF TECHNO SR UNSECURED			1	1.D FE	2,467,598	83.5630	2,128,350	2,547,000	2,467,609		11			4.700	4.850	MN	19,952	93,930	11/04/2022	11/01/2111
13034V-AD-6	CALIFORNIA INSTITUTE OF TECHNO SR UNSECURED			1	1.D FE	7,761,258	64.1820	5,163,472	8,045,000	7,762,332		111			3.650	3.785	MS	97,881	271,013	12/19/2022	09/01/2119
13057Q-AH-0	CALIFORNIA RESOURCES CORPORATI COMPANY GUARNT			1	4.B FE	7,676,875	95.3930	7,321,387	7,675,000	7,676,041		(453)			7.125	7.118	FA	227,852	546,844	02/03/2021	02/01/2026
130789-#A-8	CALIFORNIA WATER SERVICE CO FIRST MORTGAGE BDS SERIES ZZZ			1	1.D	19,800,000	63.4430	12,561,663	19,800,000	19,800,000					2.870	2.870	MN	78,925	568,260	05/11/2021	05/11/2051
130789-W@-5	CALIFORNIA WATER SERVICE CO FIRST MORTGAGE BDS SERIES QQQ			1	1.D	23,520,000	95.5340	22,469,526	23,520,000	23,520,000					3.330	3.330	AO	165,346	783,216	10/13/2015	10/15/2025
130789-V*-5	CALIFORNIA WATER SERVICE CO FIRST MORTGAGE BDS SERIES VVV			1	1.D	35,000,000	89.2500	31,237,604	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	81.3570	11,796,722	14,500,000	14,500,000					4.070	4.070	JD	32,786	590,150	06/11/2019	06/11/2049
13123X-BF-8	CALLON PETROLEUM COMPANY SR UNSECURED			1	4.A FE	9,883,750	91.7980	9,088,045	9,900,000	9,884,295		545			7.500	7.526	JD	33,000	352,688	06/10/2022	06/15/2030
131347-CK-0	CALPINE CORP SR SECURED 144A			1	3.A FE	3,456,765	95.3730	3,855,914	4,043,000	3,683,907		87,679			5.250	8.291	JD	17,688	212,258	03/20/2020	06/01/2026
131347-CM-6	CALPINE CORP SR SECURED			1	3.A FE	20,284,500	89.5680	18,873,721	21,072,000	20,514,486		87,392			4.500	5.071	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	89.5130	8,279,960	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	86.1800	5,041,503	5,850,000	5,850,000					4.625	4.625	FA	112,734	270,563	07/27/2020	02/01/2029
131347-CQ-7	CALPINE CORP SR UNSECURED			1	4.A FE	3,950,000	84.2400	3,327,498	3,950,000	3,950,000					5.000	5.000	FA	82,292	197,500	07/27/2020	02/01/2031
131347-CR-5	CALPINE CORP SR SECURED			1	3.A FE	12,865,000	80.8290	10,398,669	12,865,000	12,865,000					3.750	3.750	MS	160,813	482,438	12/02/2020	03/01/2031
133131-AX-0	CAMDEN PROPERTY TRUST SR UNSECURED			1	1.G FE	13,690,825	89.4840	12,281,732	13,725,000	13,701,755		3,172			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	2,520,854	69.8530	1,853,193	2,653,000	2,521,385		429			3.350	3.612	MN	14,813	79,496	11/22/2022	11/01/2049
13323N-AA-0	CAMELOT RETURN MERGER SUBORDIN SR SECURED			2	4.B FE	7,222,254	91.7290	7,338,297	8,000,000	7,250,656		28,402			8.750	11.043	JJ	303,333		11/30/2022	08/01/2028
133434-AC-4	CAMERON LNG LLC SR SECURED			1	1.G FE	24,750,000	81.9210	20,275,329	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.B FE	1,445,692	96.3090	1,430,192	1,485,000	1,469,330		6,668			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.B FE	26,720,215	97.7430	24,172,770	24,731,000	25,821,557		(529,381)			3.950	1.719	MS	287,635	976,875	08/06/2021	03/15/2025
134429-BG-3	CAMPBELL SOUP COMPANY SR UNSECURED			1	2.B FE	28,933,807	95.9180	25,675,241	26,768,000	28,382,886		(313,070)			4.150	2.797	MS	327,090	1,110,872	06/30/2021	03/15/2028
134429-BH-1	CAMPBELL SOUP COMPANY SR UNSECURED			1	2.B FE	44,100,850	89.1370	34,278,406	38,456,000	43,825,605		(151,445)			4.800	3.859	MS	543,511	1,845,888	08/17/2021	03/15/2048
134429-BJ-7	CAMPBELL SOUP COMPANY SR UNSECURED			1	2.B FE	30,490,637	83.2360	26,019,635	31,260,000	30,472,546		(4,298)			2.375	2.711	AO	138,174	683,050	10/12/2022	04/24/2030
134429-BK-4	CAMPBELL SOUP COMPANY SR UNSECURED			1	2.B FE	38,296,154	67.9530	29,702,235	43,710,000	38,310,353		15,213			3.125	3.780	AO	254,216	1,131,563	10/18/2022	04/24/2050
14040H-BD-6	CAPITAL ONE FINANCIAL CORP SR UNSECURED				2.A FE	6,090,660	99.3220	5,959,312	6,000,000	6,010,363		(22,370)			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	98.1130	10,204,752	10,401,000	10,442,259		(32,228)			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	96.3600	15,382,909	15,964,000	16,514,352		(267,027)			3.200	1.455	FA	207,177	510,848	12/16/2021	02/05/2025
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP SUBORDINATED			2	2.B FE	10,151,525	96.7770	9,685,412	10,008,000	10,073,167		(22,006)			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	94.4940	6,216,769	6,579,000	6,488,998		22,901			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	95.1170	11,427,380	12,014,000	11,915,570		21,220			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	96.5720	11,786,627	12,205,000	12,162,168		22,332			3.300	3.500	AO	68,246	402,765	03/29/2019	10/30/2024
14040H-BW-4	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	15,233,450	93.8490	14,077,313	15,000,000	15,246,018		(47,556)			3.800	3.421	JJ	239,083	570,000	12/20/2021	01/31/2028
14040H-CA-1	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	36,992,854	98.7690	36,307,399	36,760,000	36,811,462		(50,955)			3.900	3.753	JJ	605,315	1,433,640	03/27/2019	01/29/2024
14040H-CE-3	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	19,856,573	94.2920	18,751,905	19,887,000	19,867,156		4,126			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	72.0150	5,185,101	7,200,000	7,200,000					2.359	2.280	JJ	71,714	169,848	07/27/2021	07/29/2032
14040H-CH-6	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	33,420,033	87.5920	29,281,137	33,429,000	33,438,431		18,398			1.878	1.577	MN	102,889	627,797	12/16/2021	11/02/2027
14040H-CJ-2	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	47,182,337	77.0020	36,352,701	47,210,000	47,204,687		23,664			2.618	2.522	MN	202,560	1,235,958	11/30/2021	11/02/2032
14040H-CK-9	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	24,373,500	95.7840	23,946,002	25,000,000	24,812,044		438,544			1.343	2.176	JD	23,316	335,750	03/17/2022	12/06/2024
14040H-CM-5	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	4,500,000	93.8070	4,221,335	4,500,000	4,500,000					2.636	2.329	MS	38,881	59,310	03/01/2022	03/03/2026

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
14040H-CN-3	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	69,544,119	86.0370	60,226,131	70,000,000	69,650,042		105,923			3.273	3.210	MS	763,700	1,132,822	03/09/2022	03/01/2030
14040H-CQ-6	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	10,000,000	97.7040	9,770,371	10,000,000	10,000,000					4.166	3.530	MN	60,176	208,300	05/05/2022	05/09/2025
14040H-CS-2	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	10,000,000	96.8900	9,688,950	10,000,000	10,000,000					4.927	4.621	MN	69,799	247,719	05/05/2022	05/10/2028
14040H-CT-0	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	13,000,000	93.1630	12,111,164	13,000,000	13,000,000					5.268	5.122	MN	97,019	344,322	05/05/2022	05/10/2033
14042T-CT-2	CAPITAL ONE BANK USA NATIONAL SR UNSECURED			2	1.G FE	25,000,000	93.5440	23,386,123	25,000,000	25,000,000					2.280	2.280	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	97.9450	1,087,188	1,110,000	1,109,796		360			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	82.4290	1,318,859	1,600,000	1,598,606		175			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.B FE	7,900,000	90.6890	7,164,438	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	99.5430	7,963,476	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	96.0470	16,328,051	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	93.9920	10,583,467	11,260,000	11,260,000					4.270	4.270	AO	85,476	480,802	06/22/2016	04/27/2028
143658-BJ-0	CARNIVAL CORP SECURED			1	4.A FE	16,275,000	94.7610	15,398,730	16,250,000	16,262,752		(5,286)			9.875	9.832	FA	668,620	1,604,688	08/14/2020	08/01/2027
143658-BL-5	CARNIVAL CORP SR UNSECURED			1	4.C FE	19,204,675	79.8340	14,857,182	18,610,000	18,939,612		(139,338)			7.625	6.725	MS	473,004	1,419,013	01/15/2021	03/01/2026
143658-BN-1	CARNIVAL CORP SR UNSECURED			1	4.C FE	23,718,686	71.3680	16,789,360	23,525,000	23,663,963		(31,023)			5.750	5.580	MS	450,896	1,352,688	03/12/2021	03/01/2027
143658-BQ-4	CARNIVAL CORP SR SECURED			1	3.C FE	14,775,000	81.4690	12,037,059	14,775,000	14,775,000					4.000	4.000	FA	246,250	599,208	07/21/2021	08/01/2028
143658-BR-2	CARNIVAL CORP SR UNSECURED			1	4.C FE	19,816,250	67.2900	13,357,062	19,850,000	19,816,795		545			6.000	6.027	MN	198,500	1,181,708	11/01/2022	05/01/2029
143658-BS-0	CARNIVAL CORP SR UNSECURED			1	4.C FE	14,850,000	81.7470	12,139,369	14,850,000	14,850,000					10.500	10.500	JD	129,938	805,613	05/18/2022	06/01/2030
144141-CU-0	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE			1	1.F FE	9,844,800	103.6530	10,365,278	10,000,000	9,911,228		5,689			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	100.1930	7,013,516	7,000,000	6,987,164		707			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	84.4920	2,982,555	3,530,000	3,510,835		635			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	84.2260	15,223,894	18,075,000	17,969,387		3,291			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.B FE	11,655,000	95.2510	10,953,850	11,500,000	11,584,524		(30,054)			6.375	6.058	JJ	338,052	733,125	07/10/2020	07/15/2028
144285-AM-5	CARPENTER TECHNOLOGY CORPORATI SR UNSECURED			1	3.B FE	3,900,000	100.4660	3,918,187	3,900,000	3,900,000					7.625	7.625	MS	87,560	147,861	03/11/2022	03/15/2030
14448C-AL-8	CARRIER GLOBAL CORPORATION SR UNSECURED			1	2.C FE	4,922,150	82.9170	4,145,827	5,000,000	4,929,192		7,042			2.700	2.897	FA	51,000	135,000	01/28/2022	02/15/2031
14448C-AN-4	CARRIER GLOBAL CORPORATION SR UNSECURED			1	2.C FE	20,746,579	94.3330	20,607,080	21,845,000	20,876,604		130,026			2.242	4.450	FA	185,022	144,049	10/07/2022	02/15/2025
14448C-AP-9	CARRIER GLOBAL CORPORATION SR UNSECURED			1	2.C FE	555,000	90.3560	501,477	555,000	555,000					2.493	2.493	FA	5,227	13,836	12/08/2020	02/15/2027
14448C-AQ-7	CARRIER GLOBAL CORPORATION SR UNSECURED			1	2.C FE	15,431,707	84.5090	14,738,285	17,440,000	15,516,519		84,744			2.722	4.534	FA	179,337	202,517	11/15/2022	02/15/2030
14448C-AR-5	CARRIER GLOBAL CORPORATION SR UNSECURED			1	2.C FE	34,299,243	76.3020	31,793,592	41,668,000	34,455,065		103,247			3.377	4.833	AO	336,147	753,493	11/15/2022	04/05/2040
14448C-AS-3	CARRIER GLOBAL CORPORATION SR UNSECURED			1	2.C FE	29,674,675	71.9570	24,170,510	33,590,000	29,728,716		31,228			3.577	4.260	AO	287,028	906,412	11/09/2022	04/05/2050
14456#-AE-6	CARRIX INC GUARANTEED SR SEC NT SERIES D			1	2.C PL	15,000,000	88.3910	13,258,594	15,000,000	15,000,000					3.940	3.940	JJ	247,892	591,000	11/20/2019	07/31/2029
14456#-AF-3	CARRIX INC GUARANTEED SR SEC NT SERIES E			1	2.C PL	35,000,000	84.1310	29,445,853	35,000,000	35,000,000					4.090	4.090	JJ	600,435	1,431,500	11/20/2019	07/31/2032
14456#-AG-1	CARRIX INC GUARANTEED SR SEC NT SERIES F			1	2.C PL	24,250,000	82.2920	19,955,811	24,250,000	24,250,000					4.190	4.190	JJ	426,187	1,016,075	11/20/2019	07/31/2034
147339-J*-7	CASCADE NATURAL GAS CORP SENIOR NOTE SERIES A			1	2.A	6,000,000	90.0740	5,404,443	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	84.6440	4,994,005	5,900,000	5,900,000					3.820	3.820	JD	11,269	225,380	06/13/2019	06/13/2034
14745X-AA-6	CASE WESTERN RESERVE UNIVERSIT UNSECURED			1	1.D FE	6,500,000	93.2790	6,063,166	6,500,000	6,500,000					5.405	5.405	JD	29,277	162,000	06/08/2022	06/01/2122
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC SR UNSECURED			1	4.A FE	9,800,000	78.8740	7,729,661	9,800,000	9,800,000					3.500	3.500	AO	85,750	344,906	09/23/2021	04/01/2030
149123-BN-0	CATERPILLAR INC SR UNSECURED				1.F FE	692,728	109.1840	595,053	545,000	664,353		(6,504)			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	102.2860	511,429	500,000	553,833		(1,879)			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	85.6320	1,712,636	2,000,000	2,030,511		(1,044)			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	8,443,564	98.0920	8,283,893	8,445,000	8,444,782		153			3.400	3.402	MN	36,689	287,130	05/05/2014	05/15/2024
149123-CF-6	CATERPILLAR INC SR UNSECURED			1	1.F FE	15,164,824	76.0310	11,541,531	15,180,000	15,144,584		(15,445)			3.250	3.221	MS	139,783	412,100	11/30/2022	09/19/2049
149123-CG-4	CATERPILLAR INC SR UNSECURED			1	1.F FE	459,315	88.1850	405,650	460,000	459,521		65			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	14,144,389	76.5080	10,175,509	13,300,000	14,111,798		(22,878)			3.250	2.911	AO	98,457	421,688	09/21/2022	04/09/2050
14912L-6C-0	CATERPILLAR FINL SERVICES CORP SR UNSECURED				1.F FE	1,994,260	97.7470	1,954,946	2,000,000	1,999,054		632			3.300	3.334	JD	4,033	66,000	06/02/2014	06/09/2024
14912L-6G-1	CATERPILLAR FINL SERVICES CORP UNSECURED				1.F FE	14,947,660	97.1960	14,579,350	15,000,000	14,977,144		11,291			3.250	3.333	JD	40,625	487,500	03/12/2018	12/01/2024

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
14913Q-2S-7	CATERPILLAR FINANCIAL SERVICES SR UNSECURED			1	1.F FE	2,998,500	98.9410	2,968,218	3,000,000	2,999,700		311			3.650	3.661	JD	7,300	109,500	12/03/2018	12/07/2023
14913R-2H-9	CATERPILLAR FINANCIAL SERVICES SR UNSECURED			1	1.F FE	5,971,200	89.9380	5,396,292	6,000,000	5,982,382		6,044			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	8,474,549	89.2630	7,581,981	8,494,000	8,481,586		3,845			0.900	0.947	MS	25,270	76,446	02/22/2021	03/02/2026
14913R-2V-8	CATERPILLAR FINANCIAL SERVICES SR UNSECURED			1	1.F FE	4,993,650	97.3210	4,866,047	5,000,000	4,994,943		1,293			3.400	3.445	MN	22,667	85,000	05/10/2022	05/13/2025
14916R-AD-6	COMMONSPIRIT HEALTH SECURED			1	1.G FE	170,535	84.0080	126,012	150,000	169,663		(736)			4.350	3.401	MN	1,088	6,525	10/21/2021	11/01/2042
150190-AE-6	CEDAR FAIR LP COMPANY GUARNT			1	4.C FE	9,520,000	89.7750	8,546,585	9,520,000	9,520,000					5.250	5.250	JJ	230,463	499,800	07/06/2020	07/15/2029
150190-AF-3	CEDAR FAIR LP SR SECURED			1	3.B FE	4,850,000	98.7630	4,790,018	4,850,000	4,850,000					5.500	5.500	MN	44,458	266,750	04/20/2020	05/01/2025
150190-AK-2	CEDAR FAIR LP COMPANY GUARNT			1	4.C FE	5,898,750	97.2760	5,763,589	5,925,000	5,901,033		2,283			6.500	6.586	AO	96,281	287,625	06/07/2022	10/01/2028
15135#-BU-5	CENTENNIAL ENERGY HOLDINGS INC SENIOR NOTE SERIES C			1	2.B	10,028,724	95.2450	9,524,520	10,000,000	10,013,281		(2,175)			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	98.9560	9,895,589	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	95.0990	14,264,911	15,000,000	15,026,110		(3,862)			5.040	5.005	MN	126,000	756,000	10/01/2014	11/01/2028
15135B-AR-2	CENTENE CORP SR UNSECURED			1	2.C FE	27,370,991	93.9050	26,481,160	28,200,000	27,439,601		37,793			4.250	4.859	JD	53,267	1,017,875	11/02/2022	12/15/2027
15135B-AT-8	CENTENE CORP SR UNSECURED			1	2.C FE	27,482,443	91.6210	25,885,656	28,253,000	27,659,015		62,669			4.625	4.955	JD	58,076	1,306,701	03/28/2022	12/15/2029
15135B-AV-3	CENTENE CORP SR UNSECURED			1	2.C FE	9,084,350	84.6710	9,313,819	11,000,000	9,126,447		42,097			3.375	6.389	FA	140,250		10/17/2022	02/15/2030
15135B-AW-1	CENTENE CORP SR UNSECURED			1	2.C FE	30,831,300	82.0420	31,175,945	38,000,000	30,966,240		134,940			3.000	6.003	AO	240,667	165,000	11/03/2022	10/15/2030
15135B-AX-9	CENTENE CORP SR UNSECURED			1	2.C FE	27,818,775	78.2630	28,174,832	36,000,000	27,962,674		143,899			2.500	5.996	MS	300,000	12,500	11/02/2022	03/01/2031
15135B-AY-7	CENTENE CORP SR UNSECURED			1	2.C FE	16,573,510	84.2490	14,240,574	16,903,000	16,605,596		36,045			2.450	2.783	JJ	190,957	364,214	03/11/2022	07/15/2028
15135B-AZ-4	CENTENE CORP SR UNSECURED			1	2.C FE	81,983,310	78.3880	66,282,978	84,558,000	82,193,691		213,331			2.625	2.991	FA	924,853	2,102,533	03/15/2022	08/01/2031
151895-F@-3	CENTERPOINT PROPERTIES TRUST SENIOR NOTE SERIES L			1	1.G FE	125,000,000	95.6840	119,604,871	125,000,000	125,000,000					4.690	4.690	JJ	2,719,549		07/14/2022	07/14/2027
15189T-AV-9	CENTERPOINT ENERGY INC SR UNSECURED			1	2.B FE	597,594	94.1700	565,020	600,000	598,497		222			4.250	4.299	MN	4,250	25,500	10/03/2018	11/01/2028
15189T-AW-7	CENTERPOINT ENERGY INC SR UNSECURED			1	2.B FE	6,988,100	95.9860	6,719,047	7,000,000	6,995,932		2,367			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	86.2100	24,470,667	28,385,000	29,573,850		(159,748)			2.950	2.284	MS	279,119	837,358	08/03/2020	03/01/2030
15189T-AY-3	CENTERPOINT ENERGY INC SR UNSECURED			1	2.B FE	8,895,382	75.2370	7,042,181	9,360,000	8,898,338		1,497			3.700	3.974	MS	115,440	292,670	11/04/2022	09/01/2049
15189T-BA-4	CENTERPOINT ENERGY INC SR UNSECURED			1	2.B FE	14,965,050	88.9420	13,341,358	15,000,000	14,976,112		6,769			1.450	1.498	JD	18,125	217,500	05/11/2021	06/01/2026
15189T-BB-2	CENTERPOINT ENERGY INC SR UNSECURED			1	2.B FE	2,395,344	82.6330	1,983,191	2,400,000	2,396,039		415			2.650	2.672	JD	5,300	63,600	05/11/2021	06/01/2031
15189W-AH-3	CENTERPOINT ENERGY RESOURCES C SR UNSECURED			1	2.A FE	21,400,882	100.9660	17,658,972	17,490,000	20,873,808		(129,108)			5.850	4.264	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	9,882,772	80.7570	7,801,098	9,660,000	9,872,924		(5,588)			4.100	3.953	MS	132,020	396,060	01/06/2022	09/01/2047
15189W-AL-4	CENTERPOINT ENERGY RESOURCES C SR UNSECURED			1	1.G FE	13,104,520	95.4560	12,409,238	13,000,000	13,070,973		(13,283)			4.000	3.875	AO	130,000	520,000	04/28/2020	04/01/2028
15189W-AP-5	CENTERPOINT ENERGY RESOURCES C SR UNSECURED			1	1.G FE	14,986,200	96.3840	14,457,623	15,000,000	14,987,283		1,083			4.400	4.411	JJ	370,333		06/07/2022	07/01/2032
15189X-AD-0	CENTERPOINT ENERGY HOUSTON ELE GENL REF MORT			1	1.F FE	11,870,591	112.6430	12,266,853	10,890,000	11,483,993		(41,756)			6.950	6.211	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	79.6620	995,780	1,250,000	1,247,571		85			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	10,368,667	90.1320	9,238,563	10,250,000	10,350,826		(3,696)			4.500	4.420	AO	115,313	461,250	08/08/2016	04/01/2044
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON ELE GENL REF MORT			1	1.F FE	9,988,400	91.7360	9,173,565	10,000,000	9,995,483		1,166			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	82.3210	9,433,968	11,460,000	11,491,999		(1,055)			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	16,898,789	87.7370	14,827,535	16,900,000	16,876,829		(10,895)			4.250	4.232	FA	299,271	586,500	10/25/2022	02/01/2049
15189X-AW-8	CENTERPOINT ENERGY HOUSTON ELE 1ST MORTGAGE			1	1.F FE	4,323,820	74.5760	3,147,114	4,220,000	4,320,127		(2,273)			3.350	3.219	AO	35,343	141,370	04/27/2021	04/01/2051
15189X-AX-6	CENTERPOINT ENERGY HOUSTON ELE 1ST MORTGAGE			1	1.F FE	4,976,850	86.8270	4,341,347	5,000,000	4,978,540		1,690			3.000	3.054	MS	50,000	75,417	02/23/2022	03/01/2032
15189X-AY-4	CENTERPOINT ENERGY HOUSTON ELE 1ST MORTGAGE			1	1.F FE	6,908,790	77.4720	5,423,040	7,000,000	6,910,228		1,438			3.600	3.672	MS	84,000	126,700	02/23/2022	03/01/2052
15189X-BA-5	CENTERPOINT ENERGY HOUSTON ELE GENL REF MORT			1	1.F FE	1,491,735	95.7430	1,436,150	1,500,000	1,491,790		55			4.850	4.885	AO	21,421		09/12/2022	10/01/2052
15189Y-AF-3	CENTERPOINT ENERGY RESOURCES C SR UNSECURED			1	1.G FE	35,002,350	79.2910	27,751,920	35,000,000	35,001,747		(270)			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	82.5340	4,064,803	4,925,000	4,925,000					4.125	4.125	AO	42,889	203,156	10/01/2020	10/15/2030
153527-AP-1	CENTRAL GARDEN & PET COMPANY COMPANY GUARNT			1	3.B FE	2,555,906	82.8570	2,547,849	3,075,000	2,583,310		27,404			4.125	6.658	AO	21,493	63,422	05/13/2022	04/30/2031

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
154051-G#-7	CENTRAL MAINE POWER COMPANY FIRST MORTGAGE BOND SERIES J			1	1.F	60,000,000	96.1120	57,667,068	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	93.7480	26,249,389	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	92.9890	25,878,783	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	62,700,000	76.6140	48,036,980	62,700,000	62,700,000					2.050	2.050	JD	57,127	1,285,350	12/15/2021	12/15/2031
154051-J@-6	CENTRAL MAINE POWER COMPANY FIRST MORTGAGE BONDS SERIES O			1	1.E Z	34,545,000	100.0000	34,545,000	34,545,000	34,545,000					4.370	4.370	JD	67,094		12/15/2022	12/15/2032
156700-BC-9	LUMEN TECHNOLOGIES INC SR SECURED			1	3.A FE	10,635,000	85.1990	9,116,256	10,700,000	10,658,414		8,848			4.000	4.102	FA	161,689	428,000	03/26/2020	02/15/2027
156700-BD-7	LUMEN TECHNOLOGIES INC SR UNSECURED			1	4.A FE	19,700,000	69.0680	13,606,447	19,700,000	19,700,000					4.500	4.500	JJ	408,775	886,500	11/23/2020	01/15/2029
159864-AE-7	CHARLES RIVER LABORATORIES INT SR UNSECURED			1	3.B FE	4,927,156	92.0340	4,509,652	4,900,000	4,914,753		(4,062)			4.250	4.152	MN	34,708	208,250	10/21/2019	05/01/2028
16115Q-AF-7	CHART INDUSTRIES INC SR SECURED			1	4.A FE	9,820,109	100.4150	9,941,086	9,900,000	9,819,976		(133)			7.500	7.642	JJ	18,563		12/09/2022	01/01/2030
16115Q-AG-5	CHART INDUSTRIES INC COMPANY GUARNT			1	4.B FE	2,840,521	102.5580	2,974,196	2,900,000	2,840,521					9.500	9.877	JJ	6,888		12/08/2022	01/01/2031
161175-AY-0	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	25,545,000	98.0820	25,055,014	25,545,000	25,545,000					4.908	4.908	JJ	550,256	1,253,749	12/06/2016	07/23/2025
161175-AZ-7	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	28,478,871	97.6620	27,716,593	28,380,000	28,455,998		(4,291)			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	90.4180	45,235,897	50,030,000	51,496,099		(33,561)			6.484	6.232	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	8,626,275	90.3910	7,980,633	8,829,000	8,713,144		19,035			3.750	4.027	FA	125,078	331,088	07/23/2019	02/15/2028
161175-BK-9	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	29,186,942	91.8410	26,174,607	28,500,000	28,960,591		(86,333)			4.200	3.829	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	46,088,940	78.8110	36,584,244	46,420,000	46,114,814		(5,307)			5.375	5.400	MN	415,846	2,495,075	03/03/2020	05/01/2047
161175-BM-5	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	12,428,674	83.6010	10,383,254	12,420,000	12,432,623		(1,883)			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	21,199,993	82.2730	17,746,323	21,570,000	21,175,231		(8,717)			5.750	5.861	AO	310,069	978,650	11/04/2022	04/01/2048
161175-BS-2	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	16,774,655	76.4130	12,073,230	15,800,000	16,727,290		(18,953)			5.125	4.724	JJ	404,875	809,750	04/15/2021	07/01/2049
161175-BT-0	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	35,078,584	73.1200	25,390,897	34,725,000	35,047,695		(13,826)			4.800	4.727	MS	555,600	1,598,400	11/01/2022	03/01/2050
161175-BU-7	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	31,787,527	77.8210	26,949,472	34,630,000	31,827,625		39,598			2.800	3.865	AO	242,410	633,640	10/31/2022	04/01/2031
161175-BV-5	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	20,323,400	61.0970	13,241,023	21,672,000	20,346,993		20,353			3.700	4.057	AO	200,466	764,864	04/01/2022	04/01/2051
161175-BY-9	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	32,097,714	57.8470	19,431,881	33,592,000	32,121,938		15,444			3.850	4.076	AO	323,323	1,293,292	10/26/2021	04/01/2061
161175-BZ-6	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	17,066,375	65.6010	11,309,637	17,240,000	17,074,730		5,851			3.500	3.570	JD	50,283	603,400	02/04/2022	06/01/2041
161175-CA-0	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	53,298,579	63.0070	35,744,090	56,730,000	53,325,865		27,922			3.900	4.235	JD	184,373	2,120,235	10/06/2022	06/01/2052
161175-CC-6	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	12,451,652	64.4000	8,967,652	13,925,000	12,456,120		4,731			4.400	4.992	JD	51,058	542,850	10/06/2022	12/01/2061
161175-CG-7	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	20,562,207	59.1880	13,820,380	23,350,000	20,576,775		14,536			3.950	4.573	JD	2,562	970,713	10/06/2022	06/30/2062
161175-CK-8	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	23,995,935	78.1290	20,333,156	26,025,000	24,001,924		5,989			5.250	5.777	AO	341,578	607,396	11/01/2022	04/01/2053
161175-CL-6	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	31,258,038	76.9970	26,310,547	34,171,000	31,262,076		4,037			5.500	6.053	AO	469,851	673,750	11/01/2022	04/01/2063
163851-AE-8	THE CHEMOURS COMPANY SR UNSECURED			1	3.B FE	5,312,846	92.1640	5,079,182	5,511,000	5,397,829		21,930			5.375	5.913	MN	37,850	296,216	04/09/2019	05/15/2027
163851-AH-1	THE CHEMOURS COMPANY COMPANY GUARNT			1	4.A FE	3,980,800	82.0030	4,194,441	5,115,000	3,996,716		15,916			4.625	8.956	MN	30,228	118,284	11/09/2022	11/15/2029
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP COMPANY GUARNT			1	2.C FE	23,912,500	90.0740	22,293,262	24,750,000	23,920,980		8,480			4.500	5.080	AO	278,438	663,750	11/30/2022	10/01/2029
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP COMPANY GUARNT			1	2.C FE	29,200,000	85.5870	27,815,903	32,500,000	29,229,465		29,465			4.000	5.527	MS	433,333	300,000	11/30/2022	03/01/2031
16411Q-AN-1	CHENIERE ENERGY PARTNERS LP COMPANY GUARNT			1	2.C FE	24,469,348	79.7830	23,017,494	28,850,000	24,519,865		50,517			3.250	5.324	JJ	393,282	242,883	11/30/2022	01/31/2032
16411R-AK-5	CHENIERE ENERGY INC SR SECURED			1	3.A FE	13,763,101	90.6710	12,467,282	13,750,000	13,758,903		(2,941)			4.625	4.600	AO	134,253	635,938	07/08/2021	10/15/2028
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDIN SR SECURED			1	2.C FE	19,355,250	100.6400	18,870,026	18,750,000	18,992,031		(132,339)			5.875	5.085	JD	3,060	1,101,563	03/03/2020	03/31/2025
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDIN SR SECURED			1	2.C FE	60,684,211	99.1110	55,076,155	55,570,000	58,567,980		(683,919)			5.125	3.663	JD	7,911	2,847,963	10/16/2019	06/30/2027
166756-AH-9	CHEVRON USA INC COMPANY GUARNT			1	1.D FE	3,005,972	62.8270	2,431,396	3,870,000	3,021,388		9,992			2.343	3.558	FA	35,010	61,387	10/12/2022	08/12/2050
166756-AR-7	CHEVRON USA INC COMPANY GUARNT			1	1.D FE	3,753,469	96.7040	3,191,234	3,300,000	3,623,001		(66,125)			3.850	1.698	JJ	58,584	115,500	12/22/2022	01/15/2028
166764-BT-6	CHEVRON CORP SR UNSECURED			1	1.C FE	6,415,500	97.7980	5,867,889	6,000,000	6,146,243		(145,310)			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	98.7470	987,472	1,000,000	1,000,000					1.141	1.141	MN	1,585	11,410	05/07/2020	05/11/2023

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
166764-BW-9	CHEVRON CORP SR UNSECURED			1	1.D FE	27,089,300	93.1160	26,072,525	28,000,000	27,200,542		145,072			1.554	2.797	MN	60,433	279,720	06/23/2022	05/11/2025
166764-BX-7	CHEVRON CORP SR UNSECURED			1	1.D FE	2,000,000	89.9850	1,799,697	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	85.8000	1,716,006	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	72.6860	8,656,903	11,910,000	12,697,848		(19,982)			3.078	2.727	MN	50,915	366,590	09/14/2021	05/11/2050
16829@-AB-9	CHICKFILA INC SERIES B SENIOR NOTES			1	2.B	34,969,700	90.4060	31,642,258	35,000,000	34,977,743		7,701			1.610	1.633	AO	97,047	563,500	12/06/2021	10/29/2025
16829@-AC-7	CHICKFILA INC SERIES C SENIOR NOTES			1	2.B	30,000,000	87.6570	26,297,190	30,000,000	30,000,000					1.720	1.720	AO	88,867	516,000	10/29/2020	10/29/2026
16829@-AD-5	CHICKFILA INC SERIES D SENIOR NOTES			1	2.B	15,000,000	85.1090	12,766,316	15,000,000	15,000,000					1.820	1.820	AO	47,017	273,000	10/29/2020	10/29/2027
16829@-AE-3	CHICKFILA INC SERIES E SENIOR NOTES			1	2.B	15,000,000	82.6620	12,399,229	15,000,000	15,000,000					1.900	1.899	AO	49,083	285,000	10/29/2020	10/29/2028
16829@-AF-0	CHICKFILA INC SERIES F SENIOR NOTES			1	2.B	15,000,000	80.3430	12,051,431	15,000,000	15,000,000					1.970	1.969	AO	50,892	295,500	10/29/2020	10/29/2029
16829@-AG-8	CHICKFILA INC SERIES G SENIOR NOTES			1	2.B	23,750,000	78.5600	18,658,037	23,750,000	23,750,000					2.090	2.090	AO	85,487	496,375	10/29/2020	10/29/2030
16876D-AA-6	CHILDRENS HOSPITAL UNSECURED			1	1.E FE	996,337	62.2990	922,019	1,480,000	998,516		2,179			2.928	5.152	JJ	19,982		10/06/2022	07/15/2050
16876H-AB-5	CHILDRENS HEALTH SYSTEM OF TEX UNSECURED			1	1.D FE	192,045	60.1880	204,640	340,000	192,497		452			2.511	5.623	FA	3,225		10/19/2022	08/15/2050
16877P-AA-8	THE CHILDRENS HOSPITAL OF PHIL SECURED			1	1.C FE	216,266	64.5380	206,522	320,000	216,387		122			2.704	4.848	JJ	4,326		12/06/2022	07/01/2050
171239-AG-1	CHUBB INA HOLDINGS INC COMPANY GUARNT			1	1.F FE	92,216,325	77.9520	74,143,328	95,114,000	92,715,232		282,413			1.375	1.720	MS	385,080	1,307,818	04/14/2021	09/15/2030
171239-AH-9	CHUBB INA HOLDINGS INC COMPANY GUARNT			1	1.F FE	14,546,078	67.4380	9,930,312	14,725,000	14,549,008		2,894			2.850	2.908	JD	18,652	451,137	03/24/2022	12/15/2051
171239-AJ-5	CHUBB INA HOLDINGS INC COMPANY GUARNT			1	1.F FE	29,235,052	65.1500	20,522,191	31,500,000	29,249,766		14,600			3.050	3.362	JD	42,700	994,224	10/26/2022	12/15/2061
171265-A#-8	CHUGACH ELECTRIC ASSOCIATION FIRST MRTG BOND SERIES A TR A			1	1.G	12,500,000	94.7740	11,846,698	12,500,000	12,500,000					4.010	4.009	MS	147,590	501,250	01/11/2012	03/15/2032
171265-A*-2	CHUGACH ELECTRIC ASSOCIATION FIRST MRTG BONDS 2011 SERIES A			1	1.G	10,051,740	95.9810	8,638,253	9,000,000	9,900,981		(101,640)			4.200	1.691	MS	111,300	378,000	09/22/2021	03/15/2031
171265-A@-0	CHUGACH ELECTRIC ASSOCIATION 2011 SERIES A				1.G	4,575,675	94.3710	4,482,620	4,750,000	4,577,029		1,354			4.750	5.289	MS	66,434		11/17/2022	03/15/2041
171265-C@-8	CHUGACH ELECTRIC ASSOCIATION 2020 SERIES A TRANCHE A			1	1.G	20,790,000	79.4100	16,509,357	20,790,000	20,790,000					2.380	2.380	AO	83,841	494,802	10/26/2020	10/30/2039
17136M-AC-6	CHURCH & DWIGHT CO INC SR UNSECURED			1	2.A FE	24,464,970	103.8300	25,438,255	24,500,000	24,465,766		796			5.600	5.618	MN	224,856		12/22/2022	11/15/2032
171484-AE-8	CHURCHILL DOWNS INCORPORATED COMPANY GUARNT			1	4.A FE	2,712,100	89.4930	2,648,985	2,960,000	2,734,664		22,564			4.750	6.549	JJ	64,832	70,300	05/23/2022	01/15/2028
172070-BT-0	DUKE ENERGY OHIO INC SR UNSECURED			1	2.A FE	16,799,892	104.3380	13,809,081	13,235,000	14,172,903		(364,517)			6.900	3.799	JD	76,101	913,215	04/24/2015	06/01/2025
172441-BD-8	CINEMARK USA INC COMPANY GUARNT			1	4.B FE	2,850,000	83.1930	2,370,989	2,850,000	2,850,000					5.875	5.875	MS	49,301	167,438	03/04/2021	03/15/2026
17275R-AF-9	CISCO SYSTEMS INC SENIOR UNSECURED			1	1.D FE	5,399,404	104.7020	4,999,544	4,775,000	5,265,533		(18,702)			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	98.5790	14,786,922	15,000,000	14,998,467		1,260			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	97.4080	17,090,184	17,545,000	17,531,935		5,013			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.D FE	30,163,790	95.5960	29,634,846	31,000,000	30,642,685		105,425			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.D FE	38,861,500	93.3410	37,336,500	40,000,000	39,488,988		128,584			2.500	2.865	MS	280,556	1,000,000	11/02/2017	09/20/2026
172967-FX-4	CITIGROUP INC SENIOR NOTES				1.G FE	10,263,136	101.3700	9,883,577	9,750,000	10,168,118		(13,912)			5.875	5.492	JJ	240,263	572,812	10/01/2014	01/30/2042
172967-HA-2	CITIGROUP INC SUBORDINATED				2.B FE	4,771,417	108.8540	4,237,673	3,893,000	4,635,357		(19,708)			6.675	5.164	MS	77,957	259,858	10/01/2014	09/13/2043
172967-HS-3	CITIGROUP INC SUBORDINATED				2.B FE	1,542,861	90.5320	1,131,648	1,250,000	1,534,765		(8,097)			5.300	3.741	MN	10,122	66,250	01/18/2022	05/06/2044
172967-JP-7	CITIGROUP INC SR UNSECURED				1.G FE	7,958,255	96.8740	7,749,946	8,000,000	7,988,551		4,667			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	98.2010	4,776,481	4,864,000	5,204,609		(136,158)			4.400	1.467	JD	12,484	214,016	03/05/2021	06/10/2025
172967-JU-6	CITIGROUP INC SR UNSECURED				1.G FE	4,216,888	86.6190	3,017,821	3,484,000	4,159,516		(19,669)			4.650	3.404	JJ	67,953	162,006	01/18/2022	07/30/2045
172967-KA-8	CITIGROUP INC SUBORDINATED				2.B FE	108,750,631	95.6280	96,585,104	101,001,000	106,234,847		(1,023,119)			4.450	3.248	MS	1,148,606	4,494,545	10/23/2020	09/29/2027
172967-KG-5	CITIGROUP INC SR UNSECURED				1.G FE	1,942,720	96.2860	1,925,720	2,000,000	1,975,296		7,504			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	98.5020	20,450,097	20,761,000	21,569,226		(245,469)			4.600	3.276	MS	297,113	955,006	09/30/2020	03/09/2026
172967-KN-0	CITIGROUP INC SR UNSECURED				1.G FE	2,607,700	95.0480	2,376,191	2,500,000	2,540,526		(11,431)			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	84.1010	4,575,078	5,440,000	6,396,168		(26,930)			4.750	3.609	MN	30,864	258,400	09/25/2020	05/18/2046
172967-KU-4	CITIGROUP INC SUBORDINATED				2.B FE	43,394,989	93.4170	37,492,952	40,135,000	42,420,043		(375,884)			4.125	2.999	JJ	717,413	1,655,569	09/25/2020	07/25/2028
172967-LJ-8	CITIGROUP INC SR UNSECURED			1	1.G FE	36,093,688	82.8050	25,950,985	31,340,000	35,916,632		(123,594)			4.281	3.340	AO	249,699	1,341,665	11/04/2021	04/24/2048
172967-LP-4	CITIGROUP INC SR UNSECURED			1	1.G FE	3,360,000	92.0470	3,092,765	3,360,000	3,360,000					3.668	3.599	JJ	53,748	123,245	07/17/2017	07/24/2028

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
172967-LU-3	CITIGROUP INC SR UNSECURED			1	1.G FE	8,161,904	83.0850	6,439,107	7,750,000	8,116,251		(16,813)			3.878	3.422	JJ	131,071	300,545	03/25/2021	01/24/2039
172967-MD-0	CITIGROUP INC SR UNSECURED			1	1.G FE	34,061,864	87.6050	29,036,629	33,145,000	34,002,253		(27,589)			4.650	4.466	JJ	676,434	1,245,968	12/13/2022	07/23/2048
172967-ME-8	CITIGROUP INC SR UNSECURED			1	1.G FE	4,333,847	90.3800	3,540,178	3,917,000	4,218,599		(37,663)			3.980	2.568	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	96.9770	13,222,833	13,635,000	13,635,000					3.352	3.352	AO	85,061	457,045	04/16/2019	04/24/2025
172967-ML-2	CITIGROUP INC SR UNSECURED			1	1.G FE	18,788,550	82.2520	15,222,415	18,507,000	18,793,094		51,237			2.666	2.384	JJ	208,323	493,397	09/25/2020	01/29/2031
172967-MM-0	CITIGROUP INC SR UNSECURED			1	1.G FE	3,081,405	96.6700	2,658,433	2,750,000	3,050,832		(11,468)			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	92.0610	86,076,909	93,500,000	95,520,289		(238,578)			4.412	3.964	MS	1,042,764	4,125,220	05/08/2020	03/31/2031
172967-MQ-1	CITIGROUP INC SR UNSECURED			1	1.G FE	63,253,350	94.6270	59,615,253	63,000,000	63,134,261		(58,193)			3.106	2.977	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	98.5740	202,076	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	60,526,481	81.0520	48,631,411	60,000,000	60,416,257		(46,910)			2.572	2.443	JD	120,027	1,543,200	12/09/2020	06/03/2031
172967-MY-4	CITIGROUP INC SR UNSECURED			1	1.G FE	39,855,750	79.2280	31,691,235	40,000,000	39,878,727		22,977			2.561	2.491	MN	170,733	1,024,400	01/31/2022	05/01/2032
172967-NA-5	CITIGROUP INC SR UNSECURED			1	1.G FE	25,000,000	86.9120	21,727,908	25,000,000	25,000,000					1.462	1.338	JD	22,336	365,500	06/02/2021	06/09/2027
172967-NF-4	CITIGROUP INC SR UNSECURED			1	1.G FE	1,399,605	69.8280	1,047,413	1,500,000	1,404,193		4,588			2.904	3.301	MN	7,018	43,560	01/18/2022	11/03/2042
172967-NG-2	CITIGROUP INC SR UNSECURED			1	1.G FE	25,000,000	90.3550	22,588,693	25,000,000	25,000,000					3.070	2.804	FA	270,757	396,542	02/16/2022	02/24/2028
172967-NN-7	CITIGROUP INC SR UNSECURED			1	1.G FE	1,500,000	85.9950	1,289,930	1,500,000	1,500,000					3.785	3.672	MS	16,402	28,388	03/10/2022	03/17/2033
172967-NS-6	CITIGROUP INC SR UNSECURED			1	1.G FE	15,000,000	96.7890	14,518,294	15,000,000	15,000,000					4.658	4.370	MN	71,811	349,350	05/17/2022	05/24/2028
172967-PA-3	CITIGROUP INC SR UNSECURED			1	1.G FE	28,000,000	103.6830	29,031,157	28,000,000	28,000,000					6.270	6.269	MN	214,573		11/09/2022	11/17/2033
17308C-C5-3	CITIGROUP INC SR UNSECURED			1	1.G FE	36,878,511	84.3060	29,233,178	34,675,000	36,367,501		(207,500)			2.976	2.164	MN	160,522	1,031,928	12/09/2020	11/05/2030
17327C-AM-5	CITIGROUP INC SR UNSECURED			1	1.G FE	28,000,000	87.3200	24,449,470	28,000,000	28,000,000					1.122	1.073	JJ	133,518	314,160	01/21/2021	01/28/2027
17327C-AQ-6	CITIGROUP INC SR UNSECURED			1	1.G FE	4,902,650	81.1400	4,057,006	5,000,000	4,918,117		15,467			3.057	3.140	JJ	66,235	76,425	02/14/2022	01/25/2033
18013R-AB-3	CLAREMONT MCKENNA COLLEGE UNSECURED			1	1.D FE	1,606,465	64.0610	1,441,379	2,250,000	1,606,659		194			3.775	5.298	JJ	42,469	32,507	11/04/2022	01/01/2122
18055#-AX-0	CLARION LION PROPERTIES FUND SENIOR NOTE SERIES V			1	1.G	6,000,000	93.1240	5,587,434	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	91.9040	5,514,264	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	90.6790	11,561,565	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	92.6030	11,112,401	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	91.8930	9,556,850	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	94.2270	7,538,189	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	93.4680	11,216,159	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	92.6980	15,758,701	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	90.8950	10,907,437	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	89.7370	8,776,308	9,780,000	9,780,000					3.750	3.749	JJ	169,113	366,750	07/15/2019	07/15/2029
18055#-BR-2	CLARION LION PROPERTIES FUND GREEN SENIOR NOTE SERIES AN			1	1.G	17,000,000	89.2430	15,171,238	17,000,000	17,000,000					4.280	4.278	FA	303,167		08/01/2022	08/01/2032
18055#-BS-0	CLARION LION PROPERTIES FUND GREEN SENIOR NOTE SERIES AO			1	1.G	8,000,000	89.2430	7,139,406	8,000,000	8,000,000					4.280	4.278	FA	142,667		08/01/2022	08/01/2032
18055#-BT-8	CLARION LION PROPERTIES FUND SENIOR NOTE SERIES AP			1	1.G IF	24,350,000	88.7220	21,603,697	24,350,000	24,350,000					4.330	4.329	FA	439,315		08/01/2022	08/01/2033
18271*-AA-2	CLARUS GLASSBOARDS LLC PROMISSORY NOTE			1	6. *		0.0000		39,721,094		10,087,137	75,672	39,349,074		13.000	0.000	MJSD			06/06/2018	12/06/2024
184496-AN-7	CLEAN HARBORS INC SR UNSECURED			1	3.B FE	6,925,000	94.4840	6,543,022	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.B FE	3,359,500	92.7150	3,105,965	3,350,000	3,355,177		(1,315)			5.125	5.077	JJ	79,167	171,688	07/02/2019	07/15/2029

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
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS SR SECURED			1	4.B FE	19,600,000	86.6480	16,982,927	19,600,000	19,600,000					5.125	5.125	FA	379,478	1,004,500	08/09/2019	08/15/2027
18469#-AB-8	CLEARBRIDGE ENGY MID OPTY FUND SERIES G SENIOR SECURED NOTES			1	1.A FE	956,116	99.4260	950,624	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	98.1960	809,280	824,145	826,185		(679)			4.660	4.564	AO	8,108	38,405	10/01/2014	10/15/2025
184692-C*-0	CLEARBRIDGE ENERGY MLP FUND SERIES A SENIOR SECURED NOTES			1	1.A FE	596,918	96.4910	575,974	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	99.9370	1,504,621	1,505,566	1,505,574		(77)			3.870	3.865	FA	23,306	58,265	10/01/2014	02/07/2023
18469Q-A@-7	CLEARBRIDGE ENERGY MLP TRF INC SERIES B SENIOR SECURED NOTES			1	1.A FE	1,610,571	99.6900	1,604,456	1,609,445	1,609,481		(151)			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	92.7210	7,287,860	7,860,000	7,884,554		(6,987)			4.750	4.644	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	80.7860	3,150,658	3,900,000	3,900,000					3.750	3.750	JJ	67,438	115,375	09/24/2021	01/15/2032
185508-A#-5	CLECO POWER LLC SENIOR NOTE			1	2.A	27,859,718	95.3580	26,318,699	27,600,000	27,780,062		(60,833)			3.680	3.435	MN	129,781	1,015,680	08/23/2021	11/15/2025
185508-B*-8	CLECO POWER LLC SENIOR NOTE SERIES A			1	2.A FE	12,000,000	93.1800	11,181,583	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	90.6030	23,212,398	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	95.6520	30,933,870	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	100.3520	16,216,872	16,160,000	15,779,504		74,568			6.750	7.434	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	95.7820	4,693,338	4,900,000	4,685,757		40,098			5.875	7.045	JD	23,990	287,875	10/08/2020	06/01/2027
185899-AK-7	CLEVELAND-CLIFFS INC COMPANY GUARNT			1	3.C FE	9,800,000	89.4610	8,767,223	9,800,000	9,800,000					4.625	4.625	MS	151,083	453,250	02/09/2021	03/01/2029
185899-AL-5	CLEVELAND-CLIFFS INC COMPANY GUARNT			1	3.C FE	4,900,000	88.5680	4,339,827	4,900,000	4,900,000					4.875	4.875	MS	79,625	238,875	02/09/2021	03/01/2031
18600T-AA-0	THE CLEVELAND CLINIC FOUNDATIO UNSECURED			1	1.C FE	1,551,080	86.2510	1,725,028	2,000,000	1,551,238		158			4.858	6.270	JJ	48,580		11/09/2022	01/01/2114
186108-CJ-3	THE CLEVELAND ELECTRIC ILLUMIN 1ST MORTGAGE			1	2.A FE	20,415,030	100.4890	20,575,143	20,475,000	20,467,702		4,063			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	93.9020	5,634,101	6,000,000	5,996,874		324			4.550	4.558	MN	34,883	273,000	10/30/2018	11/15/2030
18915@-AA-2	CLOVER US BLOCKER LLC SENIOR SECURED NOTE			1	2.C PL	44,047,393	92.5240	40,754,538	44,047,393	44,047,393					4.860	4.891	MJSD	5,946	2,140,703	10/24/2018	12/31/2037
19075Q-AB-8	COBANK ACB SUBORDINATED NOTES				1. FE		0.0000								7.875	0.000	AO		1,293,352	04/18/2008	04/16/2018
191216-CL-2	COCA-COLA CO SR UNSECURED			1	1.E FE	2,994,570	95.3860	2,861,591	3,000,000	2,998,125		1,092			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	6,867,500	85.8200	5,637,543	6,569,000	6,800,736		(32,924)			2.125	1.563	MS	44,592	139,591	12/14/2020	09/06/2029
191216-CQ-1	COCA-COLA CO SR UNSECURED			1	1.E FE	4,828,855	92.4300	3,789,616	4,100,000	4,804,847		(18,702)			4.200	3.210	MS	45,920	126,000	09/26/2022	03/25/2050
191216-CR-9	COCA-COLA CO SR UNSECURED				1.E FE	11,420,100	96.0790	9,607,923	10,000,000	10,984,529		(226,844)			3.375	0.992	MS	90,000	337,500	01/26/2021	03/25/2027
191216-CT-5	COCA-COLA CO SR UNSECURED			1	1.E FE	9,641,200	93.0830	9,308,252	10,000,000	9,662,571		21,371			3.450	3.992	MS	92,000	172,500	06/22/2022	03/25/2030
191216-CU-2	COCA-COLA CO SR UNSECURED			1	1.E FE	22,952,763	88.4440	20,430,476	23,100,000	22,913,326		1,460			1.450	1.617	JD	27,913	334,950	05/23/2022	06/01/2027
191216-CV-0	COCA-COLA CO SR UNSECURED			1	1.E FE	48,479,394	81.9330	40,500,305	49,431,000	48,580,583		87,585			1.650	1.893	JD	67,968	815,612	03/08/2022	06/01/2030
191216-CW-8	COCA-COLA CO SR UNSECURED			1	1.E FE	5,003,750	73.3250	3,666,258	5,000,000	5,003,424		(179)			2.500	2.495	JD	10,417	125,000	07/01/2021	06/01/2040
191216-CX-6	COCA-COLA CO SR UNSECURED			1	1.E FE	52,457,724	67.4570	39,375,303	58,371,000	52,460,200		16,859			2.600	3.085	JD	126,470	1,294,020	10/18/2022	06/01/2050
191216-CY-4	COCA-COLA CO SR UNSECURED			1	1.E FE	19,410,568	67.6140	13,725,556	20,300,000	19,402,273		(3,257)			2.750	2.911	JD	46,521	512,875	11/10/2022	06/01/2060
191216-DC-1	COCA-COLA CO SR UNSECURED			1	1.F FE	60,047,212	66.0570	47,789,177	72,345,000	60,138,462		72,227			2.500	3.361	MS	532,540	1,080,500	10/20/2022	03/15/2051
191216-DD-9	COCA-COLA CO SR UNSECURED			1	1.E FE	46,564,470	83.9050	39,435,341	47,000,000	46,677,763		59,617			1.000	1.136	MS	138,389	470,000	02/17/2021	03/15/2028
191216-DE-7	COCA-COLA CO SR UNSECURED			1	1.E FE	58,420,567	78.3660	47,957,675	61,197,000	58,767,761		209,112			1.375	1.885	MS	247,763	799,219	10/06/2022	03/15/2031
191216-DJ-6	COCA-COLA CO SR UNSECURED			1	1.E FE	19,916,800	86.3630	17,272,531	20,000,000	19,937,642		11,485			1.500	1.563	MS	96,667	300,000	03/01/2021	03/05/2028
191216-DK-3	COCA-COLA CO SR UNSECURED			1	1.E FE	41,465,234	82.6180	37,299,425	45,147,000	41,661,890		190,838			2.000	3.045	MS	290,947	651,470	06/23/2022	03/05/2031
191216-DL-1	COCA-COLA CO SR UNSECURED			1	1.E FE	43,826,417	73.5550	32,070,065	43,600,000	43,808,816		(16,403)			3.000	2.965	MS	421,467	1,243,500	11/30/2022	03/05/2051
191216-DP-2	COCA-COLA CO SR UNSECURED			1	1.E FE	37,061,490	83.8470	32,700,447	39,000,000	37,098,424		35,871			2.250	2.826	JJ	429,000	652,500	10/17/2022	01/05/2032
191216-DQ-0	COCA-COLA CO SR UNSECURED			1	1.E FE	6,498,050	77.2200	5,019,303	6,500,000	6,498,173		75			2.875	2.877	MN	29,069	186,875	04/28/2021	05/05/2041
19260Q-AC-1	COINBASE GLOBAL INC COMPANY GUARNT			1	3.B FE	3,471,500	52.8290	2,298,081	4,350,000	3,529,569		58,069			3.375	7.353	AO	36,703	73,406	07/21/2022	10/01/2028
19260Q-AD-9	COINBASE GLOBAL INC COMPANY GUARNT			1	3.B FE	7,149,186	48.2690	4,513,192	9,350,000	7,261,097		111,909			3.625	7.010	AO	84,734	274,956	06/13/2022	10/01/2031

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
194162-AN-3	COLGATE-PALMOLIVE COMPANY SR UNSECURED			1	1.D FE	24,970,000	94.7650	23,691,239	25,000,000	24,972,244		2,244			3.100	3.126	FA	305,694		08/01/2022	08/15/2027
194162-AP-8	COLGATE-PALMOLIVE COMPANY SR UNSECURED			1	1.D FE	11,894,520	90.8260	10,899,112	12,000,000	11,898,077		3,557			3.250	3.354	FA	153,833		08/01/2022	08/15/2032
19416M-AB-5	COLGATE ENERGY PARTNERS III LL SR UNSECURED			1	4.B FE	4,297,500	86.1010	4,132,853	4,800,000	4,314,297		16,797			5.875	7.895	JJ	141,000		10/19/2022	07/01/2029
19422*-AA-8	COLLAGEN INTERMEDIATE INC HOLDCO PIK			2	5.B GI	29,321,673	73.7850	22,143,188	30,010,249	29,441,186		74,872			12.000	14.615	MJSD	920,314	2,437,203	09/30/2022	08/01/2026
195869-AN-2	COLONIAL PIPELINE COMPANY SENIOR NOTES			1	1.G FE	69,302,908	79.0870	55,360,756	70,000,000	69,437,440		17,018			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	98.5860	37,140,238	37,673,000	37,614,759		20,787			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	97.4940	6,248,420	6,409,000	6,232,477		3,616			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	79.2110	7,921,097	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	66.7090	25,029,189	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	2.A FE	24,841,983	99.2870	21,737,830	21,894,000	23,854,787		(111,170)			5.850	4.887	AO	320,200	1,280,799	01/31/2012	10/01/2035
20030N-AF-8	COMCAST CORP COMPANY GUARNT			1	1.G FE	11,443,385	105.0930	12,952,684	12,325,000	11,817,796		36,479			5.650	6.108	JD	30,949	610,624	12/08/2022	06/15/2035
20030N-AK-7	COMCAST CORP SENIOR UNSECURED			1	1.G FE	2,509,001	111.7690	2,988,690	2,674,000	2,560,292		5,305			6.500	7.007	MN	22,209	173,810	02/27/2009	11/15/2035
20030N-AM-3	COMCAST CORP COMPANY GUARNT			2	1.G FE	1,537,066	110.2100	1,471,301	1,335,000	1,536,546		(520)			6.450	4.956	MS	25,354		12/08/2022	03/15/2037
20030N-BH-3	COMCAST CORP SR UNSECURED			1	1.G FE	27,908,822	94.7700	26,772,531	28,250,000	27,995,133		13,049			4.250	4.361	JJ	553,622	1,073,125	09/14/2022	01/15/2033
20030N-BM-2	COMCAST CORP SR UNSECURED			1	1.G FE	7,719,653	92.7420	7,187,534	7,750,000	7,729,411		1,347			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	93.4530	934,528	1,000,000	1,025,834		(1,614)			4.400	4.127	FA	16,622	44,000	02/23/2016	08/15/2035
20030N-BQ-3	COMCAST CORP SENIOR UNSECURED			1	1.G FE	1,660,346	88.8310	1,554,548	1,750,000	1,660,498		151			4.600	4.979	FA	30,411		12/08/2022	08/15/2045
20030N-BS-9	COMCAST CORP SR UNSECURED			1	1.G FE	5,990,938	95.2820	5,716,926	6,000,000	5,996,839		936			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	81.4470	2,117,634	2,600,000	2,757,914		(10,461)			3.200	2.631	JJ	38,364	83,200	10/29/2020	07/15/2036
20030N-BU-4	COMCAST CORP SENIOR UNSECURED			1	1.G FE	6,533,055	73.6000	6,072,027	8,250,000	6,546,212		7,138			3.400	4.808	JJ	129,342	76,500	09/28/2022	07/15/2046
20030N-BW-0	COMCAST CORP SENIOR UNSECURED			1	1.G FE	10,357,467	91.1090	10,646,111	11,685,000	11,012,697		150,911			2.350	3.904	JJ	126,620	274,598	05/03/2018	01/15/2027
20030N-BY-6	COMCAST CORP COMPANY GUARNT			1	1.G FE	10,240,200	94.5190	9,451,879	10,000,000	10,131,338		(31,840)			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	15,289,664	80.5040	11,582,865	14,388,000	15,256,378		(24,846)			4.000	3.606	FA	217,419	575,520	07/30/2021	08/15/2047
20030N-CC-3	COMCAST CORP SR UNSECURED			1	1.G FE	25,749,455	80.2220	20,505,426	25,561,000	25,735,528		(4,457)			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	37,979,137	79.7490	31,065,514	38,954,000	37,994,108		(1,598)			3.999	4.132	MN	259,628	1,448,798	10/06/2022	11/01/2049
20030N-CG-4	COMCAST CORP SR UNSECURED			1	1.G FE	8,644,386	80.1620	7,063,113	8,811,000	8,665,627		422			4.049	4.123	MN	59,460	356,757	07/12/2021	11/01/2052
20030N-CH-2	COMCAST CORP SR UNSECURED			1	1.G FE	4,982,350	94.1930	4,709,628	5,000,000	4,989,896		1,691			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	10,896,836	87.0850	8,871,329	10,187,000	10,832,088		(46,983)			3.900	3.309	MS	132,431	308,100	12/08/2022	03/01/2038
20030N-CK-5	COMCAST CORP SR UNSECURED			1	1.G FE	9,043,000	80.7700	7,245,089	8,970,000	9,040,990		(2,357)			4.000	3.942	MS	119,600	358,800	02/21/2020	03/01/2048
20030N-CL-3	COMCAST CORP SENIOR UNSECURED			1	1.G FE	2,722,957	92.8130	2,878,144	3,101,000	2,725,389		2,431			4.600	5.780	AO	30,114		11/01/2022	10/15/2038
20030N-CM-1	COMCAST CORP SENIOR UNSECURED			1	1.G FE	1,511,367	90.2460	1,489,060	1,650,000	1,512,117		750			4.700	5.298	AO	16,372	38,775	09/21/2022	10/15/2048
20030N-CN-9	COMCAST CORP SENIOR UNSECURED			1	1.G FE	3,809,220	91.6090	3,687,263	4,025,000	3,809,924		704			4.950	5.284	AO	42,061	99,619	09/21/2022	10/15/2058
20030N-CR-0	COMCAST CORP SENIOR UNSECURED			1	1.G FE	15,999,040	98.5070	15,761,170	16,000,000	15,999,799		150			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	98.0150	14,702,299	15,000,000	14,992,147		2,617			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	96.1330	30,762,435	32,000,000	34,049,714		(349,589)			4.150	2.860	AO	280,356	1,328,000	07/12/2021	10/15/2028
20030N-CU-3	COMCAST CORP SENIOR UNSECURED			1	1.G FE	13,959,619	96.0190	12,953,011	13,490,000	13,891,706		(49,164)			4.250	3.768	AO	121,035	573,325	07/30/2021	10/15/2030
20030N-CY-5	COMCAST CORP SR UNSECURED			1	1.G FE	28,981,490	78.5450	22,777,989	29,000,000	28,985,375		550			3.250	3.254	MN	157,083	942,500	06/03/2021	11/01/2039
20030N-CZ-2	COMCAST CORP SR UNSECURED			1	1.G FE	15,624,002	73.3710	11,790,690	16,070,000	15,604,257		(9,448)			3.450	3.574	FA	231,006	430,215	10/06/2022	02/01/2050
20030N-DA-6	COMCAST CORP SR UNSECURED			1	1.G FE	10,599,271	86.6450	8,748,558	10,097,000	10,493,827		(54,068)			2.650	2.028	FA	111,488	267,571	06/03/2021	02/01/2030
20030N-DG-3	COMCAST CORP COMPANY GUARNT			1	1.G FE	24,665,722	91.2130	20,664,276	22,655,000	24,313,905		(216,480)			3.400	2.263	AO	192,568	770,270	07/30/2021	04/01/2030
20030N-DH-1	COMCAST CORP COMPANY GUARNT			1	1.G FE	11,418,700	82.9920	8,299,201	10,000,000	11,329,014		(61,720)			3.750	2.754	AO	93,750	375,000	07/12/2021	04/01/2040
20030N-DK-4	COMCAST CORP COMPANY GUARNT			1	1.G FE	2,260,280	94.4110	1,888,213	2,000,000	2,171,441		(40,809)			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	31,907,222	64.0690	22,193,568	34,640,000	31,926,299		21,030			2.800	3.185	JJ	447,241	755,720	11/04/2022	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
20030N-DM-0	COMCAST CORP COMPANY GUARNT			1	1.G FE	10,782,577	80.9380	8,692,733	10,740,000	10,775,534		(4,182)			1.950	1.904	JJ	96,571	209,430	07/30/2021	01/15/2031
20030N-DN-8	COMCAST CORP COMPANY GUARNT			1	1.G FE	14,052,535	78.1290	11,328,689	14,500,000	14,125,731		42,111			1.500	1.842	FA	82,167	217,500	06/25/2021	02/15/2031
20030N-DP-3	COMCAST CORP COMPANY GUARNT			1	1.G FE	31,879,470	59.3930	20,609,393	34,700,000	31,941,999		41,308			2.450	2.828	FA	321,168	784,000	09/14/2022	08/15/2052
20030N-DQ-1	COMCAST CORP COMPANY GUARNT			1	1.G FE	15,365,958	57.2380	8,986,298	15,700,000	15,374,071		4,328			2.650	2.735	FA	157,174	416,050	12/09/2021	08/15/2062
20030N-DS-7	COMCAST CORP COMPANY GUARNT			1	1.G FE	81,135,050	64.7380	54,648,161	84,415,000	81,144,377		9,328			2.887	3.063	MN	406,177	1,159,347	11/30/2022	11/01/2051
20030N-DU-2	COMCAST CORP COMPANY GUARNT			1	1.G FE	112,485,260	62.9550	74,796,803	118,810,000	112,499,786		14,526			2.937	3.160	MN	581,575	1,715,355	12/02/2022	11/01/2056
20030N-DW-8	COMCAST CORP COMPANY GUARNT			1	1.G FE	50,059,452	61.2100	33,266,641	54,348,000	50,065,563		6,111			2.987	3.300	MN	270,562	758,668	11/01/2022	11/01/2063
20030N-EA-5	COMCAST CORP SR UNSECURED			1	1.G FE	1,999,100	102.3640	2,047,285	2,000,000	1,999,129		29			5.350	5.360	MN	16,050		10/31/2022	11/15/2027
201723-AP-8	COMMERCIAL METALS COMPANY SR UNSECURED			1	3.A FE	4,900,000	84.3570	4,133,478	4,900,000	4,900,000					3.875	3.875	FA	71,731	189,875	01/19/2021	02/15/2031
201723-AQ-6	COMMERCIAL METALS COMPANY SR UNSECURED			1	3.A FE	8,925,000	88.1200	7,842,720	8,900,000	8,920,646		(4,354)			4.125	4.062	JJ	169,285	170,305	01/13/2022	01/15/2030
20268J-AC-7	COMMONSPIRIT HEALTH SR SECURED			1	1.G FE	7,667,855	77.9520	5,066,873	6,500,000	7,635,984		(27,210)			4.187	3.198	AO	68,039	272,155	10/27/2021	10/01/2049
20268J-AG-8	COMMONSPIRIT HEALTH SR SECURED			1	1.G FE	1,863,563	74.2550	1,262,328	1,700,000	1,859,430		(3,503)			3.910	3.381	AO	16,618	66,470	10/26/2021	10/01/2050
20268J-AM-5	COMMONSPIRIT HEALTH SR SECURED			1	1.G FE	5,000,000	107.2020	5,360,120	5,000,000	5,000,000					6.461	6.461	MN	59,226		10/18/2022	11/01/2052
202795-HG-8	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	4,614,060	103.5130	5,781,221	5,585,000	4,973,752		39,557			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	81.9770	32,791	40,000	39,945		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	90.7380	58,980	65,000	64,880		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	91.4460	1,487,819	1,627,000	1,850,852		(7,607)			4.700	3.711	JJ	35,261	76,469	04/13/2021	01/15/2044
202795-JF-8	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	830,000	78.2240	649,255	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	85.9550	15,317,172	17,820,000	20,469,574		(79,986)			4.350	3.387	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	92.9960	3,618,489	3,891,000	4,047,766		(47,648)			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	4,506,276	76.5420	4,189,151	5,473,000	4,511,996		4,252			3.650	4.865	JD	8,878	137,131	10/19/2022	06/15/2046
202795-JL-5	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	3,451,215	78.4190	2,391,774	3,050,000	3,428,005		(11,046)			3.750	3.008	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	82.6480	6,768,871	8,190,000	8,639,006		(12,129)			4.000	3.649	MS	109,200	327,600	04/15/2021	03/01/2048
202795-JN-1	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	13,927,130	94.2890	11,292,035	11,976,000	13,437,082		(260,574)			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	81.4890	5,264,216	6,460,000	6,496,400		(1,128)			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	71.7050	3,539,336	4,936,000	5,177,999		(6,162)			3.200	2.929	MN	20,183	157,952	09/17/2021	11/15/2049
202795-JR-2	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	17,596,319	84.0110	14,006,335	16,672,000	17,406,895		(100,049)			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	13,470,363	69.1320	9,202,836	13,312,000	13,423,208		(22,386)			3.000	2.889	MS	133,120	330,000	11/04/2022	03/01/2050
202795-JT-8	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	22,150,628	70.0310	15,795,506	22,555,000	22,154,565		2,275			3.125	3.213	MS	207,537	672,031	11/30/2022	03/15/2051
202795-JU-5	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	9,997,900	64.5680	6,456,812	10,000,000	9,998,069		80			2.750	2.751	MS	91,667	289,514	08/05/2021	09/01/2051
202795-JV-3	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	7,322,076	80.4050	7,783,246	9,680,000	7,328,677		6,601			3.850	5.536	MS	109,734		11/21/2022	03/15/2052
203372-AX-5	COMMSCOPE INC SR SECURED			1	4.B FE	11,678,750	80.7550	9,488,766	11,750,000	11,687,515		7,868			4.750	4.844	MS	186,042	570,528	11/22/2021	09/01/2029
20338Q-AD-5	COMMSCOPE FINANCE LLC SR SECURED			1	4.B FE	8,500,000	92.3930	7,853,412	8,500,000	8,500,000					6.000	6.000	MS	170,000	510,000	02/07/2019	03/01/2026
20369E-AE-2	COMMUNITY HEALTH NETWORK INC UNSECURED			1	1.F FE	442,612	63.2460	450,945	713,000	443,426		814			3.099	5.891	MN	3,683	8,646	11/15/2022	05/01/2050
20449E-EE-2	BBVA USA SUBORDINATED NOTES				1.G FE	7,673,584	100.6630	7,383,594	7,335,000	7,631,847		(41,737)			5.900	4.545	AO	108,191	216,383	06/29/2022	04/01/2026
205768-AS-3	COMSTOCK RESOURCES INC SR UNSECURED			1	4.A FE	4,938,500	90.2850	4,378,800	4,850,000	4,914,764		(13,280)			6.750	6.378	MS	109,125	327,375	03/03/2021	03/01/2029
205887-CA-8	CONAGRA BRANDS INC SR UNSECURED			1	2.C FE	17,552,474	98.6440	16,915,443	17,148,000	17,280,432		(103,827)			4.300	3.657	MN	122,894	737,364	04/29/2020	05/01/2024
205887-CB-6	CONAGRA BRANDS INC SR UNSECURED			1	2.C FE	5,893,097	98.4640	5,819,200	5,910,000	5,902,564		2,405			4.600	4.648	MN	45,310	271,860	10/15/2018	11/01/2025
205887-CF-7	CONAGRA BRANDS INC SR UNSECURED			1	2.C FE	1,455,400	83.4310	1,263,980	1,515,000	1,470,511		8,683			1.375	2.016	MN	3,472	20,831	03/29/2021	11/01/2027
20758*-AE-2	CONNECTICUT GROWTH FUND II LP SERIES B SENIOR NOTES (CAPCO)				1.A	7,062,631	79.6320	9,071,947	11,392,350	9,464,149		417,287			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	86.3960	3,302,060	3,822,000	4,122,820		(9,521)			4.300	3.749	AO	34,695	164,346	10/24/2017	04/15/2044
207597-EJ-0	THE CONNECTICUT LIGHT AND POWE 1ST REF MORT			1	1.E FE	1,714,152	94.0790	1,618,156	1,720,000	1,717,319		587			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	83.7670	1,239,747	1,480,000	1,724,150		(6,542)			4.000	3.045	AO	14,800	59,200	02/21/2020	04/01/2048

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
20770#-AA-0	CT SM BUSINESS FINANCE FUND LP SERIES A SENIOR NOTE (CAPCO)				1.A	2,000,000	85.6650	2,694,028	3,144,857	2,832,998		199,355			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	62.9690	7,556,269	12,000,000	12,000,000					3.070	3.070	JD	30,700	368,400	08/04/2021	06/01/2051
207796-B*-3	THE CONNECTICUT WATER COMPANY SENIOR NOTES SERIES 2021B			1	1.G	15,550,000	63.0950	9,811,320	15,550,000	15,550,000					3.100	3.100	JD	40,171	482,050	12/01/2021	12/01/2051
20825C-AF-1	CONOCOPHILLIPS SENIOR UNSECURED NOTES			1	1.F FE	8,925,961	107.1080	7,899,219	7,375,000	8,268,075		(71,782)			5.900	4.366	AO	91,860	435,125	08/19/2011	10/15/2032
20826F-AC-0	CONOCOPHILLIPS COMPANY SR UNSECURED			2	1.F FE	5,811,687	86.8700	4,757,847	5,477,000	5,770,272		(8,683)			4.300	3.927	MN	30,093	235,511	01/10/2018	11/15/2044
20826F-AV-8	CONOCOPHILLIPS COMPANY COMPANY GUARNT			1	1.F FE	2,281,530	79.6830	2,370,559	2,975,000	2,283,375		1,844			3.800	5.386	MS	33,287		11/07/2022	03/15/2052
20826F-BC-9	CONOCOPHILLIPS COMPANY COMPANY GUARNT			1	1.F FE	46,546,275	83.7050	38,826,473	46,385,000	46,544,845		(1,430)			3.758	3.729	MS	513,260		10/03/2022	03/15/2042
20826F-BD-7	CONOCOPHILLIPS COMPANY COMPANY GUARNT			1	1.F FE	31,948,898	80.0710	26,726,251	33,378,000	31,951,313		2,415			4.025	4.235	MS	395,576		10/12/2022	03/15/2062
20903X-AF-0	CONSOLIDATED COMMUNICATIONS IN SR SECURED			1	4.C FE	4,850,000	77.8690	3,776,626	4,850,000	4,850,000					6.500	6.500	AO	78,813	315,250	09/18/2020	10/01/2028
20903X-AH-6	CONSOLIDATED COMMUNICATIONS IN SR SECURED			1	4.C FE	3,900,000	73.7550	2,876,444	3,900,000	3,900,000					5.000	5.000	AO	48,750	195,000	03/04/2021	10/01/2028
209111-EH-2	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	2.A FE	4,659,870	98.8140	4,199,592	4,250,000	4,584,824		(20,360)			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	97.1290	262,248	270,000	313,042		(2,242)			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	106.7800	405,764	380,000	459,345		(3,813)			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	109.9710	7,983,862	7,260,000	9,086,811		(82,204)			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	98.3740	344,310	350,000	399,304		(1,946)			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	99.5750	6,060,125	6,086,000	7,035,612		(35,525)			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	84.1820	8,359,246	9,930,000	9,729,867		6,475			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	80.2930	1,373,004	1,710,000	1,688,221		687			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	86.4420	31,361,153	36,280,000	36,339,959		(2,202)			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	96.4590	1,446,889	1,500,000	1,498,869		563			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	2,626,726	85.8210	2,068,284	2,410,000	2,616,435		(3,661)			4.625	4.117	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	86.0410	24,696,360	28,703,000	28,916,370		(6,541)			4.500	4.444	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	78.0010	4,005,328	5,135,000	5,205,505		(3,069)			3.850	3.738	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	81.2910	504,004	620,000	715,114		(1,488)			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	77.7560	8,856,403	11,390,000	11,702,730		(8,793)			3.875	3.695	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	92.0700	11,969,087	13,000,000	12,998,218		334			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	94.9610	949,610	1,000,000	999,904		16			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	4,217,525	83.9090	3,211,192	3,827,000	4,196,889		(9,528)			4.500	3.917	MN	22,005	144,833	11/04/2022	05/15/2058
209111-FT-5	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	2.A FE	1,857,596	88.0230	1,610,818	1,830,000	1,851,528		(2,137)			4.650	4.533	JD	7,091	73,470	11/21/2022	12/01/2048
209111-FV-0	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	2.A FE	16,152,727	81.7010	13,705,416	16,775,000	16,136,986		(4,591)			4.125	4.337	MN	88,418	598,641	10/25/2022	05/15/2049
209111-FW-8	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	2.A FE	19,119,958	72.5250	14,460,670	19,939,000	19,127,274		3,418			3.700	3.898	MN	94,267	692,252	10/06/2022	11/15/2059
209111-FY-4	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	2.A FE	32,295,822	80.0400	21,124,177	26,392,000	31,966,398		(141,797)			3.950	2.809	AO	260,621	1,042,484	04/27/2021	04/01/2050
209111-FZ-1	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	1.G FE	10,146,676	62.7520	6,397,590	10,195,000	10,148,164		648			3.000	3.020	JD	25,488	305,850	11/12/2020	12/01/2060
209111-GB-3	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	1.G FE	955,383	72.3100	940,030	1,300,000	956,244		861			3.600	5.196	JD	2,080	23,400	09/20/2022	06/15/2061
209111-GD-9	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	1.G FE	16,512,804	108.8590	18,016,220	16,550,000	16,512,902		96			6.150	6.166	MN	132,883		11/30/2022	11/15/2052
21036P-AP-3	CONSTELLATION BRANDS INC SR UNSECURED			1	2.B FE	27,209,229	99.8770	26,689,082	26,722,000	27,027,233		(57,909)			4.750	4.328	JD	105,775	705,898	07/14/2022	12/01/2025
21036P-AQ-1	CONSTELLATION BRANDS INC SR UNSECURED			1	2.B FE	25,051,860	95.2730	23,144,630	24,293,000	24,733,850		(113,166)			3.700	3.168	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	93.8000	4,195,652	4,473,000	4,287,562		37,705			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	18,236,844	84.5800	14,879,390	17,592,000	18,192,875		(14,882)			4.500	4.266	MN	114,348	791,640	03/18/2022	05/09/2047
21036P-AY-4	CONSTELLATION BRANDS INC SR UNSECURED			1	2.B FE	8,153,522	92.6980	7,318,474	7,895,000	8,131,403		(42,897)			3.600	2.915	FA	107,372	284,220	01/24/2022	02/15/2028
21036P-AZ-1	CONSTELLATION BRANDS INC SR UNSECURED			1	2.B FE	36,246,482	80.4120	28,940,113	35,990,000	36,276,724		(18,019)			4.100	4.021	FA	557,445	1,295,190	09/26/2022	02/15/2048
21036P-BB-3	CONSTELLATION BRANDS INC COMPANY GUARNT			1	2.C FE	419,210	98.3710	413,159	420,000	419,653		111			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	96.8750	1,937,509	2,000,000	2,155,514		(24,925)			4.650	3.131	MN	11,883	93,000	07/18/2019	11/15/2028

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
21036P-BD-9	CONSTELLATION BRANDS INC COMPANY GUARNT			1	2.B FE	14,606,816	94.2500	11,806,684	12,527,000	14,469,966		(46,433)			5.250	4.227	MN	84,035	595,980	11/10/2022	11/15/2048
21036P-BE-7	CONSTELLATION BRANDS INC COMPANY GUARNT			1	2.C FE	61,961,165	87.8430	53,373,434	60,760,000	61,758,572		(182,355)			3.150	2.843	FA	797,475	1,556,573	04/05/2022	08/01/2029
21036P-BF-4	CONSTELLATION BRANDS INC SR UNSECURED			1	2.C FE	25,113,153	85.2800	22,502,028	26,386,000	25,216,704		104,374			2.875	3.559	MN	126,433	758,598	03/22/2022	05/01/2030
21036P-BG-2	CONSTELLATION BRANDS INC SR UNSECURED			1	2.C FE	40,663,741	75.6840	29,497,959	38,975,000	40,585,248		(62,017)			3.750	3.483	MN	243,594	1,330,781	12/09/2022	05/01/2050
21036P-BH-0	CONSTELLATION BRANDS INC SR UNSECURED			1	2.C FE	64,973,133	79.6760	56,387,014	70,770,000	65,149,377		167,363			2.250	3.284	FA	663,469	1,007,756	12/16/2022	08/01/2031
21036P-BK-3	CONSTELLATION BRANDS INC SR UNSECURED			1	2.C FE	19,988,400	97.4580	19,491,670	20,000,000	19,989,765		1,365			4.350	4.363	MN	125,667	435,000	05/02/2022	05/09/2027
21036P-BL-1	CONSTELLATION BRANDS INC SR UNSECURED			1	2.C FE	9,963,800	96.2650	9,626,528	10,000,000	9,965,661		1,861			4.750	4.796	MN	68,611	237,500	05/02/2022	05/09/2032
21036P-BM-9	CONSTELLATION BRANDS INC SR UNSECURED			1	2.C FE	24,985,250	97.9560	24,489,099	25,000,000	24,989,908		4,658			3.600	3.631	MN	130,000	450,000	05/02/2022	05/09/2024
210518-CU-8	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1.F FE	25,864,672	82.8570	21,488,904	25,935,000	25,876,062		1,838			3.950	3.966	MN	130,900	1,024,433	09/20/2018	05/15/2043
210518-CW-4	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1.E FE	14,984,700	96.5940	14,489,174	15,000,000	14,996,425		2,067			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	7,752,215	72.7280	5,682,200	7,813,000	7,760,717		1,445			3.250	3.291	FA	95,926	253,923	08/01/2016	08/15/2046
210518-DA-1	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1.F FE	1,532,266	82.0460	1,128,132	1,375,000	1,519,120		(3,982)			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	83.6900	11,599,447	13,860,000	14,108,033		(7,255)			4.050	3.926	MN	71,726	561,330	10/15/2021	05/15/2048
210518-DC-7	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1.E FE	1,995,040	94.9070	1,898,149	2,000,000	1,996,868		468			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	88.4620	5,661,565	6,400,000	6,470,933		(1,900)			4.350	4.272	AO	58,773	278,400	04/27/2021	04/15/2049
210518-DF-0	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1.E FE	17,569,711	70.1240	12,361,539	17,628,000	17,573,689		1,134			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	23,033,224	76.3220	17,038,951	22,325,000	22,987,055		(26,023)			3.500	3.312	FA	325,573	703,325	10/06/2022	08/01/2051
210518-DJ-2	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1.E FE	2,106,855	57.1550	1,714,645	3,000,000	2,112,174		3,529			2.500	3.961	MN	12,500	37,500	11/04/2022	05/01/2060
210518-DN-3	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1.E FE	4,995,800	63.3890	3,169,456	5,000,000	4,995,931		91			2.650	2.654	FA	50,056	133,604	08/02/2021	08/15/2052
210518-DP-8	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1.E FE	9,992,500	91.2640	9,126,378	10,000,000	9,992,769		269			3.600	3.609	FA	140,000		08/01/2022	08/15/2032
210518-DQ-6	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1.E FE	11,995,314	86.0140	10,648,486	12,380,000	11,996,689		1,375			4.200	4.379	MS	202,207		11/04/2022	09/01/2052
210518-E*-3	CONSUMERS ENERGY CO FIRST MORTGAGE BOND			1	1.E	41,538,000	81.1550	33,710,097	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	81.0470	54,505,520	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	85.4840	63,215,556	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	97.2680	27,138,747	27,901,000	27,792,532		72,558			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	6,313,018	74.0610	6,313,678	8,525,000	6,410,444		33,726			4.900	7.076	JD	34,810	417,725	11/29/2021	06/01/2044
212015-AS-0	CONTINENTAL RESOURCES INC SR UNSECURED			1	2.C FE	46,782,094	91.2300	41,040,000	44,985,000	46,352,340		(264,750)			4.375	3.663	JJ	907,510	1,968,094	04/20/2021	01/15/2028
212015-AT-8	CONTINENTAL RESOURCES INC SR UNSECURED			1	2.C FE	31,893,750	93.4190	27,465,127	29,400,000	31,562,157		(246,219)			5.750	4.555	JJ	779,508	1,690,500	11/22/2021	01/15/2031
212015-AU-5	CONTINENTAL RESOURCES INC SR UNSECURED			1	2.C FE	10,000,000	86.2430	8,624,294	10,000,000	10,000,000					2.268	2.268	MN	28,980	222,390	11/09/2021	11/15/2026
212168-AA-6	CONTINENTAL WIND LLC SENIOR SECURED NOTES			1	2.B FE	41,952,142	100.0870	41,947,106	41,910,459	41,936,283		(1,676)			6.000	5.986	FA	845,194	2,514,628	10/01/2014	02/28/2033
21688*-AA-3	COOPERATIVE ENERGY FIRST MTG BOND SERIES 2019			1	1.F	84,645,000	79.5950	67,373,088	84,645,000	84,645,000					3.150	3.150	MN	407,354	2,666,317	11/06/2019	11/06/2049
21688A-AE-2	RABOBANK NEDERLAND - NEW YORK SR UNSECURED				1.D FE	29,631,632	97.0280	29,321,952	30,220,000	30,056,822		64,349			3.375	3.613	MN	113,325	1,019,925	09/14/2015	05/21/2025
21871X-AA-7	COREBRIDGE FINANCIAL INC SR UNSECURED			1	2.B FE	28,142,241	95.9160	27,621,760	28,798,000	28,258,394		116,153			3.500	4.380	AO	243,583	501,165	06/27/2022	04/04/2025
21871X-AC-3	COREBRIDGE FINANCIAL INC SR UNSECURED			1	2.B FE	14,378,154	93.3260	14,185,498	15,200,000	14,421,968		43,814			3.650	4.985	AO	132,536	277,400	09/23/2022	04/05/2027
21871X-AE-9	COREBRIDGE FINANCIAL INC SR UNSECURED			1	2.B FE	52,968,283	91.2850	51,577,571	56,502,000	53,077,441		109,158			3.850	4.965	AO	519,661	943,250	10/31/2022	04/05/2029
21871X-AG-4	COREBRIDGE FINANCIAL INC SR UNSECURED			1	2.B FE	39,329,917	87.8920	37,634,301	42,819,000	39,385,620		55,703			3.900	4.960	AO	398,930	565,500	11/14/2022	04/05/2032
21871X-AJ-8	COREBRIDGE FINANCIAL INC SR UNSECURED			1	2.B FE	16,251,348	81.9170	14,089,782	17,200,000	16,258,442		7,094			4.350	4.767	AO	178,737	374,100	09/23/2022	04/05/2042
21871X-AL-3	COREBRIDGE FINANCIAL INC SR UNSECURED			1	2.B FE	25,598,779	80.0590	22,565,326	28,186,000	25,607,086		8,307			4.400	4.974	AO	296,266	572,000	10/31/2022	04/05/2052
21872#-AA-5	CORECIVIC OF KANSAS LLC SENIOR SECURED NOTE			1	1.F PL	26,883,768	93.4520	25,123,361	26,883,768	26,883,768					4.430	4.455	JAJO	201,800	1,190,951	11/15/2019	01/31/2040
219350-AW-5	CORNING INCORPORATED SR UNSECURED				2.A FE	11,212,010	89.3130	9,627,942	10,780,000	11,160,196		(12,349)			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	2,703,396	91.2170	2,417,261	2,650,000	2,694,311		(2,182)			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	18,664,277	78.1980	14,482,325	18,520,000	18,687,599		(7,341)			4.375	4.296	MN	103,532	810,250	11/05/2021	11/15/2057
219350-BK-0	CORNING INCORPORATED SR UNSECURED			1	2.A FE	6,199,580	94.3530	5,647,021	5,985,000	6,185,617		(4,383)			5.350	5.103	MN	40,914	320,198	06/29/2020	11/15/2048
219350-BL-8	CORNING INCORPORATED SR UNSECURED			1	2.A FE	5,357,242	92.2630	4,797,671	5,200,000	5,354,527		(1,006)			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	73.5240	9,808,041	13,340,000	13,323,849		303			3.900	3.907	MN	66,478	520,260	02/21/2020	11/15/2049

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
219350-BQ-7	CORNING INCORPORATED SR UNSECURED			1	2.A FE	31,101,051	87.0950	25,501,327	29,280,000	31,084,853		(6,645)			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	88.4580	12,384,068	14,000,000	13,962,765		11,031			2.250	2.336	MS	92,750	315,000	09/11/2020	03/15/2026
22003B-AM-8	CORPORATE OFFICE PROPERTIES LP COMPANY GUARNT			1	2.C FE	28,922,953	75.1720	22,066,838	29,355,000	28,990,441		38,320			2.750	2.920	AO	170,422	807,263	04/13/2021	04/15/2031
22100*-AA-1	CORVIAS CAMPUS LIVING USG LLC SENIOR SECURED NOTE			1	3.B	30,820,762	72.7560	22,423,990	30,820,762	30,820,762					5.300	5.299	JJ	816,750	1,633,500	05/14/2015	07/01/2050
22160K-AL-9	COSTCO WHOLESALE CORPORATION SR UNSECURED			1	1.D FE	16,395,800	97.4070	15,585,054	16,000,000	16,164,362		(136,117)			2.750	1.878	MN	52,556	440,000	02/22/2021	05/18/2024
22160K-AM-7	COSTCO WHOLESALE CORPORATION SR UNSECURED			1	1.D FE	7,435,275	94.2780	7,070,854	7,500,000	7,469,203		6,472			3.000	3.101	MN	26,875	225,000	05/09/2017	05/18/2027
22160K-AN-5	COSTCO WHOLESALE CORPORATION SR UNSECURED			1	1.D FE	4,991,050	87.7880	4,389,385	5,000,000	4,993,515		1,397			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	36,853,547	82.1110	33,232,898	40,473,000	37,074,569		131,752			1.600	2.856	AO	127,715	400,000	12/13/2022	04/20/2030
22160K-AQ-8	COSTCO WHOLESALE CORPORATION SR UNSECURED			1	1.D FE	24,720,320	79.3640	23,013,236	28,997,000	24,851,183		114,517			1.750	3.547	AO	100,080	210,000	12/13/2022	04/20/2032
22170Q-AA-8	COTTAGE HEALTH CREDIT GROUP CA SR SECURED			1	1.D FE	1,692,347	71.3280	1,676,215	2,350,000	1,695,058		2,709			3.304	5.247	MN	12,941	38,822	10/21/2022	11/01/2049
222070-AG-9	COTY INC SR SECURED			1	3.C FE	7,350,000	90.4850	6,650,654	7,350,000	7,350,000					4.750	4.750	JJ	160,985	218,203	11/22/2021	01/15/2029
22282E-AJ-1	COVANTA HOLDING CORPORATION SR UNSECURED			1	4.B FE	6,917,500	80.7300	5,570,339	6,900,000	6,913,054		(1,959)			5.000	4.961	MS	115,000	345,000	08/11/2020	09/01/2030
22303X-AA-3	COVERT MERGECO INC SR UNSECURED			1	4.B FE	13,833,750	81.8890	11,263,792	13,755,000	13,820,055		(13,695)			4.875	4.741	JD	55,880	672,419	01/04/2022	12/01/2029
224044-CG-0	COX COMMUNICATIONS INC SR UNSECURED 144A			1	2.B FE	1,121,260	93.4810	934,807	1,000,000	1,076,642		(21,675)			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	96.3000	994,781	1,033,000	1,065,961		(22,383)			3.150	0.938	FA	12,293	32,540	10/22/2020	08/15/2024
224044-CL-9	COX COMMUNICATIONS INC COMPANY GUARNT			1	2.B FE	6,598,626	75.8910	5,122,626	6,750,000	6,621,588		15,109			1.800	2.067	AO	30,375	121,500	09/14/2021	10/01/2030
224044-CM-7	COX COMMUNICATIONS INC COMPANY GUARNT			1	2.B FE	2,485,445	60.2050	1,565,336	2,600,000	2,489,909		2,441			2.950	3.181	AO	19,175	76,700	07/26/2021	10/01/2050
224044-CN-5	COX COMMUNICATIONS INC SR UNSECURED			1	2.B FE	11,149,058	79.6680	8,795,376	11,040,000	11,136,384		(10,513)			2.600	2.481	JD	12,757	287,040	09/28/2021	06/15/2031
22550L-2C-4	CREDIT SUISSE AG NEW YORK BRAN SR UNSECURED				1.G FE	1,976,614	90.2710	1,787,373	1,980,000	1,978,402		671			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.G FE	997,740	97.9110	979,113	1,000,000	999,731		781			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.G FE	20,000,000	92.8600	18,571,931	20,000,000	20,000,000					0.495	0.495	FA	40,975	99,000	01/26/2021	02/02/2024
22550L-2J-9	CREDIT SUISSE AG NEW YORK BRAN SR UNSECURED				1.G FE	3,499,300	95.5690	3,344,924	3,500,000	3,499,381		81			4.750	4.762	FA	59,111		08/18/2022	08/09/2024
22550L-2K-6	CREDIT SUISSE AG NEW YORK BRAN SR UNSECURED				1.G FE	3,489,745	91.2730	3,194,555	3,500,000	3,490,238		493			5.000	5.070	JJ	62,222		08/18/2022	07/09/2027
226373-AP-3	CRESTWOOD MIDSTREAM PARTNERS L SR UNSECURED			1	3.C FE	6,042,000	97.3100	5,879,453	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	5,338,061	93.2330	4,987,958	5,350,000	5,343,031		1,380			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	92.2480	9,409,246	10,200,000	10,213,485		(2,841)			6.000	5.963	FA	255,000	612,000	02/23/2021	02/01/2029
22757#-AB-1	CROSS TEXAS TRANSMISSION, LLC SENIOR NOTE SERIES B			1	2.A	15,000,000	96.4370	14,465,478	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	89.4440	13,416,571	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.B FE	10,493,676	96.9670	10,326,954	10,650,000	10,573,953		21,966			4.750	5.001	FA	210,781	505,875	01/18/2019	02/01/2026
22819K-AB-6	CROWN AMERICAS LLC COMPANY GUARNT			1	3.B FE	4,800,000	95.4260	4,771,279	5,000,000	4,877,644		29,056			4.250	4.975	MS	53,715	212,500	03/17/2020	09/30/2026
22822R-BH-2	CROWN CASTLE TOWERS LLC SR SECURED 144A			1	1.F FE	22,275,290	90.8290	20,318,353	22,370,000	22,281,656		6,366			4.241	4.325	MON	42,165	898,456	07/12/2022	07/15/2028
22822V-AC-5	CROWN CASTLE INC SR UNSECURED			1	2.B FE	26,983,974	95.1640	25,265,195	26,549,000	26,828,326		(89,461)			3.700	3.325	JD	43,658	982,313	03/10/2021	06/15/2026
22822V-AE-1	CROWN CASTLE INC SR UNSECURED			1	2.B FE	36,384,234	95.3820	34,928,991	36,620,000	36,510,519		21,996			4.000	4.075	MS	488,267	1,464,800	10/20/2020	03/01/2027
22822V-AF-8	CROWN CASTLE INC SR UNSECURED			1	2.B FE	11,889,856	85.1750	10,169,871	11,940,000	11,896,265		715			4.750	4.774	MN	72,469	567,150	02/21/2020	05/15/2047
22822V-AG-6	CROWN CASTLE INC SR UNSECURED			1	2.B FE	19,650,700	96.6860	19,337,143	20,000,000	19,900,889		52,010			3.200	3.488	MS	213,333	640,000	12/19/2019	09/01/2024
22822V-AJ-0	CROWN CASTLE INC SR UNSECURED			1	2.B FE	996,300	98.8520	988,520	1,000,000	999,609		710			3.150	3.224	JJ	14,525	31,500	01/09/2018	07/15/2023
22822V-AK-7	CROWN CASTLE INC SR UNSECURED			1	2.B FE	28,762,963	93.0070	28,116,106	30,230,000	29,345,807		150,025			3.800	4.443	FA	433,968	1,148,740	12/03/2018	02/15/2028
22822V-AL-5	CROWN CASTLE INC SR UNSECURED			1	2.B FE	1,108,990	94.7040	1,055,948	1,115,000	1,111,026		555			4.300	4.367	FA	18,113	47,945	01/29/2019	02/15/2029
22822V-AM-3	CROWN CASTLE INC SR UNSECURED			1	2.B FE	33,543,309	90.2770	30,364,824	33,635,000	33,525,072		(5,130)			5.200	5.216	FA	660,741	1,456,000	09/15/2022	02/15/2049
22822V-AN-1	CROWN CASTLE INC SR UNSECURED			1	2.B FE	8,360,747	87.4460	6,715,884	7,680,000	8,213,947		(74,781)			3.100	1.975	MN	30,421	238,080	01/15/2021	11/15/2029
22822V-AP-6	CROWN CASTLE INC SR UNSECURED			1	2.B FE	3,033,634	76.3770	2,209,594	2,893,000	3,026,998		(2,973)			4.000	3.722	MN	14,786	115,720	03/10/2021	11/15/2049
22822V-AQ-4	CROWN CASTLE INC SR UNSECURED			1	2.B FE	18,237,640	77.6390	14,450,977	18,613,000	18,200,722		(16,314)			4.150	4.232	JJ	386,220	564,940	10/11/2022	07/01/2050
22822V-AR-2	CROWN CASTLE INC SR UNSECURED			1	2.B FE	16,179,082	87.6730	15,170,066	17,303,000	16,213,255		22,210			3.300	4.256	JJ	285,500	335,577	11/14/2022	07/01/2030

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
22822V-AT-8	CROWN CASTLE INC SR UNSECURED			1	2.B FE	14,893,104	80.2470	15,668,186	19,525,000	14,985,258		92,318			2.250	5.914	JJ	202,572	11,925	10/14/2022	01/15/2031
22822V-AU-5	CROWN CASTLE INC SR UNSECURED			1	2.B FE	16,730,846	65.5690	15,123,396	23,065,000	16,759,745		28,538			3.250	5.058	JJ	345,655	94,738	10/18/2022	01/15/2051
22822V-AW-1	CROWN CASTLE INC SR UNSECURED			1	2.B FE	2,295,703	78.8590	2,424,925	3,075,000	2,306,540		10,837			2.100	5.983	AO	16,144		11/04/2022	04/01/2031
22822V-AX-9	CROWN CASTLE INC SR UNSECURED			1	2.B FE	9,511,913	68.7540	7,661,909	11,144,000	9,527,613		14,262			2.900	3.934	AO	80,794	221,908	10/11/2022	04/01/2041
22822V-AY-7	CROWN CASTLE INC SR UNSECURED			1	2.B FE	2,802,649	80.8220	2,948,376	3,648,000	2,813,860		11,211			2.500	5.955	JJ	42,053		11/04/2022	07/15/2031
228701-AF-5	CROWNROCK LP SR UNSECURED 144A			1	3.C FE	15,799,740	96.5000	15,329,025	15,885,000	15,848,675		11,674			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	17,547,794	97.1880	17,054,361	17,547,794	17,547,794					5.371	5.408	MJSD	2,618	942,586	11/21/2013	09/30/2038
22964*-AC-2	CSOLAR IV WEST LLC SENIOR SECURED NOTE			1	2.B PL	25,869,057	85.4640	22,108,857	25,869,057	25,869,057					3.850	3.868	MJSD	2,767	996,012	09/06/2017	03/31/2041
23157#-AF-6	CURTISS WRIGHT CORPORATION SERIES F SENIOR GUARANTEED NT			1	2.A PL	35,054,955	99.8210	35,037,296	35,100,000	35,099,039		6,208			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.B FE	26,000,000	87.8360	22,837,453	26,000,000	26,000,000					2.420	2.420	JD	26,217	629,200	06/16/2021	06/16/2027
232806-A@-8	CYPRESS SEMICONDUCTOR CORP SERIES B SENIOR NOTE			1	2.B FE	25,473,270	84.7170	21,602,714	25,500,000	25,476,512		3,242			2.830	2.846	JD	30,069	721,650	12/15/2021	06/16/2029
23311V-AH-0	DCP MIDSTREAM OPERATING LP COMPANY GUARNT			1	2.C FE	12,388,583	96.7090	12,589,594	13,018,000	12,405,187		16,604			5.125	6.015	MN	85,250	456,586	10/13/2022	05/15/2029
233254-AA-9	DGCS MASTER BORROWER LLC TERM LOAN			1	2.C PL	102,511,905	81.4760	83,522,230	102,511,907	102,511,907					3.510	3.511	MS	909,537	3,598,168	11/02/2020	09/30/2040
23331A-BM-0	DR HORTON INC COMPANY GUARNT			1	2.A FE	3,997,560	95.2020	3,808,093	4,000,000	3,999,099		487			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	95.4990	12,414,859	13,000,000	12,998,433		867			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	92.3320	5,748,582	6,226,000	6,296,790		(19,100)			2.850	2.509	AO	44,360	177,441	04/28/2020	10/01/2026
233331-BF-3	DTE ENERGY COMPANY SR UNSECURED			1	2.B FE	5,041,000	85.2670	4,263,343	5,000,000	5,030,952		(3,980)			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	90.6710	13,600,623	15,000,000	14,990,765		3,755			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	96.0730	52,839,966	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	83.8780	31,874	38,000	37,864		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	98.3740	6,517,288	6,625,000	6,658,673		(34,460)			3.650	3.103	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	86.9960	5,654,709	6,500,000	8,167,025		(58,378)			4.300	2.693	JJ	139,750	279,500	09/22/2021	07/01/2044
23338V-AE-6	DTE ELECTRIC COMPANY GENL REF MORT			1	1.E FE	11,126,779	79.7220	10,135,854	12,714,000	11,152,022		11,320			3.700	4.556	MS	138,512	228,031	10/06/2022	03/15/2045
23338V-AF-3	DTE ELECTRIC COMPANY GENL REF MORT			1	1.E FE	1,536,041	77.9760	1,196,146	1,534,000	1,535,842		(51)			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	79.1850	8,521,115	10,761,000	11,755,285		(27,281)			3.750	3.195	FA	152,448	403,538	04/13/2021	08/15/2047
23338V-AH-9	DTE ELECTRIC COMPANY GENL REF MORT			1	1.E FE	26,686,222	83.6280	20,405,121	24,400,000	26,596,104		(58,849)			4.050	3.489	MN	126,270	988,200	10/18/2021	05/15/2048
23338V-AJ-5	DTE ELECTRIC COMPANY GENL REF MORT			1	1.E FE	49,474,556	82.6310	34,549,864	41,812,000	49,219,534		(194,329)			3.950	2.952	MS	550,525	1,651,574	10/18/2021	03/01/2049
23338V-AK-2	DTE ELECTRIC COMPANY 1ST MORTGAGE			1	1.E FE	13,003,284	84.5700	10,896,788	12,885,000	12,981,580		(12,810)			2.250	2.133	MS	96,638	289,913	04/12/2021	03/01/2030
23338V-AL-0	DTE ELECTRIC COMPANY 1ST MORTGAGE			1	1.F FE	2,610,246	68.9050	1,791,525	2,600,000	2,609,596		(237)			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	85.0330	9,501,642	11,174,000	11,719,694		(63,815)			2.625	1.951	MS	97,773	293,318	05/07/2021	03/01/2031
23338V-AN-6	DTE ELECTRIC COMPANY GENL REF MORT			1	1.E FE	34,171,798	86.9760	29,656,077	34,097,000	34,154,190		(10,729)			1.900	1.865	AO	161,961	647,843	05/06/2021	04/01/2028
23338V-AP-1	DTE ELECTRIC COMPANY GENL REF MORT			1	1.E FE	35,876,634	72.3640	25,883,211	35,768,000	35,849,154		(23,586)			3.250	3.211	AO	290,615	1,066,016	11/04/2022	04/01/2051
23338V-AQ-9	DTE ELECTRIC COMPANY GENL REF MORT			1	1.E FE	29,741,891	86.6690	27,274,830	31,470,000	29,821,994		80,102			3.000	3.663	MS	314,700	490,408	06/16/2022	03/01/2032
23338V-AR-7	DTE ELECTRIC COMPANY GENL REF MORT			1	1.E FE	4,825,142	78.2810	3,800,556	4,855,000	4,825,650		508			3.650	3.684	MS	59,069	92,049	02/16/2022	03/01/2052
23345M-AA-5	DT MIDSTREAM INC SR UNSECURED			1	3.A FE	10,374,354	85.9980	9,328,183	10,847,000	10,403,176		29,580			4.125	4.839	JD	19,886	407,282	06/28/2022	06/15/2029
23345M-AB-3	DT MIDSTREAM INC SR UNSECURED			1	3.A FE	9,417,500	83.6430	8,238,800	9,850,000	9,434,600		17,683			4.375	4.961	JD	19,153	366,406	06/28/2022	06/15/2031
23357*-AA-9	DTE GAS COMPANY MORTGAGE BONDS 2013 SERIES C			1	1.F	25,000,000	98.5380	24,634,482	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	87.1510	81,965,245	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	81.6450	42,030,697	51,480,000	51,480,000					2.350	2.349	MS	403,260	1,209,780	08/26/2020	09/01/2030
23357*-AR-2	DTE GAS COMPANY MORTGAGE BONDS 2021 SERIES C			1	1.F	13,300,000	76.8480	10,220,720	13,300,000	13,300,000					2.070	2.070	JD	22,943	286,781	11/16/2021	12/01/2031
23357*-AT-8	DTE GAS COMPANY FIRST MORTGAGE BONDS SERIES C			1	1.F IF	30,000,000	94.9880	28,496,407	30,000,000	30,000,000					4.760	4.760	AO	364,933		09/29/2022	10/01/2032
23357*-AU-5	DTE GAS COMPANY FIRST MORTGAGE BONDS Series D			1	1.F IF	11,454,000	93.6490	10,726,512	11,454,000	11,454,000					5.050	5.050	AO	147,820		09/29/2022	10/01/2052
233835-AQ-0	MERCEDES-BENZ NORTH AMERICA CO NOTES				1.G FE	2,196,443	123.5140	1,790,948	1,450,000	1,932,883		(50,755)			8.500	3.678	JJ	55,805	123,250	06/29/2020	01/18/2031
233851-CB-8	DAIMLER FINANCE NA LLC SR UNSECURED 144A			1	1.G FE	995,410	96.3370	963,375	1,000,000	998,652		488			3.500	3.555	FA	14,389	35,000	07/28/2015	08/03/2025

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
233851-DY-7	DAIMLER FINANCE NA LLC COMPANY GUARNT			1	1.G FE	1,996,280	99.4250	1,988,499	2,000,000	1,999,762		1,258			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	95.0320	4,751,575	5,000,000	4,995,089		4,186			0.750	0.835	MS	12,500	37,500	03/10/2021	03/01/2024
23386#-AK-8	DAIRY FARMERS OF AMERICA SERIES A SENIOR NOTES			1	2.B	26,000,000	96.4660	25,081,096	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	93.6880	4,103,532	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	88.4210	8,842,140	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	83.4520	13,961,590	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	96.2870	25,997,420	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	94.0710	31,043,322	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	92.0120	35,884,597	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	92.7360	4,173,101	4,500,000	4,500,000					5.375	5.375	MN	30,906	241,875	11/05/2019	11/15/2027
235825-AG-1	DANA INCORPORATED SR UNSECURED			1	3.B FE	4,900,000	90.9640	4,457,260	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	80.5840	3,968,762	4,925,000	4,925,000					4.250	4.250	MS	69,771	209,313	04/29/2021	09/01/2030
235851-AV-4	DANAHER CORPORATION SR UNSECURED			1	1.G FE	71,140,748	63.9650	48,144,261	75,266,000	71,278,981		90,703			2.600	2.876	AO	489,229	1,956,916	11/03/2021	10/01/2050
235851-AW-2	DANAHER CORPORATION SR UNSECURED			1	1.G FE	1,987,920	66.9000	1,337,991	2,000,000	1,988,196		261			2.800	2.830	JD	3,267	56,000	12/01/2021	12/10/2051
237266-AH-4	DARLING INGREDIENTS INC SR UNSECURED			1	3.A FE	14,395,000	97.5260	14,019,296	14,375,000	14,380,599		(4,120)			5.250	5.218	AO	159,323	754,688	03/28/2019	04/15/2027
237266-AJ-0	DARLING INGREDIENTS INC SR UNSECURED			1	3.A FE	7,920,000	98.0170	7,743,330	7,900,000	7,918,730		(1,270)			6.000	5.938	JD	21,067	244,900	08/15/2022	06/15/2030
23918K-AS-7	DAVITA INC SR UNSECURED			1	4.A FE	41,509,436	80.6180	33,396,047	41,425,000	41,490,598		(10,534)			4.625	4.591	JD	159,659	1,915,906	02/24/2021	06/01/2030
23918K-AT-5	DAVITA INC SR UNSECURED			1	4.A FE	14,750,000	74.5950	11,002,695	14,750,000	14,750,000					3.750	3.750	FA	208,958	553,125	08/07/2020	02/15/2031
243808-AB-4	DEER DISTRICT LLC SENIOR SECURED NOTE			1	2.B PL	56,438,175	88.0840	49,712,949	56,438,175	56,438,175					5.040	5.040	JD	237,040	2,844,484	11/15/2018	06/01/2044
244199-BD-6	DEERE & COMPANY NOTES				1.F FE	30,152,222	103.9080	31,329,322	30,151,518	30,151,518		(72)			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	89.0970	2,672,913	3,000,000	3,296,338		(11,560)			3.900	3.191	JD	7,150	117,000	10/15/2021	06/09/2042
244199-BG-9	DEERE & COMPANY SR UNSECURED			1	1.F FE	10,454,313	71.9730	7,629,096	10,600,000	10,448,960		(4,362)			2.875	2.924	MS	96,504	273,125	10/20/2022	09/07/2049
244199-BK-0	DEERE & COMPANY SR UNSECURED			1	1.F FE	2,383,010	85.0230	2,253,109	2,650,000	2,380,503		(1,052)			3.750	4.345	AO	20,979	36,563	11/03/2022	04/15/2050
24422E-SP-5	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	4,996,200	98.0290	4,901,459	5,000,000	4,999,370		419			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	96.9260	1,938,519	2,000,000	1,998,320		586			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	1,029,570	99.6840	996,838	1,000,000	1,001,715		(9,627)			2.800	1.821	MS	8,944	28,000	01/17/2020	03/06/2023
24422E-TH-2	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	5,998,980	93.8570	5,631,404	6,000,000	5,999,619		105			2.650	2.652	JD	9,275	159,000	06/07/2016	06/10/2026
24422E-TW-9	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	1,494,165	92.2470	1,383,704	1,500,000	1,497,063		579			2.800	2.845	MS	13,183	42,000	09/05/2017	09/08/2027
24422E-UB-3	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	11,483,660	93.5570	11,226,806	12,000,000	11,530,644		45,812			3.050	3.914	JJ	177,917	213,500	06/13/2022	01/06/2028
24422E-UE-7	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	6,982,220	97.4500	6,821,477	7,000,000	6,993,556		2,777			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	1,429,212	99.4090	1,421,547	1,430,000	1,429,927		166			3.450	3.462	JD	3,289	49,335	06/04/2018	06/07/2023
24422E-UR-8	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	1,999,820	98.7280	1,974,562	2,000,000	1,999,961		37			3.450	3.452	JJ	32,775	69,000	01/04/2019	01/10/2024
24422E-UU-1	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	1,993,800	93.0150	1,860,304	2,000,000	1,995,920		582			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	97.4480	5,846,903	6,000,000	5,997,300		2,226			2.600	2.639	MS	49,400	156,000	06/04/2019	03/07/2024
24422E-VE-6	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	384,908	99.1060	381,557	385,000	384,992		30			1.200	1.208	AO	1,091	4,620	03/04/2020	04/06/2023
24422E-VF-3	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	9,742,740	89.1810	8,918,092	10,000,000	9,756,088		12,040			1.750	2.339	MS	54,444	140,000	10/12/2022	03/09/2027
24422E-VL-0	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	18,503,001	78.1550	17,463,641	22,345,000	18,686,744		183,743			1.450	3.836	JJ	149,401	162,001	07/12/2022	01/15/2031
24422E-WA-3	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	19,249,650	89.2910	18,929,617	21,200,000	19,454,470		204,820			1.700	3.930	JJ	170,189	138,465	07/12/2022	01/11/2027
24422E-WE-5	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	49,932,000	92.7800	46,389,961	50,000,000	49,938,169		6,169			3.350	3.372	AO	339,653	837,500	04/12/2022	04/18/2029
24422E-WH-8	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	48,173,650	93.5900	46,795,194	50,000,000	48,219,756		46,105			3.900	4.357	JD	130,000	980,417	10/12/2022	06/07/2032
24422E-WJ-4	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	1,999,000	98.5380	1,970,770	2,000,000	1,999,101		101			4.050	4.068	MS	25,425		09/06/2022	09/08/2025
24422E-WL-9	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	10,135,285	97.5900	10,490,900	10,750,000	10,142,070		6,785			4.350	5.094	MS	146,782		12/08/2022	09/15/2032
24422E-WN-5	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	19,982,400	100.0670	20,013,426	20,000,000	19,982,882		482			4.850	4.865	AO	215,556		10/05/2022	10/11/2029
24618#-AS-9	DELAWARE NORTH COMPANIES INC SERIES 2013 SENIOR NOTES			1	2.C	14,157,507	98.9020	14,004,928	14,160,471	14,159,837		1,057			3.930	4.098	JJ	233,424	556,507	10/01/2014	07/31/2023

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
24703D-BE-0	DELL INTERNATIONAL LLC COMPANY GUARNT			1	2.B FE	28,505,048	67.4800	19,299,178	28,600,000	28,508,654		3,444			3.375	3.398	JD	42,900	970,613	12/06/2021	12/15/2041
24703D-BG-5	DELL INTERNATIONAL LLC COMPANY GUARNT			1	2.B FE	6,234,315	61.9190	4,393,184	7,095,000	6,236,568		2,251			3.450	4.081	JD	10,879	211,254	10/11/2022	12/15/2051
24703T-AB-2	DELL INTERNATIONAL LLC SR SECURED			1	2.B FE	11,975,734	98.1410	11,776,930	12,000,000	11,987,573		7,661			4.000	4.070	JJ	221,333	480,000	06/22/2021	07/15/2024
24703T-AC-0	DELL INTERNATIONAL LLC SR SECURED			1	2.B FE	9,988,245	101.2200	10,121,955	10,000,000	9,992,648		2,613			5.850	5.882	JJ	269,750	585,000	06/22/2021	07/15/2025
24703T-AE-6	DELL INTERNATIONAL LLC SR SECURED			1	2.B FE	2,994,353	98.6010	2,958,039	3,000,000	2,996,006		948			4.900	4.939	AO	36,750	147,000	06/22/2021	10/01/2026
24703T-AF-3	DELL INTERNATIONAL LLC SR SECURED			1	2.B FE	14,967,722	102.8620	15,429,338	15,000,000	14,975,373		4,577			6.100	6.142	JJ	421,917	915,000	06/22/2021	07/15/2027
24703T-AG-1	DELL INTERNATIONAL LLC SR SECURED			1	2.B FE	13,423,257	97.9740	13,226,537	13,500,000	13,436,017		7,681			5.300	5.385	AO	178,875	715,500	06/22/2021	10/01/2029
24703T-AH-9	DELL INTERNATIONAL LLC SR SECURED			1	2.B FE	19,964,499	102.0860	20,417,234	20,000,000	19,970,108		3,026			6.200	6.225	JJ	571,778	1,240,000	06/22/2021	07/15/2030
24703T-AJ-5	DELL INTERNATIONAL LLC SR SECURED			1	2.B FE	5,484,846	112.5330	5,232,766	4,650,000	5,427,985		(38,056)			8.100	6.206	JJ	173,678	376,650	06/22/2021	07/15/2036
24703T-AK-2	DELL INTERNATIONAL LLC SR SECURED			1	2.B FE	8,255,807	114.7240	8,073,159	7,037,000	8,224,397		(21,301)			8.350	6.873	JJ	270,944	587,590	06/22/2021	07/15/2046
247109-BT-7	DELMARVA POWER & LIGHT COMPANY 1ST MORTGAGE			1	1.F FE	31,499,534	81.3410	25,467,981	31,310,000	31,480,091		(5,157)			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	89.1940	11,813,776	13,245,000	11,797,067		219,738			4.375	6.872	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	84.1220	3,756,039	4,465,000	3,852,635		70,065			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	102.2580	11,852,714	11,591,000	11,583,037		2,255			7.375	7.401	JJ	394,174	854,836	07/31/2020	01/15/2026
24765*-AA-3	DELTA EPSILON DELAWARE INC SERIES A SENIOR NOTES			1	1.F FE	20,000,000	100.3790	20,075,863	20,000,000	20,000,000					5.510	5.510	FA	388,761		08/24/2022	08/24/2029
24765*-AB-1	DELTA EPSILON DELAWARE INC SERIES B SENIOR NOTES			1	1.F FE	41,194,000	99.3780	40,937,898	41,194,000	41,194,000					5.540	5.540	FA	805,091		08/24/2022	08/24/2032
249030-C@-4	DENTSPLY INTERNATIONAL INC SERIES B SENIOR NOTE			1	2.B	15,957,000	94.1190	15,112,471	16,056,750	16,056,750				(1,020,750)	2.050	2.050	JD	18,287	353,621	12/11/2015	12/11/2025
249030-D#-1	DENTSPLY INTERNATIONAL INC SERIES F SENIOR NOTE			1	2.B	11,701,800	93.6640	11,028,915	11,774,950	11,774,950				(748,550)	2.050	2.050	FA	88,508	263,472	02/19/2016	02/19/2026
24906P-A@-8	DENTSPLY SIRONA INC SERIES J SENIOR NOTE			1	2.B	21,276,000	93.1190	19,935,782	21,409,000	21,409,000				(1,361,000)	2.250	2.250	FA	181,977	522,709	08/15/2016	08/15/2026
24906P-B#-5	DENTSPLY SIRONA INC SERIES N SENIOR NOTE			1	2.B	6,155,600	94.8130	5,582,098	5,887,475	5,887,475				(374,275)	0.980	0.980	AO	10,257	66,842	10/27/2016	10/27/2024
24906P-C*-8	DENTSPLY SIRONA INC SERIES O SENIOR NOTE			1	2.B	2,239,000	85.8180	1,837,281	2,140,900	2,140,900				(136,100)	1.310	1.310	AO	4,986	31,145	10/27/2016	10/27/2027
24906P-E#-2	DENTSPLY SIRONA INC SERIES W SENIOR NOTE			1	2.B	45,512,470	88.4680	33,706,156	38,100,000	38,100,000				(5,365,000)	0.990	0.990	MS	100,584	448,152	09/25/2019	09/25/2031
25048#-AA-5	DESERTLINK LLC SENIOR SECURED NOTE			1	1.F PL	20,167,780	68.6580	13,846,870	20,167,780	20,167,780					2.570	2.570	JD	1,440	518,312	12/17/2020	12/18/2050
250847-DU-1	DTE ELECTRIC COMPANY SENIOR NOTES			1	1.F FE	14,285,270	106.2660	13,766,759	12,955,000	13,667,370		(53,376)			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	98.6060	7,784,970	7,895,000	7,449,497		24,218			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	83.2150	12,482,262	15,000,000	14,869,057		4,370			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	79.2640	1,981,588	2,500,000	2,422,106		2,552			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	99.9500	29,985,078	30,000,000	30,000,000					5.190	5.190	AO	389,250	1,557,000	09/29/2005	10/01/2023
250847-G@-3	DTE ELECTRIC COMPANY SERIES A SENIOR NOTE			1	1.E	25,000,000	111.1180	27,779,539	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	99.3790	59,627,393	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	2.C FE	6,800,000	73.6760	5,009,995	6,800,000	6,800,000					3.729	3.666	JJ	117,629	253,572	01/11/2021	01/14/2032
25160P-AE-7	DEUTSCHE BANK AG - NEW YORK BR SUBORDINATED			2	2.C FE	9,800,000	86.7380	8,500,349	9,800,000	9,800,000					5.882	5.867	JJ	277,010	576,436	06/29/2020	07/08/2031
25179M-AL-7	DEVON ENERGY CORPORATION SR UNSECURED			1	2.B FE	4,077,236	93.9000	3,601,049	3,835,000	4,031,203		(6,674)			5.600	5.156	JJ	99,028	214,760	08/19/2015	07/15/2041
25179M-BD-4	DEVON ENERGY CORPORATION SR UNSECURED			1	2.B FE	8,296,369	99.2970	7,824,570	7,880,000	8,072,231		(221,974)			5.250	1.813	AO	87,337	413,700	12/29/2021	10/15/2027
25179M-BF-9	DEVON ENERGY CORPORATION SR UNSECURED			1	2.B FE	6,096,621	93.4480	5,315,308	5,688,000	6,006,434		(89,505)			4.500	2.738	JJ	118,026	255,960	12/29/2021	01/15/2030
25245B-AA-5	DIAGEO INVESTMENT CORP SR UNSECURED			1	1.G FE	344,099	88.3340	308,285	349,000	345,251		105			4.250	4.328	MN	2,060	14,833	06/29/2020	05/11/2042
25278X-AN-9	DIAMONDBACK ENERGY INC COMPANY GUARNT			1	2.B FE	20,431,023	87.9580	19,656,876	22,348,000	20,862,803		173,584			3.500	4.614	JD	65,182	782,180	10/08/2020	12/01/2029
25278X-AQ-2	DIAMONDBACK ENERGY INC COMPANY GUARNT			1	2.B FE	1,115,085	76.7840	1,151,754	1,500,000	1,115,853		768			4.400	6.365	MS	17,783		11/07/2022	03/24/2051
25278X-AT-6	DIAMONDBACK ENERGY INC COMPANY GUARNT			1	2.B FE	1,080,555	74.4150	1,116,225	1,500,000	1,081,338		783			4.250	6.366	MS	18,771		11/07/2022	03/15/2052
25278X-AV-1	DIAMONDBACK ENERGY INC COMPANY GUARNT			1	2.B FE	1,049,820	101.8620	1,018,618	1,000,000	1,049,538		(282)			6.250	5.595	MS	10,938		12/01/2022	03/15/2033
25278X-AW-9	DIAMONDBACK ENERGY INC SR UNSECURED			1	2.B FE	5,999,100	97.4710	5,848,281	6,000,000	5,999,100					6.250	6.252	MS	18,750		11/29/2022	03/15/2053
25434*-AD-5	DIMENSIONAL FUND ADVISORS LP SENIOR NOTES SERIES C			1	1.E PL	10,010,678	94.7430	8,121,848	8,572,500	8,572,500				(1,207,125)	0.540	0.540	FA	17,629	49,090	02/15/2018	02/15/2028

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
	DIMENSIONAL FUND ADVISORS LP SENIOR NOTES SERIES D																				
25434*-AE-3				1	1.E PL	15,010,232	91.2040	11,724,273	12,854,940	12,854,940				(1,810,151)	0.620	0.620	FA	30,352	84,519	02/15/2018	02/15/2030
	DIMENSIONAL FUND ADVISORS LP SENIOR NOTES SERIES E																				
25434*-AF-0				1	1.E PL	30,511,000	85.7480	23,865,037	27,831,700	27,831,700				(1,769,300)	1.420	1.420	FA	149,302	396,069	02/15/2018	02/15/2028
25434*-AH-6	DIMENSIONAL FUND ADVISORS LP SENIOR NOTE			1	1.E PL	47,500,000	73.3840	34,857,610	47,500,000	47,500,000					2.880	2.880	JD	95,000	1,368,000	12/06/2021	12/06/2036
25461L-AA-0	DIRECTV FINANCING LLC SR SECURED			1	3.B FE	22,737,375	89.6040	20,250,532	22,600,000	22,709,875		(26,181)			5.875	5.724	FA	501,594	1,375,697	12/06/2021	08/15/2027
25466A-AP-6	DISCOVER BANK NEW CASTLE DELAW SR UNSECURED			2	2.B FE	18,040,761	93.8770	14,996,789	15,975,000	17,612,591		(270,622)			4.650	2.611	MS	222,851	742,838	03/03/2022	09/13/2028
25466A-AQ-4	DISCOVER BANK NEW CASTLE DELAW SR UNSECURED			2	2.B FE	32,701,160	95.0590	30,419,009	32,000,000	32,260,424		(158,403)			2.450	1.933	MS	237,378	784,000	03/03/2020	09/12/2024
254687-CZ-7	WALT DISNEY COMPANY SR UNSECURED			1	2.A FE	3,063,867	97.9980	2,939,948	3,000,000	3,021,419		(14,129)			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	107.2470	10,724,722	10,000,000	11,014,349		(447,805)			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	97.1940	4,048,125	4,165,000	4,206,679		(15,460)			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	94.7000	6,629,005	7,000,000	7,015,697		(3,956)			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	109.8710	9,113,779	8,295,000	10,189,632		(108,884)			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	123.4410	9,875,264	8,000,000	11,162,398		(164,849)			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	114.6910	3,784,791	3,300,000	4,684,427		(58,646)			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	109.2760	60,670,300	55,520,000	73,351,442		(729,528)			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	108.7590	5,002,910	4,600,000	5,725,900		(40,762)			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	100.8120	37,144,036	36,845,000	43,134,134		(187,917)			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	92.5830	972,126	1,050,000	1,142,002		(2,674)			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	94.6090	66,226	70,000	78,384		(226)			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	126.4290	8,514,998	6,735,000	9,936,512		(79,401)			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	92.0070	864,863	940,000	1,101,077		(4,447)			4.750	3.641	MN	5,705	44,650	11/22/2019	11/15/2046
254687-FK-7	WALT DISNEY COMPANY COMPANY GUARNT			1	1.G FE	14,657,236	95.2530	14,213,710	14,922,000	14,743,080		71,430			1.750	2.494	FA	89,221	196,193	05/02/2022	08/30/2024
254687-FL-5	WALT DISNEY COMPANY COMPANY GUARNT			1	1.G FE	3,079,830	84.1780	2,735,791	3,250,000	3,097,555		17,725			2.000	2.776	MS	21,667	65,000	02/18/2022	09/01/2029
254687-FM-3	WALT DISNEY COMPANY COMPANY GUARNT			1	2.A FE	31,211,251	66.5600	21,544,741	32,369,000	31,255,832		18,376			2.750	2.926	MS	296,716	859,155	10/13/2022	09/01/2049
254687-FN-1	WALT DISNEY COMPANY COMPANY GUARNT			1	1.G FE	13,489,400	96.9080	12,597,982	13,000,000	13,228,011		(101,474)			3.350	2.525	MS	117,343	351,750	05/02/2022	03/24/2025
254687-FP-6	WALT DISNEY COMPANY COMPANY GUARNT			1	1.G FE	1,997,800	96.2160	1,924,311	2,000,000	1,998,606		300			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	93.9270	12,210,471	13,000,000	15,521,855		(115,934)			4.625	3.110	MS	163,674	601,250	04/30/2020	03/23/2040
254687-FS-0	WALT DISNEY COMPANY COMPANY GUARNT			1	1.G FE	33,903,093	92.5060	30,545,393	33,020,000	33,829,184		(28,697)			4.700	4.517	MS	422,473	1,410,940	11/09/2022	03/23/2050
254687-FV-3	WALT DISNEY COMPANY COMPANY GUARNT			1	1.G FE	10,951,248	91.7180	10,272,371	11,200,000	10,995,664		39,288			1.750	2.370	JJ	91,467	159,250	05/24/2022	01/13/2026
254687-FX-9	WALT DISNEY COMPANY COMPANY GUARNT			1	2.A FE	9,847,988	85.6460	7,849,441	9,165,000	9,706,541		(62,652)			2.650	1.849	JJ	113,341	242,873	09/16/2020	01/13/2031
254687-FY-7	WALT DISNEY COMPANY COMPANY GUARNT			1	1.G FE	18,117,570	81.0480	14,588,680	18,000,000	18,105,283		(4,845)			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	67,222,554	77.4800	51,004,777	65,830,000	67,121,630		(54,682)			3.600	3.470	JJ	1,105,944	1,843,380	11/09/2022	01/13/2051
254687-GA-8	WALT DISNEY COMPANY COMPANY GUARNT			1	1.G FE	33,784,145	77.0470	25,044,004	32,505,000	33,747,917		(25,443)			3.800	3.593	MN	164,692	1,170,590	11/09/2022	05/13/2060
25468P-BW-5	TWDC ENTERPRISES 18 CORP GLOBAL NOTES				2.A FE	8,539,674	113.3670	8,315,475	7,335,000	8,076,943		(65,845)			7.000	5.517	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	89.0320	3,022,626	3,395,000	3,468,686		(2,565)			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	86.5140	8,954,221	10,350,000	10,126,313		7,544			4.125	4.293	JD	35,578	426,938	09/18/2018	12/01/2041
25468P-DB-9	TWDC ENTERPRISES 18 CORP SR UNSECURED			1	2.A FE	29,661,181	86.9470	23,812,266	27,387,000	29,591,499		(59,992)			4.125	3.583	JD	94,143	1,129,714	02/08/2022	06/01/2044
25468P-DF-0	TWDC ENTERPRISES 18 CORP SR UNSECURED			1	2.A FE	39,904,800	95.9270	38,370,696	40,000,000	39,971,208		10,033			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	90.5660	2,264,158	2,500,000	2,480,017		5,333			1.850	2.083	JJ	19,271	46,250	07/07/2016	07/30/2026
25468P-DN-3	TWDC ENTERPRISES 18 CORP SR UNSECURED			1	2.A FE	2,366,750	69.9170	1,974,460	2,824,000	2,411,264		10,356			3.000	3.956	JJ	35,535	84,720	07/19/2018	07/30/2046
254709-AM-0	DISCOVER FINANCIAL SERVICES SR UNSECURED			2	2.C FE	10,617,700	94.2410	9,424,077	10,000,000	10,505,880		(111,820)			4.100	2.710	FA	161,722	410,000	01/27/2022	02/09/2027
254709-AP-3	DISCOVER FINANCIAL SERVICES SR UNSECURED			2	2.C FE	26,322,816	96.4360	25,425,296	26,365,000	26,344,815		5,981			4.500	4.527	JJ	497,639	1,186,425	01/28/2019	01/30/2026
25470D-AL-3	DISCOVERY COMMUNICATIONS COMPANY GUARNT			1	2.C FE	5,046,100	97.0510	4,852,528	5,000,000	5,021,475		(6,546)			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	97.7030	9,770,327	10,000,000	9,996,408		2,883			3.800	3.831	MS	114,000	380,000	02/28/2017	03/13/2024

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
25470D-AR-0	DISCOVERY COMMUNICATIONS SR UNSECURED			1	2.C FE	14,396,286	88.9980	13,169,054	14,797,000	14,607,689		23,989			3.950	4.179	MS	163,980	584,482	04/28/2021	03/20/2028
25470D-AT-6	DISCOVERY COMMUNICATIONS SR UNSECURED			1	2.C FE	36,293,188	74.9690	26,886,157	35,863,000	36,318,730		(21,377)			5.200	5.075	MS	523,201	1,864,876	08/20/2021	09/20/2047
25470D-BG-3	DISCOVERY COMMUNICATIONS COMPANY GUARNT			1	2.C FE	13,367,158	76.0220	10,057,764	13,230,000	13,359,260		(3,015)			5.300	5.226	MN	89,597	701,190	06/29/2020	05/15/2049
25470D-BH-1	DISCOVERY COMMUNICATIONS COMPANY GUARNT			1	2.C FE	8,443,730	69.0510	5,779,587	8,370,000	8,427,526		(10,517)			4.650	4.542	MN	49,732	354,330	10/13/2022	05/15/2050
25470D-BJ-7	DISCOVERY COMMUNICATIONS COMPANY GUARNT			1	2.C FE	24,518,654	82.7610	18,870,278	22,801,000	24,222,406		(179,008)			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	29,832,469	60.4670	18,474,461	30,553,000	29,834,095		1,336			4.000	4.115	MS	359,846	1,154,120	10/13/2022	09/15/2055
25470M-AB-5	DISH NETWORK CORPORATION SR UNSECURED				4.C FE	1,900,186	62.7580	1,725,845	2,750,000	1,982,260		82,074			3.375	13.352	FA	35,063	46,406	06/28/2022	08/15/2026
25470M-AG-4	DISH NETWORK CORPORATION SR SECURED			1	4.A FE	19,339,687	102.8900	20,269,388	19,700,000	19,346,744		7,057			11.750	12.250	MN	295,774		11/07/2022	11/15/2027
25470X-AW-5	DISH DBS CORP SR UNSECURED				4.C FE	9,928,836	93.2460	10,658,069	11,430,000	10,957,551		223,682			5.875	8.304	MN	85,804	671,513	05/22/2018	11/15/2024
25470X-AY-1	DISH DBS CORP SR UNSECURED			1	4.C FE	20,250,000	80.8630	16,374,698	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	70.4890	10,425,381	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	9,627,500	64.5110	6,999,443	10,850,000	9,663,233		35,733			5.125	6.963	JD	46,339	479,188	09/07/2022	06/01/2029
25470X-BE-4	DISH DBS CORP SR SECURED			1	4.A FE	9,800,000	84.3530	8,266,588	9,800,000	9,800,000					5.250	5.250	JD	42,875	521,646	11/10/2021	12/01/2026
25470X-BF-1	DISH DBS CORP SR SECURED			1	4.A FE	12,252,500	79.8770	10,224,259	12,800,000	12,280,820		28,320			5.750	6.540	JD	61,333	657,576	07/22/2022	12/01/2028
25525P-AB-3	DIVERSIFIED HEALTHCARE TRUST COMPANY GUARNT			1	4.C FE	9,800,000	63.7260	6,245,102	9,800,000	9,800,000					4.375	4.375	MS	142,917	428,750	02/03/2021	03/01/2031
256677-AK-1	DOLLAR GENERAL CORPORATION SR UNSECURED			1	2.B FE	24,892,800	98.3790	24,594,722	25,000,000	24,898,029		5,229			4.625	4.719	MN	324,392		09/15/2022	11/01/2027
256677-AL-9	DOLLAR GENERAL CORPORATION SR UNSECURED			1	2.B FE	14,948,100	98.6800	14,801,950	15,000,000	14,949,338		1,238			5.000	5.043	MN	210,417		09/06/2022	11/01/2032
256677-AM-7	DOLLAR GENERAL CORPORATION SR UNSECURED			1	2.B FE	6,993,140	99.9590	6,997,106	7,000,000	6,993,397		257			5.500	5.506	MN	108,014		09/06/2022	11/01/2052
256746-AG-3	DOLLAR TREE INC SR UNSECURED			1	2.B FE	1,478,505	97.7100	1,446,115	1,480,000	1,479,469		209			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	96.1170	1,297,585	1,350,000	1,347,943		335			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.C	29,400,000	87.5350	25,735,381	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	13,371,704	80.8060	10,811,816	13,380,000	13,372,528		758			2.300	2.307	JD	25,645	309,450	11/18/2021	12/01/2031
257375-AH-8	EASTERN ENERGY GAS HOLDINGS LL SR UNSECURED			2	2.A FE	8,038,894	96.9980	7,760,844	8,001,000	8,008,285		(4,399)			3.600	3.541	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	95.3930	14,308,907	15,000,000	14,996,185		1,969			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	98.1600	4,908,002	5,000,000	4,977,349		1,560			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	105.7390	6,280,895	5,940,000	5,705,416		15,108			6.300	6.838	MS	110,187	374,220	10/01/2014	03/15/2033
25746U-AV-1	DOMINION ENERGY INC SR UNSECURED				2.B FE	840,950	101.0460	702,271	695,000	797,843		(6,091)			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	88.8540	8,587,728	9,665,000	9,856,461		(8,004)			4.900	4.722	FA	197,327	473,585	06/29/2020	08/01/2041
25746U-BQ-1	DOMINION ENERGY INC SR UNSECURED			2	2.B FE	5,653,980	78.7930	4,727,595	6,000,000	5,689,551		9,690			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	7,352,435	85.4320	6,074,222	7,110,000	7,330,909		(6,065)			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	97.5440	4,877,200	5,000,000	5,021,468		(7,977)			3.900	3.720	AO	48,750	195,000	02/12/2019	10/01/2025
25746U-CK-3	DOMINION ENERGY INC SR UNSECURED			1	2.B FE	8,064,136	92.4740	7,871,427	8,512,000	8,279,459		58,954			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	95.5330	21,017,169	22,000,000	22,376,305		(64,509)			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	9,520,890	85.6190	7,919,800	9,250,000	9,496,796		(8,684)			4.600	4.407	MS	125,286	385,940	11/30/2022	03/15/2049
25746U-DB-2	DOMINION ENERGY INC JR SUBORDINATED				2.B FE	10,002,500	96.3770	9,637,709	10,000,000	10,000,788		(467)			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	3,739,158	99.8270	3,738,511	3,745,000	3,744,933		1,761			2.450	2.498	JJ	42,308	91,753	08/07/2019	01/15/2023
25746U-DG-1	DOMINION ENERGY INC SR UNSECURED			1	2.B FE	81,189,636	88.3270	70,576,671	79,904,000	80,906,600		(133,880)			3.375	3.165	AO	674,190	2,696,760	03/18/2021	04/01/2030
25746U-DJ-5	DOMINION ENERGY INC SR UNSECURED			1	2.B FE	9,995,600	89.2150	8,921,476	10,000,000	9,997,099		856			1.450	1.459	AO	30,611	145,000	03/24/2021	04/15/2026
25746U-DK-2	DOMINION ENERGY INC SR UNSECURED			1	2.B FE	14,487,240	74.4130	10,789,897	14,500,000	14,488,155		465			3.300	3.306	AO	101,017	478,500	03/24/2021	04/15/2041
25746U-DL-0	DOMINION ENERGY INC SR UNSECURED			1	2.B FE	2,496,425	79.7160	1,992,911	2,500,000	2,496,876		326			2.250	2.266	FA	21,250	56,719	08/10/2021	08/15/2031
25746U-DP-1	DOMINION ENERGY INC SR UNSECURED			1	2.B FE	7,948,662	93.2360	8,218,739	8,815,000	7,963,439		14,778			4.350	5.666	FA	140,599		10/11/2022	08/15/2032
25746U-DQ-9	DOMINION ENERGY INC SR UNSECURED			1	2.B FE	4,095,108	87.1630	4,183,808	4,800,000	4,096,962		1,852			4.850	5.901	FA	85,360		11/04/2022	08/15/2052
25746U-DR-7	DOMINION ENERGY INC SR UNSECURED			1	2.B FE	52,222,625	99.7170	52,351,262	52,500,000	52,225,111		2,486			5.375	5.444	MN	337,057		11/22/2022	11/15/2032
25763#-AE-0	DONALDSON COMPANY INC SENIOR NOTE SERIES 2014A			1	1.G	27,000,000	98.2180	26,518,765	27,000,000	27,000,000					3.720	3.720	MS	262,260	1,004,400	03/27/2014	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
25763#-AG-5	DONALDSON COMPANY INC SENIOR NOTE SERIES 2015B			1	1.G	35,300,000	87.2650	30,804,671	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	84.6390	23,698,937	28,000,000	28,000,000					2.120	2.120	MN	92,338	593,600	11/05/2021	11/05/2028
260543-BJ-1	DOW CHEMICAL CO DEBENTURES				2.A FE	2,940,273	111.3250	2,813,186	2,527,000	2,777,928		(30,501)			7.375	5.572	MN	31,061	186,366	02/12/2019	11/01/2029
260543-CE-1	DOW CHEMICAL CO SR UNSECURED			1	2.A FE	20,091,060	93.6610	19,036,542	20,325,000	20,036,214		(12,486)			5.250	5.358	MN	136,347	542,063	11/22/2022	11/15/2041
260543-CG-6	DOW CHEMICAL CO SR UNSECURED			1	2.A FE	34,235,241	83.1080	34,244,557	41,205,000	34,385,666		51,405			4.375	5.761	MN	230,347	1,255,844	11/04/2022	11/15/2042
260543-CK-7	DOW CHEMICAL CO SR UNSECURED			2	2.A FE	674,963	90.1040	631,630	701,000	683,016		1,137			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.A FE	1,541,412	83.6220	1,342,139	1,605,000	1,547,564		1,449			4.625	4.894	AO	18,558	74,231	10/15/2018	10/01/2044
260543-CN-1	DOW CHEMICAL CO SR UNSECURED			1	2.A FE	654,418	98.8910	647,735	655,000	654,705		93			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.A FE	52,139,898	94.0930	47,983,692	50,996,000	51,991,827		(51,012)			5.550	5.381	MN	243,718	2,301,197	11/15/2022	11/30/2048
260543-CV-3	DOW CHEMICAL CO SR UNSECURED			1	2.A FE	3,729,754	85.3180	3,062,911	3,590,000	3,721,970		(2,885)			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.A FE	6,114,240	98.8820	6,051,574	6,120,000	6,116,035		567			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.A FE	741,455	72.7400	800,138	1,100,000	742,596		1,141			3.600	6.019	MN	5,060	19,800	10/11/2022	11/15/2050
260543-DG-5	DOW CHEMICAL CO SR UNSECURED			1	2.A FE	23,766,195	105.6760	24,833,958	23,500,000	23,763,206		(2,989)			6.300	6.147	MS	267,313		11/10/2022	03/15/2033
260543-DH-3	DOW CHEMICAL CO SR UNSECURED			1	2.A FE	40,379,663	109.3960	42,090,096	38,475,000	40,377,553		(2,110)			6.900	6.520	MN	479,334		11/16/2022	05/15/2053
26078J-AC-4	DUPONT DE NEMOURS INC SR UNSECURED			1	2.A FE	10,630,160	98.4580	9,845,759	10,000,000	10,316,692		(111,319)			4.493	3.254	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	98.7980	7,878,185	7,974,000	8,894,240		(153,373)			4.725	2.486	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	97.3580	23,434,170	24,070,000	25,097,853		(50,852)			5.319	4.894	MN	163,592	1,280,283	11/17/2021	11/15/2038
26078J-AF-7	DUPONT DE NEMOURS INC SR UNSECURED			1	2.A FE	27,864,481	96.0140	26,130,170	27,215,000	27,825,267		(16,630)			5.419	5.245	MN	188,444	1,437,796	10/11/2022	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	87.7270	15,352,172	17,500,000	17,499,393		(28)			3.650	3.650	FA	228,885	638,750	02/22/2021	02/22/2041
261138-AA-5	DYAL CAPITAL PTNRS IV ISSUER A SERIES A SR SECURED GUAR NOTE			2	1.F PL	32,500,000	87.7270	28,511,177	32,500,000	32,498,873		(52)			3.650	3.650	FA	425,073	1,186,250	02/22/2021	02/22/2041
26136*-AA-0	DOYON UTILITIES LLC SENIOR SECURED NOTE SERIES A			1	2.B	9,000,000	93.9320	8,453,863	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	83.9670	7,556,986	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	83.2420	7,042,259	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	73.3460	5,867,653	8,000,000	8,000,000					3.430	3.430	JD	12,196	274,400	06/29/2021	06/15/2041
26136*-AE-2	DOYON UTILITIES LLC SENIOR SECURED NOTE SERIES B			1	2.B	7,200,000	69.1280	4,977,196	7,200,000	7,200,000					3.600	3.600	JD	11,520	259,200	06/29/2021	06/15/2051
26138E-AT-6	DR PEPPER SNAPPLE GROUP INC SR UNSECURED			1	2.B FE	196,139	85.4830	136,773	160,000	193,652		(1,019)			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	91.7590	12,916,918	14,077,000	14,202,997		(34,668)			2.550	2.279	MS	105,695	358,964	04/28/2020	09/15/2026
263901-AB-6	DUKE ENERGY INDIANA LLC 1ST MORTGAGE			1	1.F FE	15,001,927	107.9930	16,198,886	15,000,000	15,002,304		(360)			6.450	6.447	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	81.4870	4,074,371	5,000,000	4,993,044		232			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	93.0540	6,304,398	6,775,000	6,749,782		697			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	107.9450	21,917,087	20,304,000	20,913,843		(44,711)			6.450	6.038	AO	276,473	1,309,608	12/15/2014	10/15/2032
26441C-AN-5	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	13,361,561	98.2590	12,611,528	12,835,000	13,005,721		(162,673)			3.750	2.438	AO	101,610	481,313	04/01/2021	04/15/2024
26441C-AP-0	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	6,658,140	88.1890	5,040,002	5,715,000	6,611,332		(25,093)			4.800	3.759	JD	12,192	274,320	05/19/2021	12/15/2045
26441C-AS-4	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	22,627,751	92.4850	21,821,929	23,595,000	23,139,876		107,427			2.650	3.184	MS	208,423	625,268	03/30/2021	09/01/2026
26441C-AT-2	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	26,226,889	74.6060	21,013,487	28,166,000	26,341,457		27,787			3.750	4.156	MS	352,075	964,125	09/28/2022	09/01/2046
26441C-AX-3	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	15,970,872	92.4230	14,439,171	15,623,000	15,828,244		(43,422)			3.150	2.829	FA	185,914	492,125	07/30/2019	08/15/2027
26441C-AY-1	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	6,505,879	76.2720	4,591,550	6,020,000	6,470,043		(11,785)			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	46,219,916	89.9670	40,674,961	45,211,000	45,961,651		(101,202)			3.400	3.104	JD	68,319	1,537,174	02/25/2022	06/15/2029
26441C-BF-1	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	12,639,678	79.8090	9,377,540	11,750,000	12,579,801		(18,823)			4.200	3.769	JD	21,933	493,500	09/25/2019	06/15/2049
26441C-BH-7	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	24,953,050	82.5350	20,633,857	25,000,000	24,964,479		4,095			2.450	2.470	JD	51,042	612,500	06/17/2021	06/01/2030
26441C-BL-8	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	3,621,000	81.8810	3,070,535	3,750,000	3,621,411		1,492			2.550	2.967	JD	4,250	86,063	09/23/2022	06/15/2031
26441C-BM-6	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	14,512,322	73.3820	11,110,785	15,141,000	14,517,254		4,854			3.300	3.573	JD	22,207	464,327	09/28/2022	06/15/2041
26441C-BN-4	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	14,117,665	70.4560	9,934,228	14,100,000	14,117,186		(369)			3.500	3.493	JD	21,933	493,500	06/23/2021	06/15/2051

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
26441C-BS-3	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	17,158,330	96.6190	16,579,770	17,160,000	17,158,719		389			4.300	4.301	MS	286,953		08/10/2022	03/15/2028
26441C-BT-1	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	19,971,200	94.3020	18,860,496	20,000,000	19,972,172		972			4.500	4.518	FA	350,000		08/08/2022	08/15/2032
26441C-BU-8	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	31,273,220	90.0770	29,860,497	33,150,000	31,279,286		6,066			5.000	5.375	FA	644,583		11/30/2022	08/15/2052
26441C-BV-6	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	19,993,400	99.7780	19,955,569	20,000,000	19,993,536		136			5.000	5.012	JD	63,889		12/05/2022	12/08/2025
26441C-BW-4	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	19,978,200	99.4590	19,891,728	20,000,000	19,978,456		256			5.000	5.025	JD	63,889		12/05/2022	12/08/2027
26442C-AE-4	DUKE ENERGY CAROLINAS LLC 1ST MORTGAGE			1	1.F FE	2,143,251	105.8500	2,201,671	2,080,000	2,128,920		(3,163)			6.050	5.761	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	99.3630	4,968,136	5,000,000	5,690,301		(27,188)			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	78.3120	1,984,431	2,534,000	2,543,112		(328)			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	7,674,035	79.3140	6,931,236	8,739,000	7,667,198		3,217			3.875	4.714	MS	99,710	125,511	10/07/2022	03/15/2046
26442C-AT-1	DUKE ENERGY CAROLINAS LLC 1ST MORTGAGE			1	1.F FE	11,322,910	77.3200	8,118,591	10,500,000	11,288,110		(20,882)			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	80.7700	4,426,216	5,480,000	5,515,461		(995)			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	86.1780	10,074,261	11,690,000	12,297,455		(90,479)			2.450	1.585	FA	108,197	286,405	12/14/2020	08/15/2029
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC 1ST MORTGAGE			1	1.F FE	11,151,793	70.8640	10,108,687	14,265,000	11,156,335		9,314			3.200	4.572	FA	172,448	100,160	10/06/2022	08/15/2049
26442C-BA-1	DUKE ENERGY CAROLINAS LLC 1ST MORTGAGE			1	1.F FE	5,345,800	85.5660	4,278,280	5,000,000	5,274,159		(37,663)			2.450	1.600	FA	51,042	122,500	01/28/2021	02/01/2030
26442C-BB-9	DUKE ENERGY CAROLINAS LLC 1ST MORTGAGE			1	1.F FE	59,694,490	83.8060	49,445,468	59,000,000	59,589,366		(65,988)			2.550	2.412	AO	317,617	1,504,500	05/19/2021	04/15/2031
26442C-BC-7	DUKE ENERGY CAROLINAS LLC 1ST MORTGAGE			1	1.F FE	20,671,460	74.0600	15,552,535	21,000,000	20,674,602		1,817			3.450	3.531	AO	152,950	690,000	11/30/2022	04/15/2051
26442C-BG-8	DUKE ENERGY CAROLINAS LLC 1ST MORTGAGE			1	1.F FE	9,993,900	84.8920	8,489,180	10,000,000	9,994,401		501			2.850	2.857	MS	83,917	151,208	03/01/2022	03/15/2032
26442C-BH-6	DUKE ENERGY CAROLINAS LLC 1ST MORTGAGE			1	1.F FE	17,401,923	75.5810	15,063,382	19,930,000	17,408,674		6,751			3.550	4.261	MS	208,324	226,017	11/04/2022	03/15/2052
26442E-AD-2	DUKE ENERGY OHIO INC 1ST MORTGAGE			1	1.F FE	1,464,517	99.3690	1,455,760	1,465,000	1,464,961		56			3.800	3.804	MS	18,557	55,670	09/03/2013	09/01/2023
26442E-AE-0	DUKE ENERGY OHIO INC 1ST MORTGAGE			2	1.F FE	3,419,399	74.2990	2,403,575	3,235,000	3,404,592		(5,015)			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	82.6760	15,984,545	19,334,000	21,926,623		(69,116)			4.300	3.470	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	89.2590	66,274,978	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	86.8440	11,723,961	13,500,000	13,582,809		(2,536)			4.375	4.329	MS	149,297	590,625	02/09/2016	03/30/2044
26442T-AG-2	DUKE UNIVERSITY UNSECURED			1	1.B FE	1,143,580	67.0800	1,024,306	1,527,000	1,146,269		2,690			2.757	4.317	AO	10,525	18,885	12/12/2022	10/01/2050
26442T-AH-0	DUKE UNIVERSITY UNSECURED			1	1.B FE	7,874,335	67.0650	5,365,186	8,000,000	7,875,303		968			2.832	2.902	AO	56,640	219,480	06/28/2022	10/01/2055
26442U-AB-0	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE			1	1.F FE	8,372,276	84.1820	6,903,786	8,201,000	8,355,792		(4,681)			4.200	4.065	FA	130,123	344,442	04/27/2021	08/15/2045
26442U-AC-8	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE			1	1.F FE	8,509,857	76.7610	6,793,380	8,850,000	8,540,727		7,077			3.700	3.920	AO	69,128	327,450	02/21/2020	10/15/2046
26442U-AE-4	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE			1	1.F FE	2,900,690	75.6990	2,286,116	3,020,000	2,890,680		(2,649)			3.600	3.805	MS	32,012	72,720	10/11/2022	09/15/2047
26442U-AH-7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE			1	1.F FE	3,734,550	92.2800	3,460,486	3,750,000	3,739,835		1,444			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	9,984,099	60.5950	6,922,371	11,424,000	10,010,129		15,605			2.500	3.126	FA	107,893	230,025	10/07/2022	08/15/2050
26442U-AM-6	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE			1	1.F FE	29,666,097	66.2440	25,685,936	38,775,000	29,696,704		30,414			2.900	4.249	FA	424,802	394,763	10/11/2022	08/15/2051
26442U-AN-4	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE			1	1.F FE	7,847,560	88.7130	7,097,021	8,000,000	7,851,500		3,940			3.400	3.628	AO	68,000	128,256	10/05/2022	04/01/2032
26442U-AP-9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE			1	1.F FE	15,920,849	81.0260	13,228,276	16,326,000	15,923,764		2,915			4.000	4.140	AO	163,260	323,333	10/07/2022	04/01/2052
26443T-AA-4	DUKE ENERGY INDIANA LLC 1ST MORTGAGE			1	1.F FE	5,751,705	78.2520	4,749,921	6,070,000	5,752,676		1,590			3.750	4.077	MN	29,085	193,875	09/09/2022	05/15/2046
26443T-AB-2	DUKE ENERGY INDIANA LLC 1ST MORTGAGE			1	1.F FE	4,920,254	70.0440	3,488,205	4,980,000	4,924,306		1,207			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	24,108,216	63.2500	15,529,764	24,553,000	24,110,674		2,288			2.750	2.835	AO	168,802	647,708	08/10/2022	04/01/2050
26444G-AC-7	DUKE ENERGY FLORIDA PROJECT FI SR SECURED				1.A FE	74,220,711	90.3630	67,070,967	74,223,680	74,222,411		(14)			2.538	2.538	MS	627,932	1,883,797	06/15/2016	09/01/2029
26444G-AD-5	DUKE ENERGY FLORIDA PROJECT FI SR SECURED				1.A FE	14,999,250	83.6710	12,550,634	15,000,000	14,999,689		(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	2,986,067	72.2100	2,063,773	2,858,000	2,979,440		(3,575)			3.400	3.139	AO	24,293	97,172	04/27/2021	10/01/2046
26444H-AF-8	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE			1	1.F FE	1,052,081	84.5680	811,854	960,000	1,045,656		(2,243)			4.200	3.636	JJ	18,592	40,320	02/21/2020	07/15/2048
26444H-AH-4	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE			1	1.F FE	26,194,315	85.8400	21,970,736	25,595,000	25,879,094		(156,562)			2.500	2.236	JD	53,323	564,875	11/01/2022	12/01/2029
26444H-AJ-0	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE			1	1.F FE	14,889,130	79.9510	11,992,651	15,000,000	14,905,283		10,810			1.750	1.835	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	81.7100	16,341,923	20,000,000	20,054,790		(5,471)			2.400	2.365	JD	21,333	497,333	11/30/2021	12/15/2031
26444H-AL-5	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE			1	1.F FE	20,858,500	67.8950	14,257,992	21,000,000	20,856,854		(1,316)			3.000	3.028	JD	28,000	636,667	09/09/2022	12/15/2051
26444H-AN-1	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE			1	1.F FE	26,062,570	107.1810	26,795,214	25,000,000	26,061,037		(1,533)			5.950	5.649	MN	210,729		11/21/2022	11/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
266228-E#-8	DUQUESNE LIGHT CO FIRST MORTGAGE BOND SERIES Z			1	1.F	19,780,000	77.7410	15,377,100	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	66.6370	13,194,102	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	78.5450	15,536,168	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	30,240,477	87.8170	26,556,185	30,240,477	30,240,477					4.170	4.170	JD	3,503	1,261,028	02/11/2015	12/31/2041
26875P-AM-3	EOG RESOURCES INC SR UNSECURED			1	1.G FE	5,556,625	96.5580	5,310,688	5,500,000	5,528,241		(16,925)			3.150	2.829	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	89.6550	7,697,799	8,586,000	8,770,607		(12,476)			3.900	3.672	AO	83,714	334,854	07/01/2019	04/01/2035
26875P-AP-6	EOG RESOURCES INC SR UNSECURED			1	1.G FE	66,257,555	98.2310	62,516,199	63,642,000	64,826,778		(407,526)			4.150	3.435	JJ	1,217,860	2,641,143	10/14/2020	01/15/2026
26875P-AT-8	EOG RESOURCES INC SR UNSECURED			1	1.G FE	18,013,838	95.9860	15,108,205	15,740,000	17,909,384		(49,598)			4.950	4.073	AO	164,483	729,630	11/07/2022	04/15/2050
26875P-AU-5	EOG RESOURCES INC SR UNSECURED			1	1.G FE	4,998,000	97.0220	4,851,120	5,000,000	4,998,466		175			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	85.8570	28,547,515	33,250,000	33,053,447		5,306			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	92.3880	13,858,179	15,000,000	15,187,754		(35,937)			3.500	3.216	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	94.2920	1,980,129	2,100,000	2,342,381		(40,033)			4.150	1.986	JD	7,263	87,150	06/08/2021	12/01/2028
26884A-BM-4	ERP OPERATING LIMITED PARTNERS SR UNSECURED			1	1.G FE	994,990	83.7270	837,270	1,000,000	996,371		459			2.500	2.556	FA	9,444	25,000	12/09/2019	02/15/2030
26885B-AA-8	EQM MIDSTREAM PARTNERS LP SR UNSECURED			1	3.C FE	1,005,000	96.2230	1,395,233	1,450,000	1,258,015		102,309			4.000	13.581	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	89.0400	4,452,003	5,000,000	4,836,382		36,921			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	89.3300	11,925,579	13,350,000	12,815,422		74,699			5.500	6.346	JJ	338,571	734,250	04/16/2020	07/15/2028
26885B-AE-0	EQM MIDSTREAM PARTNERS LP SR UNSECURED			1	3.C FE	8,346,783	75.0770	7,795,965	10,384,000	8,385,459		14,839			6.500	8.240	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	97.1490	4,760,315	4,900,000	4,900,000					6.000	6.000	JJ	147,000	294,000	06/16/2020	07/01/2025
26885B-AH-3	EQM MIDSTREAM PARTNERS LP SR UNSECURED			1	3.C FE	6,920,000	95.6620	6,600,703	6,900,000	6,913,236		(2,826)			6.500	6.445	JJ	224,250	448,500	06/16/2020	07/01/2027
26885B-AK-6	EQM MIDSTREAM PARTNERS LP SR UNSECURED			1	3.C FE	5,287,500	84.6010	5,076,080	6,000,000	5,337,939		50,439			4.500	6.756	JJ	124,500	135,000	06/07/2022	01/15/2029
26885B-AL-4	EQM MIDSTREAM PARTNERS LP SR UNSECURED			1	3.C FE	4,765,250	82.4030	4,037,759	4,900,000	4,776,529		11,279			4.750	5.137	JJ	107,324	116,375	01/27/2022	01/15/2031
26885B-AM-2	EQM MIDSTREAM PARTNERS LP SR UNSECURED			1	3.C FE	4,900,000	97.9850	4,801,262	4,900,000	4,900,000					7.500	7.500	JD	30,625	177,625	05/31/2022	06/01/2027
26885B-AN-0	EQM MIDSTREAM PARTNERS LP SR UNSECURED			1	3.C FE	5,987,500	96.3990	5,687,523	5,900,000	5,982,244		(5,256)			7.500	7.240	JD	36,875	213,875	05/31/2022	06/01/2030
26889*-AA-9	EPT PRECISION HOLDING CORP PIK NOTES				5.B GI	21,277,295	81.9890	17,444,956	21,277,295	21,277,295					13.000	13.207	MJSD	7,578	1,392,295	12/31/2022	12/06/2026
26911#-AA-7	ESP ACQUISITION HOLDINGS LLC SENIOR PROMISSORY NOTE				6. *	1,182,896	5.0000	1,182,896	23,657,914	1,182,896			22,475,019		13.750	13.275	MJSD			02/02/2018	05/19/2024
26911#-AB-5	ESP ACQUISITION HOLDINGS LLC SUBORDINATED PROMISSORY NOTE			2	6. *		0.0000		37,709,166		12,510,681	75,129	37,473,860		18.250	0.000	MJSD			07/15/2019	02/24/2025
269246-BQ-6	E TRADE FINANCIAL LLC SR UNSECURED			1	1.G FE	1,686,528	95.0220	1,439,579	1,515,000	1,642,891		(27,708)			3.800	1.795	FA	20,309	57,570	05/27/2021	08/24/2027
26928*-AA-2	EY GLOBAL FINANCE INC SERIES A SENIOR NOTE			1	1.E PL	60,000,000	99.3210	59,592,328	60,000,000	60,000,000					4.730	4.730	JJ	1,316,517	2,868,000	01/14/2014	01/14/2024
27034R-AA-1	EARTHSTONE ENERGY HOLDINGS LLC SR UNSECURED			1	4.A FE	250,000	95.3330	238,334	250,000	250,000					8.000	8.000	AO	4,222	10,167	04/07/2022	04/15/2027
27326#-AB-2	EAST KENTUCKY POWER COOPERATIV FIRST MORTGAGE BD SERIES 2014A			1	2.A	36,900,000	93.7860	34,607,208	36,900,000	36,900,000					4.610	4.610	FA	685,161	1,701,090	02/06/2014	02/06/2044
27326#-AC-0	EAST KENTUCKY POWER COOPERATIV FIRST MORTGAGE BD SERIES 2019			1	2.A	22,275,000	89.6270	19,964,434	22,275,000	22,275,000					4.450	4.450	AO	201,001	991,238	04/18/2019	04/19/2049
27409L-A*-4	THE EAST OHIO GAS COMPANY SENIOR UNSECURED NOTES SERIE A			1	1.G Z	47,000,000	100.0000	47,000,000	47,000,000	47,000,000					6.190	6.190	JD	121,221		12/16/2022	12/15/2032
27409L-A@-2	THE EAST OHIO GAS COMPANY SENIOR UNSECURED NOTES SERIE B			1	1.G Z	22,090,000	100.0000	22,090,000	22,090,000	22,090,000					6.380	6.380	JD	58,723		12/16/2022	12/15/2052
27556*-AA-9	EAST TENNESSEE NATURAL GAS LLC SENIOR NOTE			1	1.G	44,926,695	96.0030	43,201,417	45,000,000	44,983,963		7,884			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	5,000,000	83.1730	4,158,654	5,000,000	5,000,000					2.620	2.620	AO	28,019	131,000	10/14/2021	10/14/2028
27616#-AH-8	EASTERLY GOVT PROPERTIES LP SENIOR NOTE SERIES B			1	2.B	15,000,000	79.5900	11,938,511	15,000,000	15,000,000					2.890	2.890	AO	92,721	433,500	10/14/2021	10/14/2030
276480-AB-6	EASTERN GAS TRANSMISSION AND S SR UNSECURED			1	1.G FE	20,363,465	70.7200	13,472,103	19,050,000	20,353,581		(9,884)			3.900	3.500	MN	94,933	371,475	08/24/2022	11/15/2049
276480-AD-2	EASTERN GAS TRANSMISSION AND S SR UNSECURED			1	1.G FE	2,549,595	82.5730	1,816,611	2,200,000	2,545,886		(3,709)			4.600	3.547	JD	4,498	50,600	08/24/2022	12/15/2044
276480-AF-7	EASTERN GAS TRANSMISSION AND S SR UNSECURED			1	1.G FE	2,107,887	86.7230	1,565,344	1,805,000	2,104,450		(3,437)			4.800	3.638	MN	14,440	43,320	08/24/2022	11/01/2043
276480-AH-3	EASTERN GAS TRANSMISSION AND S SR UNSECURED			1	1.G FE	20,878,306	86.7080	17,341,669	20,000,000	20,837,308		(40,997)			3.000	2.315	MN	76,667	300,000	08/24/2022	11/15/2029
276480-AK-6	EASTERN GAS TRANSMISSION AND S SR UNSECURED			1	1.G FE	4,206,654	96.9020	3,875,111	3,999,000	4,171,187		(35,467)			3.600	1.044	JD	6,398	71,982	08/24/2022	12/15/2024

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
27731#-AL-9	EASTGROUP PROPERTIES LP SERIES A SENIOR NOTES			1	2.B	8,000,000	77.8840	6,230,753	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	73.7770	8,484,306	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	77.1070	11,450,433	14,850,000	14,850,000					2.740	2.740	JD	23,735	406,890	06/10/2021	06/10/2031
278062-AD-6	EATON CORPORATION SR UNSECURED			1	2.A FE	4,037,711	92.5190	3,747,029	4,050,000	4,042,519		609			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	85.5990	18,141,021	21,193,000	20,803,584		11,733			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	81.3880	8,013,504	9,846,000	10,870,542		(29,783)			3.915	3.266	MS	113,500	385,471	08/18/2021	09/15/2047
278062-AG-9	EATON CORPORATION SR UNSECURED			1	2.A FE	6,227,500	93.2890	6,063,778	6,500,000	6,341,166		30,361			3.103	3.673	MS	59,388	201,695	04/30/2019	09/15/2027
278062-AH-7	EATON CORPORATION COMPANY GUARNT			1	2.A FE	30,409,136	93.4590	28,504,869	30,500,000	30,411,232		2,094			4.150	4.185	MS	450,044		12/08/2022	03/15/2033
278062-AJ-3	EATON CORPORATION COMPANY GUARNT			1	2.A FE	12,325,075	91.5230	11,440,362	12,500,000	12,325,956		881			4.700	4.788	FA	208,889		09/08/2022	08/23/2052
278642-AF-0	EBAY INC SR UNSECURED			1	2.A FE	4,593,396	79.4600	3,277,728	4,125,000	4,558,752		(16,236)			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	97.4240	2,922,728	3,000,000	3,105,479		(78,315)			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	94.5770	1,891,534	2,000,000	2,167,548		(38,568)			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	15,141,917	93.6710	14,214,538	15,175,000	15,160,115		6,590			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	85.3150	10,839,211	12,705,000	13,372,845		(89,232)			2.700	1.888	MS	104,816	343,035	10/20/2020	03/11/2030
278642-AY-9	EBAY INC SR UNSECURED			1	2.A FE	8,089,300	82.2750	8,227,546	10,000,000	8,109,749		20,449			2.600	5.446	MN	36,833		11/17/2022	05/10/2031
278642-BA-0	EBAY INC SR UNSECURED			1	2.A FE	24,965,750	103.0240	25,756,106	25,000,000	24,966,411		661			5.950	5.982	MN	161,146		11/07/2022	11/22/2027
278642-BB-8	EBAY INC SR UNSECURED			1	2.A FE	60,267,800	104.4030	62,641,604	60,000,000	60,265,505		(2,295)			6.300	6.238	MN	409,500		11/17/2022	11/22/2032
278865-AM-2	ECOLAB INC SR UNSECURED			1	1.G FE	788,886	101.4700	761,025	750,000	788,851		(36)			5.500	5.071	JD	2,635		12/19/2022	12/08/2041
278865-BE-9	ECOLAB INC SR UNSECURED			1	1.G FE	3,034,830	99.3630	2,980,876	3,000,000	3,034,715		(115)			4.800	4.604	MS	38,800		12/16/2022	03/24/2030
278865-BF-6	ECOLAB INC SR UNSECURED			1	1.G FE	3,915,000	76.4600	3,822,992	5,000,000	3,918,635		3,635			1.300	4.526	JJ	27,264		12/16/2022	01/30/2031
278865-BG-4	ECOLAB INC SR UNSECURED			1	1.G FE	6,028,613	56.0890	5,558,403	9,910,000	6,030,872		2,259			2.125	4.658	FA	79,555		12/19/2022	08/15/2050
278865-BJ-8	ECOLAB INC SR UNSECURED			1	1.G FE	2,367,072	60.3640	2,278,751	3,775,000	2,368,281		1,207			2.750	5.107	FA	38,353		12/19/2022	08/18/2055
278865-BM-1	ECOLAB INC SR UNSECURED			1	1.G FE	11,929,515	80.4410	11,688,916	14,531,000	11,936,959		7,444			2.125	4.546	FA	128,660		12/16/2022	02/01/2032
278865-BN-9	ECOLAB INC SR UNSECURED			1	1.G FE	4,357,449	62.8120	4,349,730	6,925,000	4,361,608		4,157			2.700	5.181	JD	8,310	70,538	12/19/2022	12/15/2051
27965#-AM-4	EDENS LIMITED PARTNERSHIP 2015A SR GRNTE NOTES TRANCHE B			1	2.B PL	39,000,000	94.6650	36,919,448	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	92.5270	13,878,996	15,000,000	15,000,000					3.590	3.590	JJ	258,779	538,500	07/08/2016	07/08/2026
27965#-AR-3	EDENS LIMITED PARTNERSHIP SRS 2016A SR GUAR NT TRANCHE F			1	2.B PL	9,750,000	89.2240	8,699,336	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	10,388,655	93.6190	9,896,450	10,571,000	10,392,556		12,584			5.500	5.828	JD	48,450	581,405	05/13/2022	06/01/2028
28035Q-AB-8	EDGEWELL PERSONAL CARE COMPANY SR UNSECURED			1	3.C FE	9,800,000	85.6560	8,394,300	9,800,000	9,800,000					4.125	4.125	AO	101,063	404,250	02/25/2021	04/01/2029
28336L-BD-0	EL PASO LLC COMPANY GUARNT				2.B FE	8,472,080	103.4610	6,999,166	6,765,000	8,227,105		(244,975)			6.950	2.640	JD	39,181	470,168	01/04/2022	06/01/2028
283677-F*-8	EL PASO ELECTRIC CO SENIOR NOTE			1	2.B	31,552,000	93.4500	29,485,241	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	112.6270	3,604,061	3,200,000	4,313,342		(104,301)			7.750	3.272	JJ	114,356	248,000	03/26/2021	01/15/2032
28370T-AF-6	KINDER MORGAN INC SR UNSECURED			1	2.B FE	16,213,522	83.1450	12,953,203	15,579,000	16,168,343		(19,261)			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	98.8190	9,881,919	10,000,000	9,999,490		365			4.300	4.304	MN	71,667	430,000	04/29/2014	05/01/2024
28414H-AG-8	ELANCO ANIMAL HEALTH INCORPORA SR UNSECURED			1	3.C FE	1,706,220	95.1180	1,829,119	1,923,000	1,712,283		6,063			6.400	8.908	FA	41,366		10/14/2022	08/28/2028
28470R-AH-5	CAESARS ENTERTAINMENT INC SR SECURED			1	4.B FE	3,467,875	97.4270	3,190,726	3,275,000	3,352,009		(53,921)			6.250	4.326	JJ	102,344	204,688	11/17/2020	07/01/2025
28473#-AA-3	ELDRIDGE INDUSTRIES LLC SERIES A SENIOR NOTE			1	2.C PL	75,000,000	89.3470	67,009,938	75,000,000	75,000,000					3.920	3.920	FA	1,143,333	1,470,000	02/11/2022	02/11/2027
28473#-AB-1	ELDRIDGE INDUSTRIES LLC SERIES B SENIOR NOTE			1	2.C PL	75,000,000	85.6730	64,254,919	75,000,000	75,000,000					4.150	4.150	FA	1,210,417	1,556,250	02/11/2022	02/11/2029
28500#-AB-8	ERCOT SENIOR NOTE			1	1.E	21,909,883	91.1260	19,990,668	21,937,500	21,921,050		1,460			3.000	3.028	MJSD	1,828	658,125	10/01/2014	09/30/2032
28501*-AT-2	ELECTRIC TRANSMISSION LLC SENIOR NOTE SERIES D TRANCHE B			1	2.B	15,000,000	95.1920	14,278,788	15,000,000	15,000,000					3.600	3.600	MN	63,000	540,000	11/19/2013	11/19/2025
28501*-BE-4	ELECTRIC TRANSMISSION LLC SENIOR NOTE SERIES H TRANCHE A			1	2.B	17,100,000	79.5440	13,602,083	17,100,000	17,100,000					2.630	2.629	JD	19,988	449,730	06/15/2021	06/15/2031

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
28621U-AA-1	ELEVATE HOLDCO FUNDING LLC SENIOR SECURED NOTE			1	2.C PL	10,530,336	95.7190	10,079,541	10,530,336	10,530,336					5.350	5.375	MJSD	1,565	563,891	03/27/2013	12/31/2032
286857-A#-4	ELIZABETHTOWN GAS COMPANY FIRST MTG BOND SERIES 2018A2			1	1.G	10,000,000	88.7990	8,879,883	10,000,000	10,000,000					4.220	4.220	JD	12,894	422,000	12/20/2018	12/20/2033
286857-A@-6	ELIZABETHTOWN GAS COMPANY FIRST MTG BOND SERIES 2018A1			1	1.G	10,000,000	93.2500	9,324,982	10,000,000	10,000,000					4.020	4.020	JD	12,283	402,000	12/20/2018	12/20/2028
286857-B*-7	ELIZABETHTOWN GAS COMPANY FIRST MTG BOND SERIES 2018A3			1	1.G	29,300,000	85.9540	25,184,647	29,300,000	29,300,000					4.290	4.290	JD	38,407	1,256,970	12/20/2018	12/20/2038
286857-C*-6	ELIZABETHTOWN GAS COMPANY FIRST MTG BOND SERIES 2019A1			1	1.G	7,000,000	85.6560	5,995,935	7,000,000	7,000,000					2.840	2.840	MS	51,909	198,800	09/27/2019	09/27/2029
286857-C@-4	ELIZABETHTOWN GAS COMPANY FIRST MTG BOND SERIES 2019A2			1	1.G	9,000,000	85.4690	7,692,225	9,000,000	9,000,000					2.840	2.839	AO	44,020	255,600	10/29/2019	10/29/2029
286857-D*-5	ELIZABETHTOWN GAS COMPANY FIRST MTG BOND SERIES 2019A4			1	1.G	14,690,000	81.8060	12,017,245	14,690,000	14,690,000					2.940	2.939	JD	4,799	431,886	12/27/2019	12/27/2031
286857-D@-3	ELIZABETHTOWN GAS COMPANY FIRST MTG BONDS SERIES 2020A1			1	1.G	3,790,000	66.2140	2,509,505	3,790,000	3,790,000					3.280	3.280	MN	17,611	124,312	11/10/2020	11/10/2050
286857-E*-4	ELIZABETHTOWN GAS COMPANY FIRST MTG BONDS SERIES 2020A2			1	1.G	17,000,000	78.2850	13,308,508	17,000,000	17,000,000					2.260	2.259	JD	17,076	384,200	06/15/2021	06/15/2031
28932M-AA-3	ELM ROAD GENERATING STATION SU SR SECURED SERIES 144A				1.F FE	10,270,353	97.7730	10,041,609	10,270,353	10,270,353					5.209	5.209	FA	208,049	534,983	02/03/2010	02/11/2030
28932M-AD-7	ELM ROAD GENERATING STATION SU SR SECURED SERIES 144A				1.F FE	21,270,450	99.1410	20,586,715	20,765,000	21,123,280		(20,611)			6.090	5.886	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	101.6760	5,083,807	5,000,000	5,673,099		(35,227)			5.848	4.512	JJ	131,580	292,400	10/19/2016	01/19/2041
29078E-AA-3	EMBARQ CORPORATION NOTES			2	5.B FE	7,893,025	46.5070	3,761,980	8,089,000	7,928,645		6,365			7.995	8.242	JD	53,893	646,716	04/19/2016	06/01/2036
291011-BM-5	EMERSON ELECTRIC CO SR UNSECURED			1	1.F FE	1,932,754	65.1500	1,677,604	2,575,000	1,936,363		3,609			2.750	4.225	AO	14,949	49,156	10/11/2022	10/15/2050
291011-BP-8	EMERSON ELECTRIC CO SR UNSECURED			1	1.F FE	9,971,200	86.6820	8,668,172	10,000,000	9,981,842		4,692			0.875	0.924	AO	18,472	87,500	09/17/2020	10/15/2026
291011-BS-2	EMERSON ELECTRIC CO SR UNSECURED			1	1.F FE	4,229,189	64.9890	3,606,899	5,550,000	4,235,223		6,023			2.800	4.160	JD	4,317	105,700	11/09/2022	12/21/2051
29103D-AJ-5	EMERA US FINANCE LP SR UNSECURED			1	2.C FE	17,612,158	93.6960	17,490,198	18,667,000	18,148,252		136,129			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	65,141,208	78.0020	45,585,061	58,441,000	64,739,110		(172,379)			4.750	4.014	JD	123,375	2,775,948	04/27/2021	06/15/2046
29157T-AE-6	EMORY UNIVERSITY UNSECURED			1	1.C FE	5,788,657	67.6180	4,108,476	6,076,000	5,790,147		1,489			2.969	3.204	MS	60,132	153,646	11/22/2022	09/01/2050
291641-B#-4	EMPIRE DISTRICT ELEC CO FIRST MORTGAGE BOND			1	1.G	58,800,000	88.4420	52,003,639	58,800,000	58,800,000					3.590	3.590	FA	768,140	2,110,920	08/20/2015	08/20/2030
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP SR UNSECURED			1	2.A FE	3,341,763	93.9510	3,029,934	3,225,000	3,328,615		(3,671)			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	18,018,065	101.7290	16,642,862	16,360,000	17,086,712		(218,227)			5.875	4.016	AO	202,909	746,213	07/13/2022	10/15/2025
29250R-AX-4	ENBRIDGE ENERGY PARTNERS LP SR UNSECURED			1	2.A FE	14,587,219	112.5180	15,634,371	13,895,000	14,517,555		(15,633)			7.375	6.947	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	90.7860	17,067,770	18,800,000	18,773,370		2,399			4.500	4.520	FA	352,500	1,265,733	05/12/2020	02/01/2028
29261A-AB-6	ENCOMPASS HEALTH CORPORATION COMPANY GUARNT			1	4.A FE	13,733,250	88.0670	12,153,313	13,800,000	13,747,603		5,776			4.750	4.812	FA	273,125	953,148	05/12/2020	02/01/2030
29261A-AE-0	ENCOMPASS HEALTH CORPORATION COMPANY GUARNT			1	4.A FE	4,425,000	85.8990	3,801,045	4,425,000	4,425,000					4.625	4.625	AO	51,164	295,205	09/30/2020	04/01/2031
29272W-AC-3	ENERGIZER HOLDINGS INC COMPANY GUARNT			1	4.B FE	4,247,500	87.0320	4,351,617	5,000,000	4,291,735		44,235			4.750	8.007	JD	10,556	118,750	07/26/2022	06/15/2028
29272W-AD-1	ENERGIZER HOLDINGS INC COMPANY GUARNT			1	4.B FE	11,750,000	85.0030	9,987,845	11,750,000	11,750,000					4.375	4.375	MS	129,944	514,063	09/16/2020	03/31/2029
29273R-AP-4	ENERGY TRANSFER PARTNERS LP SR UNSECURED			1	2.C FE	18,307,165	95.0110	17,278,734	18,186,000	18,269,273		(2,922)			6.050	6.006	JD	91,688	1,100,253	06/29/2020	06/01/2041
29273R-AR-0	ENERGY TRANSFER PARTNERS LP SR UNSECURED			1	2.C FE	24,049,103	99.1210	23,199,194	23,405,000	23,940,737		(16,185)			6.500	6.284	FA	633,885	1,521,325	06/29/2020	02/01/2042
29273R-AY-5	ENERGY TRANSFER PARTNERS LP SR UNSECURED			1	2.C FE	15,657,273	99.0110	15,574,379	15,730,000	15,719,484		7,849			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	92.9270	13,688,158	14,730,000	15,063,559		(8,990)			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	110.4000	2,689,344	2,436,000	2,851,137		(51,569)			8.250	5.171	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	96.9310	4,846,566	5,000,000	5,002,841		(1,251)			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	15,513,992	83.2900	14,351,715	17,231,000	15,571,373		25,996			5.150	5.931	MS	261,289	612,103	05/25/2022	03/15/2045
29273R-BG-3	ENERGY TRANSFER PARTNERS LP SR UNSECURED			1	2.C FE	8,438,375	97.6900	8,303,648	8,500,000	8,479,099		6,243			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	92.9950	10,101,117	10,862,000	11,279,768		(9,882)			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	94.5570	1,134,687	1,200,000	1,278,632		(18,298)			4.200	2.484	AO	10,640	50,400	12/03/2021	04/15/2027

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
29273R-BL-2	ENERGY TRANSFER PARTNERS LP SR UNSECURED			1	2.C FE	13,205,673	83.8020	11,011,546	13,140,000	13,209,300		(1,680)			5.300	5.259	AO	147,022	696,420	04/15/2021	04/15/2047
29278N-AC-7	ENERGY TRANSFER OPERATING LP SR UNSECURED			1	2.C FE	1,998,520	99.1760	1,983,522	2,000,000	1,999,768		319			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	92.2990	5,205,662	5,640,000	5,623,104		651			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	24,654,908	90.2990	20,761,600	22,992,000	24,586,254		(39,709)			6.000	5.458	JD	61,312	1,309,020	10/12/2022	06/15/2048
29278N-AF-0	ENERGY TRANSFER OPERATING LP SR UNSECURED			1	2.C FE	20,721,727	96.7310	18,460,067	19,084,000	20,469,528		(246,024)			4.950	3.390	JD	41,985	944,658	11/30/2021	06/15/2028
29278N-AG-8	ENERGY TRANSFER OPERATING LP COMPANY GUARNT			1	2.C FE	10,846,699	97.1480	9,255,251	9,527,000	10,587,426		(156,816)			5.250	3.207	AO	105,591	500,168	12/02/2021	04/15/2029
29278N-AM-5	ENERGY TRANSFER OPERATING LP COMPANY GUARNT			1	2.C FE	26,875,000	100.2750	25,068,804	25,000,000	25,351,027		(427,686)			5.875	4.055	JJ	677,257	1,468,750	03/25/2019	01/15/2024
29278N-AP-8	ENERGY TRANSFER OPERATING LP COMPANY GUARNT			1	2.C FE	1,998,480	94.3190	1,886,374	2,000,000	1,999,271		293			2.900	2.916	MN	7,411	58,000	01/07/2020	05/15/2025
29278N-AR-4	ENERGY TRANSFER OPERATING LP COMPANY GUARNT			1	2.C FE	2,717,259	81.0410	2,447,445	3,020,000	2,718,154		895			5.000	5.698	MN	19,294	118,500	10/12/2022	05/15/2050
29279B-AC-5	ENCOREVET HOLDINGS INC PIK HOLDCO 2021 ADDTL NOTE				5.B GI	16,940,844	90.0100	15,519,901	17,242,427	16,985,372		44,235			13.000	13.777	N/A	6,141	2,070,588	12/31/2022	05/08/2025
29279F-AA-7	ENERGY TRANSFER OPERATING LP SR UNSECURED			1	2.C FE	39,652,564	93.7180	29,657,167	31,645,000	39,428,117		(163,071)			6.250	4.593	AO	417,538	1,942,656	10/12/2022	04/15/2049
29336T-AA-8	ENLINK MIDSTREAM LLC COMPANY GUARNT			1	3.A FE	11,247,186	92.8450	13,369,726	14,400,000	11,793,921		220,131			5.375	8.653	JD	64,500	774,000	03/25/2020	06/01/2029
29336T-AD-2	ENLINK MIDSTREAM LLC SR UNSECURED			1	3.A FE	9,865,000	99.0120	9,767,563	9,865,000	9,865,000					6.500	6.500	MS	215,523		08/16/2022	09/01/2030
29336U-AC-1	ENLINK MIDSTREAM PARTNERS LP SR UNSECURED			1	3.A FE	6,328,750	81.9910	5,739,389	7,000,000	6,375,222		13,609			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	3,569,814	95.2270	3,405,306	3,576,000	3,574,297		657			4.150	4.171	JD	12,367	148,404	05/07/2015	06/01/2025
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP SR UNSECURED			1	3.A FE	11,326,555	94.5270	13,135,485	13,896,000	12,240,325		377,410			4.850	8.811	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	80.2480	12,094,989	15,072,000	9,513,093		54,520			5.450	9.250	JD	68,452	821,424	08/07/2020	06/01/2047
29364D-AU-4	ENTERGY ARKANSAS LLC 1ST MORTGAGE			1	1.F FE	16,099,580	96.2660	15,402,496	16,000,000	16,038,503		(12,314)			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	94.7540	4,737,706	5,000,000	4,998,073		313			4.000	4.008	JD	16,667	200,000	05/08/2018	06/01/2028
29364G-AJ-2	ENTERGY CORPORATION SR UNSECURED			1	2.B FE	32,707,561	93.1550	32,745,800	35,152,000	33,908,244		307,649			2.950	3.995	MS	345,661	1,036,984	12/11/2018	09/01/2026
29364G-AK-9	ENTERGY CORPORATION SR UNSECURED			1	2.B FE	21,209,105	74.3030	15,952,942	21,470,000	21,223,125		4,911			3.750	3.817	JD	35,783	805,125	04/21/2021	06/15/2050
29364G-AL-7	ENTERGY CORPORATION SR UNSECURED			1	2.B FE	19,843,400	84.3340	16,866,818	20,000,000	19,880,126		14,220			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	89.1940	8,919,431	10,000,000	9,978,701		7,743			0.900	0.980	MS	26,500	90,000	08/24/2020	09/15/2025
29364G-AN-3	ENTERGY CORPORATION SR UNSECURED			1	2.B FE	19,094,609	84.7850	17,539,401	20,687,000	19,156,528		57,054			1.900	3.327	JD	17,469	310,527	10/11/2022	06/15/2028
29364G-AP-8	ENTERGY CORPORATION SR UNSECURED			1	2.B FE	38,689,152	79.5120	33,641,673	42,310,000	38,868,638		157,657			2.400	3.485	JD	45,131	770,520	07/27/2022	06/15/2031
29364N-AR-9	ENTERGY MISSISSIPPI LLC 1ST MORTGAGE			1	1.F FE	7,193,090	98.8850	7,134,558	7,215,000	7,213,927		1,234			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	100.9720	9,375,217	9,285,000	9,279,701		2,683			5.400	5.433	MN	83,565	501,390	11/10/2009	11/01/2024
29364W-AS-7	ENTERGY LOUISIANA LLC 1ST MORTGAGE			1	1.F FE	6,290,387	99.2350	5,978,931	6,025,000	6,043,547		(43,983)			4.050	3.293	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	96.2720	18,291,685	19,000,000	18,995,956		1,693			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	14,555,112	88.8460	12,949,284	14,575,000	14,544,706		(5,971)			4.950	4.919	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	91.2470	9,398,439	10,300,000	10,299,527		81			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	90.4370	784,992	868,000	866,989		79			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	17,858,201	82.6840	12,640,723	15,288,000	17,754,030		(68,028)			4.200	3.236	MS	214,032	591,696	09/09/2022	09/01/2048
29364W-BC-1	ENTERGY LOUISIANA LLC COLLATERAL TRUST			1	1.F FE	6,841,334	81.6220	5,660,471	6,935,000	6,837,029		(1,556)			4.200	4.277	AO	72,818	233,520	12/15/2022	04/01/2050
29364W-BD-9	ENTERGY LOUISIANA LLC 1ST MORTGAGE			1	1.F FE	3,038,820	65.2120	2,008,532	3,080,000	3,040,419		867			2.900	2.967	MS	26,300	89,320	04/27/2021	03/15/2051
29364W-BF-4	ENTERGY LOUISIANA LLC 1ST MORTGAGE				1.F FE	3,635,777	96.2480	3,490,932	3,627,000	3,627,000					0.620	0.288	MN	2,748	22,487	02/22/2021	11/17/2023
29364W-BH-0	ENTERGY LOUISIANA LLC 1ST MORTGAGE			1	1.F FE	15,444,625	79.8910	15,194,510	19,019,000	15,531,642		87,017			2.350	4.784	JD	19,864	223,473	09/13/2022	06/15/2032
29364W-BJ-6	ENTERGY LOUISIANA LLC 1ST MORTGAGE			1	1.F FE	993,640	74.7650	747,651	1,000,000	994,149		231			3.100	3.142	JD	1,378	31,000	03/04/2021	06/15/2041
29364W-BL-1	ENTERGY LOUISIANA LLC 1ST MORTGAGE			1	1.F FE	20,391,611	90.4890	19,115,732	21,125,000	20,395,315		3,704			4.750	4.972	MS	353,990		10/06/2022	09/15/2052
29365P-AR-3	ENTERGY GULF STATES LOUISIANA 1ST MORTGAGE			1	1.F FE	10,990,870	96.1530	10,576,820	11,000,000	10,997,659		980			3.780	3.790	AO	103,950	415,800	06/24/2014	04/01/2025
29365T-AD-6	ENTERGY TEXAS INC 1ST MORTGAGE			1	1.G FE	27,948,480	90.6350	25,377,809	28,000,000	27,955,685		1,032			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	1.G FE	5,988,840	94.6240	5,677,417	6,000,000	5,992,465		1,042			4.000	4.023	MS	60,667	240,000	01/03/2019	03/30/2029
29365T-AH-7	ENTERGY TEXAS INC 1ST MORTGAGE			1	1.G FE	5,983,800	87.6020	5,256,101	6,000,000	5,985,628		589			4.500	4.521	MS	68,250	270,000	01/03/2019	03/30/2039
29365T-AJ-3	ENTERGY TEXAS INC 1ST MORTGAGE			1	1.G FE	1,193,256	72.5930	1,209,392	1,666,000	1,195,010		1,754			3.550	5.602	MS	14,950		10/06/2022	09/30/2049
29365T-AM-6	ENTERGY TEXAS INC 1ST MORTGAGE			1	1.G FE	11,650,380	92.2780	11,073,416	12,000,000	11,651,529		1,149			5.000	5.188	MS	210,000		11/04/2022	09/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29366M-AA-6	ENTERGY ARKANSAS LLC 1ST MORTGAGE			1	1.F FE	13,887,309	82.9080	11,428,914	13,785,000	13,882,956		(6,036)			4.200	4.141	AO	144,743	525,000	11/04/2022	04/01/2049
29366M-AB-4	ENTERGY ARKANSAS LLC 1ST MORTGAGE			1	1.F FE	28,553,083	61.7070	17,967,849	29,118,000	28,558,262		3,243			2.650	2.733	JD	34,295	757,145	10/25/2022	06/15/2051
29366M-AC-2	ENTERGY ARKANSAS LLC 1ST MORTGAGE			1	1.F FE	2,716,458	70.2870	2,126,176	3,025,000	2,717,390		599			3.350	3.895	JD	4,504	84,169	11/30/2022	06/15/2052
29366W-AA-4	ENTERGY MISSISSIPPI LLC 1ST MORTGAGE			1	1.F FE	21,762,761	77.1490	16,579,388	21,490,000	21,725,864		(12,055)			3.850	3.769	JD	68,947	802,340	10/06/2022	06/01/2049
29366W-AC-0	ENTERGY MISSISSIPPI LLC 1ST MORTGAGE			1	1.F FE	9,974,200	75.7150	7,571,507	10,000,000	9,976,359		1,966			2.550	2.575	JD	21,250	265,625	11/10/2021	12/01/2033
293791-AF-6	ENTERPRISE PRODUCTS OPERATING SENIOR UNSECURED			1	2.A FE	1,410,540	109.6330	1,195,003	1,090,000	1,304,209		(16,382)			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	105.9280	20,991,846	19,817,000	19,789,760		961			6.650	6.665	AO	278,209	1,317,831	06/29/2020	10/15/2034
29379V-AG-8	ENTERPRISE PRODUCTS OPER NOTES			1	2.A FE	27,110,222	103.1490	27,649,185	26,805,000	27,041,792		(9,586)			6.125	6.035	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	104.6570	5,934,025	5,670,000	6,622,258		(33,120)			6.450	5.004	MS	121,905	365,715	06/29/2020	09/01/2040
29379V-AT-0	ENTERPRISE PRODUCTS OPER COMPANY GUARNT			1	2.A FE	2,028,060	100.3430	2,006,867	2,000,000	2,028,060					5.950	5.823	FA	49,583		11/29/2022	02/01/2041
29379V-AV-5	ENTERPRISE PRODUCTS OPER SENIOR NOTES			1	2.A FE	5,506,165	96.9740	5,343,266	5,510,000	5,507,121		69			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	89.1270	33,685,678	37,795,000	38,441,233		(21,427)			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	84.5890	13,920,824	16,457,000	15,962,837		13,819			4.450	4.678	FA	276,660	732,337	06/29/2020	02/15/2043
29379V-BA-0	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED			1	2.A FE	27,643,104	88.1180	23,286,890	26,427,000	27,494,224		(30,661)			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	98.5280	35,470,192	36,000,000	36,103,278		(113,399)			3.900	3.567	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	90.8790	8,363,639	9,203,000	9,959,812		(20,369)			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	97.2860	6,420,909	6,600,000	6,667,709		(34,446)			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	2,703,658	85.3940	2,502,032	2,930,000	2,697,257		(1,664)			4.950	5.426	AO	30,619	58,410	10/26/2022	10/15/2054
29379V-BH-5	ENTERPRISE PRODUCTS OPER SR UNSECURED			1	2.A FE	31,899,541	96.5250	30,907,383	32,020,000	31,957,902		16,406			3.700	3.761	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	87.5850	21,172,905	24,174,000	25,325,064		(29,095)			4.900	4.559	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	96.0200	12,103,274	12,605,000	12,591,727		2,909			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	10,984,412	80.4910	9,413,371	11,695,000	10,970,252		(6,781)			4.250	4.627	FA	187,770	257,550	11/17/2022	02/15/2048
29379V-BT-9	ENTERPRISE PRODUCTS OPER COMPANY GUARNT			1	2.A FE	21,742,560	94.8220	20,400,939	21,515,000	21,660,270		(23,814)			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	86.6210	27,614,888	31,880,000	31,766,818		469			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	88.2610	3,530,451	4,000,000	3,998,808		161			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	25,099,842	78.9480	20,593,477	26,085,000	25,094,472		(1,931)			4.200	4.420	JJ	459,531	867,720	11/29/2022	01/31/2050
29379V-BX-0	ENTERPRISE PRODUCTS OPER COMPANY GUARNT			1	2.A FE	9,375,465	85.4090	8,754,421	10,250,000	9,387,648		11,602			2.800	4.149	JJ	120,381	112,000	11/17/2022	01/31/2030
29379V-BY-8	ENTERPRISE PRODUCTS OPER COMPANY GUARNT			1	2.A FE	24,336,522	72.7120	17,479,889	24,040,000	24,329,350		(6,360)			3.700	3.629	JJ	373,087	889,480	12/02/2021	01/31/2051
29379V-BZ-5	ENTERPRISE PRODUCTS OPER COMPANY GUARNT			1	2.A FE	21,351,665	73.0600	15,938,092	21,815,000	21,353,138		501			3.950	4.050	JJ	361,432	803,430	10/12/2022	01/31/2060
29379V-CA-9	ENTERPRISE PRODUCTS OPER COMPANY GUARNT			1	2.A FE	17,720,602	66.2540	12,836,717	19,375,000	17,728,203		5,435			3.200	3.627	FA	234,222	483,200	11/29/2022	02/15/2052
29379V-CB-7	ENTERPRISE PRODUCTS OPER COMPANY GUARNT			1	2.A FE	15,931,120	66.9990	10,719,797	16,000,000	15,932,731		1,140			3.300	3.321	FA	199,467	484,000	11/08/2021	02/15/2053
294429-AR-6	EQUIFAX INC SR UNSECURED			1	2.B FE	14,546,822	93.2400	13,510,433	14,490,000	14,520,573		(10,244)			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	43,648,639	84.4640	38,274,183	45,314,000	43,635,307		9,578			3.100	3.642	MN	179,494	1,048,730	11/16/2022	05/15/2030
294429-AT-2	EQUIFAX INC SR UNSECURED			1	2.B FE	21,520,537	77.7850	17,527,231	22,533,000	21,605,848		85,310			2.350	2.887	MS	155,916	576,594	02/28/2022	09/15/2031
294429-AV-7	EQUIFAX INC SR UNSECURED			1	2.B FE	47,863,967	98.9300	47,453,878	47,967,000	47,866,636		2,669			5.100	5.142	JD	740,690		11/16/2022	12/15/2027
29444U-BC-9	EQUINIX INC SR UNSECURED			1	2.B FE	9,889,100	95.3740	9,537,395	10,000,000	9,920,651		31,551			2.625	3.063	MN	31,354	262,500	03/22/2022	11/18/2024
29444U-BD-7	EQUINIX INC SR UNSECURED			1	2.B FE	1,060,381	91.4560	891,696	975,000	1,032,086		(14,922)			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	34,582,401	87.3460	29,706,259	34,010,000	34,505,515		(69,823)			3.200	2.951	MN	129,994	1,088,320	02/10/2022	11/18/2029
29444U-BG-0	EQUINIX INC SR UNSECURED			1	2.B FE	4,522,017	85.7500	4,373,241	5,100,000	4,590,624		68,607			1.800	4.243	JJ	42,330	45,900	04/22/2022	07/15/2027
29444U-BH-8	EQUINIX INC SR UNSECURED			1	2.B FE	21,966,975	79.9540	18,839,487	23,563,000	22,110,827		140,395			2.150	3.058	JJ	233,601	407,393	03/16/2022	07/15/2030
29444U-BJ-4	EQUINIX INC SR UNSECURED			1	2.B FE	9,923,646	63.7200	7,194,662	11,291,000	9,946,862		21,601			3.000	3.677	JJ	156,192	253,155	03/23/2022	07/15/2050
29444U-BK-1	EQUINIX INC SR UNSECURED			1	2.B FE	3,297,165	89.4500	3,187,110	3,563,000	3,354,771		57,606			1.000	3.279	MS	10,491	17,815	03/16/2022	09/15/2025
29444U-BL-9	EQUINIX INC SR UNSECURED			1	2.B FE	10,134,517	82.8830	9,401,447	11,343,000	10,279,908		145,391			1.550	3.539	MS	51,768	87,908	03/16/2022	03/15/2028
29444U-BM-7	EQUINIX INC SR UNSECURED			1	2.B FE	7,536,803	62.8430	5,188,977	8,257,000	7,549,495		12,115			2.950	3.410	MS	71,721	217,666	03/22/2022	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
29444U-BQ-8	EQUINIX INC SR UNSECURED			1	2.B FE	1,036,757	88.0090	906,490	1,030,000	1,034,757		(1,406)			1.450	1.306	MN	1,908	14,935	07/23/2021	05/15/2026
29444U-BS-4	EQUINIX INC SR UNSECURED			1	2.B FE	66,348,285	80.4600	55,860,631	69,427,000	66,591,777		242,268			2.500	3.046	MN	221,781	1,735,675	03/16/2022	05/15/2031
29444U-BT-2	EQUINIX INC SR UNSECURED			1	2.B FE	14,244,912	68.9760	11,397,639	16,524,000	14,274,964		30,052			3.400	4.212	FA	212,242	318,875	03/23/2022	02/15/2052
29444U-BU-9	EQUINIX INC SR UNSECURED			1	2.B FE	6,963,180	88.8630	6,220,399	7,000,000	6,965,512		2,332			3.900	3.964	AO	57,633	144,083	03/31/2022	04/15/2032
29449W-AA-5	EQUITABLE FINANCIAL LIFE GLOBA SECURED				1.E FE	7,175,303	90.8190	7,120,173	7,840,000	7,265,683		90,380			1.400	4.511	JJ	53,051		09/23/2022	07/07/2025
29717P-AE-7	ESSEX PORTFOLIO LP SR UNSECURED			1	2.A FE	23,870,361	99.0960	23,793,033	24,010,000	24,004,385		11,264			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	97.8100	13,838,136	14,148,000	14,274,740		(115,672)			3.875	3.025	MN	91,373	548,235	03/04/2021	05/01/2024
29717P-AR-8	ESSEX PORTFOLIO LP SENIOR UNSECURED			1	2.A FE	5,020,300	93.8980	4,694,907	5,000,000	5,011,472		(2,523)			3.625	3.565	MN	30,208	181,250	04/30/2019	05/01/2027
29717P-AS-6	ESSEX PORTFOLIO LP SR UNSECURED			1	2.A FE	25,454,750	81.4760	20,270,532	24,879,000	25,422,797		(16,474)			4.500	4.343	MS	329,647	1,098,180	10/19/2022	03/15/2048
29717P-AT-4	ESSEX PORTFOLIO LP COMPANY GUARNT			1	2.A FE	59,359,312	91.4010	53,028,950	58,018,000	58,958,955		(173,984)			4.000	3.678	MS	773,573	2,240,720	11/09/2022	03/01/2029
29717P-AU-1	ESSEX PORTFOLIO LP COMPANY GUARNT			1	2.A FE	42,466,754	84.8170	35,150,894	41,443,000	42,220,648		(107,002)			3.000	2.688	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	79.2760	31,381,363	39,585,000	40,183,660		(60,658)			2.650	2.457	MS	308,873	1,049,003	09/30/2020	03/15/2032
29717P-AW-7	ESSEX PORTFOLIO LP COMPANY GUARNT			1	2.A FE	16,011,690	74.8760	12,354,617	16,500,000	16,052,337		23,323			1.650	1.992	JJ	125,538	247,500	09/08/2022	01/15/2031
29717P-AX-5	ESSEX PORTFOLIO LP COMPANY GUARNT			1	2.A FE	27,171,743	57.5380	17,428,875	30,291,000	27,200,468		19,940			2.650	3.143	MS	267,571	655,398	11/18/2022	09/01/2050
29717P-AY-3	ESSEX PORTFOLIO LP COMPANY GUARNT			1	2.A FE	24,855,750	83.5740	20,893,507	25,000,000	24,891,893		19,816			1.700	1.788	MS	141,667	425,000	02/22/2021	03/01/2028
29717P-AZ-0	ESSEX PORTFOLIO LP COMPANY GUARNT			1	2.A FE	2,540,508	79.3910	2,535,757	3,194,000	2,547,894		7,387			2.550	5.585	JD	3,620	40,724	11/16/2022	06/15/2031
29736R-AG-5	THE ESTEE LAUDER COMPANIES INC SR UNSECURED			1	1.E FE	916,334	89.5940	689,876	770,000	902,666		(4,118)			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	94.8880	6,167,740	6,500,000	6,499,014		216			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	86.2050	22,111,636	25,650,000	25,886,344		(7,201)			4.150	4.084	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	13,014,703	72.5630	9,005,020	12,410,000	12,980,611		(15,239)			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	94.8890	14,233,423	15,000,000	14,978,008		11,143			2.000	2.079	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	86.0080	6,786,000	7,890,000	7,844,348		5,983			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	86.2680	11,056,099	12,816,000	13,795,882		(131,336)			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.A	28,500,000	99.7240	28,421,424	28,500,000	28,500,000					5.480	5.480	MS	394,788	1,561,800	03/30/2016	03/30/2026
29977A-B#-1	EVERCORE INC SERIES F SENIOR NOTE			1	2.A	16,710,000	91.3980	15,272,651	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.A	12,000,000	92.8760	11,145,140	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.A	8,500,000	91.3690	7,766,367	8,500,000	8,500,000					1.970	1.970	AO	28,373	167,450	03/29/2021	08/01/2025
29977A-D*-3	EVERCORE INC SERIES J SENIOR NOTE			1	2.A	60,000,000	95.0050	57,003,138	60,000,000	60,000,000					4.610	4.610	MN	353,433	1,060,300	06/28/2022	11/15/2028
30034W-AA-4	EVERGY INC SR UNSECURED			1	2.B FE	17,968,680	95.0760	17,113,713	18,000,000	17,988,959		6,278			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	86.6580	32,306,265	37,280,000	38,007,352		(103,589)			2.900	2.567	MS	318,330	1,081,120	06/22/2020	09/15/2029
30037#-AA-8	EVERGY MISSOURI WEST INC FIRST MORTGAGE BONDS			1	2.B	120,000,000	82.5980	99,117,861	120,000,000	120,000,000					2.860	2.860	AO	676,867	3,432,000	04/20/2021	04/20/2031
30037#-AB-6	EVERGY MISSOURI WEST INC FIRST MORTGAGE BONDS			1	2.B	10,000,000	79.9560	7,995,614	10,000,000	10,000,000					3.010	3.010	AO	59,364	301,000	04/20/2021	04/20/2033
30037#-AC-4	EVERGY MISSOURI WEST INC FIRST MORTGAGE BONDS			1	2.B	8,600,000	77.6550	6,678,347	8,600,000	8,600,000					3.210	3.210	AO	54,445	276,060	04/20/2021	04/20/2036
30037E-AA-1	EVERGY MISSOURI WEST INC 1ST MORTGAGE			1	1.G FE	14,986,350	87.8660	13,179,843	15,000,000	14,987,232		882			3.750	3.761	MS	165,625	278,125	03/10/2022	03/15/2032
30037F-AA-8	EVERGY MISSOURI WEST INC 1ST MORTGAGE			1	1.G FE	19,961,200	99.6900	19,938,082	20,000,000	19,961,570		370			5.150	5.194	JD	74,389		11/28/2022	12/15/2027
30040W-AD-0	EVERSOURCE ENERGY SR UNSECURED			1	2.A FE	16,961,580	96.5290	16,409,975	17,000,000	16,989,644		5,697			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	92.4890	24,509,532	26,500,000	26,482,004		3,231			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	94.7550	6,632,833	7,000,000	6,967,735		4,410			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	98.8750	6,723,473	6,800,000	6,808,866		(10,769)			3.800	3.634	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	73.4900	9,156,808	12,460,000	14,484,006		(52,469)			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	78.0150	8,581,646	11,000,000	10,997,609		292			1.650	1.653	FA	68,567	181,500	08/11/2020	08/15/2030
30040W-AP-3	EVERSOURCE ENERGY SR UNSECURED			1	2.A FE	24,949,250	87.2580	21,814,618	25,000,000	24,953,055		3,805			3.375	3.399	MS	281,250	435,938	02/22/2022	03/01/2032
30040W-AQ-1	EVERSOURCE ENERGY SR UNSECURED			1	2.A FE	4,595,492	92.2250	4,242,370	4,600,000	4,596,228		736			2.900	2.921	MS	44,467	68,923	02/22/2022	03/01/2027
30040W-AR-9	EVERSOURCE ENERGY SR UNSECURED			1	2.A FE	29,004,619	98.7660	28,788,424	29,148,000	29,013,794		9,176			4.600	4.714	JJ	685,302		09/19/2022	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
30040W-AS-7	EVERSOURCE ENERGY SR UNSECURED			1	2.A FE	32,647,823	98.8830	32,428,699	32,795,000	32,670,848		23,025			4.200	4.466	JD	15,304	688,695	09/22/2022	06/27/2024
30042*-AA-5	EVERSOURCE GAS CO OF MASSACHUS FIRST MORTGAGE BONDS SERIES A			1	1.F	47,500,000	77.5250	36,824,181	47,500,000	47,500,000					2.110	2.110	AO	250,563	1,007,818	09/29/2021	10/01/2031
30042*-AC-1	EVERSOURCE GAS CO OF MASSACHUS FIRST MORTGAGE BOND SERIES C			1	1.F	34,545,000	88.6360	30,619,440	34,545,000	34,545,000					4.700	4.700	JD	135,301	780,237	06/08/2022	06/01/2052
30161N-AN-1	EXELON CORPORATION SR UNSECURED			1	2.B FE	30,028,722	97.7380	29,468,011	30,150,000	30,100,632		18,614			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	93.3550	14,540,092	15,575,000	15,837,448		(7,212)			5.100	4.969	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	95.1640	31,204,132	32,790,000	34,037,687		(408,826)			3.400	2.066	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	85.0840	12,971,023	15,245,000	15,044,487		3,063			4.450	4.531	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	93.4070	58,451,532	62,577,000	67,324,396		(621,969)			4.050	2.827	AO	535,033	2,534,369	03/18/2021	04/15/2030
30161N-AY-7	EXELON CORPORATION SR UNSECURED			1	2.B FE	17,975,888	88.1120	15,535,057	17,631,000	17,956,603		(6,958)			4.700	4.576	AO	174,939	755,079	05/25/2022	04/15/2050
30161N-AZ-4	EXELON CORPORATION SR UNSECURED			1	2.B FE	3,495,415	91.9680	3,218,893	3,500,000	3,496,135		720			2.750	2.778	MS	28,340	50,264	03/02/2022	03/15/2027
30161N-BC-4	EXELON CORPORATION SR UNSECURED			1	2.B FE	8,331,600	87.4300	8,742,967	10,000,000	8,361,454		29,854			3.350	5.659	MS	98,639		10/12/2022	03/15/2032
30161N-BF-7	EXELON CORPORATION SR UNSECURED			1	2.B FE	9,993,000	80.7250	8,072,538	10,000,000	9,993,193		193			4.100	4.104	MS	120,722	214,111	03/02/2022	03/15/2052
30212P-AM-7	EXPEDIA GROUP INC COMPANY GUARNT			1	2.C FE	10,211,600	98.8370	9,883,660	10,000,000	10,175,922		(35,678)			5.000	4.344	FA	188,889	250,000	05/06/2022	02/15/2026
30215*-AR-9	EXPLORER PIPELINE COMPANY SENIOR NOTES SERIES P			1	2.B	34,615,000	92.4940	32,016,649	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	85.1780	16,865,340	19,800,000	19,800,000					3.470	3.470	AO	156,497	687,060	10/09/2019	10/09/2029
30225V-AH-0	EXTRA SPACE STORAGE LP COMPANY GUARNT			1	2.B FE	30,025,600	89.9620	26,988,667	30,000,000	30,023,081		(2,519)			3.900	3.886	AO	292,500	588,250	03/23/2022	04/01/2029
30231G-AC-6	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	14,059,522	98.1170	13,373,330	13,630,000	13,778,977		(157,130)			3.176	1.998	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	95.7460	9,276,813	9,689,000	9,641,922		20,642			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	78.9180	2,651,634	3,360,000	3,614,767		(8,163)			3.567	3.085	MS	38,286	119,851	04/15/2021	03/06/2045
30231G-AT-9	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	50,793,835	95.5550	47,920,806	50,150,000	50,510,415		(122,266)			3.043	2.777	MS	508,688	1,526,065	04/16/2021	03/01/2026
30231G-AW-2	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	51,778,942	85.7380	45,784,216	53,400,000	51,759,819		6,904			4.114	4.318	MS	732,292	1,418,713	09/15/2022	03/01/2046
30231G-AY-8	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	10,000,000	77.0980	7,709,803	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	20,993,849	72.1990	15,836,768	21,935,000	21,002,835		8,662			3.095	3.321	FA	254,583	589,133	09/13/2022	08/16/2049
30231G-BE-1	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	14,179,886	87.7270	13,305,519	15,167,000	14,241,994		62,108			2.440	3.464	FA	138,778	246,037	06/23/2022	08/16/2029
30231G-BF-8	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	17,038,704	90.4000	14,102,461	15,600,000	16,877,584		(60,353)			4.227	3.559	MS	186,833	625,596	09/13/2022	03/19/2040
30231G-BG-6	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	30,942,298	88.8210	27,299,218	30,735,000	30,878,344		(24,182)			4.327	4.273	MS	376,806	1,046,269	11/07/2022	03/19/2050
30231G-BH-4	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	22,666,480	96.4570	21,220,452	22,000,000	22,344,136		(158,938)			2.992	2.229	MS	186,501	658,240	02/22/2021	03/19/2025
30231G-BJ-0	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	10,193,830	96.0620	9,798,282	10,200,000	10,193,849		19			3.294	3.309	MS	95,197	329,400	12/22/2022	03/19/2027
30231G-BK-7	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	12,765,430	93.4040	12,142,464	13,000,000	12,729,873		4,452			3.482	3.793	MS	128,254	278,560	06/21/2022	03/19/2030
30231G-BL-5	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	1,000,000	99.0530	990,525	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	57,965,049	75.6860	46,656,535	61,645,000	57,931,057		(10,974)			3.452	3.764	AO	449,241	1,672,321	11/30/2022	04/15/2051
30231G-BN-1	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	30,381,917	87.5630	25,906,355	29,586,000	30,246,844		(79,681)			2.610	2.285	AO	163,019	772,195	04/19/2021	10/15/2030
302491-AV-7	FMC CORPORATION SR UNSECURED			1	2.C FE	4,745,640	79.8770	3,195,087	4,000,000	4,725,941		(16,746)			4.500	3.444	AO	45,000	180,000	10/25/2021	10/01/2049
302508-AQ-9	FIDELITY INVESTMENTS DEBENTURES 144A			1	1.E FE	62,163,600	108.2120	54,106,166	50,000,000	55,132,813		(642,948)			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	64,545,525	90.0550	58,126,525	64,545,525	64,545,525					4.540	4.541	MS	740,732	2,930,367	11/29/2016	03/31/2038
30297@-AA-5	FH SUNRISE INTERMEDIATE INC PIK NOTES			2	5.B GI	72,500,255	67.2050	48,723,579	72,500,255	72,500,255					11.750	11.061	MJSD	23,339	7,928,123	12/31/2022	12/16/2028
30303M-8G-0	META PLATFORMS INC SR UNSECURED			1	1.E FE	27,321,453	93.2970	26,706,262	28,625,000	27,324,251		2,797			3.500	4.602	FA	395,184		12/28/2022	08/15/2027
30303M-8H-8	META PLATFORMS INC SR UNSECURED			1	1.E FE	59,668,643	88.4950	57,610,034	65,100,000	59,673,618		4,976			3.850	4.948	FA	988,616		12/28/2022	08/15/2032
30303M-8J-4	META PLATFORMS INC SR UNSECURED			1	1.E FE	57,700,939	79.9210	53,051,351	66,380,000	57,702,557		1,618			4.450	5.330	FA	1,165,153		12/28/2022	08/15/2052
30303M-8K-1	META PLATFORMS INC SR UNSECURED			1	1.E FE	39,661,578	79.7340	36,480,785	45,753,000	39,662,289		711			4.650	5.474	FA	839,186		12/28/2022	08/15/2062
30306V-A#-6	FLNG LIQUEFACTION 3 LLC SENIOR SECURED NOTE			1	2.C FE	45,757,800	77.4040	35,418,429	45,757,800	45,757,800					3.080	3.079	JD	3,915	1,409,340	04/15/2021	06/30/2039
30306V-AA-7	FLNG LIQUEFACTION 3 LLC SENIOR SECURED NOTES			1	2.C FE	68,448,120	94.9730	65,007,089	68,448,120	68,448,120					5.550	5.550	MS	960,270	3,798,871	06/26/2018	03/31/2039
303250-AF-1	FAIR ISAAC CORPORATION SR UNSECURED			1	3.B FE	4,816,436	90.7160	4,467,778	4,925,000	4,826,389		9,896			4.000	4.406	JD	8,756	197,000	05/18/2022	06/15/2028

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
	FAIRVIEW HEALTH SERVICES TAXABLE BONDS SERIES 2015																				
30571#-AA-0				1	1.G	58,192,316	91.4030	53,189,661	58,192,316	58,192,316					4.160	4.160	MN	309,324	2,420,800	09/02/2015	11/15/2043
314211-A*-4	FEDERATED HERMES INC SENIOR NOTE			1	1.G PL	57,000,000	82.6360	47,102,792	57,000,000	57,000,000					3.290	3.290	MS	541,753	937,650	03/17/2022	03/17/2032
31428X-AW-6	FEDEX CORP SENIOR UNSECURED			1	2.B FE	38,569,277	89.4690	32,790,461	36,650,000	38,435,092		(52,453)			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	94.9880	21,609,805	22,750,000	22,785,432		(2,607)			4.900	4.881	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	85.4980	8,066,703	9,435,000	9,408,652		1,662			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	77.9120	3,450,732	4,429,000	5,173,095		(23,326)			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	15,458,466	85.1800	13,828,898	16,235,000	15,470,857		4,869			4.750	5.089	MN	98,537	652,413	09/23/2022	11/15/2045
31428X-BF-2	FEDEX CORP SENIOR UNSECURED			1	2.B FE	4,994,790	95.1920	4,764,345	5,005,000	5,001,331		1,054			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	20,080,718	81.7180	17,038,983	20,851,000	20,035,305		(10,704)			4.550	4.790	AO	237,180	756,620	09/23/2022	04/01/2046
31428X-BN-5	FEDEX CORP SR UNSECURED			1	2.B FE	25,784,394	79.7090	17,723,278	22,235,000	25,607,081		(94,946)			4.400	3.441	JJ	451,123	978,340	09/27/2021	01/15/2047
31428X-BP-0	FEDEX CORP SENIOR UNSECURED			1	2.B FE	1,996,100	92.6120	1,852,244	2,000,000	1,997,860		376			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	65,187,708	76.1120	46,663,295	61,309,000	64,947,265		(134,277)			4.050	3.645	FA	938,028	2,057,765	11/09/2022	02/15/2048
31428X-BS-4	FEDEX CORP COMPANY GUARNT			1	2.B FE	20,262,563	87.5890	16,222,409	18,521,000	20,182,349		(64,989)			4.950	4.284	AO	188,451	593,802	11/22/2022	10/17/2048
31428X-BV-7	FEDEX CORP COMPANY GUARNT			1	2.B FE	11,903,169	88.0490	11,678,766	13,264,000	11,908,712		15,956			3.100	4.908	FA	166,758	62,000	11/15/2022	08/05/2029
31428X-BZ-8	FEDEX CORP SR UNSECURED			1	2.B FE	20,876,538	94.1170	19,863,483	21,105,000	20,854,867		(2,902)			4.250	4.426	MN	114,612	790,713	09/23/2022	05/15/2030
31428X-CA-2	FEDEX CORP SR UNSECURED			1	2.B FE	27,649,878	92.1590	25,369,402	27,528,000	27,634,533		(8,810)			5.250	5.209	MN	184,667	1,366,470	10/12/2022	05/15/2050
31428X-CD-6	FEDEX CORP COMPANY GUARNT			1	2.B FE	8,644,394	80.8990	8,704,692	10,760,000	8,698,619		54,225			2.400	5.248	MN	32,997	138,240	09/23/2022	05/15/2031
31428X-CE-4	FEDEX CORP COMPANY GUARNT			1	2.B FE	19,517,009	71.9580	18,294,628	25,424,000	19,576,444		59,435			3.250	5.168	MN	105,580	517,774	11/15/2022	05/15/2041
314353-AA-1	FEDEX PASS THRU TRUST 2020-1AA SR SECURED			1	1.D FE	4,561,328	81.3130	3,630,839	4,465,280	4,549,529		(5,740)			1.875	1.599	FA	30,466	83,724	12/14/2020	02/20/2034
31620M-AU-0	FIDELITY NATIONAL INFORMATION SR UNSECURED			1	2.B FE	9,887,127	78.3230	6,201,609	7,918,000	9,811,274		(55,683)			4.500	3.051	FA	134,606	356,310	08/16/2021	08/15/2046
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SR UNSECURED			1	2.B FE	10,002,100	91.3770	9,137,748	10,000,000	10,002,100					3.750	3.746	MN	41,667	375,000	03/16/2022	05/21/2029
31620M-BP-0	FIDELITY NATIONAL INFORMATION SR UNSECURED			1	2.B FE	999,210	99.2130	992,126	1,000,000	999,935		396			0.375	0.415	MS	1,250	3,750	02/23/2021	03/01/2023
31620M-BQ-8	FIDELITY NATIONAL INFORMATION SR UNSECURED			1	2.B FE	27,975,940	94.7180	26,521,130	28,000,000	27,989,754		8,751			0.600	0.632	MS	56,000	168,000	07/16/2021	03/01/2024
31620M-BR-6	FIDELITY NATIONAL INFORMATION SR UNSECURED			1	2.B FE	29,239,204	87.8780	25,818,414	29,380,000	29,286,373		28,786			1.150	1.253	MS	112,623	337,870	07/14/2021	03/01/2026
31620M-BS-4	FIDELITY NATIONAL INFORMATION SR UNSECURED			1	2.B FE	33,826,880	83.2850	28,317,019	34,000,000	33,870,526		23,732			1.650	1.727	MS	187,000	561,000	07/16/2021	03/01/2028
31620M-BT-2	FIDELITY NATIONAL INFORMATION SR UNSECURED			1	2.B FE	39,047,883	78.9090	31,339,354	39,716,000	39,061,874		17,125			2.250	2.453	MS	297,870	803,610	08/30/2022	03/01/2031
31620M-BU-9	FIDELITY NATIONAL INFORMATION SR UNSECURED			1	2.B FE	47,863,956	69.4090	34,053,597	49,062,000	47,872,329		14,296			3.100	3.256	MS	506,974	1,396,457	08/29/2022	03/01/2041
31620M-BV-7	FIDELITY NATIONAL INFORMATION SR UNSECURED			1	2.B FE	30,854,639	98.2250	30,307,474	30,855,000	30,854,839		200			4.500	4.500	JJ	647,955		07/14/2022	07/15/2025
31620M-BW-5	FIDELITY NATIONAL INFORMATION SR UNSECURED			1	2.B FE	28,336,735	97.7760	27,866,212	28,500,000	28,347,021		10,286			4.700	4.833	JJ	625,100		09/14/2022	07/15/2027
31620M-BZ-8	FIDELITY NATIONAL INFORMATION SR UNSECURED			1	2.B FE	10,609,245	92.9970	9,850,242	10,592,000	10,609,482		237			5.625	5.613	JJ	278,040		09/20/2022	07/15/2052
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL IN SR UNSECURED			1	2.B FE	29,926,800	84.6280	25,388,364	30,000,000	29,943,248		6,578			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	76.5710	15,314,275	20,000,000	19,942,528		6,244			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	58.7510	5,875,082	10,000,000	9,977,605		469			3.200	3.212	MS	92,444	320,000	09/14/2021	09/17/2051
316773-CX-6	FIFTH THIRD BANCORP SR UNSECURED			2	2.A FE	39,925,600	98.5820	39,432,899	40,000,000	39,982,998		15,377			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	94.9260	6,170,211	6,500,000	6,570,491		(34,456)			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	28,969,455	90.1680	26,013,516	28,850,000	28,926,160		(16,988)			2.550	2.484	MN	114,438	735,675	05/20/2020	05/05/2027
316773-DG-2	FIFTH THIRD BANCORP SR UNSECURED			1	2.A FE	25,000,000	95.4930	23,873,355	25,000,000	25,000,000					4.772	4.772	JJ	507,025		07/25/2022	07/28/2030
31677A-AB-0	FIFTH THIRD BANK NATIONAL ASSO SUBORDINATED			2	2.A FE	9,611,083	95.5560	8,518,804	8,915,000	9,305,585		(119,250)			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	98.4470	13,241,168	13,450,000	13,450,000					3.950	3.950	JJ	225,792	531,275	07/23/2018	07/28/2025
337120-AA-7	FIRST STUDENT BIDCO INC SR SECURED			1	3.C FE	19,600,000	83.5780	16,381,332	19,600,000	19,600,000					4.000	4.000	JJ	328,844	805,778	07/13/2021	07/31/2029
33767B-AA-7	FIRSTENERGY TRANSMISSION LLC SR UNSECURED			1	2.C FE	11,359,040	93.4850	8,442,632	9,031,000	11,222,487		(67,293)			5.450	3.769	JJ	226,954	492,190	12/02/2020	07/15/2044
337738-AP-3	FISERV INC SR UNSECURED			1	2.B FE	87,656,738	97.1190	85,177,830	87,705,000	87,688,242		3,329			3.850	3.856	JD	281,387	3,184,143	07/27/2022	06/01/2025
337738-AQ-1	FISERV INC SR UNSECURED			1	2.B FE	4,255,329	98.9890	4,112,987	4,155,000	4,171,262		(23,864)			3.800	3.200	AO	39,473	157,890	04/30/2019	10/01/2023
337738-AR-9	FISERV INC SR UNSECURED			1	2.B FE	17,964,900	94.8120	17,066,070	18,000,000	17,978,176		3,291			4.200	4.224	AO	189,000	756,000	09/20/2018	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
337738-AS-7	FISERV INC SR UNSECURED			1	2.B FE	25,375,816	96.5080	24,512,994	25,400,000	25,396,806		1,525			2.750	2.757	JJ	349,250	698,500	11/09/2021	07/01/2024
337738-AT-5	FISERV INC SR UNSECURED			1	2.B FE	31,059,950	93.7760	28,132,755	30,000,000	30,727,664		(210,774)			3.200	2.430	JJ	480,000	960,000	11/09/2021	07/01/2026
337738-AU-2	FISERV INC SR UNSECURED			1	2.B FE	96,833,007	90.2620	85,869,357	95,133,000	96,419,171		(187,892)			3.500	3.256	JJ	1,664,828	2,777,443	03/17/2022	07/01/2029
337738-AV-0	FISERV INC SR UNSECURED			1	2.B FE	85,347,944	81.7660	67,779,244	82,894,000	85,235,828		(55,549)			4.400	4.212	JJ	1,823,668	2,995,014	11/09/2022	07/01/2049
337738-BB-3	FISERV INC SR UNSECURED			1	2.B FE	26,982,180	89.3530	24,125,191	27,000,000	26,988,634		2,422			2.250	2.260	JD	50,625	607,500	05/11/2020	06/01/2027
337738-BC-1	FISERV INC SR UNSECURED			1	2.B FE	19,881,762	84.2480	16,527,754	19,618,000	19,845,877		(28,971)			2.650	2.471	JD	43,323	519,877	11/29/2021	06/01/2030
337932-AH-0	FIRSTENERGY CORP SR UNSECURED			1	3.A FE	39,045,048	93.2530	36,283,969	38,909,000	38,974,193		(15,702)			4.400	3.852	JJ	789,420	1,711,996	11/14/2019	07/15/2027
337932-AJ-6	FIRSTENERGY CORP SR UNSECURED			1	3.A FE	8,840,634	89.4120	6,545,864	7,321,000	8,763,550		(35,109)			5.350	3.618	JJ	180,605	391,674	12/04/2020	07/15/2047
337932-AL-1	FIRSTENERGY CORP SR UNSECURED			1	3.A FE	4,104,835	81.9150	3,358,496	4,100,000	4,103,624		(490)			2.650	2.636	MS	36,217	108,650	04/29/2020	03/01/2030
33834D-AA-2	FIVE CORNERS FUNDING TRUST II SR UNSECURED			1	1.G FE	53,000,000	84.1800	44,615,421	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	44,998,650	78.8720	35,492,293	45,000,000	44,999,957		4			3.363	3.363	JD	4,204	1,513,350	05/24/2021	06/30/2031
33943#-AA-5	FLINN SCIENTIFIC INC SENIOR SUBORDINATED NOTE				5.B GI	13,005,208	93.1870	12,119,169	13,005,208	13,005,208					12.250	11.658	MJSD	4,425	1,604,109	12/31/2022	02/28/2025
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SENIOR SECURED NOTES			1	2.B FE	87,506,100	86.8260	75,977,919	87,506,100	87,506,100					4.125	4.125	MS	912,433	3,609,627	07/12/2016	03/31/2038
340711-AG-5	FLORIDA GAS TRANSMISSION COMPA SENIOR NOTES				2.B FE	1,266,300	102.8160	1,110,416	1,080,000	1,121,890		(14,642)			9.190	6.088	MN	16,542	99,252	10/20/2009	11/01/2024
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC SENIOR NOTE SERIES A			1	2.B PL	65,336,927	83.0740	54,278,249	65,336,927	65,336,927					2.920	2.919	FA	720,739	2,066,825	07/15/2021	08/15/2038
341081-EP-8	FLORIDA POWER & LIGHT CO FIRST MORTGAGE BONDS			1	1.E FE	20,753,779	105.3370	21,304,442	20,225,000	20,509,412		(20,538)			5.850	5.665	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	104.4280	3,654,983	3,500,000	3,973,829		(36,202)			5.625	4.027	AO	49,219	196,875	11/12/2021	04/01/2034
341081-ET-0	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.E FE	12,891,474	98.4290	12,835,117	13,040,000	12,945,731		5,358			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	106.9800	21,187,295	19,805,000	19,833,489		(1,278)			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	103.8750	2,856,551	2,750,000	3,383,563		(25,668)			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	87.0640	18,953,896	21,770,000	21,846,826		(3,201)			4.125	4.096	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	82.9860	4,149,291	5,000,000	4,866,103		4,321			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	85.3450	3,635,706	4,260,000	4,613,581		(11,336)			4.050	3.488	AO	43,133	172,530	10/28/2021	10/01/2044
341081-FM-4	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.D FE	5,106,300	96.6130	4,830,648	5,000,000	5,036,407		(14,376)			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	30,291,624	81.0200	23,507,055	29,014,000	30,178,510		(83,332)			3.700	3.381	JD	89,460	888,518	10/06/2022	12/01/2047
341081-FQ-5	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.D FE	29,561,626	83.3690	22,834,813	27,390,000	29,470,509		(60,004)			3.950	3.469	MS	360,635	846,880	10/06/2022	03/01/2048
341081-FR-3	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.D FE	20,055,054	85.4800	14,873,464	17,400,000	19,962,970		(70,291)			4.125	3.236	JD	59,813	717,750	10/14/2021	06/01/2048
341081-FU-6	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.D FE	3,525,050	84.5920	3,286,404	3,885,000	3,511,073		(3,657)			3.990	4.548	MS	51,671	48,678	11/04/2022	03/01/2049
341081-FX-0	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.D FE	16,094,789	72.9550	11,453,893	15,700,000	16,073,116		(18,553)			3.150	2.997	AO	123,638	456,750	11/30/2022	10/01/2049
341081-FZ-5	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.D FE	21,676,240	95.8910	20,137,180	21,000,000	21,335,711		(173,579)			2.850	2.069	AO	149,625	456,000	05/02/2022	04/01/2025
341081-GE-1	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.D FE	37,473,594	68.4970	28,837,354	42,100,000	37,500,004		26,360			2.875	3.432	JD	90,778	1,076,336	10/07/2022	12/04/2051
341081-GG-6	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.D FE	39,386,843	83.8850	33,784,790	40,275,000	39,406,640		19,797			2.450	2.701	FA	405,659	477,731	10/03/2022	02/03/2032
341099-CL-1	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE			2	1.F FE	13,035,840	110.4950	14,701,415	13,305,000	13,092,382		6,405			6.400	6.556	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	101.5100	19,687,912	19,395,000	19,573,747		(6,287)			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	78.7480	2,303,390	2,925,000	2,925,000					4.000	4.000	AO	29,250	115,700	09/29/2021	10/01/2029
345370-CS-7	FORD MOTOR COMPANY SR UNSECURED			2	3.B FE	13,825,855	76.8670	12,576,992	16,362,000	13,955,478		40,544			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	4,900,000	75.2550	3,687,503	4,900,000	4,900,000					3.250	3.250	FA	61,488	119,438	11/08/2021	02/12/2032
345370-DB-3	FORD MOTOR COMPANY SR UNSECURED			1	3.A FE	29,595,000	92.6320	27,414,489	29,595,000	29,595,000					6.100	6.100	FA	661,942		08/16/2022	08/19/2032
345397-A6-0	FORD MOTOR CREDIT CO SR UNSECURED			1	3.A FE	4,900,000	96.3320	4,720,263	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	89.3490	8,711,535	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	90.5510	4,527,568	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	82.1230	2,237,841	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	86.8440	5,861,996	6,750,000	6,750,000					2.700	2.700	FA	71,381	182,250	08/05/2021	08/10/2026
345397-XL-2	FORD MOTOR CREDIT CO SR UNSECURED				3.B FE	7,411,753	93.4300	7,334,263	7,850,000	7,637,579		74,602			4.134	5.265	FA	132,512	324,519	03/10/2020	08/04/2025

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
345397-XU-2	FORD MOTOR CREDIT CO SR UNSECURED				3.A FE	1,847,500	93.5390	1,870,783	2,000,000	1,867,843		20,343			4.389	6.849	JJ	42,183	43,890	06/21/2022	01/08/2026
345397-YT-4	FORD MOTOR CREDIT CO SR UNSECURED			2	3.A FE	7,766,190	88.1530	7,933,765	9,000,000	8,259,607		129,317			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	95.4420	14,316,235	15,000,000	14,883,599		43,559			4.687	5.028	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	92.2810	9,228,085	10,000,000	9,780,069		54,465			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	96.3630	4,191,770	4,350,000	4,350,000					4.063	4.063	MN	29,457	176,741	10/29/2019	11/01/2024
34960P-AB-7	FTAI AVIATION LTD SR UNSECURED			1	3.C FE	1,518,110	94.1360	1,404,512	1,492,000	1,499,482		(9,548)			6.500	5.803	AO	24,245	96,980	12/09/2020	10/01/2025
34960P-AC-5	FTAI AVIATION LTD SR UNSECURED			1	3.C FE	4,900,000	100.3430	4,916,831	4,900,000	4,900,000					9.750	9.750	FA	199,063	477,750	07/23/2020	08/01/2027
34960P-AD-3	FTAI AVIATION LTD SR UNSECURED			1	3.C FE	6,272,500	85.2340	5,923,766	6,950,000	6,283,382		10,882			5.500	7.690	MN	63,708	107,250	11/28/2022	05/01/2028
350866-AA-9	FOUR CORNERS OPERATING PTP LP SENIOR GUARANTEED NT SERIES A			1	2.B FE	6,000,000	97.5580	5,853,496	6,000,000	6,000,000					4.680	4.680	JD	18,720	280,800	06/07/2017	06/07/2024
350866-AB-7	FOUR CORNERS OPERATING PTP LP SENIOR GUARANTEED NT SERIES B			1	2.B FE	16,000,000	92.2170	14,754,681	16,000,000	16,000,000					4.930	4.930	JD	52,587	788,800	06/07/2017	06/07/2027
350866-AC-5	FOUR CORNERS OPERATING PTP LP SENIOR GUARANTEED NT SERIES C			1	2.B FE	10,000,000	92.1820	9,218,198	10,000,000	10,000,000					4.630	4.630	JD	14,147	463,000	12/20/2018	12/20/2026
350866-AD-3	FOUR CORNERS OPERATING PTP LP SENIOR GUARANTEED NT SERIES D			1	2.B FE	10,000,000	88.8570	8,885,724	10,000,000	10,000,000					4.760	4.760	JD	14,544	476,000	12/20/2018	12/20/2028
350866-AG-6	FOUR CORNERS OPERATING PTP LP SENIOR GUARANTEED NT SERIES G			1	2.B FE	8,000,000	78.1940	6,255,548	8,000,000	8,000,000					2.740	2.740	AO	37,751	219,200	04/27/2021	04/30/2029
350866-AH-4	FOUR CORNERS OPERATING PTP LP SENIOR GUARANTEED NT SERIES H			1	2.B FE	1,900,000	74.9760	1,424,551	1,900,000	1,900,000					2.990	2.990	AO	9,784	56,810	04/27/2021	04/29/2031
35137L-AG-0	FOX CORPORATION SR UNSECURED			1	2.B FE	2,140,000	98.8370	2,115,104	2,140,000	2,140,000					4.030	4.029	JJ	37,372	86,242	03/30/2020	01/25/2024
35137L-AH-8	FOX CORPORATION SR UNSECURED			1	2.B FE	11,000,000	97.0240	10,672,597	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	11,122,394	91.2250	10,103,114	11,075,000	11,117,265		(2,098)			5.476	5.436	JJ	262,802	606,467	06/29/2020	01/25/2039
35137L-AK-1	FOX CORPORATION SR UNSECURED			1	2.B FE	14,129,738	90.0730	12,053,512	13,382,000	14,096,529		(16,250)			5.576	5.175	JJ	323,345	746,180	04/27/2021	01/25/2049
35137L-AM-7	FOX CORPORATION SR UNSECURED			1	2.B FE	6,989,080	95.7330	6,701,326	7,000,000	6,994,851		2,164			3.050	3.084	AO	49,817	213,500	03/31/2020	04/07/2025
351837-AA-7	FRANCISCAN MISSIONARIES OF OUR SECURED			1	1.F FE	1,043,535	75.5870	1,133,798	1,500,000	1,044,506		971			3.914	6.281	JJ	29,355		11/09/2022	07/01/2049
35561R-AA-5	FRED HUTCHINSON CANCER CENTER SR UNSECURED			1	1.F FE	805,106	93.7640	848,567	905,000	805,445		338			4.966	5.750	JJ	22,596		10/19/2022	01/01/2052
35640Y-AF-4	FREEDOM MORTGAGE CORPORATION SR UNSECURED			1	4.B FE	3,750,000	84.0680	3,152,544	3,750,000	3,750,000					7.625	7.625	MN	47,656	285,938	10/14/2020	05/01/2026
35640Y-AG-2	FREEDOM MORTGAGE CORPORATION SR UNSECURED			1	4.B FE	2,900,000	78.1180	2,265,420	2,900,000	2,900,000					6.625	6.625	JJ	88,591	196,394	06/22/2021	01/15/2027
35671D-BC-8	FREEPORT-MCMORAN INC SR UNSECURED			1	2.C FE	14,350,270	90.1830	12,824,060	14,220,000	14,372,155		(12,398)			5.450	5.301	MS	228,191	774,990	01/31/2022	03/15/2043
35671D-BJ-3	FREEPORT-MCMORAN INC COMPANY GUARNT			1	2.C FE	14,135,786	94.1580	12,161,478	12,916,000	14,083,680		(87,229)			5.400	4.311	MN	91,058	697,464	01/31/2022	11/14/2034
35671D-BL-8	FREEPORT-MCMORAN INC SR UNSECURED			2	2.C FE	9,384,361	98.7420	10,027,206	10,155,000	9,939,950		106,138			4.550	5.763	MN	60,324	462,053	04/21/2017	11/14/2024
35671D-CC-7	FREEPORT-MCMORAN INC COMPANY GUARNT			1	2.C FE	17,450,755	97.4870	17,252,331	17,697,000	17,529,821		29,860			5.000	5.226	MS	294,950	884,850	03/12/2020	09/01/2027
35671D-CD-5	FREEPORT-MCMORAN INC COMPANY GUARNT			1	2.C FE	9,000,000	96.4410	8,679,667	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	2.C FE	6,731,125	92.8440	6,313,363	6,800,000	6,752,661		7,936			4.125	4.276	MS	93,500	280,500	02/27/2020	03/01/2028
35671D-CF-0	FREEPORT-MCMORAN INC COMPANY GUARNT			1	2.C FE	16,472,735	91.3930	14,600,080	15,975,000	16,296,530		(110,141)			4.250	3.480	MS	226,313	678,938	04/26/2021	03/01/2030
35671D-CG-8	FREEPORT-MCMORAN INC COMPANY GUARNT			1	2.C FE		0.0000								4.375	0.000	FA		4,375	07/13/2020	08/01/2028
35671D-CH-6	FREEPORT-MCMORAN INC COMPANY GUARNT			1	2.C FE		0.0000								4.625	0.000	FA		3,469	03/15/2021	08/01/2030
35877#-AA-0	FRISCO HQ OPERATIONS LLC SERIES 2017 SENIOR SECURED NT			1	2.C PL	33,524,526	86.6950	29,064,057	33,524,526	33,524,526					4.130	4.127	JD	61,536	1,384,563	08/22/2017	12/15/2037
35906A-BF-4	FRONTIER COMMUNICATIONS CORP SR SECURED			1	4.B FE	8,028,750	87.1810	7,018,094	8,050,000	8,030,082		1,332			5.000	5.052	MN	67,083	396,250	07/27/2022	05/01/2028
35908M-AA-8	FRONTIER COMMUNICATIONS HOLDIN SECURED			1	5.A FE	206,250	77.5470	193,867	250,000	208,146		1,896			5.875	9.235	MN	2,448	7,344	07/27/2022	11/01/2029
36148*-AA-5	GEL ORRI LLC DEBT NOTE				2.B PL	5,760,000	94.2470	5,654,829	6,000,000	5,763,693		3,693			5.950	6.354	MJSD	992	249,083	05/17/2022	03/31/2042
36166N-AK-9	GE CAPITAL FUNDING LLC COMPANY GUARNT			1	2.A FE	6,582,827	95.1350	6,229,442	6,548,000	6,582,038		(789)			4.550	4.480	MN	38,069	176,040	08/12/2022	05/15/2032
36166T-AB-6	GCI LLC SR UNSECURED			1	4.C FE	7,900,000	85.0770	6,721,044	7,900,000	7,900,000					4.750	4.750	AO	79,219	375,250	09/23/2020	10/15/2028
361841-AR-0	GLP CAPITAL LP COMPANY GUARNT			1	2.C FE	2,042,177	80.0200	1,644,411	2,055,000	2,043,374		1,166			3.250	3.323	JJ	30,796	39,330	12/07/2021	01/15/2032
36191*-AA-1	GFS US HOLDING LLC SERIES A SENIOR NOTE			1	2.B	28,500,000	99.1430	28,255,893	28,500,000	28,500,000					3.750	3.750	JD	11,875	1,068,750	06/27/2013	06/27/2023

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
36191*-AB-9	GFS US HOLDING LLC SERIES B SENIOR NOTE			1	2.B	28,500,000	96.3350	27,455,352	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	92.9760	26,963,095	29,000,000	28,949,814		7,907			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	5,714,286	97.8000	5,588,557	5,714,286	5,714,286					3.610	3.610	MS	55,583	206,286	09/24/2014	09/24/2024
36191*-AE-3	GFS US HOLDING LLC SERIES E SENIOR NOTE			1	2.B	15,000,000	97.5520	14,632,780	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	95.3500	44,814,705	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	92.2310	46,115,612	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	94.2180	7,886,060	8,370,000	8,388,483		(18,765)			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	78,486,869	82.6240	64,849,319	78,486,869	78,486,869					3.770	3.770	JD	8,219	2,983,613	01/30/2020	12/31/2044
36264F-AK-7	GSK CONSUMER HEALTHCARE CAPITA COMPANY GUARNT			1	2.B FE	42,345,856	93.2140	39,616,134	42,500,000	42,352,052		6,196			3.375	3.463	MS	386,484		10/28/2022	03/24/2027
36264F-AL-5	GSK CONSUMER HEALTHCARE CAPITA COMPANY GUARNT			1	2.B FE	39,503,635	90.2430	36,271,247	40,193,000	39,520,963		17,328			3.375	3.673	MS	365,505		10/28/2022	03/24/2029
36264F-AM-3	GSK CONSUMER HEALTHCARE CAPITA COMPANY GUARNT			1	2.B FE	103,618,418	88.1640	96,879,147	109,885,000	103,711,212		92,793			3.625	4.353	MS	1,073,286		10/31/2022	03/24/2032
36264F-AN-1	GSK CONSUMER HEALTHCARE CAPITA COMPANY GUARNT			1	2.B FE	36,639,659	78.5870	29,470,260	37,500,000	36,642,574		2,915			4.000	4.130	MS	404,167		10/28/2022	03/24/2052
36267V-AC-7	GE HEALTHCARE TECHNOLOGIES INC COMPANY GUARNT			1	2.B FE	9,977,900	100.6880	10,068,811	10,000,000	9,978,635		735			5.600	5.682	MN	60,667		11/09/2022	11/15/2025
36267V-AE-3	GE HEALTHCARE TECHNOLOGIES INC COMPANY GUARNT			1	2.B FE	17,927,820	101.6580	18,298,502	18,000,000	17,929,170		1,350			5.650	5.744	MN	110,175		11/09/2022	11/15/2027
36267V-AG-8	GE HEALTHCARE TECHNOLOGIES INC COMPANY GUARNT			1	2.B FE	42,999,140	102.6310	44,131,512	43,000,000	42,999,140					5.857	5.859	MS	272,839		11/09/2022	03/15/2030
36267V-AJ-2	GE HEALTHCARE TECHNOLOGIES INC COMPANY GUARNT			1	2.B FE	25,000,000	104.0770	26,019,243	25,000,000	25,000,000					5.905	5.905	MN	159,927		11/09/2022	11/22/2032
36267V-AL-7	GE HEALTHCARE TECHNOLOGIES INC COMPANY GUARNT			1	2.B FE	20,548,500	107.5350	22,044,673	20,500,000	20,548,448		(52)			6.377	6.359	MN	141,623		11/30/2022	11/22/2052
363576-AB-5	ARTHUR J GALLAGHER & CO SR UNSECURED			1	2.B FE	31,144,152	70.3690	23,732,721	33,726,000	31,151,756		6,186			3.500	3.902	MN	134,436	1,038,258	10/11/2022	05/20/2051
364760-AP-3	THE GAP INC COMPANY GUARNT			1	3.C FE	9,800,000	71.1620	6,973,852	9,800,000	9,800,000					3.625	3.625	AO	88,813	359,197	09/13/2021	10/01/2029
364760-AQ-1	THE GAP INC COMPANY GUARNT			1	3.C FE	6,850,000	70.5500	4,832,707	6,850,000	6,850,000					3.875	3.875	AO	66,359	268,387	09/13/2021	10/01/2031
366651-AG-2	GARTNER INC SR UNSECURED			1	3.A FE	856,250	87.6890	876,888	1,000,000	865,415		9,165			3.625	6.186	JD	1,611	18,125	06/13/2022	06/15/2029
369550-AT-5	GENERAL DYNAMICS CORP SENIOR UNSECURED			1	1.G FE	10,938,853	82.3250	7,731,149	9,391,000	10,810,259		(56,925)			3.600	2.591	MN	43,199	338,076	09/03/2020	11/15/2042
369550-AX-6	GENERAL DYNAMICS CORP SENIOR UNSECURED			1	1.G FE	28,692,134	91.7550	26,159,475	28,510,000	28,671,656		(49,694)			2.125	1.940	FA	228,872	605,838	02/26/2021	08/15/2026
369550-BC-1	GENERAL DYNAMICS CORP SENIOR UNSECURED			1	1.G FE	23,870,510	95.5630	21,023,804	22,000,000	23,410,505		(261,295)			3.750	2.393	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	97.5010	7,312,607	7,500,000	7,466,260		13,384			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	91.8020	18,421,879	20,067,000	24,065,620		(188,870)			4.250	2.744	AO	213,212	852,848	03/31/2021	04/01/2040
369550-BJ-6	GENERAL DYNAMICS CORP COMPANY GUARNT			1	1.G FE	53,498,936	89.4220	36,739,194	41,085,000	52,949,623		(303,553)			4.250	2.713	AO	436,528	1,746,113	11/03/2021	04/01/2050
369550-BK-3	GENERAL DYNAMICS CORP COMPANY GUARNT			1	1.G FE	27,303,350	97.0170	24,254,300	25,000,000	26,251,776		(570,271)			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	95.8270	22,519,429	23,500,000	25,576,957		(492,919)			3.500	1.270	AO	205,625	822,500	09/30/2021	04/01/2027
369550-BM-9	GENERAL DYNAMICS CORP COMPANY GUARNT			1	1.G FE	69,465,950	93.3450	56,007,135	60,000,000	67,574,707		(1,011,494)			3.625	1.703	AO	543,750	2,175,000	03/30/2021	04/01/2030
369550-BN-7	GENERAL DYNAMICS CORP COMPANY GUARNT			1	1.G FE	34,945,050	88.9870	31,145,566	35,000,000	34,962,600		10,671			1.150	1.182	JD	33,542	402,500	05/03/2021	06/01/2026
369550-BP-2	GENERAL DYNAMICS CORP COMPANY GUARNT			1	1.G FE	14,986,500	83.8970	12,584,570	15,000,000	14,988,607		1,216			2.250	2.260	JD	28,125	337,500	05/03/2021	06/01/2031
369550-BQ-0	GENERAL DYNAMICS CORP COMPANY GUARNT			1	1.G FE	13,452,750	74.9400	10,116,844	13,500,000	13,455,854		1,797			2.850	2.873	JD	32,063	384,750	05/03/2021	06/01/2041
369604-BH-5	GENERAL ELECTRIC COMPANY SR UNSECURED			1	2.B FE	9,293,220	86.3160	9,231,481	10,695,000	9,396,717		29,276			4.500	5.462	MS	147,056	391,388	05/25/2022	03/11/2044
369604-BY-8	GENERAL ELECTRIC COMPANY SR UNSECURED			1	2.B FE	37,455,681	83.0300	31,111,494	37,470,000	37,457,543		335			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	5,790,202	102.0450	6,068,632	5,947,000	5,810,163		5,387			5.875	6.110	JJ	162,076	349,386	01/24/2019	01/14/2038
36962G-4B-7	GENERAL ELECTRIC CO SR UNSECURED				2.B FE	8,611,461	110.7390	9,140,430	8,254,000	8,530,678		(13,013)			6.875	6.495	JJ	269,545	567,463	10/01/2014	01/10/2039
370334-BZ-6	GENERAL MILLS INC SR UNSECURED			1	2.B FE	2,761,860	94.6370	2,839,113	3,000,000	2,868,126		28,704			3.200	4.381	FA	37,600	96,000	01/18/2019	02/10/2027
370334-CG-7	GENERAL MILLS INC SR UNSECURED			1	2.B FE	9,929,192	96.8570	8,910,884	9,200,000	9,655,139		(82,062)			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	68.7380	1,378,189	2,005,000	2,000,110		138			3.000	3.013	FA	25,063	60,150	12/20/2021	02/01/2051
37045V-AF-7	GENERAL MOTORS CO SR UNSECURED			1	2.C FE	2,434,976	93.1510	2,240,284	2,405,000	2,429,231		(2,334)			6.250	6.140	AO	37,161	100,781	09/14/2022	10/02/2043
37045V-AG-5	GENERAL MOTORS CO SR UNSECURED				2.C FE	992,730	97.6470	976,470	1,000,000	998,151		771			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	17,395,193	86.4330	15,301,281	17,703,000	17,481,192		12,544			5.000	5.137	AO	221,288	885,150	03/14/2022	04/01/2035
37045V-AJ-9	GENERAL MOTORS CO SR UNSECURED			1	2.C FE	22,275,884	81.7650	18,552,503	22,690,000	22,320,106		8,223			5.200	5.317	AO	294,970	1,179,880	02/28/2022	04/01/2045
37045V-AK-6	GENERAL MOTORS CO SR UNSECURED			1	2.C FE	11,423,644	98.4740	10,681,434	10,847,000	11,360,967		(29,034)			6.600	6.037	AO	178,976	715,902	09/22/2020	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
37045V-AL-4	GENERAL MOTORS CO SR UNSECURED			1	2.C FE	3,937,542	96.7170	3,191,674	3,300,000	3,886,363		(13,058)			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	94.2910	11,776,978	12,490,000	10,353,663		350,308			4.200	8.672	AO	131,145	524,580	03/25/2020	10/01/2027
37045V-AP-5	GENERAL MOTORS CO SR UNSECURED			1	2.C FE	5,740,852	87.0730	5,137,323	5,900,000	5,758,539		5,571			5.150	5.376	AO	75,963	303,850	03/14/2022	04/01/2038
37045V-AQ-3	GENERAL MOTORS CO SR UNSECURED			1	2.C FE	9,457,530	82.4490	8,225,090	9,976,000	9,464,500		1,125			5.400	5.762	AO	134,676	416,394	10/11/2022	04/01/2048
37045V-AT-7	GENERAL MOTORS CO SR UNSECURED			1	2.C FE	10,760,242	87.5120	9,460,072	10,810,000	10,761,505		(8,024)			5.950	5.932	AO	160,799	527,170	10/25/2022	04/01/2049
37045V-AU-4	GENERAL MOTORS CO SR UNSECURED			1	2.C FE	24,943,750	103.9820	25,995,412	25,000,000	24,959,028		7,089			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	102.0530	17,349,080	17,000,000	16,989,803		3,313			6.125	6.149	AO	260,313	1,041,250	05/07/2020	10/01/2025
37045X-AZ-9	GENERAL MOTORS FINL CO SR UNSECURED			1	2.C FE	26,345,794	97.0160	25,815,892	26,610,000	26,527,599		29,879			4.300	4.430	JJ	533,974	1,144,230	01/21/2016	07/13/2025
37045X-BQ-8	GENERAL MOTORS FINL CO COMPANY GUARNT			1	2.C FE	12,135,000	94.3440	13,208,195	14,000,000	12,818,447		265,715			4.000	6.552	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	95.2860	2,858,569	3,000,000	3,232,802		(58,190)			4.350	2.207	JJ	59,450	130,500	03/10/2021	01/17/2027
37045X-CG-9	GENERAL MOTORS FINL CO COMPANY GUARNT			1	2.C FE	9,713,700	91.6950	9,169,535	10,000,000	9,746,312		32,612			3.850	4.420	JJ	188,222	192,500	04/08/2022	01/05/2028
37045X-CK-0	GENERAL MOTORS FINL CO SR UNSECURED			1	2.C FE	13,514,924	97.4640	12,922,747	13,259,000	13,327,487		(132,752)			4.350	3.990	AO	131,375	217,500	11/10/2022	04/09/2025
37045X-CR-5	GENERAL MOTORS FINL CO SR UNSECURED			1	2.C FE	26,287,390	99.7020	26,474,922	26,554,000	26,460,590		68,932			5.100	5.451	JJ	616,938	1,137,249	11/10/2022	01/17/2024
37045X-CX-2	GENERAL MOTORS FINL CO SR UNSECURED			1	2.C FE	20,240,400	93.7190	18,743,735	20,000,000	20,156,771		(64,612)			2.750	2.405	JD	16,806	550,000	08/12/2021	06/20/2025
37045X-CY-0	GENERAL MOTORS FINL CO SR UNSECURED			1	2.C FE	23,240,908	84.4810	18,258,982	21,613,000	23,001,840		(171,993)			3.600	2.616	JD	21,613	778,068	01/31/2022	06/21/2030
37045X-DE-3	GENERAL MOTORS FINL CO SR UNSECURED			1	2.C FE	28,360,450	75.8250	22,747,404	30,000,000	28,528,363		148,577			2.350	3.042	JJ	338,792	470,000	01/31/2022	01/08/2031
37045X-DL-7	GENERAL MOTORS FINL CO SR UNSECURED			1	2.C FE	24,926,272	77.2100	21,297,498	27,584,000	25,108,431		185,693			2.700	3.944	JD	43,445	744,768	03/22/2022	06/10/2031
37045X-DM-5	GENERAL MOTORS FINL CO SR UNSECURED			1	2.C FE	2,748,871	92.6830	2,548,787	2,750,000	2,749,324		372			1.200	1.214	AO	6,967	33,000	10/12/2021	10/15/2024
37045X-DR-4	GENERAL MOTORS FINL CO SR UNSECURED			1	2.C FE	4,990,100	87.5100	4,375,520	5,000,000	4,991,959		1,859			2.350	2.391	FA	40,799	73,438	01/13/2022	02/26/2027
37045X-DS-2	GENERAL MOTORS FINL CO SR UNSECURED			1	2.C FE	39,340,139	78.8350	31,582,135	40,061,000	39,390,235		50,096			3.100	3.310	JJ	582,999	624,395	03/14/2022	01/12/2032
37045X-DV-5	GENERAL MOTORS FINL CO SR UNSECURED			1	2.C FE	19,964,200	89.9440	17,988,741	20,000,000	19,967,465		3,265			4.300	4.330	AO	203,056	427,611	04/04/2022	04/06/2029
37147*-AA-4	GNRTIN BRDG II HLDGS NEW HAVEN SENIOR SECURED NOTE			1	2.C PL	35,979,125	86.2900	31,046,426	35,979,125	35,979,125					4.270	4.269	MS	388,345	708,409	04/14/2022	05/31/2042
37185L-AJ-1	GENESIS ENERGY LP SR UNSECURED			1	4.B FE	6,500,000	95.3060	6,194,921	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	91.6870	6,234,722	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	100,000	92.1430	92,143	100,000	100,000					7.750	7.750	FA	3,229	7,750	01/09/2020	02/01/2028
37185L-AM-4	GENESIS ENERGY LP COMPANY GUARNT			1	4.B FE	2,900,000	94.1330	2,729,856	2,900,000	2,900,000					8.000	8.000	JJ	106,978	232,000	12/10/2020	01/15/2027
372460-D#-9	GENUINE PARTS COMPANY SERIES L SENIOR NOTE			1	2.B	29,435,000	82.7350	22,140,952	26,761,250	26,761,250		(1,701,250)			2.020	2.020	AO	91,598	518,004	10/30/2017	10/30/2029
372460-D*-3	GENUINE PARTS COMPANY SERIES J SENIOR NOTE			1	2.B	94,144,000	95.4200	81,713,474	85,636,000	85,636,000		(5,444,000)			1.400	1.400	AO	203,148	1,148,840	10/30/2017	10/30/2024
372460-D@-1	GENUINE PARTS COMPANY SERIES K SENIOR NOTE			1	2.B	24,712,800	87.5220	19,674,381	22,479,450	22,479,450		(1,429,050)			1.810	1.810	AO	68,943	389,888	10/30/2017	10/30/2027
372460-E*-2	GENUINE PARTS COMPANY SERIES M SENIOR NOTE			1	2.B	29,435,000	76.6680	20,517,261	26,761,250	26,761,250		(1,701,250)			2.320	2.320	AO	105,201	594,935	10/30/2017	10/30/2032
372546-AU-5	THE GEORGE WASHINGTON UNIVERSI UNSECURED			1	1.E FE	16,282,232	92.3820	15,044,412	16,285,000	16,284,934		2			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	84.0160	9,052,747	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 Z	43,539,425	85.4380	37,199,038	43,539,425	43,539,425					4.500	4.500	JD	87,079	1,959,274	05/15/2020	12/15/2045
37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC SENIOR NOTES			1	1.G PL	69,300,000	73.9280	51,231,825	69,300,000	69,300,000					3.580	3.596	MJSD	6,892	2,480,940	06/30/2021	06/30/2051
37310P-AB-7	GEORGETOWN UNIVERSITY UNSECURED			1	1.G FE	81,762	87.8250	83,434	95,000	81,764		3			5.215	6.062	AO	1,239		11/21/2022	10/01/2118
37310P-AC-5	GEORGETOWN UNIVERSITY UNSECURED			1	1.G FE	1,720,036	83.4600	1,339,538	1,605,000	1,704,322		(4,869)			4.315	3.861	AO	17,314	43,150	11/22/2022	04/01/2049
37310P-AD-3	GEORGETOWN UNIVERSITY SR UNSECURED			1	1.G FE	8,556,366	64.4790	5,406,549	8,385,000	8,545,680		(3,918)			2.943	2.841	AO	61,693	246,771	03/03/2020	04/01/2050
37329B-BR-8	GEORGIA-PACIFIC LLC SR UNSECURED				1.G FE	74,957	113.7650	68,259	60,000	67,527		(879)			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	99.0280	4,951,407	5,000,000	4,992,964		12,686			3.734	4.001	JJ	86,089	186,700	06/25/2013	07/15/2023
373334-JS-1	GEORGIA POWER COMPANY SR UNSECURED			1	2.A FE	9,454,085	91.0270	9,843,672	10,814,000	9,450,776		4,597			4.750	5.890	MS	171,222	35,625	10/28/2022	09/01/2040
373334-JW-2	GEORGIA POWER COMPANY SR UNSECURED			1	2.A FE	17,591,547	86.1520	18,299,621	21,241,000	17,594,062		13,132			4.300	5.771	MS	268,935	68,800	10/27/2022	03/15/2042
373334-KA-8	GEORGIA POWER COMPANY SR UNSECURED			1	2.A FE	659,022	83.9800	503,877	600,000	653,951		(1,777)			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	85.4310	30,327,893	35,500,000	35,356,653		19,191			2.650	2.716	MS	276,999	940,750	01/08/2020	09/15/2029

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
373334-KN-0	GEORGIA POWER COMPANY SR UNSECURED			1	2.A FE	15,890,743	74.8930	12,140,089	16,210,000	15,893,442		1,425			3.700	3.805	JJ	251,570	562,770	10/17/2022	01/30/2050
373334-KP-5	GEORGIA POWER COMPANY SR UNSECURED			1	2.A FE	10,323,464	69.2990	10,585,487	15,275,000	10,335,991		12,528			3.250	5.512	MS	146,173	40,625	11/04/2022	03/15/2051
373334-KQ-3	GEORGIA POWER COMPANY SR UNSECURED			1	2.A FE	22,316,292	96.5520	22,954,154	23,774,000	22,339,197		22,905			4.700	5.534	MN	142,776	592,831	10/28/2022	05/15/2032
373334-KR-1	GEORGIA POWER COMPANY SR UNSECURED			1	2.A FE	32,563,038	94.3860	33,709,813	35,715,000	32,571,311		8,274			5.125	5.748	MN	233,884	971,126	11/04/2022	05/15/2052
375558-AW-3	GILEAD SCIENCES INC SR UNSECURED			1	2.A FE	41,570,445	98.3940	40,872,864	41,540,000	41,542,474		(3,845)			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	92.8160	32,870,662	35,415,000	35,414,013		(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	96.9330	16,032,707	16,540,000	16,566,238		(13,899)			3.500	3.409	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	88.1060	13,991,295	15,880,000	16,081,007		(6,836)			4.500	4.400	FA	297,750	714,600	05/06/2021	02/01/2045
375558-BD-4	GILEAD SCIENCES INC SR UNSECURED			1	2.A FE	30,603,538	90.6860	26,842,922	29,600,000	30,500,670		(23,568)			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	96.6380	37,324,311	38,623,000	39,223,717		(200,947)			3.650	3.076	MS	469,913	1,409,740	05/06/2021	03/01/2026
375558-BG-7	GILEAD SCIENCES INC SR UNSECURED			1	2.A FE	14,949,750	95.1950	14,279,255	15,000,000	14,962,914		2,114			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	88.5570	5,313,449	6,000,000	5,817,308		9,656			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	7,355,433	82.8560	5,265,493	6,355,000	7,299,453		(27,353)			4.150	3.230	MS	87,911	263,733	12/03/2020	03/01/2047
375558-BS-1	GILEAD SCIENCES INC SR UNSECURED			1	2.A FE	16,244,770	70.4420	11,975,211	17,000,000	16,292,497		29,846			2.600	2.900	AO	110,500	442,000	09/02/2021	10/01/2040
375558-BT-9	GILEAD SCIENCES INC SR UNSECURED			1	2.A FE	8,926,548	65.0260	5,988,915	9,210,000	8,937,536		6,059			2.800	2.955	AO	64,470	257,880	05/06/2021	10/01/2050
375558-BX-0	GILEAD SCIENCES INC SR UNSECURED			1	2.A FE	18,122,572	85.0220	15,740,116	18,513,000	18,216,905		59,654			1.200	1.551	AO	55,539	222,156	07/07/2021	10/01/2027
37940X-AB-8	GLOBAL PAYMENTS INC SR UNSECURED			1	2.C FE	9,200,455	85.5790	8,129,984	9,500,000	9,187,688		(7,652)			3.200	3.705	FA	114,844	160,000	08/30/2022	08/15/2029
37940X-AC-6	GLOBAL PAYMENTS INC SR UNSECURED			1	2.C FE	10,064,005	71.6930	6,785,714	9,465,000	10,028,237		(19,816)			4.150	3.752	FA	148,390	336,150	09/20/2022	08/15/2049
37940X-AD-4	GLOBAL PAYMENTS INC SR UNSECURED			1	2.C FE	40,276,965	82.2620	33,794,116	41,081,000	40,335,542		41,608			2.900	3.166	MN	152,228	1,118,849	07/28/2022	05/15/2030
37940X-AE-2	GLOBAL PAYMENTS INC SR UNSECURED			1	2.C FE	24,977,000	87.2790	21,819,851	25,000,000	24,985,338		4,520			1.200	1.219	MS	100,000	300,000	02/19/2021	03/01/2026
37940X-AG-7	GLOBAL PAYMENTS INC SR UNSECURED			1	2.C FE	28,928,000	87.4510	26,235,394	30,000,000	29,005,993		77,804			2.150	3.003	JJ	297,417	278,306	08/26/2022	01/15/2027
37940X-AH-5	GLOBAL PAYMENTS INC SR UNSECURED			1	2.C FE	28,503,782	78.9950	23,702,479	30,005,000	28,552,103		47,718			2.900	3.508	MN	111,185	734,727	08/26/2022	11/15/2031
37940X-AN-2	GLOBAL PAYMENTS INC SR UNSECURED			1	2.C FE	9,994,900	97.3310	9,733,069	10,000,000	9,995,030		130			5.300	5.309	FA	189,917		08/08/2022	08/15/2029
37940X-AP-7	GLOBAL PAYMENTS INC SR UNSECURED			1	2.C FE	3,747,111	97.2870	3,648,264	3,750,000	3,747,270		157			4.950	4.968	FA	66,516		08/08/2022	08/15/2027
37940X-AQ-5	GLOBAL PAYMENTS INC SR UNSECURED			1	2.C FE	7,632,718	95.9280	7,728,890	8,057,000	7,636,635		3,916			5.400	6.125	FA	155,903		11/17/2022	08/15/2032
37940X-AR-3	GLOBAL PAYMENTS INC SR UNSECURED			1	2.C FE	6,322,600	91.0470	5,918,041	6,500,000	6,322,897		297			5.950	6.146	FA	138,585		11/09/2022	08/15/2052
38016L-AA-3	GO DADDY OPERATING COMPANY LLC COMPANY GUARNT			1	3.C FE	9,600,000	94.8210	9,102,803	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	84.3660	6,200,928	7,350,000	7,350,000					3.500	3.500	MS	85,750	257,250	02/22/2021	03/01/2029
38119#-AC-8	GOLDEN SPREAD ELEC COOPERATIVE SER 2011 B FIRST MORTGAGE NOTE			1	1.D	36,728,700	96.8950	35,588,274	36,728,700	36,728,700					4.350	4.350	FA	630,325	1,597,698	08/11/2011	08/10/2031
38121@-AC-6	GOLDEN STATE WATER COMPANY SERIES A SENIOR NOTE			1	1.F	35,000,000	80.8810	28,308,232	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	71.3990	8,232,288	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	83.1150	39,479,480	47,500,000	47,500,000					3.140	3.139	JD	4,143	1,669,651	11/18/2021	11/18/2031
38141E-C2-3	THE GOLDMAN SACHS GROUP INC SR UNSECURED			1	2.A FE	6,774,302	98.1280	6,685,446	6,813,000	6,802,661		6,479			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	20,493,857	88.7490	17,385,888	19,590,000	20,353,562		(21,935)			4.800	4.509	JJ	451,876	940,320	06/29/2020	07/08/2044
38141G-A*-5	GOLDMAN SACHS GROUP INC SERIES A MEDIUM-TERM NOTES				1.F	28,127,500	101.3270	25,331,796	25,000,000	25,218,766		(277,943)			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	6,479,392	106.4620	6,254,664	5,875,000	6,333,939		(23,382)			6.750	5.917	AO	99,141	222,750	10/20/2022	10/01/2037
38141G-GM-0	GOLDMAN SACHS GROUP INC SENIOR NOTES				2.A FE	5,957,977	104.6980	5,067,374	4,840,000	5,760,480		(32,391)			6.250	4.670	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	97.8950	11,184,466	11,425,000	11,399,042		8,537			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	29,210,239	88.2450	23,559,566	26,698,000	29,158,098		(60,250)			4.750	4.105	AO	246,586	1,268,155	02/11/2022	10/21/2045
38141G-WL-4	GOLDMAN SACHS GROUP INC SR UNSECURED			1	2.A FE	29,583,764	93.0420	26,406,197	28,381,000	29,222,762		(62,184)			3.691	2.916	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	91.1890	56,732,190	62,214,000	65,649,258		(381,825)			3.814	2.606	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	93.3330	33,682,793	36,089,000	38,966,598		(500,956)			4.223	2.603	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	86.4940	10,543,648	12,190,000	12,300,193		(5,161)			4.411	4.307	AO	101,566	537,701	03/25/2021	04/23/2039

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
38141G-XG-4	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	1,123,952	83.4400	926,188	1,110,000	1,120,319		(1,370)			2.600	2.452	FA	11,544	28,860	06/29/2020	02/07/2030
38141G-XH-2	GOLDMAN SACHS GROUP INC SR UNSECURED			1	2.A FE	60,542,158	90.0390	49,899,719	55,420,000	59,302,242		(501,952)			3.800	2.688	MS	620,088	2,105,960	03/26/2021	03/15/2030
38141G-XJ-8	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	42,754,603	96.3360	41,202,805	42,770,000	42,762,772		3,041			3.500	3.508	AO	374,238	1,496,950	03/26/2020	04/01/2025
38141G-XR-0	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	69,533,100	76.4940	53,545,498	70,000,000	69,652,962		94,627			1.992	1.989	JJ	596,493	1,394,400	03/09/2021	01/27/2032
38141G-XW-9	GOLDMAN SACHS GROUP INC SR UNSECURED			2	1.F FE	40,000,000	99.2860	39,714,307	40,000,000	40,000,000					4.880	0.599	MJSD	135,568	786,014	03/01/2021	03/08/2024
38141G-YA-6	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	9,914,100	87.5720	8,757,211	10,000,000	10,044,494		126,900			1.431	1.484	MS	44,520	143,100	03/31/2021	03/09/2027
38141G-YC-2	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	2,000,000	72.1860	1,443,724	2,000,000	2,000,000					3.210	3.153	AO	12,305	64,200	04/15/2021	04/22/2042
38141G-YG-3	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	2,007,100	86.4940	1,729,873	2,000,000	2,005,151		(523)			1.542	1.378	MS	9,509	30,840	07/20/2021	09/10/2027
38141G-YJ-7	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	32,600,000	77.8110	25,366,538	32,600,000	32,600,000					2.383	2.297	JJ	345,270	776,858	07/14/2021	07/21/2032
38141G-YK-4	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	2,549,600	68.5200	1,713,009	2,500,000	2,546,865		(1,414)			2.908	2.734	JJ	32,311	72,700	07/20/2021	07/21/2042
38141G-YM-0	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	28,000,000	87.4020	24,472,447	28,000,000	28,000,000					1.948	1.790	AO	106,058	545,440	10/18/2021	10/21/2027
38141G-YN-8	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	55,256,600	79.1960	45,111,062	56,961,000	55,434,391		179,215			2.650	2.868	AO	293,507	1,509,467	02/16/2022	10/21/2032
38141G-ZK-3	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	38,000,000	89.1490	33,876,539	38,000,000	38,000,000					2.640	2.414	FA	353,907	585,200	01/19/2022	02/24/2028
38141G-ZN-7	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	10,541,920	74.0850	7,815,931	10,550,000	10,545,278		3,358			3.436	3.384	FA	127,881	211,457	02/01/2022	02/24/2043
38143U-8H-7	GOLDMAN SACHS GROUP INC SR UNSECURED			2	2.A FE	2,671,825	96.4010	2,410,035	2,500,000	2,558,958		(19,198)			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	94.0090	20,446,885	21,750,000	21,771,657		(9,726)			3.500	3.452	MN	95,156	761,287	07/15/2020	11/16/2026
38148L-AC-0	THE GOLDMAN SACHS GROUP INC SR UNSECURED			2	2.A FE	33,660,855	96.8060	32,599,400	33,675,000	33,671,673		1,532			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	96.8730	28,805,099	29,735,000	29,599,789		52,882			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	7,495,956	90.8450	6,854,288	7,545,000	7,502,361		991			5.150	5.193	MN	42,095	388,568	05/19/2015	05/22/2045
38148Y-AA-6	THE GOLDMAN SACHS GROUP INC SR UNSECURED			1	2.A FE	15,489,280	82.2790	12,835,578	15,600,000	15,561,432		77,854			4.017	4.027	AO	106,183	626,652	03/09/2021	10/31/2038
38242#-AC-8	GOODMAN NORTH AMERICAN PRTSHP SERIES C GTD SR UNSECURED NOTE			1	2.B PL	12,000,000	81.4690	9,776,233	12,000,000	12,000,000					2.400	2.400	JJ	140,000	144,000	01/06/2022	01/06/2029
38242#-AD-6	GOODMAN NORTH AMERICAN PRTSHP SERIES D GTD SR UNSECURED NOTE			1	2.B PL	11,750,000	75.7920	8,905,585	11,750,000	11,750,000					2.660	2.660	AO	71,192	296,054	10/28/2021	10/09/2031
382550-BF-7	THE GOODYEAR TIRE & RUBBER COM SR UNSECURED			1	3.C FE	16,806,419	94.4600	16,827,094	17,814,000	17,316,281		128,036			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	91.5230	10,067,482	11,000,000	10,445,776		111,879			4.875	6.256	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	11,035,000	103.3230	11,401,687	11,035,000	11,035,000					9.500	9.492	MN	90,272	1,048,325	05/13/2020	05/31/2025
382550-BN-0	THE GOODYEAR TIRE & RUBBER COM COMPANY GUARNT			1	3.C FE	9,850,000	83.3070	8,205,722	9,850,000	9,850,000					5.000	4.999	JJ	227,097	246,250	04/27/2022	07/15/2029
382550-BR-1	THE GOODYEAR TIRE & RUBBER COM COMPANY GUARNT			1	3.C FE	1,711,125	81.8030	1,656,502	2,025,000	1,714,386		3,261			5.250	7.738	JJ	49,022		11/16/2022	07/15/2031
384701-AA-6	GRAHAM PACKAGING COMPANY INC SR UNSECURED			1	5.A FE	100,000	83.5880	83,588	100,000	100,000					7.125	7.125	FA	2,692	7,125	07/28/2020	08/15/2028
389284-AA-8	GRAY ESCROW INC SR UNSECURED			1	4.B FE	17,762,150	88.7600	15,573,877	17,546,000	17,637,526		(34,615)			7.000	6.758	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	89.0940	6,592,958	7,400,000	7,284,865		17,253			5.875	6.222	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	71.6340	7,055,944	9,850,000	9,850,000					4.750	4.750	AO	98,774	467,875	10/08/2020	10/15/2030
39121J-AG-5	GREAT RIVER ENERGY FIRST MRTG BONDS SERIES 2008 A			1	1.G FE	32,299,700	110.6550	35,741,241	32,299,700	32,299,700					7.233	7.234	JJ	1,168,119	2,336,237	05/01/2008	07/01/2038
39121J-B#-6	GREAT RIVER ENERGY FIRST MRTG NOTES SERIES 2015C			1	1.G	2,000,000	88.5630	1,771,260	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	78.7140	34,287,727	43,560,000	43,560,000					3.250	3.250	AO	298,870	1,415,700	08/20/2020	10/15/2045
39121J-D*-8	GREAT RIVER ENERGY FIRST MTG NOTES SERIES 2022A			1	1.G	17,766,000	91.0270	16,171,800	17,766,000	17,766,000					4.580	4.580	AO	171,777	255,406	06/22/2022	10/15/2042
39122@-AA-7	GREAT RIVER HYDRO LLC SENIOR SECURED NOTE			1	2.B PL	74,250,000	92.2140	68,469,236	74,250,000	74,250,000					4.940	4.942	FA	1,232,839	3,667,950	04/19/2017	04/19/2032
398905-AN-9	GROUP 1 AUTOMOTIVE INC SR UNSECURED			1	3.B FE	6,854,875	84.9630	5,819,944	6,850,000	6,853,817		(928)			4.000	3.983	FA	103,511	274,000	10/06/2021	08/15/2028
402479-CB-3	GULF POWER COMPANY SENIOR NOTES				1.F FE	14,990,400	90.9530	13,642,933	15,000,000	14,993,024		237			5.100	5.104	AO	191,250	765,000	09/09/2010	10/01/2040
402479-CE-7	GULF POWER COMPANY SR UNSECURED			1	1.F FE	17,780,101	87.3330	15,558,366	17,815,000	17,785,847		771			4.550	4.562	AO	202,646	810,583	12/15/2014	10/01/2044
40390D-AC-9	HLF FINANCING SARL LLC SR UNSECURED			1	4.A FE	9,898,750	68.4850	7,464,830	10,900,000	9,967,773		67,516			4.875	6.413	JD	44,281	458,250	05/31/2022	06/01/2029
404030-AJ-7	H & E EQUIPMENT SERVICES INC COMPANY GUARNT			1	4.B FE	20,775,000	85.1190	17,683,479	20,775,000	20,775,000					3.875	3.875	JD	35,779	805,031	11/30/2020	12/15/2028
404119-BN-8	HCA INC SR SECURED			1	2.C FE	37,189,183	99.4850	34,968,999	35,150,000	35,728,220		(466,613)			5.000	3.585	MS	517,486	1,757,500	02/13/2020	03/15/2024
404119-BQ-1	HCA INC SR SECURED			1	2.C FE	25,740,985	99.4550	23,028,710	23,155,000	24,440,179		(544,894)			5.250	2.712	AO	256,635	1,215,638	12/10/2020	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
404119-BR-9	HCA INC SR UNSECURED			1	2.C FE	20,321,875	99.9680	21,243,199	21,250,000	20,969,647		122,505			5.375	6.058	FA	475,911	1,142,188	11/15/2016	02/01/2025
404119-BS-7	HCA INC SR UNSECURED			2	2.C FE	20,925,601	100.7060	19,193,612	19,059,000	20,188,212		(408,308)			5.875	3.478	FA	423,004	1,119,716	12/01/2021	02/15/2026
404119-BT-5	HCA INC SR SECURED			1	2.C FE	39,064,600	98.9180	36,599,515	37,000,000	38,058,984		(338,482)			5.250	4.195	JD	86,333	1,942,500	03/10/2020	06/15/2026
404119-BU-2	HCA INC SR SECURED			1	2.C FE	8,120,369	96.4690	7,973,168	8,265,000	8,187,612		16,625			4.500	4.753	FA	140,505	371,925	08/20/2018	02/15/2027
404119-BV-0	HCA INC SR SECURED			1	2.C FE	21,946,630	89.3280	19,781,768	22,145,000	21,959,315		3,191			5.500	5.562	JD	54,132	1,217,975	04/29/2019	06/15/2047
404119-BX-6	HCA INC SR SECURED			1	2.C FE	35,695,175	91.5320	33,004,752	36,058,000	35,606,293		1,654			4.125	4.329	JD	66,106	1,272,294	07/05/2022	06/15/2029
404119-BY-4	HCA INC SR SECURED			1	2.C FE	16,361,925	89.4410	14,677,229	16,410,000	16,366,690		1,304			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	78,684,910	85.9110	62,638,915	72,911,000	78,514,661		(125,676)			5.250	4.709	JD	170,126	3,791,078	11/15/2022	06/15/2049
404119-CA-5	HCA INC COMPANY GUARNT			1	2.C FE	17,361,000	86.3510	17,270,285	20,000,000	17,495,101		134,101			3.500	5.527	MS	233,333	350,000	06/27/2022	09/01/2030
404119-CB-3	HCA INC SR SECURED			1	2.C FE	38,765,459	64.7890	26,115,962	40,309,000	38,779,374		12,670			3.500	3.698	JJ	650,542	1,231,891	10/07/2022	07/15/2051
404119-CE-7	HCA INC SR SECURED			1	2.C FE	1,515,694	87.8850	1,339,367	1,524,000	1,516,567		873			3.375	3.463	MS	15,145	26,575	03/02/2022	03/15/2029
404119-CG-2	HCA INC SR SECURED			1	2.C FE	8,455,449	78.4220	7,897,066	10,070,000	8,461,021		5,571			4.625	5.739	MS	137,134	91,282	11/15/2022	03/15/2052
404119-CM-9	HCA INC SR SECURED			1	2.C FE	4,921,300	80.3780	4,018,907	5,000,000	4,923,367		2,067			4.375	4.495	MS	64,410	113,021	03/02/2022	03/15/2042
404121-AH-8	HCA INC SENIOR UNSECURED			1	2.C FE	32,689,094	99.1590	31,557,306	31,825,000	32,269,377		(133,994)			5.375	4.873	MS	570,198	1,710,594	03/31/2020	09/01/2026
404121-AJ-4	HCA INC SENIOR UNSECURED			1	2.C FE	15,626,500	99.6800	15,724,537	15,775,000	15,678,644		14,028			5.625	5.753	MS	295,781	887,344	01/17/2019	09/01/2028
40414L-AQ-2	HEALTHPEAK PROPERTIES INC SR UNSECURED			1	2.A FE	4,815,469	94.4100	4,550,581	4,820,000	4,817,610		627			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	9,957,200	89.1580	8,915,753	10,000,000	9,970,478		3,946			3.500	3.551	JJ	161,389	350,000	06/20/2019	07/15/2029
404251-A#-7	HNI CORP SENIOR NOTES SERIES B			1	2.C	10,580,000	92.6310	9,800,379	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	96.3910	9,639,148	10,000,000	10,000,000					4.220	4.220	MN	36,339	422,000	05/31/2018	05/31/2025
404201-AD-9	HSBC BANK USA NATIONAL ASSOCIA SUBORDINATED				1.F FE	8,394,579	108.6780	6,569,560	6,045,000	8,023,111		(85,189)			7.000	4.179	JJ	195,119	423,150	06/29/2020	01/15/2039
404530-AA-5	HACKENSACK MERIDIAN HEALTH INC SECURED			1	1.D FE	1,003,611	85.5320	1,064,012	1,244,000	1,004,056		446			4.500	5.798	JJ	27,990		11/03/2022	07/01/2057
404530-AD-9	HACKENSACK MERIDIAN HEALTH INC SECURED			1	1.D FE	641,646	64.1870	641,867	1,000,000	642,924		1,277			2.875	5.363	MS	9,583		10/18/2022	09/01/2050
40465@-AA-0	HSRE CORE HOLDING I LLC SENIOR NOTE SERIES A			1	2.B	12,000,000	95.7880	11,494,520	12,000,000	12,000,000					4.130	4.130	JJ	242,293	495,600	07/05/2017	07/05/2025
40465@-AB-8	HSRE CORE HOLDING I LLC SENIOR NOTE SERIES B			1	2.B	13,000,000	94.5440	12,290,785	13,000,000	13,000,000					4.230	4.230	JJ	268,840	549,900	07/05/2017	07/05/2026
40465@-AC-6	HSRE CORE HOLDING I LLC SENIOR NOTE SERIES C			1	2.B	8,660,000	93.6190	8,107,446	8,660,000	8,660,000					4.300	4.300	AO	91,026	372,380	04/05/2017	04/03/2027
40465@-AD-4	HSRE CORE HOLDING I LLC SENIOR NOTE SERIES A			1	2.B	21,000,000	94.7550	19,898,557	21,000,000	21,000,000					4.210	4.210	MN	144,894	884,100	05/02/2018	05/02/2026
40465@-AE-2	HSRE CORE HOLDING I LLC SENIOR NOTE SERIES B			1	2.B	35,000,000	95.8170	33,535,872	35,000,000	35,000,000					4.150	4.150	JJ	693,972	1,452,500	07/09/2018	07/09/2025
40465@-AF-9	HSRE CORE HOLDING I LLC SENIOR NOTE SERIES C			1	2.B	22,400,000	94.4640	21,159,886	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	2,481,874	83.6890	2,050,378	2,450,000	2,475,115		(883)			4.500	4.417	MN	14,088	110,250	06/29/2020	11/15/2041
406216-BE-0	HALLIBURTON COMPANY SR UNSECURED			1	2.A FE	14,619,753	85.8500	11,963,177	13,935,000	14,538,203		(18,962)			4.750	4.418	FA	275,797	661,913	06/29/2020	08/01/2043
406216-BG-5	HALLIBURTON COMPANY SR UNSECURED			1	2.A FE	828,623	97.3680	839,312	862,000	846,996		4,800			3.800	4.453	MN	4,185	32,756	11/28/2018	11/15/2025
406216-BJ-9	HALLIBURTON COMPANY SR UNSECURED			1	2.A FE	844,653	92.7730	706,928	762,000	826,839		(3,995)			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	15,278,138	89.1990	13,437,816	15,065,000	15,260,775		(5,835)			5.000	4.897	MN	96,249	753,250	07/22/2019	11/15/2045
410345-AJ-1	HANESBRANDS INC SR UNSECURED 144A			1	3.C FE	11,355,000	97.0330	11,061,706	11,400,000	11,390,325		6,675			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	89.9780	3,311,174	3,680,000	3,652,122		7,401			4.875	5.123	MN	22,923	179,400	01/26/2017	05/15/2026
41242*-AS-1	HARDWOOD FUNDING LLC SERIES Q SENIOR NOTE			1	1.G FE	41,040,738	99.2030	40,574,182	40,900,000	41,039,851		(285,091)			3.380	2.578	JD	92,161	1,382,420	12/07/2021	06/07/2023
41242*-AT-9	HARDWOOD FUNDING LLC SERIES R SENIOR NOTE			1	1.G FE	17,645,367	96.1800	16,350,610	17,000,000	17,475,129		(190,146)			3.530	2.331	JD	40,007	600,100	12/13/2021	06/07/2025
41242*-AV-4	HARDWOOD FUNDING LLC SERIES T SENIOR NOTE			1	1.G FE	28,724,647	98.0420	28,187,116	28,750,000	28,745,605		2,921			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	95.2750	12,385,804	13,000,000	13,093,392		(37,349)			3.130	2.817	JD	27,127	406,900	12/13/2021	06/07/2025
41242*-AY-8	HARDWOOD FUNDING LLC SERIES W SENIOR NOTE			1	1.G FE	10,000,000	92.2720	9,227,204	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	88.2420	3,970,901	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	99.1100	1,982,210	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	94.5080	7,560,673	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	91.9840	4,599,184	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	88.7230	10,167,653	11,460,000	11,460,000					3.670	3.668	JD	28,039	420,582	02/29/2016	06/07/2031

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
41242*-BE-1	HARDWOOD FUNDING LLC SERIES CC SENIOR NOTE			1	1.G FE	2,000,000	97.1560	1,943,129	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	93.0550	7,444,372	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	90.5730	9,057,322	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	87.5510	8,492,444	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	86.5660	8,059,298	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	91.7650	3,670,605	4,000,000	4,437,316		(53,270)			3.960	2.348	JD	10,560	158,400	05/26/2021	06/07/2030
41242*-BM-3	HARDWOOD FUNDING LLC SERIES JJ SENIOR NOTE			1	1.G FE	40,000,000	89.4090	35,763,415	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	87.5300	16,805,675	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	81.7670	3,270,679	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	78.2710	23,989,929	30,650,000	30,650,000					2.990	2.990	JD	61,096	916,435	06/08/2020	06/07/2035
41242*-BV-3	HARDWOOD FUNDING LLC SERIES RR SENIOR NOTE			1	1.G FE	6,975,520	87.1940	6,975,520	8,000,000	6,982,981		7,461			3.190	5.281	JD	17,013		11/14/2022	06/07/2030
41242*-BW-1	HARDWOOD FUNDING LLC SERIES SS SENIOR NOTE			1	1.G FE	59,400,000	84.6960	50,309,172	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	5,621,700	86.6070	5,196,418	6,000,000	5,624,871		3,171			2.370	3.611	JD	9,480	71,100	11/29/2022	06/07/2028
41242*-CA-8	HARDWOOD FUNDING LLC SERIES WW SENIOR NOTE			1	1.G FE	7,664,220	83.0790	6,646,283	8,000,000	7,666,312		2,092			2.830	3.367	JD	15,093	169,800	11/14/2022	06/07/2031
41242*-CB-6	HARDWOOD FUNDING LLC SERIES XX SENIOR NOTE				1.G FE	774,620	78.7510	787,515	1,000,000	775,376		756			3.130	5.520	JD	2,087		11/14/2022	06/07/2036
41242*-CD-2	HARDWOOD FUNDING LLC SERIES ZZ SENIOR NOTE			1	1.G FE	2,000,000	83.6680	1,673,365	2,000,000	2,000,000					2.250	2.250	JD	3,000	22,500	06/07/2022	06/07/2029
41242*-CE-0	HARDWOOD FUNDING LLC SERIES AAA SENIOR NOTE			1	1.G FE	9,000,000	73.0480	6,574,357	9,000,000	9,000,000					2.710	2.710	JD	16,260	121,950	06/07/2022	06/07/2037
41242*-CF-7	HARDWOOD FUNDING LLC SERIES BBB SENIOR NOTE			1	1.G FE	11,800,000	70.6410	8,335,585	11,800,000	11,800,000					2.990	2.990	JD	23,521	176,410	06/07/2022	06/07/2042
413875-AN-5	L3HARRIS TECHNOLOGIES INC SR UNSECURED			1	2.B FE	5,754,304	103.1660	4,951,972	4,800,000	5,649,223		(29,652)			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	97.2560	29,364,494	30,193,000	30,431,267		(109,353)			3.832	3.434	AO	205,688	1,156,996	06/10/2019	04/27/2025
413875-AS-4	L3HARRIS TECHNOLOGIES INC SR UNSECURED			1	2.B FE	20,157,443	93.5480	17,864,006	19,096,000	19,949,472		(78,624)			4.854	4.308	AO	164,786	732,760	11/16/2022	04/27/2035
413875-AT-2	L3HARRIS TECHNOLOGIES INC SR UNSECURED			1	2.B FE	52,238,279	90.2730	39,786,979	44,074,000	51,683,316		(229,592)			5.054	3.854	AO	396,000	2,227,500	09/16/2021	04/27/2045
413875-AW-5	L3HARRIS TECHNOLOGIES INC SR UNSECURED			1	2.B FE	45,055,002	96.3330	40,857,666	42,413,000	44,126,212		(300,019)			4.400	3.534	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	101.0770	545,817	540,000	655,097		(3,905)			6.100	4.413	AO	8,235	32,940	06/29/2020	10/01/2041
416515-BB-9	THE HARTFORD FINANCIAL SERVICE SR UNSECURED			1	2.A FE	2,228,686	79.6000	1,743,243	2,190,000	2,227,201		(1,333)			4.300	4.167	AO	19,880	94,170	06/29/2020	04/15/2043
416515-BD-5	THE HARTFORD FINANCIAL SERVICE SR UNSECURED			1	2.A FE	843,374	83.2730	891,016	1,070,000	844,049		675			4.400	6.042	MS	13,862		10/31/2022	03/15/2048
416515-BE-3	THE HARTFORD FINANCIAL SERVICE SR UNSECURED			1	2.A FE	22,926,400	85.7000	19,711,115	23,000,000	22,948,908		6,908			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	53,229,217	72.1340	43,077,512	59,719,000	53,205,119		(8,775)			3.600	4.213	FA	788,291	1,187,100	10/14/2022	08/19/2049
416518-AC-2	THE HARTFORD FINANCIAL SERVICE SR UNSECURED				2.A FE	51,373,615	103.4530	50,645,362	48,955,000	50,989,579		(60,017)			6.625	6.238	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	31,554,054	63.4720	23,016,044	36,262,000	31,575,726		19,897			2.900	3.551	MS	309,637	712,917	11/22/2022	09/15/2051
41805#-AC-1	HASA INC FIRST AMEND ADDON SR SUB NOTE			2	5.B GI	1,242,194	91.1600	1,132,383	1,242,194	1,242,194					12.000	12.191	MJSD	414	147,676	12/31/2021	01/16/2026
41805#-AD-9	HASA INC SEN SUB UNSECURED NOTES			2	5.B GI	5,012,105	91.2430	4,573,174	5,012,105	5,012,105					12.000	12.247	MJSD	1,671	595,856	12/31/2022	01/16/2026
418751-AB-9	HAT HOLDINGS I LLC COMPANY GUARNT			1	3.A FE	8,730,000	96.8890	8,429,340	8,700,000	8,710,388		(7,597)			6.000	5.902	AO	110,200	522,000	04/15/2020	04/15/2025
418751-AD-5	HAT HOLDINGS I LLC COMPANY GUARNT			1	3.A FE	1,881,000	73.8180	1,402,538	1,900,000	1,884,805		1,668			3.750	3.871	FA	26,917	71,250	08/18/2020	09/15/2030
418751-AE-3	HAT HOLDINGS I LLC SR UNSECURED			1	3.A FE	5,900,000	86.8300	5,122,957	5,900,000	5,900,000					3.375	3.375	JD	8,850	199,125	06/14/2021	06/15/2026
42217K-BB-1	WELLTOWER INC SR UNSECURED			2	2.A FE	4,179,526	85.1620	4,343,253	5,100,000	4,179,748		3,608			5.125	6.759	MS	76,960	25,625	10/21/2022	03/15/2043
42225U-AD-6	HEALTHCARE REALTY HOLDINGS LP COMPANY GUARNT			1	2.B FE	28,623,125	93.2290	24,578,042	26,363,000	27,993,404		(472,565)			3.500	1.588	FA	384,460	922,705	11/02/2021	08/01/2026
42225U-AF-1	HEALTHCARE REALTY HOLDINGS LP COMPANY GUARNT			1	2.B FE	8,424,142	93.0740	8,332,017	8,952,000	8,451,943		27,800			3.750	5.157	JJ	167,850		09/19/2022	07/01/2027
42225U-AG-9	HEALTHCARE REALTY HOLDINGS LP COMPANY GUARNT			1	2.B FE	8,302,390	83.9870	6,718,997	8,000,000	8,262,742		(34,437)			3.100	2.576	FA	93,689	248,000	11/03/2021	02/15/2030
42225U-AH-7	HEALTHCARE REALTY HOLDINGS LP COMPANY GUARNT			1	2.B FE	61,670,738	75.8420	47,568,792	62,721,000	61,822,636		98,070			2.000	2.190	MS	369,357	1,254,420	11/02/2021	03/15/2031
42225U-AJ-3	HEALTHCARE REALTY HOLDINGS LP COMPANY GUARNT			1	2.B FE	1,430,946	95.3680	1,395,229	1,463,000	1,435,776		4,830			3.875	4.728	MN	9,449	28,346	06/28/2022	05/01/2025
42225U-AL-8	HEALTHCARE REALTY HOLDINGS LP COMPANY GUARNT			1	2.B FE	22,617,000	77.3420	17,492,507	22,617,000	22,617,000					2.400	2.400	MS	159,827	271,404	07/20/2022	03/15/2030
42225U-AM-6	HEALTHCARE REALTY HOLDINGS LP COMPANY GUARNT			1	2.B FE	15,000,000	73.1580	10,973,681	15,000,000	15,000,000					2.050	2.050	MS	90,542	153,750	07/20/2022	03/15/2031

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
	HEARST COMMUNICATIONS INC GUARANTEED SR NOTE																				
422418-AE-9	SERIES A			1	1.G	25,000,000	98.3350	24,583,663	25,000,000	25,000,000					3.850	3.850	AO	240,625	962,500	04/08/2014	04/08/2024
	HEARST COMMUNICATIONS INC GUARANTEED SR NOTE																				
422418-AH-2	SERIES B			1	1.G	29,000,000	91.8150	26,626,332	29,000,000	29,000,000					3.020	3.020	AO	148,399	875,800	04/30/2015	04/30/2027
	HEARST COMMUNICATIONS INC GUARANTEED SR NOTE																				
422418-AK-5	SERIES D			1	1.G	70,000,000	93.0440	65,130,501	70,000,000	70,000,000					4.120	4.120	JD	240,333	2,884,000	05/31/2018	06/01/2030
	HEARST COMMUNICATIONS INC GUARANTEED SR NOTE																				
422418-AL-3	SERIES E			1	1.G	53,000,000	91.4510	48,469,226	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	30,318,919	98.7690	29,945,685	30,318,919	30,318,919					4.610	4.610	MN	178,595	1,397,702	12/10/2013	05/15/2030
42250P-AA-1	HEALTHPEAK PROPERTIES INC SR UNSECURED			1	2.A FE	7,473,000	85.9650	6,447,386	7,500,000	7,480,655		2,430			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	14,006,361	83.7510	11,834,049	14,130,000	14,032,660		10,574			2.875	2.972	JJ	187,321	406,238	06/09/2020	01/15/2031
42250P-AC-7	HEALTHPEAK PROPERTIES INC SR UNSECURED			1	2.A FE	17,643,935	86.9220	15,385,185	17,700,000	17,657,210		10,112			1.350	1.411	FA	99,563	251,561	09/23/2021	02/01/2027
42251#-AM-6	HEB GROCERY COMPANY LP SENIOR NOTE SERIES A			1	1.G	7,000,000	95.8310	6,708,174	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	94.9260	7,594,072	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	89.0530	6,233,743	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	87.4340	8,743,399	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	86.7750	9,545,294	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	87.7420	10,528,989	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	87.9110	7,911,977	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	36,025,961	93.2470	34,301,861	36,786,000	36,240,034		86,671			5.500	5.837	JJ	932,934	2,023,230	03/23/2020	07/15/2027
42704M-AA-0	HERBALIFE NUTRITION LTD COMPANY GUARNT			1	4.A FE	6,850,000	88.8010	6,082,850	6,850,000	6,850,000					7.875	7.875	MS	179,813	539,438	05/20/2020	09/01/2025
427866-AZ-1	THE HERSHEY COMPANY SR UNSECURED			1	1.F FE	1,819,236	99.4620	1,810,202	1,820,000	1,819,940		159			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	4,635,000	83.7790	4,105,158	4,900,000	4,657,358		22,358			4.625	6.020	JD	18,885	183,356	07/26/2022	12/01/2026
428040-DB-2	HERTZ CORP SR UNSECURED			1	5.A FE	14,871,811	75.8450	11,187,144	14,750,000	14,847,430		(21,965)			5.000	4.813	JD	61,458	753,889	11/18/2021	12/01/2029
42809H-AD-9	HESS CORPORATION SR UNSECURED				2.C FE	723,096	94.4800	731,272	774,000	731,469		1,113			5.600	6.086	FA	16,374	43,344	03/25/2021	02/15/2041
42809H-AH-0	HESS CORPORATION SR UNSECURED			1	2.C FE	859,071	95.9710	857,984	894,000	861,260		581			5.800	6.091	AO	12,963	51,852	01/23/2019	04/01/2047
428102-AC-1	HESS MIDSTREAM OPERATIONS LP COMPANY GUARNT			1	3.A FE	14,219,700	97.0490	13,237,427	13,640,000	13,807,068		(142,139)			5.625	4.493	FA	289,850	767,250	12/16/2019	02/15/2026
428102-AE-7	HESS MIDSTREAM OPERATIONS LP COMPANY GUARNT			1	3.A FE	7,400,000	85.7750	6,347,387	7,400,000	7,400,000					4.250	4.250	FA	118,811	323,236	08/02/2021	02/15/2030
428102-AF-4	HESS MIDSTREAM OPERATIONS LP COMPANY GUARNT			1	3.A FE	5,408,800	92.0440	4,970,389	5,400,000	5,407,797		(1,003)			5.500	5.465	AO	62,700	154,275	04/05/2022	10/15/2030
42824C-AX-7	HEWLETT PACKARD ENTERPRISE COM SR UNSECURED			1	2.B FE	259,155	103.5660	258,915	250,000	257,153		(380)			6.200	5.870	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	100.4560	2,340,617	2,330,000	2,583,590		(6,054)			6.350	5.484	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	95.5550	26,755,311	28,000,000	27,988,924		8,737			1.450	1.482	AO	101,500	406,000	07/14/2020	04/01/2024
42824C-BK-4	HEWLETT PACKARD ENTERPRISE COM SR UNSECURED			1	2.B FE	17,967,600	89.9660	16,193,849	18,000,000	17,981,395		5,518			1.750	1.783	AO	78,750	315,000	07/14/2020	04/01/2026
42981C-AA-6	HIGH STREET FUNDING TRUST I COMPANY GUARNT			1	2.A FE	15,884,317	93.4650	15,480,529	16,563,000	15,917,283		32,965			4.111	4.982	FA	257,231		09/13/2022	02/15/2028
431282-AQ-5	HIGHWOODS REALTY LIMITED PARTN SR UNSECURED			1	2.B FE	8,402,496	90.1990	6,828,031	7,570,000	8,209,371		(120,504)			4.125	2.310	MS	91,944	312,263	05/19/2021	03/15/2028
431282-AR-3	HIGHWOODS REALTY LIMITED PARTN SR UNSECURED			1	2.B FE	12,946,355	86.8270	10,419,297	12,000,000	12,777,023		(113,674)			4.200	3.008	AO	106,400	504,000	04/04/2022	04/15/2029
431318-AS-3	HILCORP ENERGY I LP SR UNSECURED			1	3.C FE	4,508,436	90.7560	7,147,021	7,875,000	5,161,884		272,057			6.250	15.423	MN	82,031	492,188	04/16/2020	11/01/2028
431318-AY-0	HILCORP ENERGY I LP SR UNSECURED			1	3.C FE	4,900,000	89.4480	4,382,943	4,900,000	4,900,000					6.000	6.000	AO	62,067	152,717	04/05/2022	04/15/2030
431318-AZ-7	HILCORP ENERGY I LP SR UNSECURED			1	3.C FE	4,800,000	85.9130	4,123,810	4,800,000	4,800,000					6.250	6.250	AO	63,333	155,833	04/05/2022	04/15/2032
43137P-AA-8	HILL CITY FUNDING TRUST SR UNSECURED			1	2.C FE	5,969,550	69.5530	4,173,184	6,000,000	5,970,556		959			4.046	4.084	FA	91,709	180,721	11/10/2021	08/15/2041
432833-AF-8	HILTON DOMESTIC OPERATING COMP COMPANY GUARNT			1	3.B FE	11,000,000	90.7330	9,980,635	11,000,000	11,000,000					4.875	4.875	JJ	247,271	536,250	11/08/2019	01/15/2030
432833-AG-6	HILTON DOMESTIC OPERATING COMP SR UNSECURED			1	3.B FE	6,900,000	99.0510	6,834,523	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	97.2830	6,712,504	6,900,000	6,929,335		(11,578)			5.750	5.552	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	86.4670	8,560,209	9,900,000	9,900,000					3.750	3.750	MN	61,875	371,250	11/16/2020	05/01/2029
432833-AL-5	HILTON DOMESTIC OPERATING COMP COMPANY GUARNT			1	3.B FE	11,850,000	84.2240	9,980,553	11,850,000	11,850,000					4.000	4.000	MN	79,000	474,000	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	4,512,616	95.2900	4,713,044	4,946,000	4,659,681		56,758			4.875	6.453	AO	60,279	241,118	04/08/2020	04/01/2027
43324@-AA-5	HINES GLOBAL REAL ESTATE HOLDI SERIES A GREEN SENIOR NOTE			1	1.F PL	22,000,000	80.9920	17,818,236	22,000,000	22,000,000					2.730	2.730	JJ	278,612	600,600	07/14/2021	07/14/2031
43324@-AB-3	HINES GLOBAL REAL ESTATE HOLDI SERIES B GREEN SENIOR NOTE			1	1.F PL	21,000,000	78.2930	16,441,628	21,000,000	21,000,000					2.880	2.880	JJ	280,560	604,800	07/14/2021	07/14/2033
43324@-AC-1	HINES GLOBAL REAL ESTATE HOLDI SERIES C GREEN SENIOR NOTE			1	1.F PL	18,750,000	75.6670	14,187,531	18,750,000	18,750,000					3.030	3.030	JJ	263,547	568,125	07/14/2021	07/14/2036
435765-AH-5	HOLLY ENERGY PARTNERS LP COMPANY GUARNT			1	3.A FE	15,129,800	91.6420	14,745,201	16,090,000	15,401,154		106,578			5.000	5.957	FA	335,208	804,500	11/16/2020	02/01/2028
435765-AJ-1	HOLLY ENERGY PARTNERS LP SR UNSECURED			1	3.C FE	6,900,000	98.6860	6,809,367	6,900,000	6,900,000					6.375	6.375	AO	92,863	228,491	04/06/2022	04/15/2027
436440-AP-6	HOLOGIC INC SR UNSECURED			1	3.B FE	8,000,000	86.3900	6,911,201	8,000,000	8,000,000					3.250	3.250	FA	98,222	260,000	09/14/2020	02/15/2029
437076-AS-1	HOME DEPOT INC SENIOR NOTES			1	1.F FE	40,135,108	107.5190	42,873,331	39,875,000	40,185,748		(16,459)			5.875	5.781	JD	97,611	2,313,281	11/17/2022	12/16/2036
437076-AV-4	HOME DEPOT INC SENIOR UNSECURED			2	1.F FE	69,864,890	108.5460	73,784,356	67,975,000	69,484,526		(53,708)			5.950	5.741	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	98.7250	10,859,800	11,000,000	11,229,874		(261,302)			3.750	1.331	FA	155,833	412,500	02/22/2021	02/15/2024
437076-BD-3	HOME DEPOT INC SR UNSECURED			1	1.F FE	6,729,137	96.3310	6,391,579	6,635,000	6,712,616		(2,226)			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	89.7900	5,962,065	6,640,000	7,191,831		(16,598)			4.400	3.825	MS	86,025	292,160	06/29/2020	03/15/2045
437076-BH-4	HOME DEPOT INC SR UNSECURED			1	1.F FE	47,764,225	87.3740	42,336,223	48,454,000	47,731,338		(3,879)			4.250	4.342	AO	514,824	1,794,775	10/11/2022	04/01/2046
437076-BK-7	HOME DEPOT INC SR UNSECURED			1	1.F FE	21,641,130	97.1400	20,399,466	21,000,000	21,373,109		(150,606)			3.350	2.583	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	95.2720	23,817,940	25,000,000	24,943,273		16,372			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	7,513,003	75.2380	5,127,471	6,815,000	7,493,782		(13,524)			3.500	3.008	MS	70,232	227,150	09/26/2022	09/15/2056
437076-BS-0	HOME DEPOT INC SR UNSECURED			1	1.F FE	9,678,047	82.8940	7,908,070	9,540,000	9,671,649		(4,067)			3.900	3.804	JD	16,536	372,060	10/29/2020	06/15/2047
437076-BT-8	HOME DEPOT INC SR UNSECURED			1	1.F FE	21,694,153	92.9280	20,600,318	22,168,000	21,918,862		48,434			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	96.5000	9,428,027	9,770,000	9,727,065		6,304			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	43,048,422	91.9600	38,260,123	41,605,000	43,005,361		(31,159)			4.500	4.268	JD	130,016	1,849,725	10/12/2022	12/06/2048
437076-BY-7	HOME DEPOT INC SR UNSECURED			1	1.F FE	7,153,900	90.6370	6,344,571	7,000,000	7,108,172		(16,068)			2.950	2.675	JD	9,178	206,500	01/06/2020	06/15/2029
437076-BZ-4	HOME DEPOT INC SR UNSECURED			1	1.F FE	25,206,613	71.6240	17,519,327	24,460,000	25,165,123		(29,337)			3.125	2.945	JD	33,972	740,938	10/12/2022	12/15/2049
437076-CA-8	HOME DEPOT INC SR UNSECURED			1	1.F FE	995,130	92.1010	921,007	1,000,000	996,937		668			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	15,866,772	87.5380	13,801,255	15,766,000	15,837,220		(12,237)			2.700	2.620	AO	89,866	425,682	03/17/2022	04/15/2030
437076-CC-4	HOME DEPOT INC SR UNSECURED			1	1.F FE	23,819,578	80.1230	18,147,790	22,650,000	23,749,986		(52,796)			3.300	2.921	AO	157,795	747,450	08/25/2021	04/15/2040
437076-CD-2	HOME DEPOT INC SR UNSECURED			1	1.F FE	38,159,765	74.7350	27,181,140	36,370,000	38,041,855		(65,527)			3.350	3.062	AO	257,217	1,159,770	10/12/2022	04/15/2050
437076-CE-0	HOME DEPOT INC SR UNSECURED			1	1.F FE	19,876,600	83.1160	16,623,242	20,000,000	19,909,930		16,793			0.900	0.989	MS	53,000	180,000	01/04/2021	03/15/2028
437076-CF-7	HOME DEPOT INC SR UNSECURED			1	1.F FE	67,471,030	77.7040	53,615,483	69,000,000	67,691,812		129,747			1.375	1.617	MS	279,354	941,875	09/08/2022	03/15/2031
437076-CG-5	HOME DEPOT INC SR UNSECURED			1	1.F FE	72,348,610	60.7150	45,657,949	75,200,000	72,418,551		42,535			2.375	2.546	MS	525,878	1,717,125	10/12/2022	03/15/2051
437076-CK-6	HOME DEPOT INC SR UNSECURED			1	1.F FE	50,940,270	66.5130	35,251,715	53,000,000	50,968,533		24,429			2.750	2.935	MS	429,153	1,332,146	10/12/2022	09/15/2051
437076-CM-2	HOME DEPOT INC SR UNSECURED			1	1.F FE	4,991,250	95.8170	4,790,851	5,000,000	4,993,407		2,157			2.700	2.760	AO	28,500	73,875	03/24/2022	04/15/2025
437076-CN-0	HOME DEPOT INC SR UNSECURED			1	1.F FE	3,178,176	93.5120	2,992,394	3,200,000	3,181,152		2,976			2.875	3.022	AO	19,422	50,344	05/19/2022	04/15/2027
437076-CP-5	HOME DEPOT INC SR UNSECURED			1	1.F FE	689,256	89.2330	669,246	750,000	689,556		298			3.250	4.312	AO	5,146		12/08/2022	04/15/2032
437076-CQ-3	HOME DEPOT INC SR UNSECURED			1	1.F FE	12,113,343	78.4170	12,788,173	16,308,000	12,124,398		11,055			3.625	5.372	AO	124,802		11/22/2022	04/15/2052
437076-CR-1	HOME DEPOT INC SR UNSECURED			1	1.F FE	13,934,200	98.8750	13,842,520	14,000,000	13,939,477		5,277			4.000	4.170	MS	158,667		09/29/2022	09/15/2025
437076-CS-9	HOME DEPOT INC SR UNSECURED			1	1.F FE	38,809,300	98.2530	39,301,076	40,000,000	38,823,818		14,518			4.500	4.880	MS	510,000		11/07/2022	09/15/2032
437076-CT-7	HOME DEPOT INC SR UNSECURED			1	1.F FE	23,685,558	97.0460	24,455,679	25,200,000	23,689,376		3,818			4.950	5.352	MS	353,430		11/30/2022	09/15/2052
438516-BL-9	HONEYWELL INTERNATIONAL INC SR UNSECURED			1	1.F FE	16,348,020	92.4310	14,789,008	16,000,000	16,245,392		(66,949)			2.500	2.046	MN	66,667	400,000	03/30/2021	11/01/2026
438516-BS-4	HONEYWELL INTERNATIONAL INC SR UNSECURED			1	1.F FE	1,188,060	83.6150	836,154	1,000,000	1,178,754		(5,056)			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	19,391,886	88.9710	17,295,900	19,440,000	19,408,931		4,080			2.700	2.726	FA	198,288	524,880	03/30/2021	08/15/2029
438516-BW-5	HONEYWELL INTERNATIONAL INC SR UNSECURED			1	1.F FE	3,991,720	96.1110	3,844,437	4,000,000	3,997,222		1,661			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	82.9500	33,411,258	40,279,000	40,895,943		(81,234)			1.950	1.720	JD	65,453	785,441	03/30/2021	06/01/2030
438516-CA-2	HONEYWELL INTERNATIONAL INC SR UNSECURED			1	1.F FE	8,839,950	72.0980	6,488,782	9,000,000	8,835,147		(3,347)			2.800	2.869	JD	21,000	238,000	11/09/2022	06/01/2050

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
438516-CB-0	HONEYWELL INTERNATIONAL INC SR UNSECURED			1	1.F FE	11,239,500	92.5480	10,180,326	11,000,000	11,135,491		(57,351)			1.350	0.815	JD	12,375	148,500	03/30/2021	06/01/2025
438516-CE-4	HONEYWELL INTERNATIONAL INC SR UNSECURED			1	1.F FE	6,967,600	87.2800	6,982,404	8,000,000	7,077,550		109,950			1.100	4.145	MS	29,333	44,000	06/14/2022	03/01/2027
438516-CF-1	HONEYWELL INTERNATIONAL INC SR UNSECURED			1	1.F FE	15,457,250	79.4400	15,093,611	19,000,000	15,631,955		174,705			1.750	4.214	MS	110,833	166,250	06/16/2022	09/01/2031
438516-CH-7	HONEYWELL INTERNATIONAL INC SR UNSECURED			1	1.F FE	1,999,660	100.3960	2,007,929	2,000,000	1,999,686		26			4.850	4.859	MN	15,897		10/28/2022	11/01/2024
438516-CJ-3	HONEYWELL INTERNATIONAL INC SR UNSECURED			1	1.F FE	4,124,546	101.7500	4,197,206	4,125,000	4,124,546					4.950	4.954	FA	33,464		10/28/2022	02/15/2028
44106M-AV-4	SERVICE PROPERTIES TRUST SR UNSECURED			1	4.B FE	13,459,786	83.6200	12,265,380	14,668,000	13,910,480		208,619			5.250	7.119	FA	290,915	770,070	11/17/2020	02/15/2026
44106M-AW-2	SERVICE PROPERTIES TRUST SR UNSECURED			1	4.B FE	5,159,656	78.8020	4,511,427	5,725,000	5,326,093		81,075			4.950	6.922	FA	107,058	283,388	11/13/2020	02/15/2027
44106M-AY-8	SERVICE PROPERTIES TRUST SR UNSECURED			1	4.B FE	2,180,750	67.0210	1,916,810	2,860,000	2,315,076		55,119			4.375	7.928	FA	47,269	125,125	05/29/2020	02/15/2030
44106M-BA-9	SERVICE PROPERTIES TRUST SR UNSECURED			1	4.B FE	3,198,000	78.9230	3,078,014	3,900,000	3,441,395		100,191			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.B FE	3,389,856	70.0040	2,831,671	4,045,000	3,528,585		57,091			4.950	7.383	AO	50,057	200,228	06/11/2020	10/01/2029
44267D-AD-9	THE HOWARD HUGHES CORPORATION COMPANY GUARNT			1	3.C FE	9,893,750	90.0370	8,868,655	9,850,000	9,877,828		(6,914)			5.375	5.287	FA	220,599	529,438	08/05/2020	08/01/2028
44267D-AE-7	THE HOWARD HUGHES CORPORATION COMPANY GUARNT			1	3.C FE	6,850,000	83.6520	5,730,163	6,850,000	6,850,000					4.125	4.125	FA	117,734	282,563	01/19/2021	02/01/2029
44267D-AF-4	THE HOWARD HUGHES CORPORATION COMPANY GUARNT			1	3.C FE	4,900,000	80.5070	3,944,826	4,900,000	4,900,000					4.375	4.375	FA	89,323	214,375	01/19/2021	02/01/2031
443201-AA-6	HOWMET AEROSPACE INC SR UNSECURED			1	3.A FE	306,000	102.7050	314,278	306,000	306,000					6.875	6.875	MN	3,506	21,038	04/22/2020	05/01/2025
44416*-AB-2	HUDSON TRANSMISSION PTNRS LLC INSTITUTIONAL NOTE			1	2.A PL	26,163,263	93.4400	24,446,985	26,163,263	26,163,263					4.420	3.876	FMAN	99,580	1,156,416	11/30/2012	05/31/2033
44416*-AE-6	HUDSON TRANSMISSION PTNRS LLC INSTITUTIONAL NOTE			1	2.A PL	3,634,158	94.2140	3,423,896	3,634,158	3,634,158					4.440	4.465	FMAN	13,895	161,357	08/30/2017	11/30/2032
44416*-AF-3	HUDSON TRANSMISSION PTNRS LLC INSTITUTIONAL NOTE			1	2.A PL	2,974,336	94.2140	2,802,249	2,974,336	2,974,336					4.440	4.465	FMAN	11,372	132,060	11/29/2017	11/30/2032
44416*-AG-1	HUDSON TRANSMISSION PTNRS LLC INSTITUTIONAL NOTE			1	2.A PL	17,059,692	94.2140	16,072,666	17,059,692	17,059,692					4.440	4.461	FMAN	65,225	757,450	12/19/2017	11/30/2032
444454-AD-4	HUGHES SATELLITE SYSTEMS CORPO SR SECURED			1	3.A FE	7,300,000	95.9510	7,004,404	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	93.3530	19,230,680	20,600,000	20,584,923		3,605			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	87.8030	943,880	1,075,000	1,083,250		(260)			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	98.0800	1,961,593	2,000,000	1,999,466		290			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	413,995	90.9520	378,359	416,000	414,301		43			4.950	4.981	AO	5,148	20,592	09/16/2014	10/01/2044
444859-BG-6	HUMANA INC SR UNSECURED			1	2.C FE	5,066,725	88.6990	4,230,949	4,770,000	5,039,656		(6,444)			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	88.0100	19,802,322	22,500,000	23,220,225		(102,896)			3.125	2.576	FA	265,625	703,125	11/23/2021	08/15/2029
444859-BL-5	HUMANA INC SR UNSECURED			1	2.C FE	3,623,740	79.2610	2,690,923	3,395,000	3,614,369		(5,194)			3.950	3.563	FA	50,661	134,103	04/27/2021	08/15/2049
444859-BQ-4	HUMANA INC SR UNSECURED			1	2.B FE	2,497,625	86.4380	2,160,960	2,500,000	2,498,217		421			1.350	1.368	FA	13,875	33,750	07/29/2021	02/03/2027
444859-BR-2	HUMANA INC SR UNSECURED			1	2.B FE	10,975,440	78.3480	9,010,016	11,500,000	11,019,356		43,744			2.150	2.668	FA	101,647	247,250	01/13/2022	02/03/2032
444859-BT-8	HUMANA INC SR UNSECURED			1	2.C FE	28,612,800	91.4830	26,198,102	28,637,000	28,615,186		2,386			3.700	3.714	MS	288,438	529,785	03/21/2022	03/23/2029
446150-AX-2	HUNTINGTON BANCSHARES INCORPOR SUBORDINATED			2	2.A FE	19,044,212	72.5960	13,736,703	18,922,000	19,036,696		(7,516)			2.487	2.409	FA	177,779	235,295	05/03/2022	08/15/2036
44891A-BK-2	HYUNDAI CAPITAL AMERICA INC COMPANY GUARNT			1	2.A FE	8,992,710	100.3230	9,029,113	9,000,000	8,996,439		1,431			5.875	5.894	AO	123,375	528,750	04/02/2020	04/07/2025
44891A-BL-0	HYUNDAI CAPITAL AMERICA INC COMPANY GUARNT			1	2.A FE	2,998,230	101.7220	3,051,668	3,000,000	2,998,616		146			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	96.9410	5,289,116	5,456,000	5,462,349		(8,875)			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	23,405,429	90.0250	21,328,691	23,692,000	23,386,821		18,165			1.800	2.251	AO	90,030	368,028	06/30/2022	10/15/2025
44891A-BP-1	HYUNDAI CAPITAL AMERICA INC SR UNSECURED			1	2.A FE	20,206,018	85.7280	18,410,132	21,475,000	20,266,710		64,477			2.375	3.625	AO	107,673	392,766	09/12/2022	10/15/2027
44891A-BR-7	HYUNDAI CAPITAL AMERICA INC SR UNSECURED			1	2.A FE	27,132,808	95.2460	26,918,459	28,262,000	27,611,479		469,312			0.800	3.111	JJ	108,652	127,496	03/29/2022	01/08/2024
44891A-BS-5	HYUNDAI CAPITAL AMERICA INC SR UNSECURED			1	2.A FE	28,163,340	87.6490	24,717,034	28,200,000	28,177,576		7,233			1.300	1.327	JJ	176,172	366,600	01/06/2021	01/08/2026
44891A-BT-3	HYUNDAI CAPITAL AMERICA INC SR UNSECURED			1	2.A FE	1,668,245	81.9930	1,369,277	1,670,000	1,668,721		241			1.800	1.816	JJ	14,279	30,060	01/06/2021	01/10/2028
44891A-BV-8	HYUNDAI CAPITAL AMERICA INC SR UNSECURED			1	2.A FE	1,499,910	93.4300	1,401,445	1,500,000	1,499,956		30			0.875	0.877	JD	620	13,125	06/10/2021	06/14/2024
44891A-BW-6	HYUNDAI CAPITAL AMERICA INC SR UNSECURED			1	2.A FE	2,495,675	87.0020	2,175,062	2,500,000	2,496,978		846			1.500	1.536	JD	1,667	37,500	06/10/2021	06/15/2026
44891A-BY-2	HYUNDAI CAPITAL AMERICA INC SR UNSECURED			1	2.A FE	5,125,848	92.4810	4,809,034	5,200,000	5,153,398		26,809			1.000	1.534	MS	15,022	52,000	12/20/2021	09/17/2024
44919*-AC-2	I 595 EXPRESS LLC SENIOR SECURED NOTE			1	1.F PL	38,226,447	92.2950	35,281,009	38,226,447	38,226,447					3.310	3.325	MJSD	3,515	1,265,295	10/15/2015	12/31/2031
449298-AF-1	ICRE REIT HOLDINGS SENIOR NOTE SERIES A TRANCHE A			1	2.B	20,047,866	95.2180	19,043,685	20,000,000	20,017,941		(4,175)			4.380	4.355	MN	87,600	886,000	10/01/2014	11/25/2026
449298-AG-9	ICRE REIT HOLDINGS SENIOR NOTE SERIES A TRANCHE B			1	2.B	20,000,000	98.5250	19,704,905	20,000,000	20,000,000					4.260	4.260	JJ	423,633	862,000	01/02/2014	01/02/2024
449298-AN-4	ICRE REIT HOLDINGS SENIOR NOTE SERIES C TRANCHE B			1	2.B	25,000,000	91.6710	22,917,715	25,000,000	25,000,000					3.660	3.660	JJ	447,333	927,500	07/05/2017	07/05/2027

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
44929@-AP-9	ICRE REIT HOLDINGS SENIOR NOTE SERIES C TRANCHE C			1	2.B	24,450,000	88.4230	21,619,488	24,450,000	24,450,000					3.760	3.760	JJ	449,445	931,545	07/05/2017	07/05/2029
44988M-AC-9	IRB HOLDING CORP SR SECURED			1	4.B FE	4,925,000	99.7280	4,911,622	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	95.8460	11,693,233	12,200,000	12,224,744		(13,009)			5.000	4.880	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	98.8350	9,883,513	10,000,000	10,000,000					4.600	4.600	JD		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	94.1570	51,786,536	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	66.2820	6,462,474	9,750,000	9,750,000					3.130	3.130	JJ	140,720	305,175	07/15/2020	07/15/2051
450319-D*-6	ITC MIDWEST LLC FIRST MORTGAGE BONDS SERIES K			1	1.F Z	43,000,000	94.8040	40,765,687	43,000,000	43,000,000					3.870	3.870	AO	365,178		10/12/2022	10/12/2027
45031U-CF-6	ISTAR INC SR UNSECURED			1	3.B FE	11,450,000	99.3620	11,376,986	11,450,000	11,450,000					4.750	4.750	AO	135,969	543,875	09/12/2019	10/01/2024
45031U-CG-4	ISTAR INC SR UNSECURED			1	3.B FE	5,752,100	97.7990	6,593,586	6,742,000	6,208,038		177,011			4.250	7.655	FA	119,390	286,535	03/20/2020	08/01/2025
450636-C#-0	ITR CONCESSION COMPANY LLC SENIOR SECURED NOTE			1	2.B FE	30,000,000	81.5290	24,458,612	30,000,000	30,000,000					3.250	3.250	AO	197,708	975,000	12/10/2019	12/10/2031
450636-D#-9	ITR CONCESSION COMPANY LLC SENIOR NOTE			1	2.B FE	20,000,000	86.8390	17,367,726	20,000,000	20,000,000					3.170	3.170	MS	186,678	317,000	03/15/2022	03/15/2029
450636-D*-3	ITR CONCESSION COMPANY LLC SENIOR SECURED NOTE			1	2.B FE	49,200,000	77.3360	38,049,427	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	96.9800	9,213,119	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	16,356,212	96.8170	16,606,989	17,153,000	16,647,441		115,462			6.250	7.186	MN	136,986	1,072,063	03/24/2020	05/15/2026
451102-BZ-9	ICAHN ENTERPRISES FIN CORP COMPANY GUARNT			1	3.C FE	8,467,500	91.7050	8,253,417	9,000,000	8,637,181		65,849			5.250	6.283	MN	60,375	472,500	03/24/2020	05/15/2027
451102-CC-9	ICAHN ENTERPRISES FIN CORP COMPANY GUARNT			1	3.C FE	7,904,873	85.0240	6,716,877	7,900,000	7,903,991		(620)			4.375	4.365	FA	144,010	345,625	07/02/2021	02/01/2029
45138L-BF-9	IDAHO POWER COMPANY 1ST MORTGAGE			1	1.G FE	3,237,975	82.2730	2,673,866	3,250,000	3,238,995		242			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	84.6470	14,305,333	16,900,000	16,918,067		(10,425)			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	81.3910	6,429,925	7,900,000	7,907,019		(3,214)			4.750	4.704	JJ	173,032	375,250	11/19/2019	01/15/2028
45174X-AA-0	IHC HEALTH SERVICES INC SECURED			1	1.B FE	1,065,605	82.5330	1,031,657	1,250,000	1,066,099		494			4.131	5.178	MN	6,598	5,164	11/18/2022	05/15/2048
452308-AR-0	ILLINOIS TOOL WORKS INC SR UNSECURED			1	1.E FE	1,458,075	85.7410	1,286,113	1,500,000	1,465,124		1,140			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	98.4740	19,793,235	20,100,000	20,090,475		7,892			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	98.9660	3,958,653	4,000,000	3,999,991		40			0.550	0.551	MS	5,989	22,000	03/16/2021	03/23/2023
45319#-AA-5	IMPERIAL VALLEY SOLAR 1 LLC SENIOR SECURED NOTES			1	2.A PL	40,774,268	100.8290	41,078,854	40,741,104	40,766,290		(1,201)			6.000	5.987	JD	6,790	2,444,466	10/01/2014	06/30/2038
45344L-AA-1	CRESCENT ENERGY FINANCE LLC SR UNSECURED			1	4.A FE	12,608,000	94.9790	11,967,354	12,600,000	12,606,042		(1,958)			7.250	7.227	MN	152,250	913,500	02/07/2022	05/01/2026
454889-AM-8	INDIANA MICHIGAN POWER COMPANY SENIOR UNSECURED			1	1.G FE	10,259,647	104.5190	10,363,015	9,915,000	10,178,530		(14,909)			6.050	5.744	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	83.8960	1,131,752	1,349,000	1,470,597		(3,600)			4.550	3.923	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	74.1080	4,813,309	6,495,000	6,731,734		(6,797)			3.750	3.515	JJ	121,781	243,563	10/22/2021	07/01/2047
454889-AS-5	INDIANA MICHIGAN POWER COMPANY SR UNSECURED			1	1.G FE	12,959,050	94.4150	12,273,917	13,000,000	12,976,245		3,907			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	81.4570	9,261,670	11,370,000	11,538,666		(4,560)			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	68.6510	8,238,099	12,000,000	11,909,812		1,904			3.250	3.291	MN	65,000	390,000	04/27/2021	05/01/2051
455170-AA-8	INDIANA UNIVERSITY HEALTH INC SECURED			1	1.C FE	1,217,926	82.5170	1,231,149	1,492,000	1,218,549		623			3.970	5.278	MN	9,872	2,620	11/18/2022	11/01/2048
455170-AB-6	INDIANA UNIVERSITY HEALTH INC UNSECURED			1	1.C FE	446,291	63.0060	464,356	737,000	447,040		749			2.852	5.623	MN	3,503	6,232	11/04/2022	11/01/2051
45687A-AG-7	TRANE TECHNOLOGIES GLOBAL HOLD SR UNSECURED			1	2.B FE	12,831,849	98.7310	11,533,746	11,682,000	12,746,434		(34,242)			5.750	4.994	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	99.6690	12,225,391	12,266,000	12,285,960		(43,274)			4.250	3.884	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	77.4250	4,916,518	6,350,000	6,431,945		(2,128)			4.300	4.211	FA	98,601	273,050	02/21/2020	02/21/2048
45687A-AP-7	TRANE TECHNOLOGIES GLOBAL HOLD SENIOR UNSECURED			1	2.B FE	18,516,915	94.7540	18,826,637	19,869,000	18,564,109		47,195			3.750	5.105	FA	269,059		10/05/2022	08/21/2028
458140-AK-6	INTEL CORP SR UNSECURED			1	1.E FE	2,511,549	92.9590	2,017,212	2,170,000	2,467,264		(10,895)			4.800	3.768	AO	26,040	104,160	06/29/2020	10/01/2041
458140-AS-9	INTEL CORP SR UNSECURED			1	1.E FE	43,443,435	97.6720	41,798,855	42,795,000	43,173,255		(161,319)			3.700	3.292	JJ	668,553	1,583,415	02/22/2021	07/29/2025
458140-AV-2	INTEL CORP SR UNSECURED			1	1.E FE	15,665,112	81.4790	11,700,363	14,360,000	15,573,638		(37,615)			4.100	3.534	MN	68,689	588,760	09/10/2020	05/19/2046
458140-AY-6	INTEL CORP SR UNSECURED			1	1.E FE	3,047,126	81.1450	2,372,681	2,924,000	3,034,649		(2,936)			4.100	3.851	MN	16,651	119,884	06/29/2020	05/11/2047
458140-BD-1	INTEL CORP SR UNSECURED			1	1.E FE	4,888,300	97.4080	4,870,384	5,000,000	4,973,503		18,773			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	45,522,962	75.5300	35,075,913	46,440,000	45,475,003		(38,796)			3.734	3.809	JD	110,788	1,572,163	11/10/2022	12/08/2047
458140-BH-2	INTEL CORP SR UNSECURED			1	1.E FE	52,950,446	85.9680	44,494,406	51,757,000	52,333,856		(205,211)			2.450	2.209	MN	162,028	1,096,547	06/28/2022	11/15/2029
458140-BJ-8	INTEL CORP SR UNSECURED			1	1.E FE	70,538,123	68.3810	43,757,304	63,990,000	70,058,879		(199,809)			3.250	2.707	MN	265,736	2,011,750	11/09/2022	11/15/2049

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
458140-BK-5	INTEL CORP SR UNSECURED			1	1.E FE	42,316,106	62.6430	26,111,650	41,683,000	42,244,310		(29,472)			3.100	3.007	FA	488,154	1,189,098	10/11/2022	02/15/2060
458140-BL-3	INTEL CORP SR UNSECURED			1	1.E FE	13,265,973	91.2310	12,051,569	13,210,000	13,259,930		(2,494)			4.600	4.564	MS	162,043	607,660	06/29/2020	03/25/2040
458140-BM-1	INTEL CORP SR UNSECURED			1	1.E FE	10,385,003	87.5710	9,367,514	10,697,000	10,353,622		(9,650)			4.750	4.914	MS	135,495	248,544	10/31/2022	03/25/2050
458140-BN-9	INTEL CORP SR UNSECURED			1	1.E FE	5,329,095	89.6660	4,326,386	4,825,000	5,302,896		(11,226)			4.950	4.327	MS	63,690	123,750	10/11/2022	03/25/2060
458140-BP-4	INTEL CORP SR UNSECURED			1	1.E FE	26,553,150	97.3970	24,372,725	25,024,000	25,792,200		(353,927)			3.400	1.919	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	96.6590	57,210,372	59,188,000	63,454,087		(1,021,596)			3.750	1.875	MS	591,880	2,219,550	04/30/2021	03/25/2027
458140-BR-0	INTEL CORP SR UNSECURED			1	1.E FE	16,155,134	94.1040	15,029,423	15,971,000	16,109,033		(18,621)			3.900	3.750	MS	166,098	622,869	04/30/2021	03/25/2030
458140-BT-6	INTEL CORP SR UNSECURED			1	1.E FE	4,989,800	85.1140	4,255,691	5,000,000	4,991,729		1,396			1.600	1.631	FA	30,889	80,000	08/10/2021	08/12/2028
458140-BU-3	INTEL CORP SR UNSECURED			1	1.E FE	12,495,500	79.5080	9,938,494	12,500,000	12,496,072		414			2.000	2.004	FA	96,528	250,000	08/10/2021	08/12/2031
458140-BV-1	INTEL CORP SR UNSECURED			1	1.E FE	24,034,975	70.1720	19,297,205	27,500,000	24,052,598		17,392			2.800	3.637	FA	297,306	490,000	11/01/2022	08/12/2041
458140-BW-9	INTEL CORP SR UNSECURED			1	1.E FE	62,175,098	65.3380	39,921,462	61,100,000	62,145,297		(23,840)			3.050	2.959	FA	719,537	1,863,550	11/01/2021	08/12/2051
458140-BX-7	INTEL CORP SR UNSECURED			1	1.E FE	47,603,330	63.4030	29,799,464	47,000,000	47,593,279		(8,134)			3.200	3.142	FA	580,711	1,504,000	10/22/2021	08/12/2061
458140-CA-6	INTEL CORP SR UNSECURED			1	1.E FE	9,447,480	93.8550	9,854,788	10,500,000	9,459,464		11,984			4.150	5.491	FA	176,721		11/10/2022	08/05/2032
458140-CB-4	INTEL CORP SR UNSECURED			1	1.E FE	23,785,941	89.2630	24,569,726	27,525,000	23,795,627		9,685			4.900	5.865	FA	546,983		11/07/2022	08/05/2052
458140-CC-2	INTEL CORP SR UNSECURED			1	1.E FE	9,686,212	88.8040	9,518,049	10,718,000	9,687,712		1,500			5.050	5.658	FA	219,511		11/22/2022	08/05/2062
45834Q-AA-7	INTEGRIS BAPTIST MEDICAL CENTE SR SECURED			1	1.G FE	79,515	72.4130	72,413	100,000	79,611		96			3.875	5.287	FA	1,464		09/15/2022	08/15/2050
45866F-AF-1	INTERCONTINENTAL EXCHANGE INC COMPANY GUARNT			1	1.G FE	11,376,575	93.0150	9,679,179	10,406,000	11,105,326		(150,648)			3.100	1.533	MS	94,984	322,586	03/26/2021	09/15/2027
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC SR UNSECURED			1	1.G FE	5,983,960	84.1800	4,503,612	5,350,000	5,950,842		(15,663)			4.250	3.552	MS	63,160	227,375	04/15/2021	09/21/2048
45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC SR UNSECURED			1	1.G FE	27,325,825	94.7930	24,363,649	25,702,000	26,884,096		(207,240)			3.750	2.806	MS	267,729	963,825	09/30/2020	09/21/2028
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC SR UNSECURED			1	1.G FE	14,848,527	67.3370	11,906,535	17,682,000	14,884,470		28,351			3.000	3.911	JD	23,576	470,460	10/25/2022	06/15/2050
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC SR UNSECURED			1	1.G FE	59,958,353	75.4700	45,463,324	60,240,000	60,008,148		21,513			1.850	1.894	MS	328,141	1,114,440	03/25/2021	09/15/2032
45866F-AP-9	INTERCONTINENTAL EXCHANGE INC SR UNSECURED			1	1.G FE	23,574,638	69.9900	16,612,116	23,735,000	23,589,696		6,333			2.650	2.694	MS	185,199	628,978	08/18/2020	09/15/2040
45866F-AQ-7	INTERCONTINENTAL EXCHANGE INC SR UNSECURED			1	1.G FE	79,528,809	62.7420	52,214,008	83,220,000	79,581,670		38,344			3.000	3.194	MS	735,110	2,346,600	05/19/2022	09/15/2060
45866F-AT-1	INTERCONTINENTAL EXCHANGE INC SR UNSECURED			1	1.G FE	11,836,965	97.9470	11,606,767	11,850,000	11,839,495		2,530			3.650	3.689	MN	45,655	216,263	05/12/2022	05/23/2025
45866F-AU-8	INTERCONTINENTAL EXCHANGE INC SR UNSECURED			1	1.G FE	11,818,596	96.7550	11,465,506	11,850,000	11,821,382		2,784			4.000	4.057	MS	139,567	147,467	05/12/2022	09/15/2027
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC SR UNSECURED			1	1.G FE	9,989,400	96.9280	9,692,768	10,000,000	9,990,484		1,084			4.350	4.367	JD	19,333	244,083	05/12/2022	06/15/2029
45866F-AW-4	INTERCONTINENTAL EXCHANGE INC SR UNSECURED			1	1.G FE	20,839,637	96.2960	20,373,406	21,157,000	20,842,607		2,970			4.600	4.783	MS	286,560	224,069	12/22/2022	03/15/2033
45866F-AX-2	INTERCONTINENTAL EXCHANGE INC SR UNSECURED			1	1.G FE	23,667,460	92.9030	22,296,615	24,000,000	23,669,880		2,420			4.950	5.038	JD	52,800	666,600	11/30/2022	06/15/2052
45866F-AY-0	INTERCONTINENTAL EXCHANGE INC SR UNSECURED			1	1.G FE	7,375,549	95.3590	7,461,806	7,825,000	7,376,671		1,122			5.200	5.556	JD	18,084	228,316	11/04/2022	06/15/2062
458830-E#-9	INTERMOUNTAIN GAS COMPANY SENIOR NOTE SERIES A			1	2.A	5,000,000	90.0740	4,503,702	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	84.6440	2,454,680	2,900,000	2,900,000					3.820	3.820	JD	5,539	110,780	06/13/2019	06/13/2034
459200-AM-3	IBM CORP SR UNSECURED			1	1.G FE	4,214,414	106.0520	4,092,538	3,859,000	4,162,347		(52,067)			7.000	4.031	AO	45,772	135,065	06/22/2022	10/30/2025
459200-HU-8	IBM CORP SR UNSECURED			1	1.G FE	5,038,500	98.5100	4,925,479	5,000,000	5,024,551		(13,949)			3.625	3.173	FA	69,983	90,625	05/02/2022	02/12/2024
459200-JY-8	IBM CORP SR UNSECURED			1	1.G FE	25,900,680	97.3910	25,321,534	26,000,000	25,971,270		20,232			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	27,231,620	95.3370	25,740,981	27,000,000	27,146,555		(42,278)			3.300	3.124	MN	113,850	891,000	04/13/2022	05/15/2026
459200-KA-8	IBM CORP SR UNSECURED			1	1.G FE	42,145,775	92.2130	38,729,278	42,000,000	42,136,795		(24,143)			3.500	3.439	MN	187,833	1,470,000	04/13/2022	05/15/2029
459200-KB-6	IBM CORP SR UNSECURED			1	1.G FE	10,918,470	86.5730	8,947,275	10,335,000	10,887,161		(25,899)			4.150	3.696	MN	54,804	428,903	12/09/2021	05/15/2039
459200-KC-4	IBM CORP SR UNSECURED			1	1.G FE	40,583,987	83.1840	31,826,143	38,260,000	40,459,945		(54,800)			4.250	3.880	MN	207,773	1,626,050	04/15/2021	05/15/2049
459200-KH-3	IBM CORP SR UNSECURED			1	1.G FE	30,796,066	87.9960	26,654,862	30,291,000	30,546,061		(86,572)			1.700	1.471	MN	65,799	514,947	04/13/2022	05/15/2027
459200-KJ-9	IBM CORP SR UNSECURED			1	1.G FE	22,616,980	81.5550	17,942,070	22,000,000	22,479,499		(63,143)			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	72.7570	18,553,043	25,500,000	25,404,660		4,092			2.850	2.876	MN	92,863	726,750	12/16/2021	05/15/2040
459200-KL-4	IBM CORP SR UNSECURED			1	1.G FE	33,324,650	65.4590	21,742,142	33,215,000	33,310,409		(2,947)			2.950	2.932	MN	125,202	979,843	01/06/2022	05/15/2050
459200-KP-5	IBM CORP SR UNSECURED			1	1.G FE	2,834,742	70.9800	2,945,682	4,150,000	2,838,983		4,241			3.430	5.653	FA	56,147		10/11/2022	02/09/2052
459200-KS-9	IBM CORP SR UNSECURED			1	1.G FE	6,500,000	98.3250	6,391,116	6,500,000	6,500,000					4.000	4.000	JJ	111,222		07/20/2022	07/27/2025
459200-KV-2	IBM CORP SR UNSECURED			1	1.G FE	3,841,005	91.8660	4,133,969	4,500,000	3,842,483		1,478			4.900	5.953	JJ	94,325		11/09/2022	07/27/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ 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-AE-1	INTERNATIONAL FLAVORS & FRAGRA SR UNSECURED			1	2.C FE	6,761,762	78.6380	4,473,709	5,689,000	6,720,277		(28,075)			4.375	3.276	JD	20,741	248,894	07/14/2021	06/01/2047
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRA SR UNSECURED			1	2.C FE	22,531,378	85.9400	18,814,042	21,892,000	22,437,974		(66,142)			5.000	4.712	MS	288,853	450,000	11/10/2022	09/26/2048
459506-AN-1	INTERNATIONAL FLAVORS & FRAGRA SR UNSECURED			1	2.C FE	14,513,083	88.4920	13,121,598	14,828,000	14,552,787		42,212			1.230	1.907	AO	45,596	161,112	07/12/2022	10/01/2025
459506-AP-6	INTERNATIONAL FLAVORS & FRAGRA SR UNSECURED			1	2.C FE	33,846,300	83.8940	28,612,015	34,105,000	33,785,005		(16,073)			1.832	2.011	AO	131,903	589,052	09/09/2022	10/15/2027
459506-AQ-4	INTERNATIONAL FLAVORS & FRAGRA SR UNSECURED			1	2.C FE	70,653,707	79.4800	56,453,689	71,029,000	70,699,439		36,848			2.300	2.364	MN	272,278	1,633,667	10/26/2021	11/01/2030
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRA SR UNSECURED			1	2.C FE	34,212,134	71.5800	23,705,980	33,118,000	34,128,087		(44,433)			3.268	3.038	MN	138,293	1,082,296	06/23/2021	11/15/2040
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRA SR UNSECURED			1	2.C FE	77,585,520	68.1610	54,235,588	79,570,000	77,537,779		(34,490)			3.468	3.573	JD	229,957	2,570,950	11/14/2022	12/01/2050
460146-CH-4	INTERNATIONAL PAPER CO SR UNSECURED			2	2.B FE	17,514,755	100.2600	17,370,069	17,325,000	17,479,991		(5,041)			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	87.5420	5,391,737	6,159,000	6,132,030		704			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	90.8030	11,686,409	12,870,000	12,808,380		1,201			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	82.4850	1,550,723	1,880,000	1,927,638		(1,120)			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	83.6090	15,329,784	18,335,000	16,466,683		32,621			4.350	5.050	FA	301,305	797,573	06/22/2020	08/15/2048
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY SR SECURED 144A			1	3.B FE	17,075,556	100.7710	17,992,616	17,855,000	17,629,461		95,024			6.500	7.152	FA	438,439	1,160,575	04/07/2016	02/15/2025
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY SR SECURED			1	3.B FE	14,750,000	99.1830	14,629,464	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.B FE	9,919,875	93.6870	9,274,964	9,900,000	9,911,652		(3,459)			5.250	5.208	JJ	239,663	519,750	06/09/2020	01/15/2029
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY SR SECURED			1	3.B FE	2,800,000	93.4690	2,617,123	2,800,000	2,800,000					4.125	4.125	AO	24,383	115,500	03/16/2021	04/15/2026
46188B-AC-6	INVITATION HOMES OPERATING PAR COMPANY GUARNT			1	2.C FE	2,155,100	73.4810	1,837,015	2,500,000	2,172,696		17,596			2.700	4.194	JJ	31,125	46,875	03/28/2022	01/15/2034
46188B-AD-4	INVITATION HOMES OPERATING PAR COMPANY GUARNT			1	2.C FE	19,947,800	87.6030	17,520,671	20,000,000	19,951,203		3,403			4.150	4.182	AO	175,222	438,056	03/25/2022	04/15/2032
46266T-AA-6	IQVIA INC SR UNSECURED			1	3.C FE	13,766,844	95.4200	13,120,221	13,750,000	13,755,008		(3,458)			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	18,599,350	92.1150	18,372,306	19,945,000	19,148,893		141,292			4.875	5.851	MS	286,294	972,319	12/21/2018	09/15/2027
46284V-AE-1	IRON MOUNTAIN INCORPORATED SR UNSECURED 144A			1	3.C FE	8,820,000	91.9870	8,113,259	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	89.9620	7,106,961	7,900,000	7,900,000					5.000	5.000	JJ	182,139	395,000	06/17/2020	07/15/2028
46284V-AJ-0	IRON MOUNTAIN INCORPORATED COMPANY GUARNT			1	3.C FE	9,900,000	86.8450	8,597,684	9,900,000	9,900,000					5.250	5.250	JJ	239,663	519,750	06/17/2020	07/15/2030
46284V-AL-5	IRON MOUNTAIN INCORPORATED COMPANY GUARNT			1	3.C FE	5,710,000	87.2150	5,232,920	6,000,000	5,711,239		1,239			5.625	6.290	JJ	155,625	168,750	12/09/2022	07/15/2032
46284V-AN-1	IRON MOUNTAIN INCORPORATED COMPANY GUARNT			1	3.C FE	7,375,000	82.3690	6,074,712	7,375,000	7,375,000					4.500	4.500	FA	125,375	331,875	08/10/2020	02/15/2031
463556-A#-7	IROQUOIS GAS TRANSMISSION SENIOR NOTE SERIES B			1	2.A	20,000,000	91.4000	18,280,067	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	87.2330	12,779,614	14,650,000	14,650,000					4.120	4.120	JD	26,826	603,580	05/09/2019	05/09/2034
46590X-AB-2	JBS USA LUX SA SR UNSECURED			1	2.C FE	23,124,730	95.0880	21,631,658	22,749,000	22,820,027		(149,470)			5.500	5.002	JJ	576,940	993,944	10/24/2022	01/15/2030
46590X-AC-0	JBS USA LUX SA COMPANY GUARNT			1	2.C FE	8,250,300	81.6480	8,164,779	10,000,000	8,268,217		17,917			3.750	6.321	JD	31,250	187,500	11/16/2022	12/01/2031
46590X-AD-8	JBS USA LUX SA COMPANY GUARNT			1	2.C FE	59,225,400	76.9810	46,188,433	60,000,000	59,294,104		63,405			3.000	3.146	MN	230,000	1,750,000	11/16/2021	05/15/2032
46590X-AE-6	JBS USA LUX SA COMPANY GUARNT			1	2.C FE	30,564,574	71.1790	22,581,525	31,725,000	30,573,515		8,940			4.375	4.589	FA	574,465	671,250	10/26/2022	02/02/2052
46590X-AF-3	JBS USA LUX SA COMPANY GUARNT			1	2.C FE	35,551,882	82.8500	29,991,729	36,200,000	35,627,204		75,322			3.000	3.288	FA	449,483	561,100	03/10/2022	02/02/2029
46590X-AG-1	JBS USA LUX SA SR UNSECURED			1	2.C FE	54,510,100	94.4910	51,969,961	55,000,000	54,542,921		32,821			5.125	5.313	FA	1,487,674		09/12/2022	02/01/2028
46590X-AH-9	JBS USA LUX SA SR UNSECURED			1	2.C FE	26,891,842	95.8820	26,271,590	27,400,000	26,907,545		15,703			5.750	5.984	AO	831,514		09/12/2022	04/01/2033
46590X-AJ-5	JBS USA LUX SA SR UNSECURED			1	2.C FE	63,050,161	95.5540	62,994,774	65,926,000	63,056,916		6,755			6.500	6.837	JD	357,099	1,904,529	11/02/2022	12/01/2052
46590X-AR-7	JBS USA LUX SA COMPANY GUARNT			1	2.C FE	15,408,918	87.5970	13,665,097	15,600,000	15,424,065		15,147			2.500	2.796	JJ	179,833		08/19/2022	01/15/2027
46590X-AT-3	JBS USA LUX SA COMPANY GUARNT			1	2.C FE	6,353,112	81.4970	6,112,294	7,500,000	6,387,666		34,554			3.625	5.752	JJ	125,365		08/19/2022	01/15/2032
46625H-JB-7	JPMORGAN CHASE & CO NOTES				1.F FE	2,632,856	100.7230	2,316,627	2,300,000	2,569,714		(9,012)			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	98.2900	3,931,619	4,000,000	4,363,244		(9,992)			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	4,456,009	91.8520	3,659,385	3,984,000	4,384,341		(12,163)			4.850	4.122	FA	80,510	193,224	08/25/2016	02/01/2044
46625H-JY-7	JPMORGAN CHASE & CO SUBORDINATED				1.G FE	9,061,760	97.8860	8,822,505	9,013,000	9,048,654		(13,107)			3.875	3.631	MS	107,687	174,627	05/02/2022	09/10/2024
46625H-LL-2	JPMORGAN CHASE & CO SUBORDINATED				1.G FE	2,013,520	89.9780	1,799,563	2,000,000	2,013,495		(25)			4.950	4.900	JD	8,250	49,500	07/27/2022	06/01/2045
46625H-RS-1	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	6,548,428	94.6480	5,576,651	5,892,000	6,282,381		(119,095)			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	93.4140	2,335,354	2,500,000	2,516,123		(4,318)			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	5,613,865	93.6880	4,630,041	4,942,000	5,382,828		(103,847)			3.782	1.521	FA	77,878	186,906	09/30/2020	02/01/2028

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
46647P-AA-4	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	2,003,970	82.4590	1,476,010	1,790,000	1,989,971		(5,417)			4.260	3.516	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	97.2110	9,721,087	10,000,000	10,272,122		(231,864)			3.220	0.863	MS	107,333	322,000	03/09/2021	03/01/2025
46647P-AJ-5	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	9,769,068	83.3840	8,590,185	10,302,000	9,788,485		19,417			3.882	4.317	JJ	174,411	225,234	09/08/2022	07/24/2038
46647P-AK-2	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	2,270,000	79.7340	1,809,952	2,270,000	2,270,000					4.032	4.012	JJ	39,916	91,526	07/17/2017	07/24/2048
46647P-AL-0	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	6,230,706	78.9030	5,239,178	6,640,000	6,227,965		4,041			3.964	4.313	MN	33,632	223,074	10/26/2022	11/15/2048
46647P-AM-8	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	3,000,000	90.9390	2,728,172	3,000,000	3,000,000					3.509	3.451	JJ	46,202	105,270	01/16/2018	01/23/2029
46647P-AN-6	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	5,715,836	77.5690	4,778,243	6,160,000	5,720,509		4,673			3.897	4.318	JJ	105,358	181,600	10/20/2022	01/23/2049
46647P-BD-7	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	13,318,721	89.7690	10,912,332	12,156,000	13,085,318		(124,616)			3.702	2.300	MN	68,752	450,015	03/25/2021	05/06/2030
46647P-BE-5	JPMORGAN CHASE & CO SR UNSECURED			1	1.E FE	1,710,000	84.1530	1,439,023	1,710,000	1,710,000					2.739	2.739	AO	9,888	46,837	09/05/2019	10/15/2030
46647P-BF-2	JPMORGAN CHASE & CO SR UNSECURED			1	1.E FE	2,000,000	94.1690	1,883,384	2,000,000	2,000,000					2.301	2.301	AO	9,715	46,020	09/05/2019	10/15/2025
46647P-BJ-4	JPMORGAN CHASE & CO SR UNSECURED			1	1.E FE	31,475,000	93.8090	29,526,362	31,475,000	31,475,000					4.493	4.448	MS	381,041	1,414,172	03/19/2020	03/24/2031
46647P-BK-1	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	9,627,000	92.8080	8,934,607	9,627,000	9,627,000					2.083	2.053	AO	38,435	200,530	04/15/2020	04/22/2026
46647P-BM-7	JPMORGAN CHASE & CO SR UNSECURED			1	1.E FE	10,912,006	72.8890	7,886,642	10,820,000	10,905,797		(1,844)			3.109	3.031	AO	64,475	336,394	03/25/2021	04/22/2041
46647P-BN-5	JPMORGAN CHASE & CO SR UNSECURED			1	1.E FE	10,665,660	66.7870	7,299,793	10,930,000	10,659,574		(1,706)			3.109	3.209	AO	65,131	316,496	09/08/2022	04/22/2051
46647P-BT-2	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	33,000,000	88.1440	29,087,609	33,000,000	33,000,000					1.045	1.017	MN	40,233	344,850	11/12/2020	11/19/2026
46647P-BV-7	JPMORGAN CHASE & CO SR UNSECURED			1	1.E FE	4,117,085	65.9110	2,966,014	4,500,000	4,148,298		23,356			2.525	3.050	MN	13,256	113,625	05/24/2021	11/19/2041
46647P-BX-3	JPMORGAN CHASE & CO SR UNSECURED			1	1.E FE	10,538,130	76.7820	8,311,694	10,825,000	10,586,868		46,485			1.953	2.172	FA	86,327	211,412	11/18/2021	02/04/2032
46647P-CB-0	JPMORGAN CHASE & CO SR UNSECURED			1	1.E FE	5,000,000	88.1520	4,407,585	5,000,000	5,000,000					1.578	1.471	AO	15,123	78,900	04/15/2021	04/22/2027
46647P-CD-6	JPMORGAN CHASE & CO SR UNSECURED			1	1.E FE	14,389,000	73.1990	10,532,659	14,389,000	14,389,000					3.157	3.100	AO	87,067	454,261	04/15/2021	04/22/2042
46647P-CE-4	JPMORGAN CHASE & CO SR UNSECURED			1	1.E FE	4,284,440	69.2480	3,254,657	4,700,000	4,287,712		3,272			3.328	3.790	AO	29,980	123,136	07/27/2022	04/22/2052
46647P-CH-7	JPMORGAN CHASE & CO SR UNSECURED			1	1.E FE	40,000,000	93.3060	37,322,385	40,000,000	40,000,000					0.824	0.758	JD	27,467	329,600	05/24/2021	06/01/2025
46647P-CJ-3	JPMORGAN CHASE & CO SR UNSECURED			1	1.E FE	1,345,000	83.6350	1,124,887	1,345,000	1,345,000					2.069	1.949	JD	2,319	27,828	05/24/2021	06/01/2029
46647P-CU-8	JPMORGAN CHASE & CO SR UNSECURED			1	1.E FE	6,000,000	81.5770	4,894,630	6,000,000	6,000,000					2.963	2.835	JJ	77,038	88,890	01/18/2022	01/25/2033
46647P-DH-6	JPMORGAN CHASE & CO SR UNSECURED			1	1.E FE	2,000,000	95.4710	1,909,425	2,000,000	2,000,000					4.912	4.912	JJ	42,571		07/18/2022	07/25/2033
46659*-AD-9	JM FAMILY ENTERPRISES INC SENIOR NOTE SERIES D			1	2.B	73,950,000	94.4190	69,822,509	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	84.7210	30,499,708	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	82.3930	28,252,416	34,290,000	34,290,000					3.390	3.390	FA	410,080	1,162,431	02/24/2020	02/24/2032
470328-AG-6	JAMES CAMPBELL COMPANY LLC SENIOR NOTE SERIES 2014-B			1	2.A	13,000,000	97.8470	12,720,058	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	96.0780	8,647,053	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	95.2460	9,524,568	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	98.3160	9,831,600	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	93.4150	9,341,530	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	91.9650	12,875,163	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	90.4450	4,703,154	5,200,000	5,200,000					3.880	3.881	JD	560	201,760	09/28/2016	09/30/2028
472319-AM-4	JEFFERIES GROUP LLC SR UNSECURED			1	2.B FE	958,442	98.1750	814,849	830,000	949,383		(3,289)			6.500	5.322	JJ	24,128	53,950	06/29/2020	01/20/2043
47233J-BH-0	JEFFERIES FINANCIAL GROUP INC SR UNSECURED			1	2.B FE	18,893,967	89.6270	18,091,259	20,185,000	19,325,638		99,810			4.150	4.870	JJ	367,647	837,678	04/16/2018	01/23/2030
47233J-DX-3	JEFFERIES FINANCIAL GROUP INC SR UNSECURED			1	2.B FE	14,276,088	75.5260	10,894,655	14,425,000	14,300,126		10,920			2.750	2.852	AO	83,745	396,688	03/25/2021	10/15/2032
47233J-GT-9	JEFFERIES FINANCIAL GROUP INC SR UNSECURED			1	2.B FE	17,833,680	76.4660	13,763,966	18,000,000	17,851,874		14,802			2.625	2.731	AO	99,750	481,688	10/05/2021	10/15/2031
475795-AC-4	JELD-WEN INC SENIOR SECURED 144A			1	4.B FE	7,858,375	83.5360	6,549,231	7,840,000	7,840,000		(3,822)			4.625	4.572	JD	16,116	362,600	12/08/2017	12/15/2025
475795-AD-2	JELD-WEN INC SENIOR UNSECURED 144A			1	4.B FE	3,736,250	75.4180	3,695,466	4,900,000	3,788,406		52,156			4.875	10.928	JD	10,617	119,438	09/08/2022	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
475795-AE-0	JELD-WEN INC SR SECURED			1	3.B FE	3,961,250	95.3270	3,765,435	3,950,000	3,954,132		(2,816)			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.A FE	43,982,935	98.6590	41,333,177	41,895,000	42,235,069		(321,406)			4.700	3.856	AO	492,266	1,969,065	02/10/2022	04/01/2024
478115-AB-4	JOHNS HOPKINS UNIVERSITY SR UNSECURED			1	1.C FE	2,163,787	84.6220	1,804,145	2,132,000	2,162,802		(986)			4.083	3.985	JJ	43,525	33,685	10/11/2022	07/01/2053
478115-AF-5	JOHNS HOPKINS UNIVERSITY SR UNSECURED			1	1.C FE	1,644,413	63.0160	1,734,209	2,752,000	1,646,230		1,817			2.813	5.339	JJ	38,707		11/04/2022	01/01/2060
478160-BJ-2	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	1,254,180	98.8060	988,062	1,000,000	1,229,261		(19,666)			4.375	1.936	JD	3,160	43,750	09/22/2021	12/05/2033
478160-BU-7	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	5,934,819	88.9110	5,195,063	5,843,000	5,907,873		(4,224)			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	84.6220	28,162,337	33,280,000	33,097,005		3,806			3.700	3.732	MS	410,453	1,231,360	03/25/2021	03/01/2046
478160-BY-9	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	7,162,654	94.1320	6,975,165	7,410,000	7,195,659		33,005			2.450	3.423	MS	60,515	90,773	06/23/2022	03/01/2026
478160-CE-2	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	6,671,400	94.6160	5,676,942	6,000,000	6,459,569		(114,557)			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	11,379,689	89.0140	10,201,041	11,460,000	11,375,912		(2,872)			3.625	3.681	MS	136,167	370,113	11/17/2022	03/03/2037
478160-CG-7	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	26,196,752	85.1750	21,736,716	25,520,000	26,156,571		(18,823)			3.750	3.585	MS	313,683	957,000	09/22/2021	03/03/2047
478160-CL-6	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	5,470,552	85.5620	4,603,222	5,380,000	5,474,354		(6,268)			3.400	3.226	JJ	84,346	182,920	09/27/2021	01/15/2038
478160-CM-4	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	1,157,923	81.9370	934,087	1,140,000	1,156,903		(528)			3.500	3.403	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	90.3960	6,327,705	7,000,000	6,979,818		7,487			0.550	0.659	MS	12,833	38,500	02/22/2021	09/01/2025
478160-CP-7	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	4,996,600	86.2820	4,314,123	5,000,000	4,997,717		477			0.950	0.960	MS	15,833	47,500	08/20/2020	09/01/2027
478160-CQ-5	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	999,720	80.9770	809,767	1,000,000	999,783		27			1.300	1.303	MS	4,333	13,000	08/20/2020	09/01/2030
478160-CR-3	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	12,416,875	68.8890	8,611,167	12,500,000	12,424,937		3,464			2.100	2.141	MS	87,500	262,500	08/20/2020	09/01/2040
478160-CS-1	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	11,486,090	62.7390	8,156,086	13,000,000	11,493,649		5,134			2.250	2.803	MS	97,500	191,250	12/15/2022	09/01/2050
478160-CT-9	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	1,664,478	61.5900	1,108,622	1,800,000	1,667,841		1,975			2.450	2.765	MS	14,700	44,100	04/15/2021	09/01/2060
478165-AH-6	S C JOHNSON & SON INC SR UNSECURED 144A			1	1.G FE	19,410,603	89.8700	17,457,242	19,425,000	19,413,602		97			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	86.3500	189,970	220,000	253,208		(1,044)			4.625	3.595	JJ	5,059	10,175	01/31/2020	07/02/2044
47922*-AN-6	S C JOHNSON & SON INC SENIOR NOTES SERIES A			1	1.G	57,000,000	77.7900	44,340,020	57,000,000	57,000,000					2.880	2.880	MN	259,920	880,080	04/21/2022	05/04/2035
48021P-A*-9	JONES LANG LASALLE FINANCE BV SERIES A GUAR SENIOR NOTE			1	2.A	37,167,900	88.5340	31,274,580	35,324,850	35,324,850				(2,245,650)	1.960	1.960	MN	88,469	670,473	06/27/2017	06/27/2027
48021P-A@-7	JONES LANG LASALLE FINANCE BV SERIES B GUAR SENIOR NOTE			1	2.A	36,051,200	84.0900	28,804,500	34,254,400	34,254,400				(2,177,600)	2.210	2.210	MN	96,731	733,084	06/27/2017	06/27/2029
48121@-AB-7	JRD HOLDINGS LLC SENIOR NOTE SERIES 2012B			1	2.B PL	31,830,225	98.1900	31,242,245	31,818,182	31,822,275		(820)			4.650	4.644	AO	250,701	1,479,545	10/01/2014	04/30/2027
48121@-AD-3	JRD HOLDINGS LLC SENIOR NOTES SERIES 2014B			1	2.B PL	1,140,000	99.0110	1,128,725	1,140,000	1,140,000					4.130	4.130	MS	12,294	47,082	03/27/2014	03/27/2024
48121@-AE-1	JRD HOLDINGS LLC FLTG RT SENIOR NOTE SER 2018A				2.B PL	30,000,000	100.1040	30,031,271	30,000,000	30,000,000					5.708	3.710	JAJO	323,453	742,632	04/25/2018	04/25/2025
48121@-AF-8	JRD HOLDINGS LLC FLTG RT SENIOR NOTE SER 2018B				2.B PL	68,000,000	98.3110	66,851,436	68,000,000	68,000,000					5.758	3.760	JAJO	739,583	1,717,771	04/25/2018	04/25/2028
48123V-AF-9	ZIFF DAVIS INC COMPANY GUARNT			1	3.C FE	5,692,000	84.6710	4,819,461	5,692,000	5,692,000					4.625	4.625	AO	55,576	263,255	10/02/2020	10/15/2030
48203R-AP-9	JUNIPER NETWORKS INC SR UNSECURED			1	2.B FE	24,628,156	76.2540	19,338,748	25,361,000	24,758,999		68,275			2.000	2.329	JD	29,588	507,220	01/22/2021	12/10/2030
482480-AG-5	KLA CORPORATION SR UNSECURED			1	1.G FE	8,476,885	97.0080	8,245,644	8,500,000	8,484,410		2,077			4.100	4.133	MS	102,614	348,500	04/30/2019	03/15/2029
482480-AH-3	KLA CORPORATION SR UNSECURED			1	1.G FE	5,857,402	93.9140	5,540,916	5,900,000	5,859,915		724			5.000	5.047	MS	86,861	295,000	03/13/2019	03/15/2049
482480-AJ-9	KLA CORPORATION SR UNSECURED			1	1.G FE	33,855,114	72.7910	23,729,842	32,600,000	33,816,057		(30,117)			3.300	3.090	MS	358,600	1,075,800	11/09/2021	03/01/2050
482480-AL-4	KLA CORPORATION SR UNSECURED			1	1.G FE	10,534,310	98.3570	10,819,245	11,000,000	10,541,277		6,967			4.650	5.209	JJ	267,117		10/31/2022	07/15/2032
482480-AM-2	KLA CORPORATION SR UNSECURED			1	1.G FE	9,458,341	94.1850	9,512,719	10,100,000	9,460,778		2,437			4.950	5.375	JJ	261,085		11/09/2022	07/15/2052
482480-AN-0	KLA CORPORATION SR UNSECURED			1	1.G FE	7,440,261	96.8690	7,846,358	8,100,000	7,441,745		1,484			5.250	5.772	JJ	222,075		10/31/2022	07/15/2062
48250N-AC-9	KFC HOLDING CO SR UNSECURED 144A			1	3.B FE	12,875,000	96.7320	12,575,177	13,000,000	12,926,520		14,570			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	59,979,905	74.2480	44,534,079	59,979,905	59,979,905					3.000	3.010	MJSD	79,973	1,799,397	12/18/2020	03/15/2051
48255@-AB-5	KKR PINE BROOKE ISSUER LLC A2 SENIOR NOTE			1	2.A PL	4,103,352	76.8300	3,152,596	4,103,352	4,103,352					3.300	3.313	MJSD	6,018	135,411	12/18/2020	03/15/2051
48305Q-AD-5	KAISER FOUNDATION HOSPITALS SENIOR UNSECURED			1	1.D FE	5,582,981	85.1350	4,171,616	4,900,000	5,541,716		(18,062)			4.150	3.336	MN	33,892	203,350	06/21/2021	05/01/2047
48305Q-AF-0	KAISER FOUNDATION HOSPITALS UNSECURED			1	1.D FE	5,581,130	72.9040	4,009,730	5,500,000	5,576,393		(3,290)			2.810	2.711	JD	12,879	154,550	08/25/2021	06/01/2041
48305Q-AG-8	KAISER FOUNDATION HOSPITALS UNSECURED			1	1.D FE	9,669,155	68.1410	6,473,397	9,500,000	9,663,824		(3,834)			3.002	2.911	JD	23,766	285,190	08/25/2021	06/01/2051
485134-BP-4	EVERGY METRO INC SR UNSECURED			1	1.F FE	11,132,664	96.9520	10,747,127	11,085,000	11,100,667		(6,042)			3.650	3.589	FA	152,850	404,603	03/08/2017	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
485134-BQ-2	EVERGY METRO INC SR UNSECURED			1	1.F FE	12,593,085	81.6130	10,238,314	12,545,000	12,590,517		(1,404)			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	79.7300	4,425,042	5,550,000	5,666,114		(3,178)			4.200	4.057	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	80.8140	9,560,319	11,830,000	11,839,702		(530)			4.125	4.117	AO	121,997	487,988	02/21/2020	04/01/2049
485170-BB-9	KANSAS CITY SOUTHERN COMPANY GUARNT			1	2.B FE	7,104,425	87.4350	7,432,008	8,500,000	7,108,555		4,130			4.700	5.960	MN	66,583	89,300	11/14/2022	05/01/2048
485170-BC-7	KANSAS CITY SOUTHERN COMPANY GUARNT			1	2.B FE	2,341,636	74.9110	1,512,463	2,019,000	2,338,392		(2,719)			4.200	3.507	MN	10,835	84,798	10/12/2021	11/15/2069
485170-BD-5	KANSAS CITY SOUTHERN COMPANY GUARNT			1	2.B FE	16,747,313	86.6200	13,669,449	15,781,000	16,536,209		(105,255)			2.875	2.097	MN	57,973	453,704	09/16/2021	11/15/2029
485170-BE-3	KANSAS CITY SOUTHERN COMPANY GUARNT			1	2.B FE	42,584,546	71.6460	30,050,995	41,944,000	42,570,064		(15,282)			3.500	3.412	MN	244,673	1,468,040	10/12/2021	05/01/2050
485260-BM-4	EVERGY KANSAS SOUTH INC 1ST MORTGAGE 144A			2	1.F FE	4,343,755	78.6040	3,340,669	4,250,000	4,327,481		(2,266)			4.300	4.169	JJ	84,268	182,750	07/23/2014	07/15/2044
486606-K#-2	KAYNE ANDERSON MLP INVEST CO SERIES KK SR UNSECURED NOTE			1	1.A FE	1,548,082	97.9600	1,516,500	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 FIRST MORTGAGE BONDS			1	2.B	1,603,905	95.7120	1,435,675	1,500,000	1,570,258		(26,011)			3.490	1.657	FA	19,777	52,350	08/23/2021	08/15/2025
48666K-AY-5	KB HOME COMPANY GUARNT			1	3.B FE	5,772,500	87.0650	5,006,239	5,750,000	5,766,147		(2,129)			4.800	4.748	MN	35,267	276,000	10/24/2019	11/15/2029
48666K-BA-6	KB HOME COMPANY GUARNT			1	3.B FE	6,900,000	97.1140	6,700,879	6,900,000	6,900,000					7.250	7.250	JJ	262,631		06/07/2022	07/15/2030
489399-AN-5	KENNEDY WILSON INC COMPANY GUARNT			1	4.A FE	6,850,000	76.4680	5,238,035	6,850,000	6,850,000					4.750	4.750	MS	108,458	332,606	08/09/2021	02/01/2030
491386-D#-2	KENTUCKY POWER CO SENIOR NOTE SERIES F			1	2.A	14,800,000	96.2150	14,239,755	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	96.1790	38,048,546	39,560,000	40,721,443		(285,108)			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	95.1430	7,611,455	8,000,000	7,934,042		2,205			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	95.4890	5,729,354	6,000,000	5,999,210		270			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	2,102,825	85.0500	1,649,971	1,940,000	2,089,520		(4,481)			4.375	3.842	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	71.0100	3,550,493	5,000,000	5,446,538		(10,956)			3.300	2.824	JD	13,750	165,000	09/16/2021	06/01/2050
49271V-AH-3	KEURIG DR PEPPER INC SR UNSECURED			1	2.B FE	1,933,839	99.0300	1,891,468	1,910,000	1,919,675		(4,148)			4.417	4.173	MN	8,436	84,365	06/04/2019	05/25/2025
49271V-AJ-9	KEURIG DR PEPPER INC COMPANY GUARNT			1	2.B FE	12,515,349	87.4230	10,665,657	12,200,000	12,443,971		(31,130)			3.200	2.882	MN	65,067	390,400	06/03/2021	05/01/2030
49271V-AK-6	KEURIG DR PEPPER INC COMPANY GUARNT			1	2.B FE	20,429,642	75.5820	15,139,024	20,030,000	20,415,016		(13,052)			3.800	3.674	MN	126,857	745,940	09/26/2022	05/01/2050
49271V-AM-2	KEURIG DR PEPPER INC COMPANY GUARNT			1	2.B FE	1,749,946	69.1190	1,209,578	1,750,000	1,750,008					3.350	3.350	MS	17,262	58,625	06/03/2021	03/15/2051
49271V-AR-1	KEURIG DR PEPPER INC COMPANY GUARNT			1	2.B FE	7,123,926	84.3470	6,823,700	8,090,000	7,128,576		4,650			4.500	5.295	AO	76,855	135,481	11/10/2022	04/15/2052
49306C-AB-7	KEYBANK NATIONAL ASSOCIATION SUBORDINATED DEBENTURES				2.A FE	27,995,679	105.3010	30,777,445	29,228,000	28,797,256		67,736			6.950	7.302	FA	846,394	2,031,346	07/09/1999	02/01/2028
49326E-EH-2	KEYCORP SR UNSECURED				2.A FE	33,192,164	97.6800	31,843,624	32,600,000	33,002,820		(137,862)			4.150	3.676	AO	232,999	1,352,900	12/14/2021	10/29/2025
49327M-2K-9	KEYBANK NATIONAL ASSOCIATION SR UNSECURED				1.G FE	19,952,600	96.3040	19,260,802	20,000,000	19,987,086		5,055			3.300	3.328	JD	55,000	660,000	05/27/2015	06/01/2025
49327V-2B-9	KEYBANK NATIONAL ASSOCIATION SUBORDINATED				2.A FE	11,958,000	89.3230	10,718,704	12,000,000	11,972,232		3,827			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	94.4880	53,007,659	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	94.7080	11,838,493	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	87.5580	30,338,700	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	2,693,783	115.5840	2,508,183	2,170,000	2,603,479		(15,028)			6.625	4.707	FA	59,901	77,513	11/17/2022	08/01/2037
494368-BJ-1	KIMBERLY-CLARK CORP SR UNSECURED				1.F FE	613,896	98.8690	593,212	600,000	601,673		(3,988)			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	76.7270	2,320,980	3,025,000	2,920,905		3,268			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	95.5090	415,463	435,000	434,701		133			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	96.1540	6,668,282	6,935,000	6,927,543		2,690			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	72.6200	1,103,825	1,520,000	1,510,482		122			3.200	3.229	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	82.3490	5,801,484	7,045,000	7,453,788		(10,828)			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	91.2600	1,825,190	2,000,000	1,997,729		320			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	3,664,743	69.2940	2,782,158	4,015,000	3,666,559		1,440			2.875	3.313	FA	46,173	86,681	10/13/2022	02/07/2050
494368-CB-7	KIMBERLY-CLARK CORP SR UNSECURED			1	1.F FE	369,715	90.0050	333,020	370,000	369,785		26			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	85.5190	2,916,213	3,410,000	3,410,000					1.050	1.050	MS	10,543	35,805	09/08/2020	09/15/2027
49446R-AM-1	KIMCO REALTY CORPORATION SR UNSECURED			1	2.A FE	22,389,718	76.4520	17,389,031	22,745,000	22,441,474		7,766			4.250	4.343	AO	241,666	966,663	06/09/2015	04/01/2045

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
49446R-AQ-2	KIMCO REALTY CORPORATION SR UNSECURED			1	2.A FE	4,468,800	73.9880	3,699,379	5,000,000	4,496,065		11,004			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	96.8530	6,973,406	7,200,000	7,142,314		47,859			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	12,461,884	77.7510	10,368,068	13,335,000	12,505,046		17,076			4.450	4.887	MS	197,803	593,408	06/04/2020	09/01/2047
49446R-AV-1	KIMCO REALTY CORPORATION SR UNSECURED			1	2.A FE	5,488,259	68.6840	3,832,540	5,580,000	5,493,844		1,819			3.700	3.792	AO	51,615	206,460	06/29/2020	10/01/2049
49446R-AW-9	KIMCO REALTY CORPORATION SR UNSECURED			1	2.A FE	18,323,875	81.9230	15,080,462	18,408,000	18,342,931		7,440			2.700	2.751	AO	124,254	497,016	07/07/2020	10/01/2030
49446R-BA-6	KIMCO REALTY CORPORATION SR UNSECURED			1	2.A FE	45,374,710	92.3010	46,593,686	50,480,000	45,449,788		75,078			4.600	5.923	FA	819,178		12/22/2022	02/01/2033
494550-AL-0	KINDER MORGAN ENER PART SR UNSECURED			1	2.B FE	8,570,639	110.8650	8,791,585	7,930,000	8,319,353		(29,705)			7.750	7.012	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	108.6280	32,434,244	29,858,000	32,256,641		(156,163)			7.300	6.251	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	98.2990	15,840,911	16,115,000	15,563,722		27,461			5.800	6.192	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	101.6650	13,491,003	13,270,000	13,127,558		4,743			6.500	6.609	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	106.6050	15,159,220	14,220,000	15,568,652		(54,237)			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	100.8240	2,601,259	2,580,000	2,892,166		(10,251)			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	99.6720	8,357,487	8,385,000	9,395,775		(32,669)			6.375	5.328	MS	178,181	534,544	05/07/2020	03/01/2041
494550-BN-5	KINDER MORGAN ENER PART SR UNSECURED			2	2.B FE	1,233,523	86.2880	992,313	1,150,000	1,227,183		(2,511)			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	85.9590	4,577,341	5,325,000	4,961,813		9,372			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	91.3000	776,052	850,000	1,000,461		(4,498)			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	98.4160	1,555,961	1,581,000	1,584,558		(2,343)			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	90.3020	30,363,964	33,625,000	32,286,256		30,667			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	19,219,216	100.0340	17,280,949	17,275,000	17,781,996		(811,638)			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	16,669,533	98.2340	16,370,724	16,665,000	16,642,666		(209)			4.300	4.354	JD	59,716	465,798	06/30/2022	06/01/2025
49456B-AG-6	KINDER MORGAN INC SENIOR SECURED			1	2.B FE	2,263,526	93.9300	2,047,684	2,180,000	2,250,809		(4,833)			5.300	4.912	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	91.8780	23,713,615	25,810,000	26,773,890		(24,977)			5.550	5.254	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	85.4850	3,205,703	3,750,000	4,016,372		(6,724)			5.050	4.542	FA	71,542	189,375	05/07/2020	02/15/2046
49456B-AP-6	KINDER MORGAN INC SR UNSECURED			1	2.B FE	4,036,640	95.9940	3,839,752	4,000,000	4,022,190		(3,952)			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	87.7190	19,324,467	22,030,000	22,546,660		(12,733)			5.200	5.023	MS	381,853	1,145,560	05/07/2020	03/01/2048
49456B-AR-2	KINDER MORGAN INC COMPANY GUARNT			1	2.B FE	9,369,300	77.7590	7,775,919	10,000,000	9,436,409		61,158			2.000	2.780	FA	75,556	200,000	11/23/2021	02/15/2031
49456B-AS-0	KINDER MORGAN INC COMPANY GUARNT			1	2.B FE	1,803,270	65.0740	1,301,476	2,000,000	1,809,747		3,835			3.250	3.809	FA	27,083	65,000	11/29/2021	08/01/2050
49456B-AT-8	KINDER MORGAN INC COMPANY GUARNT			1	2.B FE	18,616,758	69.4080	12,923,702	18,620,000	18,618,910		32			3.600	3.599	FA	253,232	670,320	10/26/2021	02/15/2051
49456B-AU-5	KINDER MORGAN INC COMPANY GUARNT			1	2.B FE	4,991,400	88.2750	4,413,728	5,000,000	4,993,304		1,666			1.750	1.786	MN	11,181	88,958	10/26/2021	11/15/2026
49456B-AW-1	KINDER MORGAN INC COMPANY GUARNT			1	2.B FE	2,864,926	90.0710	2,994,869	3,325,000	2,866,061		1,135			5.450	6.506	FA	74,498		11/08/2022	08/01/2052
49461M-AA-8	KINETIK HOLDINGS LP COMPANY GUARNT			1	3.A FE	13,743,144	93.7150	12,932,604	13,800,000	13,746,566		3,422			5.875	5.940	JD	36,033	421,140	06/01/2022	06/15/2030
497266-B*-6	KIRBY CORPORATION SENIOR NOTES SERIES B			1	2.C	47,268,053	99.6820	47,548,241	47,700,000	47,690,160		62,584			3.290	3.426	FA	540,547	1,569,330	07/07/2015	02/27/2023
50076Q-AE-6	KRAFT FOODS GROUP INC SR UNSECURED				2.C FE	37,025,907	90.8880	32,501,548	35,760,000	36,828,957		(32,030)			5.000	4.760	JD	134,100	1,788,000	05/11/2022	06/04/2042
50076Q-AN-6	KRAFT FOODS GROUP INC SR UNSECURED				2.C FE	5,025,680	106.3000	4,252,001	4,000,000	4,806,136		(29,961)			6.500	4.764	FA	102,556	260,000	03/31/2014	02/09/2040
50076Q-AR-7	KRAFT FOODS GROUP INC SR UNSECURED				2.C FE	2,494,700	109.3080	2,186,152	2,000,000	2,480,326		(14,374)			6.875	4.725	JJ	59,201	68,750	04/04/2022	01/26/2039
50077L-AB-2	KRAFT HEINZ FOODS CO SENIOR UNSECURED			1	2.C FE	27,643,450	81.9610	23,868,553	29,122,000	27,726,409		28,444			4.375	4.706	JD	106,174	1,274,088	04/04/2022	06/01/2046
50077L-AD-8	KRAFT HEINZ FOODS CO SENIOR UNSECURED			1	2.C FE	13,595,438	93.7430	13,307,741	14,196,000	13,835,809		86,690			3.000	3.798	JD	35,490	425,880	04/08/2022	06/01/2026
50077L-AL-0	KRAFT HEINZ FOODS CO SR UNSECURED			1	2.C FE	10,716,550	96.3930	9,639,319	10,000,000	10,684,000		(32,550)			5.000	4.267	JJ	230,556	250,000	03/23/2022	07/15/2035
50077L-AM-8	KRAFT HEINZ FOODS CO SR UNSECURED			1	2.C FE	33,759,256	92.7170	30,893,322	33,320,000	33,753,243		(10,742)			5.200	5.095	JJ	798,940	1,478,334	05/11/2022	07/15/2045
50077L-AV-8	KRAFT HEINZ FOODS CO COMPANY GUARNT			1	2.C FE	22,770,805	91.3490	20,873,141	22,850,000	22,786,162		7,522			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	2.C FE	23,865,622	87.3040	20,947,840	23,994,000	23,855,900		(9,105)			4.875	4.901	AO	292,427	698,051	11/30/2022	10/01/2049
50077L-BC-9	KRAFT HEINZ FOODS CO COMPANY GUARNT			1	2.C FE	9,937,200	95.6700	9,566,995	10,000,000	9,945,608		8,408			3.875	4.012	MN	49,514	387,500	04/08/2022	05/15/2027
501044-BZ-3	KROGER CO SENIOR NOTES			1	2.A FE	12,659,800	113.1030	14,627,592	12,933,000	12,740,604		11,091			7.500	7.712	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	109.9430	21,988,532	20,000,000	20,014,385		(535)			6.900	6.892	AO	291,333	1,380,000	03/19/2008	04/15/2038
501044-CN-9	KROGER CO SR UNSECURED			1	2.A FE	4,484,899	95.6520	4,554,933	4,762,000	4,487,579		2,680			5.400	5.933	JJ	118,574		09/27/2022	07/15/2040

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
501044-CR-0	KROGER CO SR UNSECURED			2	2.A FE	7,820,188	91.4640	7,078,412	7,739,000	7,805,635		(2,224)			5.000	4.928	AO	81,689	386,950	04/16/2019	04/15/2042
501044-CT-6	KROGER CO SR UNSECURED			1	2.A FE	2,827,950	92.7060	2,363,997	2,550,000	2,804,031		(7,748)			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	11,793,534	98.7720	11,669,897	11,815,000	11,812,183		2,430			4.000	4.022	FA	196,917	472,600	04/23/2014	02/01/2024
501044-DF-5	KROGER CO SR UNSECURED			1	2.A FE	14,236,431	77.1000	10,061,605	13,050,000	14,198,462		(32,852)			3.875	3.325	AO	106,756	505,688	11/03/2021	10/15/2046
501044-DG-3	KROGER CO SR UNSECURED			1	2.A FE	2,068,007	84.8330	1,662,728	1,960,000	2,062,633		(3,043)			4.450	4.078	FA	36,342	87,220	10/29/2020	02/01/2047
501044-DJ-7	KROGER CO SR UNSECURED			1	2.A FE	11,159,766	94.6560	11,122,072	11,750,000	11,188,571		28,386			3.700	4.871	FA	181,146	64,750	09/26/2022	08/01/2027
501044-DK-4	KROGER CO SR UNSECURED			1	2.A FE	5,849,129	86.7170	5,760,611	6,643,000	5,842,467		(699)			4.650	5.508	JJ	142,437	76,400	11/08/2022	01/15/2048
501044-DL-2	KROGER CO SR UNSECURED			1	2.A FE	3,371,137	96.6190	3,207,754	3,320,000	3,353,544		(5,120)			4.500	4.298	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	96.0760	37,306,353	38,830,000	39,005,136		(4,208)			5.400	5.365	JJ	966,867	2,096,820	02/21/2020	01/15/2049
501044-DN-8	KROGER CO SR UNSECURED			1	2.B FE	19,120,776	78.2940	16,120,771	20,590,000	19,101,859		(11,569)			3.950	4.352	JJ	375,024	309,680	11/10/2022	01/15/2050
501044-DP-3	KROGER CO SR UNSECURED			1	2.B FE	31,432,050	81.2880	31,598,288	38,872,000	31,570,175		138,125			2.200	5.327	MN	142,531	110,000	11/22/2022	05/01/2030
501044-DQ-1	KROGER CO SR UNSECURED			1	2.B FE	9,033,309	77.4030	9,152,147	11,824,000	9,102,673		69,364			1.700	5.246	JJ	92,687		10/03/2022	01/15/2031
50155Q-AJ-9	KYNDRYL HOLDINGS INC SR UNSECURED			1	2.B FE	46,288,882	82.9310	38,604,288	46,550,000	46,306,791		17,909			2.050	2.194	AO	201,458	477,138	09/19/2022	10/15/2026
50155Q-AK-6	KYNDRYL HOLDINGS INC SR UNSECURED			1	2.B FE	37,725,005	75.4450	28,669,067	38,000,000	37,737,405		12,400			2.700	2.830	AO	216,600	513,000	09/19/2022	10/15/2028
50155Q-AL-4	KYNDRYL HOLDINGS INC SR UNSECURED			1	2.B FE	46,215,365	67.0010	31,367,151	46,816,000	46,232,492		17,126			3.150	3.315	AO	311,326	737,352	09/19/2022	10/15/2031
50155Q-AM-2	KYNDRYL HOLDINGS INC SR UNSECURED			1	2.B FE	13,145,792	59.3370	7,873,398	13,269,000	13,147,364		1,573			4.100	4.171	AO	114,851	272,015	09/19/2022	10/15/2041
501797-AL-8	BATH & BODY WORKS INC SR UNSECURED			1	3.B FE	13,282,600	88.8260	14,798,383	16,660,000	13,554,686		110,338			6.875	9.329	MN	190,896	1,145,375	04/01/2020	11/01/2035
501797-AN-4	BATH & BODY WORKS INC SR UNSECURED			1	3.B FE	10,757,470	93.1200	14,018,213	15,054,000	11,886,940		446,717			5.250	10.715	FA	329,306	790,335	03/26/2020	02/01/2028
501797-AQ-7	BATH & BODY WORKS INC COMPANY GUARNT			1	3.B FE	5,104,000	99.1950	5,062,932	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	98.6420	6,806,321	6,900,000	6,813,708		9,976			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	93.7930	4,595,842	4,900,000	4,900,000					6.625	6.625	AO	81,156	324,625	09/16/2020	10/01/2030
50202*-AA-9	LIDL US LLC SERIES A SENIOR NOTE			1	2.A IF	24,000,000	96.3250	23,118,091	24,000,000	24,000,000					4.460	4.460	MS	359,773		08/31/2022	09/01/2027
50202*-AB-7	LIDL US LLC SERIES B SENIOR NOTE			1	2.A IF	35,000,000	94.8460	33,195,934	35,000,000	35,000,000					4.520	4.520	MS	531,728		08/31/2022	09/01/2029
50202*-AC-5	LIDL US LLC SERIES C SENIOR NOTE			1	2.A IF	24,895,000	92.8240	23,108,509	24,895,000	24,895,000					4.600	4.600	MS	384,904		08/31/2022	09/01/2032
50212Y-AD-6	LPL HOLDINGS INC COMPANY GUARNT			1	3.B FE	2,918,270	87.0260	2,927,540	3,364,000	2,927,122		8,852			4.000	6.584	MS	39,620		11/03/2022	03/15/2029
50212Y-AF-1	LPL HOLDINGS INC SR UNSECURED			1	3.B FE	6,875,000	85.8080	5,899,333	6,875,000	6,875,000					4.375	4.375	MN	38,433	300,781	05/10/2021	05/15/2031
502431-AF-6	L3HARRIS TECHNOLOGIES INC SR UNSECURED			1	2.B FE	44,082,666	85.7170	37,999,340	44,331,000	43,905,498		(61,979)			2.900	3.022	JD	57,138	1,183,432	11/16/2022	12/15/2029
502431-AJ-8	L3HARRIS TECHNOLOGIES INC SR UNSECURED			1	2.B FE	27,271,005	99.2820	26,525,144	26,717,000	26,806,131		(206,559)			3.850	2.940	JD	45,716	1,028,605	05/20/2022	06/15/2023
502431-AK-5	L3HARRIS TECHNOLOGIES INC SR UNSECURED			1	2.B FE	9,302,402	98.2620	8,548,756	8,700,000	8,887,180		(158,253)			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	95.6490	9,268,372	9,690,000	10,337,202		(168,162)			3.850	1.962	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	96.4890	40,530,107	42,005,000	44,680,907		(467,911)			4.400	3.066	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	77.1130	30,976,449	40,170,000	39,965,409		23,205			1.800	1.868	JJ	333,411	723,060	09/15/2021	01/15/2031
50247@-AA-4	LV STADIUM EVENTS COMPANY LLC SENIOR SECURED NOTE			1	2.A PL	47,520,000	80.5300	38,268,030	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	35,313,011	75.0270	32,619,657	43,477,000	35,354,739		33,795			4.200	5.512	AO	385,496	705,180	11/14/2022	10/15/2049
50249A-AD-5	LYB INTERNATIONAL FINANCE III COMPANY GUARNT			1	2.B FE	54,031,208	74.7780	43,205,729	57,779,000	54,039,749		7,880			4.200	4.583	MN	404,453	2,124,675	11/14/2022	05/01/2050
50249A-AF-0	LYB INTERNATIONAL FINANCE III COMPANY GUARNT			1	2.B FE	509,380	89.4720	457,201	511,000	510,093		322			1.250	1.316	AO	1,597	6,388	10/06/2020	10/01/2025
50249A-AG-8	LYB INTERNATIONAL FINANCE III COMPANY GUARNT			1	2.B FE	38,378,158	79.7890	38,814,834	48,647,000	38,513,293		134,480			2.250	5.594	AO	273,639	16,650	11/16/2022	10/01/2030
50249A-AH-6	LYB INTERNATIONAL FINANCE III COMPANY GUARNT			1	2.B FE	21,067,247	71.3850	18,253,270	25,570,000	21,086,875		18,603			3.375	4.771	AO	215,747	356,738	11/15/2022	10/01/2040
50249A-AJ-2	LYB INTERNATIONAL FINANCE III COMPANY GUARNT			1	2.B FE	18,099,282	67.3480	12,456,010	18,495,000	18,104,070		3,102			3.625	3.736	AO	167,611	642,350	10/11/2022	04/01/2051
50249A-AK-9	LYB INTERNATIONAL FINANCE III COMPANY GUARNT			1	2.B FE	8,329,944	65.3450	5,488,958	8,400,000	8,331,627		797			3.800	3.841	AO	79,800	319,200	10/06/2020	10/01/2060
505588-A@-2	LACLEDE GAS COMPANY FIRST MORTGAGE BOND			1	1.F	7,859,540	92.2220	7,377,725	8,000,000	7,937,068		10,735			3.400	3.566	MS	80,089	272,000	10/01/2014	03/15/2028
505742-AM-8	LADDER CAPITAL FINANCE HOLDING SR UNSECURED			1	3.B FE	19,392,500	84.2050	16,714,689	19,850,000	19,556,335		61,844			4.250	4.644	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	80.7400	5,550,854	6,875,000	6,875,000					4.750	4.750	JD	14,514	326,563	06/09/2021	06/15/2029
512807-AS-7	LAM RESEARCH CORPORATION SR UNSECURED			1	1.G FE	16,834,398	97.1090	16,314,277	16,800,000	16,816,515		(5,237)			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	95.9610	21,293,732	22,190,000	22,541,242		(8,627)			4.875	4.760	MS	318,519	1,081,763	06/29/2020	03/15/2049

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
512807-AU-2	LAM RESEARCH CORPORATION SR UNSECURED			1	1.G FE	30,725,195	95.3890	29,093,575	30,500,000	30,712,678		(21,730)			4.000	3.866	MS	359,222	1,020,000	04/12/2022	03/15/2029
512807-AV-0	LAM RESEARCH CORPORATION SR UNSECURED			1	1.G FE	18,308,445	81.4960	15,116,724	18,549,000	18,336,251		19,162			1.900	2.061	JD	15,664	352,431	04/13/2022	06/15/2030
512807-AW-8	LAM RESEARCH CORPORATION SR UNSECURED			1	1.G FE	35,185,031	67.6390	27,142,104	40,128,000	35,226,920		39,856			2.875	3.529	JD	51,275	1,081,805	10/13/2022	06/15/2050
512807-AX-6	LAM RESEARCH CORPORATION SR UNSECURED			1	1.G FE	21,126,979	66.1730	14,638,712	22,122,000	21,127,456		717			3.125	3.309	JD	30,725	665,531	11/09/2022	06/15/2060
513075-BR-1	LAMAR MEDIA CORP COMPANY GUARNT			1	3.C FE	9,800,000	89.7550	8,795,970	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	87.3390	8,602,935	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	92.4290	5,083,621	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	94.8070	6,541,684	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	16,943,750	88.4810	15,218,783	17,200,000	16,961,459		17,709			4.125	4.347	JJ	297,596	518,329	05/06/2022	01/31/2030
513272-AE-4	LAMB WESTON HOLDINGS INC COMPANY GUARNT			1	3.C FE	9,800,000	87.3410	8,559,436	9,800,000	9,800,000					4.375	4.375	JJ	179,837	313,226	10/19/2021	01/31/2032
516806-AH-9	LAREDO PETROLEUM INC SR UNSECURED			1	4.C FE	11,725,700	90.3970	10,630,658	11,760,000	11,730,544		3,323			7.750	7.799	JJ	382,282	949,375	07/14/2021	07/31/2029
517834-AE-7	LAS VEGAS SANDS CORP SR UNSECURED			1	3.A FE	1,755,000	89.9170	1,798,336	2,000,000	1,766,224		11,224			3.500	7.218	FA	25,861		10/18/2022	08/18/2026
517834-AF-4	LAS VEGAS SANDS CORP SR UNSECURED			1	3.A FE	6,841,750	84.6500	6,687,376	7,900,000	6,877,049		35,299			3.900	6.318	FA	122,384		10/18/2022	08/08/2029
518058-AA-6	LASALLE PROPERTY FUND REIT INC GUARANTEED SNR NOTE SERIES A			1	2.B	30,000,000	89.6610	26,898,210	30,000,000	30,000,000					3.140	3.139	FA	361,100	942,000	02/13/2020	02/13/2027
518058-AC-2	LASALLE PROPERTY FUND REIT INC GUARANTEED SR NOTE SERIES C			1	2.B	10,000,000	87.1440	8,714,421	10,000,000	10,000,000					1.950	1.950	FA	79,625	195,000	08/04/2021	08/04/2026
518058-AD-0	LASALLE PROPERTY FUND REIT INC GUARANTEED SR GREEN SERIES D			1	2.B	20,000,000	86.5120	17,302,340	20,000,000	20,000,000					2.010	2.010	MN	64,767	402,000	11/03/2021	11/03/2026
518058-AE-8	LASALLE PROPERTY FUND REIT INC GUARANTEED SR NOTE SERIES E			1	2.B	10,000,000	82.5460	8,254,592	10,000,000	10,000,000					2.520	2.519	MN	40,600	252,000	11/03/2021	11/03/2028
518058-AF-5	LASALLE PROPERTY FUND REIT INC GUARANTEED SR GREEN SERIES F			1	2.B	7,500,000	77.5760	5,818,223	7,500,000	7,500,000					2.950	2.950	MN	35,646	221,250	11/03/2021	11/03/2031
518058-AG-3	LASALLE PROPERTY FUND REIT INC GUARANTEED SR NOTE SERIES G			1	2.B	12,000,000	86.4490	10,373,854	12,000,000	12,000,000					2.240	2.240	FA	105,280	134,400	02/10/2022	02/10/2027
518058-AH-1	LASALLE PROPERTY FUND REIT INC GUARANTEED SR NOTE SERIES H			1	2.B	5,000,000	81.4260	4,071,300	5,000,000	5,000,000					2.580	2.578	MN	18,275	64,500	05/10/2022	05/10/2029
52678@-AA-8	LERADO INVESTMENTS LLC SENIOR SECURED NOTES			1	2.B PL	72,945,205	89.2420	65,097,490	72,945,205	72,945,205					3.860	3.879	MJSD	7,821	2,815,685	03/18/2021	03/31/2036
52729@-BN-2	LEVEL 3 FINANCING INC COMPANY GUARNT			1	3.C FE	11,850,000	83.4430	9,887,966	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.C FE	14,850,000	78.7780	11,698,515	14,850,000	14,850,000					4.250	4.250	JJ	315,563	631,125	06/10/2020	07/01/2028
52729@-BS-1	LEVEL 3 FINANCING INC COMPANY GUARNT			1	3.C FE	11,800,000	73.1600	8,632,826	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.C FE	9,800,000	72.0230	7,058,246	9,800,000	9,800,000					3.750	3.750	JJ	169,458	367,500	01/11/2021	07/15/2029
52736R-BJ-0	LEVI STRAUSS & CO SR UNSECURED			1	3.A FE	4,232,375	79.7440	3,907,442	4,900,000	4,270,365		37,990			3.500	5.473	MS	57,167	85,750	05/16/2022	03/01/2031
53154*-AE-3	LIBERTY UTILITIES FINANCE GP1 SERIES C SENIOR NOTES			1	2.A	13,993,665	99.0120	13,861,742	14,000,000	13,999,514		810			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	79.0730	42,620,522	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	78.9680	34,825,075	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	94.0000	26,056,890	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	84.6420	2,454,616	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	94.0790	8,373,010	8,900,000	8,904,368		(3,160)			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	95.6910	1,913,826	2,000,000	2,040,912		(18,363)			2.750	1.783	JD	4,583	55,000	03/12/2020	06/01/2025
532457-BT-4	ELI LILLY AND COMPANY SR UNSECURED			1	1.F FE	13,158,344	89.3870	11,620,318	13,000,000	13,154,738		(4,129)			3.950	3.871	MS	151,197	513,500	05/03/2021	03/15/2049
532457-BU-1	ELI LILLY AND COMPANY SR UNSECURED			1	1.F FE	10,427,350	87.5670	9,194,558	10,500,000	10,430,615		808			4.150	4.186	MS	128,304	435,750	02/27/2019	03/15/2059
532457-BV-9	ELI LILLY AND COMPANY SR UNSECURED			1	1.F FE	8,054,324	93.9560	7,000,667	7,451,000	7,930,422		(75,395)			3.375	2.207	MS	74,044	251,471	05/05/2021	03/15/2029
532457-BY-3	ELI LILLY AND COMPANY SR UNSECURED			1	1.F FE	12,686,139	63.2670	8,727,737	13,795,000	12,728,378		25,709			2.250	2.645	MN	39,661	310,388	08/03/2021	05/15/2050

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
532457-BZ-0	ELI LILLY AND COMPANY SR UNSECURED			1	1.F FE	887,840	61.7630	617,626	1,000,000	890,478		1,555			2.500	2.986	MS	7,361	25,000	04/15/2021	09/15/2060
53359#-AF-9	LINCOLN ELECTRIC HOLDINGS INC SENIOR NOTE SERIES B			1	2.A	10,000,000	79.4680	7,946,841	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	76.5940	11,489,050	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	75.4960	3,548,291	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	99.2210	2,976,631	3,000,000	3,013,289		(19,531)			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	75.1550	3,762,259	5,006,000	5,004,480		33			4.350	4.352	MS	72,587	217,761	02/07/2018	03/01/2048
534187-BH-1	LINCOLN NATIONAL CORPORATION SR UNSECURED			1	2.A FE	12,829,158	92.2210	12,044,090	13,060,000	12,848,293		12,461			3.800	4.149	JD	41,357	409,640	09/12/2022	03/01/2028
534187-BK-4	LINCOLN NATIONAL CORPORATION SR UNSECURED			1	2.A FE	8,118,700	82.6940	8,269,362	10,000,000	8,151,200		32,500			3.400	6.375	JJ	156,778		10/24/2022	01/15/2031
534187-BL-2	LINCOLN NATIONAL CORPORATION SR UNSECURED			1	2.A FE	969,371	75.9960	987,943	1,300,000	969,980		609			4.375	6.338	JD	2,528	28,438	11/16/2022	06/15/2050
534187-BQ-1	LINCOLN NATIONAL CORPORATION SR UNSECURED			1	2.A FE	4,990,750	81.4450	4,072,258	5,000,000	4,991,410		660			3.400	3.422	MS	56,667	85,000	02/23/2022	03/01/2032
53522K-AA-1	LINDE INC COMPANY GUARNT			1	1.F FE	9,995,700	100.0840	10,008,362	10,000,000	9,995,854		154			4.800	4.823	JD	34,667		11/28/2022	12/05/2024
53522K-AB-9	LINDE INC COMPANY GUARNT			1	1.F FE	14,983,800	100.1030	15,015,442	15,000,000	14,984,177		377			4.700	4.739	JD	50,917		11/28/2022	12/05/2025
53621@-AX-4	LION INDUSTRIAL PROPERTIES LP SENIOR GUAR NOTE SERIES A			1	2.A	19,800,000	79.2450	15,690,434	19,800,000	19,800,000					2.830	2.830	MS	141,642	560,340	03/31/2021	03/31/2031
53621@-AY-2	LION INDUSTRIAL PROPERTIES LP SENIOR GUARANTEED NOTE SER B			1	2.A	19,800,000	78.7490	15,592,292	19,800,000	19,800,000					2.830	2.830	MS	141,642	560,340	06/16/2021	06/16/2031
53621@-AZ-9	LION INDUSTRIAL PROPERTIES LP SR GUARANTEED NOTE SERIES C			1	2.A	9,900,000	78.7140	7,792,639	9,900,000	9,900,000					2.880	2.880	MS	72,072	285,120	08/12/2021	08/12/2031
53621@-BA-3	LION INDUSTRIAL PROPERTIES LP SR GUARANTEED NOTE SERIES A			1	2.A	28,000,000	79.2270	22,183,527	28,000,000	28,000,000					3.140	3.139	MS	288,182	439,600	03/03/2022	03/03/2032
53621@-BB-1	LION INDUSTRIAL PROPERTIES LP SR GUARANTEED NOTE SERIES B			1	2.A	11,000,000	78.7870	8,666,578	11,000,000	11,000,000					3.140	3.140	MN	42,216	172,700	05/17/2022	05/17/2032
53621@-BC-9	LION INDUSTRIAL PROPERTIES LP SR GUARANTEED NOTE SERIES C			1	2.A	7,550,000	76.1440	5,748,885	7,550,000	7,550,000					3.240	3.240	MN	29,898	122,310	05/17/2022	05/17/2034
53621@-BD-7	LION INDUSTRIAL PROPERTIES LP SENIOR GUARANTEED NT SERIES A			1	2.A	24,675,000	89.1830	22,005,892	24,675,000	24,675,000					4.630	4.630	JD	50,776	571,226	06/15/2022	06/15/2032
536797-AE-3	LITHIA MOTORS INC SR UNSECURED			1	3.B FE	2,925,000	90.9460	2,660,170	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	82.0530	3,220,591	3,925,000	3,925,000					4.375	4.375	JJ	79,181	171,719	09/30/2020	01/15/2031
536797-AG-8	LITHIA MOTORS INC SR UNSECURED			1	3.B FE	9,341,250	82.4310	8,160,668	9,900,000	9,354,490		13,240			3.875	4.826	JD	31,969	325,500	10/19/2022	06/01/2029
537008-C#-9	LITTELFUSE INC SENIOR NOTES			1	2.C	15,200,000	91.0130	13,834,031	15,200,000	15,200,000					4.330	4.330	JD	1,828	298,000	07/18/2022	06/30/2032
537008-C*-3	LITTELFUSE INC SENIOR NOTE SERIES A			1	2.C	8,000,000	96.2930	7,703,464	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	90.1370	16,639,238	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.B	22,770,000	94.1570	21,439,484	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	97.1140	5,321,825	5,480,000	5,287,122		94,073			4.875	6.942	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	89.1360	11,409,442	12,800,000	12,305,895		75,111			4.750	5.596	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	97.8700	7,731,756	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	5,242,500	85.6180	4,623,387	5,400,000	5,257,417		14,917			3.750	4.321	JJ	93,375	174,375	05/16/2022	01/15/2028
539830-AF-6	LOCKHEED MARTIN CORP COMPANY GUARNT				1.G FE	13,448,561	108.6010	14,031,287	12,920,000	13,083,941		(42,828)			7.750	7.310	MN	166,883	1,001,300	10/01/2014	05/01/2026
539830-AR-0	LOCKHEED MARTIN CORP NOTES			2	1.G FE	50,566,707	108.7440	53,458,428	49,160,000	50,105,101		(43,933)			6.150	5.942	MS	1,007,780	3,023,340	11/12/2009	09/01/2036
539830-AU-3	LOCKHEED MARTIN CORP SENIOR NOTES				1.G FE	44,627,850	99.2330	44,654,980	45,000,000	44,721,499		9,767			5.500	5.557	MN	316,250	2,475,000	11/13/2009	11/15/2039
539830-BB-4	LOCKHEED MARTIN CORP SENIOR UNSECURED			1	1.G FE	1,572,915	86.8890	1,376,329	1,584,000	1,574,384		302			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	88.9410	2,668,242	3,000,000	2,982,160		1,146			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	82.2510	822,509	1,000,000	912,172		2,296			3.800	4.426	MS	12,667	38,000	06/09/2015	03/01/2045
539830-BH-1	LOCKHEED MARTIN CORP SR UNSECURED			2	1.G FE	2,711,901	97.2620	2,658,169	2,733,000	2,725,908		2,170			3.550	3.641	JJ	44,738	97,022	11/16/2015	01/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
539830-BK-4	LOCKHEED MARTIN CORP SR UNSECURED			1	1.G FE	981,240	95.8000	958,002	1,000,000	985,872		748			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	93.0340	38,387,554	41,262,000	42,317,421		(27,315)			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	8,281,550	85.1360	6,861,995	8,060,000	8,243,899		(12,746)			4.090	3.910	MS	97,065	186,504	10/05/2022	09/15/2052
539830-BQ-1	LOCKHEED MARTIN CORP SR UNSECURED			1	1.G FE	982,330	68.0650	680,650	1,000,000	983,027		401			2.800	2.890	JD	1,244	28,000	04/15/2021	06/15/2050
539830-BS-7	LOCKHEED MARTIN CORP SR UNSECURED			1	1.G FE	2,514,556	85.3970	2,698,534	3,160,000	2,516,120		1,564			4.150	5.540	JD	5,828	65,570	11/30/2022	06/15/2053
539830-BT-5	LOCKHEED MARTIN CORP SR UNSECURED			1	1.G FE	981,374	84.4800	971,515	1,150,000	981,796		420			4.300	5.173	JD	2,198	24,725	09/26/2022	06/15/2062
539830-BU-2	LOCKHEED MARTIN CORP SR UNSECURED			1	1.G FE	1,246,436	100.8150	1,260,189	1,250,000	1,246,644		207			4.950	5.055	AO	11,516		10/19/2022	10/15/2025
539830-BV-0	LOCKHEED MARTIN CORP SR UNSECURED			1	1.G FE	1,247,911	102.5800	1,282,250	1,250,000	1,247,978		65			5.100	5.137	MN	11,865		10/19/2022	11/15/2027
539830-BW-8	LOCKHEED MARTIN CORP SR UNSECURED			1	1.G FE	3,977,520	103.6140	4,144,549	4,000,000	3,977,557		37			5.250	5.323	JJ	39,083		10/19/2022	01/15/2033
539830-BX-6	LOCKHEED MARTIN CORP SR UNSECURED			1	1.G FE	8,120,725	106.3210	8,612,029	8,100,000	8,120,805		80			5.700	5.681	MN	85,927		11/21/2022	11/15/2054
539830-BY-4	LOCKHEED MARTIN CORP SR UNSECURED			1	1.G FE	5,048,324	108.5220	5,507,515	5,075,000	5,048,403		79			5.900	5.934	MN	55,726		11/07/2022	11/15/2063
541056-AA-5	LOGAN MERGER SUB INC SR SECURED			1	4.B FE	4,800,000	53.9750	2,590,801	4,800,000	4,800,000					5.500	5.500	MS	88,000	264,000	08/14/2020	09/01/2027
54233*-AB-2	LONE STAR TRANSMISSION LLC SENIOR NOTE SERIES B			1	1.F PL	18,000,000	97.6370	17,574,743	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	91.9090	8,271,835	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	86.8960	5,213,773	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	1.E	66,280,048	112.9440	74,859,008	66,280,048	66,280,048					6.880	6.882	JD	12,667	4,560,067	11/26/2013	12/31/2047
54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC SENIOR SECURED NOTE			1	2.C PL	97,635,121	75.4030	73,620,077	97,635,121	97,635,121					4.490	4.490	JD	12,177	4,383,817	03/29/2018	06/30/2051
543859-AL-6	LOCKHEED MARTIN TACTICAL SYSTE SENIOR DEBENTURES				1.G FE	5,315,300	105.9100	5,295,524	5,000,000	5,058,149		(20,998)			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	91.2860	9,128,626	10,000,000	9,917,366		2,753			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	95.7230	5,743,389	6,000,000	5,999,210		270			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	83.7090	17,076,611	20,400,000	25,133,948		(122,668)			4.250	2.951	AO	216,750	867,000	09/13/2021	04/01/2049
548661-CX-3	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	863,270	87.6000	876,000	1,000,000	864,219		949			4.650	5.832	AO	9,817	23,250	10/03/2022	04/15/2042
548661-CZ-8	LOWES COMPANIES INC SENIOR UNSECURED			2	2.A FE	3,663,775	98.9960	3,464,857	3,500,000	3,523,461		(52,091)			3.875	2.358	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	93.4280	16,583,436	17,750,000	17,687,156		17,862			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	74.5130	37,591,602	50,450,000	52,593,959		(66,811)			3.700	3.419	AO	394,071	1,866,650	10/13/2021	04/15/2046
548661-DP-9	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	28,995,730	93.2850	27,518,967	29,500,000	29,233,516		55,900			3.100	3.325	MN	147,336	914,500	04/30/2019	05/03/2027
548661-DQ-7	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	31,546,125	78.8530	24,326,160	30,850,000	31,586,846		(29,248)			4.050	3.862	MN	201,296	1,249,425	10/20/2021	05/03/2047
548661-DR-5	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	31,026,191	92.3540	28,694,297	31,070,000	31,040,757		4,088			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	23,445,322	83.6960	19,768,897	23,620,000	23,447,302		787			4.550	4.595	AO	256,736	1,033,760	10/03/2022	04/05/2049
548661-DT-1	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	6,715,360	98.0990	5,885,912	6,000,000	6,348,868		(156,468)			4.000	1.301	AO	50,667	240,000	08/20/2020	04/15/2025
548661-DU-8	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	33,330,260	96.0410	31,693,534	33,000,000	33,252,450		(35,658)			4.500	4.358	AO	313,500	1,485,000	08/20/2020	04/15/2030
548661-DV-6	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	19,712,511	92.8170	18,382,470	19,805,000	19,721,132		2,987			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	91.4820	22,870,561	25,000,000	24,956,339		722			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	83.1870	34,106,793	41,000,000	40,703,855		52,836			1.300	1.441	AO	112,522	533,000	05/20/2021	04/15/2028
548661-DY-0	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	35,667,788	78.4700	30,403,852	38,746,000	35,879,230		184,804			1.700	2.727	AO	139,055	590,682	08/31/2022	10/15/2030
548661-DZ-7	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	65,680,548	64.2100	42,105,850	65,575,000	65,677,178		(2,856)			3.000	2.991	AO	415,308	1,967,250	11/12/2021	10/15/2050
548661-EA-1	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	61,947,090	83.0080	51,464,858	62,000,000	61,931,582		(4,613)			2.625	2.635	AO	406,875	1,627,500	03/17/2022	04/01/2031
548661-EB-9	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	17,018,395	70.0140	11,552,254	16,500,000	17,004,662		(11,457)			3.500	3.327	AO	144,375	577,500	10/27/2021	04/01/2051
548661-ED-5	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	6,520,427	84.0860	5,494,998	6,535,000	6,522,972		1,988			1.700	1.734	MS	32,711	109,552	09/13/2021	09/15/2028
548661-EE-3	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	30,309,710	68.5690	22,038,208	32,140,000	30,364,669		53,090			2.800	3.181	MS	264,976	749,404	03/16/2022	09/15/2041
548661-EF-0	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	14,310,225	78.2980	11,627,303	14,850,000	14,311,608		1,382			4.450	4.644	AO	165,206	315,524	10/12/2022	04/01/2062
548661-EG-8	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	1,998,520	94.1080	1,882,157	2,000,000	1,998,742		222			3.350	3.366	AO	16,750	34,803	03/22/2022	04/01/2027
548661-EJ-2	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	14,678,140	80.3590	13,259,210	16,500,000	14,683,965		5,825			4.250	4.938	AO	175,313	220,764	10/25/2022	04/01/2052
548661-EK-9	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	1,999,500	98.7390	1,974,789	2,000,000	1,999,550		50			4.400	4.409	MS	27,622		09/06/2022	09/08/2025
548661-EL-7	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	14,573,046	98.2630	14,444,624	14,700,000	14,575,778		2,732			5.000	5.105	AO	230,708		10/03/2022	04/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ 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-EM-5	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	19,298,407	96.6810	19,046,080	19,700,000	19,300,350		1,943			5.625	5.766	AO	347,828		11/14/2022	04/15/2053
548661-EN-3	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	16,017,099	96.8160	15,780,954	16,300,000	16,017,766		668			5.800	5.913	MS	296,751		11/14/2022	09/15/2062
552081-AK-7	LYONDELLBASELL INDUSTRIES NV SR UNSECURED			1	2.B FE	3,221,251	100.2160	2,980,435	2,974,000	3,023,555		(45,771)			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	3,408,313	78.9730	2,914,098	3,690,000	3,413,619		2,226			4.625	5.090	FA	59,258	124,413	05/26/2022	02/26/2055
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUS SUBORDINATED				1.G FE	1,459,504	91.3770	1,334,102	1,460,000	1,459,749		49			3.400	3.404	FA	18,477	49,640	08/14/2017	08/17/2027
552848-AG-8	MGIC INVESTMENT CORPORATION SR UNSECURED			1	2.C FE	9,800,000	92.3710	9,052,355	9,800,000	9,800,000					5.250	5.250	FA	194,367	514,500	08/06/2020	08/15/2028
552953-CD-1	MGM RESORTS INTL SENIOR UNSECURED			1	4.A FE	1,468,125	91.6030	1,374,047	1,500,000	1,486,405		3,313			4.625	4.898	MS	23,125	69,375	10/19/2016	09/01/2026
552953-CE-9	MGM RESORTS INTL SR UNSECURED			1	4.A FE	6,782,160	97.2570	6,754,515	6,945,000	6,859,102		29,851			5.750	6.288	JD	17,748	399,338	03/18/2020	06/15/2025
552953-CF-6	MGM RESORTS INTL COMPANY GUARNT			1	4.A FE	10,687,113	92.9250	10,917,784	11,749,000	11,040,867		136,033			5.500	7.153	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	100.7670	14,812,794	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	87.2800	10,299,035	11,800,000	11,800,000					4.750	4.750	AO	118,328	560,500	10/08/2020	10/15/2028
552968-AA-3	MGE POWER ELM ROAD LLC SENIOR SECURED NOTE SERIES A			1	1.E	14,236,112	98.2490	13,986,872	14,236,112	14,236,112					5.040	5.093	MON	11,958	717,500	02/04/2010	02/03/2040
553358-AA-6	MEPT EDGEMOOR SERIES A SENIOR NOTE			1	2.B	11,000,000	98.8260	10,870,822	11,000,000	11,000,000					3.430	3.430	JD	2,096	377,300	08/09/2016	06/29/2023
553358-AB-4	MEPT EDGEMOOR SERIES B SENIOR NOTE			1	2.B	7,000,000	93.4600	6,542,184	7,000,000	7,000,000					3.660	3.660	JD	1,423	256,200	08/09/2016	06/29/2026
553358-AC-2	MEPT EDGEMOOR SERIES C SENIOR NOTE			1	2.B	12,690,000	90.3350	11,463,549	12,690,000	12,690,000					3.760	3.760	JD	2,651	477,144	08/09/2016	06/29/2028
55336V-AA-8	MPLX LP SR UNSECURED			2	2.B FE	12,853,400	96.9780	12,665,290	13,060,000	12,891,778		38,377			4.000	4.645	FA	197,351	261,200	06/27/2022	02/15/2025
55336V-AE-0	MPLX LP SR UNSECURED			1	2.B FE	6,922,541	99.5900	6,513,206	6,540,000	6,563,063		(77,477)			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	99.1480	27,335,176	27,570,000	28,753,968		(694,558)			4.875	2.227	JD	112,003	1,344,038	03/05/2021	12/01/2024
55336V-AJ-9	MPLX LP COMPANY GUARNT			1	2.B FE	59,805,644	98.9330	55,772,604	56,374,000	58,078,529		(734,859)			4.875	3.405	JD	229,019	2,313,504	07/14/2022	06/01/2025
55336V-AK-6	MPLX LP SR UNSECURED			1	2.B FE	41,195,366	94.6720	36,199,886	38,237,000	40,327,167		(509,901)			4.125	2.629	MS	525,759	1,577,276	12/14/2021	03/01/2027
55336V-AL-4	MPLX LP SR UNSECURED			1	2.B FE	43,433,384	85.2660	33,530,896	39,325,000	43,283,799		(101,220)			5.200	4.484	MS	681,633	2,044,900	09/10/2021	03/01/2047
55336V-AM-2	MPLX LP SR UNSECURED			1	2.B FE	16,679,201	84.2570	15,081,973	17,900,000	16,842,062		44,514			4.500	5.057	AO	170,050	805,500	10/29/2020	04/15/2038
55336V-AN-0	MPLX LP SR UNSECURED			1	2.B FE	44,435,405	80.0370	34,944,033	43,660,000	44,424,008		(20,600)			4.700	4.572	AO	433,204	2,052,020	10/05/2021	04/15/2048
55336V-AP-5	MPLX LP SR UNSECURED			1	2.B FE	12,387,064	78.7850	10,129,450	12,857,000	12,390,898		(1,295)			4.900	5.100	AO	132,999	571,806	10/12/2022	04/15/2058
55336V-AR-1	MPLX LP SR UNSECURED			1	2.B FE	13,250,194	93.2980	11,818,040	12,667,000	13,128,687		(114,073)			4.000	3.155	MS	149,189	360,000	09/13/2022	03/15/2028
55336V-AS-9	MPLX LP SR UNSECURED			1	2.B FE	37,776,571	95.8580	34,380,554	35,866,000	37,379,751		(232,816)			4.800	3.968	FA	650,370	1,721,568	11/29/2021	02/15/2029
55336V-AT-7	MPLX LP SR UNSECURED			1	2.B FE	58,075,345	88.6520	52,806,312	59,566,000	57,992,682		(35,978)			5.500	5.658	FA	1,237,649	2,034,505	11/14/2022	02/15/2049
55336V-BN-9	MPLX LP SR UNSECURED			1	2.B FE	15,774,118	94.6110	14,366,627	15,185,000	15,553,966		(96,115)			4.250	3.644	JD	53,780	550,056	09/09/2022	12/01/2027
55336V-BP-4	MPLX LP SR UNSECURED			1	2.B FE	12,437,416	85.5610	9,208,041	10,762,000	12,379,132		(38,809)			5.200	4.198	JD	46,635	559,624	09/10/2021	12/01/2047
55336V-BQ-2	MPLX LP SR UNSECURED			1	2.B FE	4,386,645	81.4320	3,610,674	4,434,000	4,391,964		4,945			2.650	2.789	FA	44,389	117,501	12/02/2021	08/15/2030
55336V-BR-0	MPLX LP SR UNSECURED			1	2.B FE	25,246,950	89.3660	22,341,558	25,000,000	25,151,591		(48,275)			1.750	1.546	MS	145,833	437,500	12/18/2020	03/01/2026
55336V-BT-6	MPLX LP SR UNSECURED			1	2.B FE	3,026,870	81.9280	3,072,283	3,750,000	3,029,010		2,140			4.950	6.414	MS	55,172		10/12/2022	03/14/2052
55336V-BU-3	MPLX LP SR UNSECURED			1	2.B FE	14,914,950	94.0630	14,109,433	15,000,000	14,917,785		2,835			4.950	5.022	MS	288,750		08/08/2022	09/01/2032
55338#-AA-1	MHS ACQUISITION HOLDINGS LLC SENIOR PROMISSORY NOTE			1	5.B GI	75,258,439	87.0650	66,125,887	75,950,042	75,410,581		79,361			13.500	13.850	MJSD		9,757,326	12/31/2022	03/10/2026
55342U-AH-7	MPT OPERATING PARTNERSHIP LP SR UNSECURED			1	3.A FE	16,623,338	84.1010	14,124,729	16,795,000	16,668,511		18,702			5.000	5.156	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	77.4610	12,974,720	16,750,000	16,245,647		59,400			4.625	5.152	FA	322,786	774,688	03/19/2020	08/01/2029
55342U-AM-6	MPT OPERATING PARTNERSHIP LP COMPANY GUARNT			1	3.A FE	6,363,688	68.7970	4,781,423	6,950,000	6,383,088		19,400			3.500	4.646	MS	71,624	191,625	08/17/2022	03/15/2031
55354G-AH-3	MSCI INC SR UNSECURED			1	3.A FE	5,499,938	87.3770	5,133,403	5,875,000	5,527,835		27,897			4.000	5.025	MN	30,028	235,000	05/11/2022	11/15/2029
55354G-AL-4	MSCI INC COMPANY GUARNT			1	3.A FE	4,727,500	83.2470	4,162,357	5,000,000	4,746,934		19,434			3.875	4.630	JD	16,146	193,750	03/28/2022	02/15/2031
55354G-AM-2	MSCI INC COMPANY GUARNT			1	3.A FE	2,610,000	83.3010	2,499,030	3,000,000	2,628,437		18,437			3.625	5.408	MN	18,125	54,375	06/07/2022	11/01/2031
55354G-AQ-3	MSCI INC COMPANY GUARNT			1	3.A FE	1,660,000	77.1770	1,543,537	2,000,000	1,674,613		14,613			3.250	5.270	FA	24,556	32,500	05/06/2022	08/15/2033
55396#-AA-0	MEC HOLDINGS LLC SENIOR SECURED NOTE			1	2.B PL	48,240,480	84.6300	40,825,835	48,240,480	48,240,480					2.900	2.908	MJSD	3,886	1,398,974	07/20/2020	05/31/2039
554694-AB-5	MACKINAW POWER LLC SENIOR SECURED NOTES			1	2.B FE	4,160,903	99.8820	4,071,046	4,075,857	4,098,442		(15,436)			6.296	5.583	JAJO	43,482	256,616	11/30/2018	10/31/2023

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
55616X-AJ-6	MACYS RETAIL HOLDINGS LLC SR UNSECURED			1	3.A FE	4,584,938	60.3660	4,482,155	7,425,000	4,722,598		53,277			4.300	7.956	FA	120,615	319,275	04/01/2020	02/15/2043
55617L-AP-7	MACYS RETAIL HOLDINGS LLC SR UNSECURED			1	3.A FE	4,900,000	88.9850	4,360,281	4,900,000	4,900,000					5.875	5.875	AO	71,969	287,875	03/02/2021	04/01/2029
557497-G*-9	MADISON GAS AND ELECTRIC CO SENIOR NOTE SERIES C			1	1.E	30,000,000	98.5150	29,554,585	30,000,000	30,000,000					3.090	3.090	MS	272,950	927,000	09/16/2013	09/15/2023
557497-G@-7	MADISON GAS AND ELECTRIC CO SENIOR NOTE SERIES D			1	1.E	7,470,036	94.1280	7,059,590	7,500,000	7,489,352		2,647			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	91.7450	27,220,725	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	80.5980	11,283,707	14,000,000	14,000,000					2.480	2.480	FA	131,164	336,591	08/27/2021	08/15/2031
557497-J@-4	MADISON GAS AND ELECTRIC CO SENIOR NOTE			1	1.E	49,500,000	86.9810	43,055,684	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	78.1700	6,839,871	8,750,000	8,750,000					2.630	2.630	JD	10,228	230,125	06/15/2021	06/15/2033
557497-K@-2	MADISON GAS AND ELECTRIC CO SENIOR NOTES SERIES A			1	1.E Z	13,000,000	100.0000	13,000,000	13,000,000	13,000,000					5.430	5.430	JD	58,825		12/01/2022	12/01/2032
55903V-AE-3	WARNERMEDIA HOLDINGS INC COMPANY GUARNT			1	2.C FE	14,495,700	95.1800	14,277,035	15,000,000	14,588,725		93,025			3.638	4.969	MS	160,678	272,850	06/21/2022	03/15/2025
55903V-AG-8	WARNERMEDIA HOLDINGS INC COMPANY GUARNT			1	2.C FE	30,191,944	90.3020	27,271,345	30,200,000	30,192,879		935			3.755	3.761	MS	333,903	567,005	05/19/2022	03/15/2027
55903V-AJ-2	WARNERMEDIA HOLDINGS INC COMPANY GUARNT			1	2.C FE	20,000,000	86.8240	17,364,829	20,000,000	20,000,000					4.054	4.054	MS	238,736	405,400	03/09/2022	03/15/2029
55903V-AL-7	WARNERMEDIA HOLDINGS INC COMPANY GUARNT			1	2.C FE	46,000,000	82.7390	38,060,052	46,000,000	46,000,000					4.279	4.279	MS	579,567	984,170	03/09/2022	03/15/2032
55903V-AN-3	WARNERMEDIA HOLDINGS INC COMPANY GUARNT			1	2.C FE	60,889,458	77.3110	47,004,940	60,800,000	60,887,343		(2,114)			5.050	5.038	MS	904,062	1,535,200	05/31/2022	03/15/2042
55903V-AQ-6	WARNERMEDIA HOLDINGS INC COMPANY GUARNT			1	2.C FE	114,449,825	73.6710	86,556,602	117,490,000	114,453,961		4,136			5.141	5.303	MS	1,778,492	2,727,043	11/14/2022	03/15/2052
55903V-AS-2	WARNERMEDIA HOLDINGS INC COMPANY GUARNT			1	2.C FE	60,781,589	73.2260	44,587,369	60,890,000	60,780,931		(659)			5.391	5.400	MS	966,537	1,611,639	10/13/2022	03/15/2062
55903V-AU-7	WARNERMEDIA HOLDINGS INC COMPANY GUARNT			1	2.C FE	9,860,100	95.5360	9,553,598	10,000,000	9,891,320		31,220			3.788	4.311	MS	111,536	189,400	05/02/2022	03/15/2025
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS LP SR UNSECURED			1	2.A FE	4,458,905	87.2360	4,053,848	4,647,000	4,480,106		3,941			5.150	5.434	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	71.8880	4,313,267	6,000,000	5,998,296		46			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	99.5500	26,614,693	26,735,000	27,043,597		(98,191)			5.000	4.569	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	75.6450	13,476,140	17,815,000	18,462,599		(17,876)			4.250	4.002	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	75.6450	12,634,214	16,702,000	16,149,933		11,862			4.200	4.420	AO	171,474	701,484	10/24/2019	10/03/2047
559080-AN-6	MAGELLAN MIDSTREAM PARTNERS LP SR UNSECURED			1	2.A FE	9,483,411	83.6050	7,817,033	9,350,000	9,467,858		(6,366)			4.850	4.745	FA	188,948	404,975	10/12/2022	02/01/2049
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP SR UNSECURED			1	2.A FE	64,359,419	73.8570	52,208,611	70,689,000	64,298,541		(23,662)			3.950	4.459	MS	930,739	1,717,421	11/08/2022	03/01/2050
559080-AQ-9	MAGELLAN MIDSTREAM PARTNERS LP SR UNSECURED			1	2.A FE	20,163,072	87.3700	20,822,893	23,833,000	20,232,687		69,615			3.250	5.782	JD	64,548	387,286	11/17/2022	06/01/2030
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NOTE SERIES A			1	3.A PL	21,238,782	94.9480	20,165,717	21,238,782	21,238,782					4.560	4.562	JJ	473,483	968,488	09/28/2018	09/30/2025
56585A-AF-9	MARATHON PETROLEUM CORP SENIOR UNSECURED			1	2.B FE	10,284,372	103.5640	8,895,149	8,589,000	10,086,067		(52,068)			6.500	5.000	MS	186,095	558,285	03/06/2019	03/01/2041
56585A-AH-5	MARATHON PETROLEUM CORP SR UNSECURED			2	2.B FE	583,156	84.0550	463,145	551,000	581,401		(859)			4.750	4.349	MS	7,706	26,173	11/12/2020	09/15/2044
56585A-AJ-1	MARATHON PETROLEUM CORP SR UNSECURED			1	2.B FE	15,786,531	84.2990	11,435,221	13,565,000	15,721,419		(33,964)			5.000	4.091	MS	199,707	678,250	10/05/2021	09/15/2054
56585A-BC-5	MARATHON PETROLEUM CORP SR UNSECURED			1	2.B FE	8,812,203	99.7730	7,792,246	7,810,000	8,373,828		(142,064)			5.125	3.046	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	92.6130	2,300,518	2,484,000	2,432,183		8,646			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	3,611,353	79.6900	2,722,202	3,416,000	3,601,199		(4,642)			4.500	4.136	AO	38,430	153,720	07/29/2020	04/01/2048
56585A-BH-4	MARATHON PETROLEUM CORP SR UNSECURED			1	2.B FE	34,931,750	98.6000	34,509,902	35,000,000	34,966,372		13,342			4.700	4.744	MN	274,167	1,645,000	04/23/2020	05/01/2025
56633#-AL-7	MARCUS CORP SENIOR NOTE			1	3.A PL	14,387,522	95.7540	13,788,623	14,400,000	14,397,345		765			4.020	4.032	FA	220,296	725,066	10/01/2014	08/14/2025
56633#-AM-5	MARCUS CORP SENIOR NOTES			1	3.A PL	24,000,000	90.0600	21,614,440	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	1,868,487	86.9830	1,717,908	1,975,000	1,865,208		(3,017)			5.000	5.301	MN	11,247	61,875	10/31/2022	05/20/2049
570535-AV-6	MARKEL CORPORATION SR UNSECURED			1	2.B FE	12,534,196	76.7540	8,498,184	11,072,000	12,483,338		(37,912)			4.150	3.395	MS	132,741	417,988	10/26/2022	09/17/2050
570535-AX-2	MARKEL CORPORATION SR UNSECURED			1	2.B FE	53,183,403	67.6320	35,756,235	52,869,000	53,156,476		(21,533)			3.450	3.406	MN	273,597	1,767,056	11/04/2022	05/07/2052
57161T-AN-1	MARQUETTE UNIVERSITY UNSECURED			1	1.F FE	5,086,400	74.1840	3,768,522	5,080,000	5,085,992		(166)			3.841	3.833	AO	48,781	195,123	06/29/2020	10/01/2050
57169*-AT-4	MARS INCORPORATED SERIES J SENIOR NOTE			1	1.F	27,900,480	97.3480	27,257,448	28,000,000	27,979,572		10,932			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	94.6660	16,755,906	17,700,000	19,357,518		(330,631)			3.740	1.690	AO	147,107	661,980	05/26/2021	10/11/2027
57169*-AV-9	MARS INCORPORATED SERIES L SENIOR NOTE			1	1.F	17,725,320	98.1390	17,664,976	18,000,000	17,813,411		88,091			2.510	3.958	MS	117,970	225,900	08/26/2022	09/27/2023
57169*-AX-5	MARS INCORPORATED SERIES N SENIOR NOTE			1	1.F	35,000,000	92.3240	32,313,457	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	75,186,860	88.9870	67,594,499	75,960,000	75,265,953		79,093			2.820	2.994	MS	559,319	1,635,036	03/30/2022	09/27/2028

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
57169*-AZ-0	MARS INCORPORATED SERIES P SENIOR NOTE			1	1.F	42,810,000	84.4240	36,141,930	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	94.4310	13,220,327	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	92.3000	92,300,275	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	89.4360	33,985,771	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	87.9260	49,150,682	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	97.9740	31,189,950	31,835,000	31,824,938		6,794			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	97.2000	7,776,017	8,000,000	8,019,010		(9,680)			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	97.1020	34,619,782	35,653,000	35,735,565		(26,061)			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	84.4000	7,503,132	8,890,000	10,320,418		(40,198)			4.350	3.348	JJ	162,205	386,715	04/15/2021	01/30/2047
571748-BD-3	MARSH & MCLENNAN COMPANIES INC SR UNSECURED			1	2.A FE	36,223,585	83.0390	26,966,876	32,475,000	36,014,398		(95,738)			4.200	3.515	MS	454,650	1,363,950	11/09/2021	03/01/2048
571748-BF-8	MARSH & MCLENNAN COMPANIES INC SR UNSECURED			1	2.A FE	14,991,750	98.6390	14,795,815	15,000,000	14,998,239		1,406			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	96.8810	49,409,531	51,000,000	53,294,144		(353,512)			4.375	3.511	MS	656,979	2,231,250	04/29/2021	03/15/2029
571748-BH-4	MARSH & MCLENNAN COMPANIES INC SR UNSECURED			1	2.A FE	14,986,650	92.6710	13,900,630	15,000,000	14,989,961		404			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	57,190,105	93.2860	49,688,876	53,265,000	56,943,568		(90,445)			4.900	4.422	MS	768,496	2,580,585	10/11/2022	03/15/2049
571748-BN-1	MARSH & MCLENNAN COMPANIES INC SR UNSECURED			1	2.A FE	25,285,815	82.0760	20,912,854	25,480,000	25,330,423		17,017			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	21,993,890	81.2290	17,870,334	22,000,000	21,994,505		620			2.375	2.378	JD	23,222	532,660	12/02/2021	12/15/2031
571748-BQ-4	MARSH & MCLENNAN COMPANIES INC SR UNSECURED			1	2.A FE	18,215,554	64.7060	12,002,918	18,550,000	18,217,282		1,698			2.900	2.980	JD	23,909	536,359	10/11/2022	12/15/2051
571903-AS-2	MARRIOTT INTERNATIONAL INC SR UNSECURED			1	2.B FE	3,555,976	93.5800	3,171,430	3,389,000	3,515,560		(37,934)			3.125	1.918	JD	4,707	105,906	12/06/2021	06/15/2026
571903-AW-3	MARRIOTT INTERNATIONAL INC SR UNSECURED			1	2.B FE	10,473,880	96.7080	10,111,837	10,456,000	10,469,879		(4,001)			3.750	3.681	MS	115,452	196,050	05/02/2022	03/15/2025
571903-AY-9	MARRIOTT INTERNATIONAL INC SR UNSECURED			1	2.B FE	3,249,112	93.2590	2,894,745	3,104,000	3,228,982		(20,130)			4.000	3.130	AO	26,212	124,160	02/08/2022	04/15/2028
571903-BA-0	MARRIOTT INTERNATIONAL INC SR UNSECURED			1	2.B FE	4,837,500	98.9530	4,947,656	5,000,000	4,955,881		45,982			4.150	5.151	JD	17,292	207,500	04/23/2020	12/01/2023
571903-BB-8	MARRIOTT INTERNATIONAL INC SR UNSECURED			1	2.B FE	12,764,659	96.1260	11,040,044	11,485,000	12,591,193		(173,466)			4.650	2.800	JD	44,504	534,053	01/06/2022	12/01/2028
571903-BD-4	MARRIOTT INTERNATIONAL INC SR UNSECURED			1	2.B FE	1,790,928	101.1230	1,811,120	1,791,000	1,790,996		1			5.750	5.750	MN	17,164	102,983	04/14/2020	05/01/2025
571903-BE-2	MARRIOTT INTERNATIONAL INC SR UNSECURED			1	2.B FE	29,736,071	93.6100	26,140,497	27,925,000	29,539,165		(196,906)			4.625	3.684	JD	57,401	1,210,594	11/17/2022	06/15/2030
571903-BF-9	MARRIOTT INTERNATIONAL INC SR UNSECURED			1	2.B FE	23,504,220	83.3770	20,594,194	24,700,000	23,548,583		35,858			3.500	4.066	AO	182,506	677,250	08/12/2022	10/15/2032
571903-BG-7	MARRIOTT INTERNATIONAL INC SR UNSECURED			1	2.B FE	36,746,988	81.2750	30,445,449	37,460,000	36,807,668		60,131			2.850	3.087	AO	225,384	1,067,610	02/14/2022	04/15/2031
571903-BH-5	MARRIOTT INTERNATIONAL INC SR UNSECURED			1	2.B FE	33,223,060	76.9750	26,752,590	34,755,000	33,329,788		106,103			2.750	3.201	AO	201,772	1,016,825	02/14/2022	10/15/2033
575385-AD-1	MASONITE INTERNATIONAL CORPORA SR UNSECURED			1	3.B FE	8,765,000	92.6460	8,106,523	8,750,000	8,756,180		(2,739)			5.375	5.339	FA	195,964	470,313	07/15/2019	02/01/2028
575385-AE-9	MASONITE INTERNATIONAL CORPORA COMPANY GUARNT			1	3.B FE	2,276,500	81.1660	2,353,805	2,900,000	2,281,969		5,469			3.500	7.403	FA	38,344		11/30/2022	02/15/2030
575718-AA-9	MASSACHUSETTS INSTITUTE OF TEC UNSECURED			1	1.A FE	6,478,636	104.8350	5,142,169	4,905,000	6,475,653		(1,469)			5.600	4.209	JJ	137,340	117,880	09/21/2022	07/01/2111
575718-AB-7	MASSACHUSETTS INSTITUTE OF TEC UNSECURED			1	1.A FE	3,215,093	87.4470	3,108,729	3,555,000	3,215,393		300			4.678	5.177	JJ	83,151		10/11/2022	07/01/2114
575718-AF-8	MASSACHUSETTS INSTITUTE OF TEC UNSECURED			1	1.A FE	3,593,236	72.8570	3,057,097	4,196,000	3,593,581		345			3.885	4.545	JJ	81,507	69,930	10/11/2022	07/01/2116
575718-AG-6	MASSACHUSETTS INSTITUTE OF TEC SR UNSECURED			1	1.A FE	1,096,702	73.3590	1,150,272	1,568,000	1,098,402		1,701			2.989	5.006	JJ	23,434		10/14/2022	07/01/2050
575718-AH-4	MASSACHUSETTS INSTITUTE OF TEC UNSECURED			1	1.A FE	2,014,427	61.8620	1,886,800	3,050,000	2,020,410		5,983			2.294	4.372	JJ	34,984		10/11/2022	07/01/2051
575718-AJ-0	MASSACHUSETTS INSTITUTE OF TEC UNSECURED			1	1.A FE	2,912,138	74.1350	2,287,079	3,085,000	2,912,678		539			3.067	3.340	AO	23,654	43,236	10/17/2022	04/01/2052
57636Q-AB-0	MASTERCARD INCORPORATED SR UNSECURED			1	1.D FE	16,583,562	98.2380	15,239,661	15,513,000	15,876,882		(288,355)			3.375	1.467	AO	130,891	523,564	02/22/2021	04/01/2024
57636Q-AH-7	MASTERCARD INCORPORATED SR UNSECURED			1	1.D FE	13,446,002	84.2500	10,822,736	12,846,000	13,371,918		(21,663)			3.800	3.520	MN	54,239	393,148	07/12/2022	11/21/2046
57636Q-AJ-3	MASTERCARD INCORPORATED SR UNSECURED			1	1.D FE	9,792,033	95.1350	9,337,513	9,815,000	9,802,170		2,234			3.500	3.528	FA	119,280	343,525	02/21/2018	02/26/2028
57636Q-AK-0	MASTERCARD INCORPORATED SR UNSECURED			1	1.D FE	19,003,244	86.0310	16,964,524	19,719,000	19,008,268		4,159			3.950	4.173	FA	270,452	610,255	10/26/2022	02/26/2048
57636Q-AL-8	MASTERCARD INCORPORATED SR UNSECURED			1	1.D FE	24,455,180	81.7960	22,441,465	27,436,000	24,465,827		11,149			3.650	4.316	JD	83,451	737,702	11/01/2022	06/01/2049
57636Q-AM-6	MASTERCARD INCORPORATED SR UNSECURED			1	1.D FE	39,572,159	90.5540	37,916,611	41,872,000	39,698,559		124,166			2.950	3.864	JD	102,935	750,229	10/17/2022	06/01/2029
57636Q-AN-4	MASTERCARD INCORPORATED SR UNSECURED			1	1.D FE	10,974,488	94.6740	10,415,060	11,001,000	10,989,648		5,070			2.000	2.049	MS	72,118	220,020	11/25/2019	03/03/2025
57636Q-AP-9	MASTERCARD INCORPORATED SR UNSECURED			1	1.D FE	19,980,278	91.8940	18,928,300	20,598,000	20,008,175		27,561			3.350	3.798	MS	182,092	317,815	11/01/2022	03/26/2030
57636Q-AQ-7	MASTERCARD INCORPORATED SR UNSECURED			1	1.D FE	12,929,554	84.2050	11,982,310	14,230,000	12,922,028		(2,206)			3.850	4.392	MS	144,573	220,605	11/09/2022	03/26/2050
57636Q-AR-5	MASTERCARD INCORPORATED SR UNSECURED			1	1.D FE	33,104,837	95.4310	30,981,663	32,465,000	32,890,545		(114,429)			3.300	2.938	MS	282,716	712,223	06/16/2022	03/26/2027

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
57636Q-AS-3	MASTERCARD INCORPORATED SR UNSECURED			1	1.E FE	5,073,882	81.5080	4,808,962	5,900,000	5,112,316		38,434			1.900	3.811	MS	33,007	56,050	07/11/2022	03/15/2031
57636Q-AT-1	MASTERCARD INCORPORATED SR UNSECURED			1	1.E FE	3,222,800	71.3510	2,854,025	4,000,000	3,229,504		6,704			2.950	4.110	MS	34,744	59,000	07/15/2022	03/15/2051
57636Q-AU-8	MASTERCARD INCORPORATED SR UNSECURED			1	1.E FE	12,503,350	80.9010	12,135,140	15,000,000	12,554,196		50,846			2.000	4.221	MN	35,833	50,000	12/07/2022	11/18/2031
57665R-AN-6	MATCH GROUP INC SR UNSECURED			1	3.C FE	9,875,000	89.4320	8,831,447	9,875,000	9,875,000					4.625	4.625	JD	38,060	456,719	05/12/2020	06/01/2028
577081-AU-6	MATTEL INC SR UNSECURED			1	3.B FE	382,500	86.4020	388,811	450,000	382,715		215			6.200	7.765	AO	6,975		11/18/2022	10/01/2040
577081-BF-8	MATTEL INC SR UNSECURED			1	3.A FE	4,900,000	87.8940	4,306,827	4,900,000	4,900,000					3.750	3.750	AO	45,938	183,750	03/09/2021	04/01/2029
578454-AF-7	MAYO CLINIC UNSECURED			1	1.C FE	6,500,000	66.9260	4,350,165	6,500,000	6,500,000					3.196	3.196	MN	26,545	207,740	03/23/2021	11/15/2061
579780-AM-9	MCCORMICK & COMPANY INCORPORAT SR UNSECURED			1	2.B FE	14,990,550	96.7390	14,510,797	15,000,000	14,997,637		1,399			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	93.3460	27,483,875	29,443,000	29,110,948		64,032			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	4,982,900	83.7610	4,188,043	5,000,000	4,987,120		1,590			2.500	2.539	AO	26,389	125,000	04/13/2020	04/15/2030
579780-AR-8	MCCORMICK & COMPANY INCORPORAT SR UNSECURED			1	2.B FE	19,947,200	87.8720	17,574,422	20,000,000	19,966,812		10,423			0.900	0.954	FA	68,000	180,000	02/08/2021	02/15/2026
579780-AS-6	MCCORMICK & COMPANY INCORPORAT SR UNSECURED			1	2.B FE	11,905,440	77.6100	9,313,155	12,000,000	11,921,927		8,795			1.850	1.937	FA	83,867	222,000	02/08/2021	02/15/2031
58013M-EF-7	MCDONALDS CORP SR UNSECURED			1	2.A FE	1,285,560	109.4440	1,094,444	1,000,000	1,215,534		(9,870)			6.300	4.344	MS	21,000	63,000	10/01/2014	03/01/2038
58013M-EN-0	MCDONALDS CORP SR UNSECURED			1	2.A FE	8,905,828	80.1230	6,782,428	8,465,000	8,876,832		(15,157)			3.700	3.353	FA	118,322	313,205	03/29/2021	02/15/2042
58013M-ER-1	MCDONALDS CORP SR UNSECURED				2.A FE	14,397,915	78.5540	12,175,855	15,500,000	14,597,242		28,158			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	62,297,779	97.4100	57,859,742	59,398,000	60,645,575		(423,796)			3.700	2.914	JJ	921,824	2,197,726	03/17/2021	01/30/2026
58013M-EZ-3	MCDONALDS CORP SR UNSECURED			1	2.A FE	39,694,475	96.6550	35,540,023	36,770,000	39,184,794		(153,281)			4.700	4.009	JD	105,612	1,728,190	03/29/2021	12/09/2035
58013M-FA-7	MCDONALDS CORP SR UNSECURED			1	2.A FE	13,577,787	93.2830	12,588,477	13,495,000	13,567,258		(1,812)			4.875	4.835	JD	40,204	657,881	10/11/2017	12/09/2045
58013M-FB-5	MCDONALDS CORP SR UNSECURED			1	2.A FE	61,017,661	95.3350	56,853,293	59,635,000	60,530,827		(219,909)			3.500	3.080	MS	695,742	2,087,225	03/26/2021	03/01/2027
58013M-FC-3	MCDONALDS CORP SR UNSECURED			1	2.A FE	29,412,012	86.8330	23,541,303	27,111,000	29,313,739		(61,325)			4.450	3.901	MS	402,147	1,206,440	10/05/2021	03/01/2047
58013M-FF-6	MCDONALDS CORP SR UNSECURED			1	2.A FE	4,522,440	95.7970	3,831,864	4,000,000	4,343,809		(64,808)			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	87.8820	3,207,710	3,650,000	4,219,394		(14,046)			4.450	3.508	MS	54,142	162,425	04/21/2021	09/01/2048
58013M-FJ-8	MCDONALDS CORP SR UNSECURED			1	2.A FE	18,145,774	87.8570	16,003,962	18,216,000	18,168,020		6,385			2.625	2.668	MS	159,390	478,170	01/17/2020	09/01/2029
58013M-FK-5	MCDONALDS CORP SR UNSECURED			1	2.A FE	71,353,594	76.3390	54,399,104	71,260,000	71,333,939		(13,642)			3.625	3.612	MS	861,058	2,390,506	11/14/2022	09/01/2049
58013M-FL-3	MCDONALDS CORP SR UNSECURED			1	2.A FE	19,966,350	91.8610	18,372,100	20,000,000	19,983,329		6,094			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	19,793,739	83.7810	16,685,919	19,916,000	19,816,114		12,641			2.125	2.201	MS	141,072	423,215	03/17/2021	03/01/2030
58013M-FN-9	MCDONALDS CORP SR UNSECURED			1	2.A FE	1,999,300	96.7940	1,935,890	2,000,000	1,999,619		144			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	10,946,650	95.0260	10,452,831	11,000,000	10,965,063		7,035			3.500	3.577	JJ	192,500	385,000	03/25/2020	07/01/2027
58013M-FQ-2	MCDONALDS CORP SR UNSECURED			1	2.A FE	5,797,134	91.9850	5,371,945	5,840,000	5,806,956		3,761			3.600	3.687	JJ	105,120	210,240	03/25/2020	07/01/2030
58013M-FR-0	MCDONALDS CORP SR UNSECURED			1	2.A FE	13,954,983	83.9790	11,551,332	13,755,000	13,932,764		(9,914)			4.200	4.099	AO	144,428	517,860	11/14/2022	04/01/2050
58013M-FT-6	MCDONALDS CORP SR UNSECURED			1	2.A FE	4,643,742	96.5280	4,850,534	5,025,000	4,644,834		1,093			5.150	5.678	MS	80,512		11/14/2022	09/09/2052
58174#-AD-6	MCKINSEY & COMPANY INC SENIOR NOTE			1	1.E PL	32,216,640	98.8310	31,625,864	32,000,000	32,065,560		(146,670)			2.400	1.932	JD	42,667	768,000	12/10/2021	06/11/2023
58174#-AE-4	MCKINSEY & COMPANY INC SENIOR NOTE			1	1.E PL	44,560,200	94.4020	42,480,724	45,000,000	44,627,101		66,901			2.520	2.870	JD	63,000	1,008,000	06/22/2022	06/11/2025
58174#-AF-1	MCKINSEY & COMPANY INC SENIOR NOTE			1	1.E PL	30,000,000	91.1970	27,359,221	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	86.4100	15,553,730	18,000,000	18,000,000					2.850	2.850	JD	28,500	513,000	06/11/2020	06/11/2030
581760-AV-7	MCLAREN HEALTH CARE CORPORATIO SECURED			1	1.E FE	1,248,821	84.9620	1,306,713	1,538,000	1,249,732		911			4.386	5.805	MN	8,619	33,728	11/03/2022	05/15/2048
582839-AG-1	MEAD JOHNSON NUTRITION COMPANY SR UNSECURED			2	1.G FE	11,890,046	90.1430	10,775,702	11,954,000	11,900,811		1,429			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	97.9850	23,585,090	24,070,000	24,085,490		(5,388)			4.125	4.099	MN	126,869	992,888	11/06/2015	11/15/2025
585055-BT-2	MEDTRONIC INC SR UNSECURED			1	1.G FE	30,158,168	95.2800	27,752,315	29,127,000	30,067,250		(65,543)			4.375	4.016	MS	375,212	1,274,306	03/30/2021	03/15/2035
585055-BU-9	MEDTRONIC INC SR UNSECURED			1	1.G FE	29,054,256	93.4810	25,609,116	27,395,000	28,958,556		(47,682)			4.625	4.207	MS	373,067	1,267,019	03/30/2021	03/15/2045
58506Y-AS-1	MEDSTAR HEALTH INC SECURED			1	1.F FE	1,136,558	72.5420	1,131,648	1,560,000	1,137,260		702			3.626	5.636	FA	21,369		11/29/2022	08/15/2049
58601V-A*-3	MEMORIALCARE MEDICAL GROUP 2021 SENIOR NOTE			1	1.D YE	59,400,000	78.7890	46,800,450	59,400,000	59,400,000					2.880	2.880	MN	285,120	1,710,720	07/08/2021	05/01/2036
58601V-AC-6	MEMORIALCARE MEDICAL GROUP SR UNSECURED			1	1.D FE	557,164	71.8720	517,479	720,000	558,011		847			3.447	4.975	MN	4,136	12,409	09/21/2022	11/01/2049
586054-AC-2	MEMORIAL SLOAN KETTERING CANCE SR UNSECURED			1	1.D FE	1,861,067	82.8050	1,815,909	2,193,000	1,861,907		840			4.200	5.162	JJ	46,053		11/29/2022	07/01/2055
586054-AD-0	MEMORIAL SLOAN KETTERING CANCE UNSECURED			1	1.D FE	1,186,928	66.7750	1,245,353	1,865,000	1,188,707		1,778			2.955	5.566	JJ	27,555		11/21/2022	01/01/2050

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
589331-AS-6	MERCK & CO INC SR UNSECURED			1	1.E FE	93,556	82.8150	78,675	95,000	93,840		39			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	999,130	99.2410	992,410	1,000,000	999,962		97			2.800	2.810	MN	3,344	28,000	05/15/2013	05/18/2023
58933Y-AJ-4	MERCK & CO INC SR UNSECURED			1	1.E FE	1,286,280	89.2640	1,068,490	1,197,000	1,279,220		(3,001)			4.150	3.644	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	95.9240	6,714,683	7,000,000	7,225,922		(120,354)			2.750	0.990	FA	75,396	192,500	02/22/2021	02/10/2025
58933Y-AT-2	MERCK & CO INC SR UNSECURED			1	1.E FE	48,082,187	82.8230	36,049,354	43,526,000	47,751,530		(138,475)			3.700	3.076	FA	630,764	1,610,462	10/12/2021	02/10/2045
58933Y-AU-9	MERCK & CO INC SR UNSECURED			1	1.E FE	7,977,440	97.8120	7,824,921	8,000,000	7,994,379		4,618			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	88.4180	22,988,732	26,000,000	27,800,962		(90,967)			3.900	3.313	MS	321,100	1,014,000	09/25/2019	03/07/2039
58933Y-AW-5	MERCK & CO INC SR UNSECURED			1	1.E FE	14,537,727	85.7530	11,465,165	13,370,000	14,471,762		(29,294)			4.000	3.489	MS	169,353	534,800	06/23/2021	03/07/2049
58933Y-AX-3	MERCK & CO INC SR UNSECURED			1	1.E FE	19,102,515	93.3070	17,066,765	18,291,000	18,999,916		(112,356)			3.400	2.674	MS	196,933	621,894	12/20/2021	03/07/2029
58933Y-AY-1	MERCK & CO INC SR UNSECURED			1	1.E FE	5,943,780	88.7220	5,323,322	6,000,000	5,962,888		11,565			0.750	0.950	FA	15,875	45,000	05/03/2021	02/24/2026
58933Y-AZ-8	MERCK & CO INC SR UNSECURED			1	1.E FE	11,160,938	80.0990	9,812,071	12,250,000	11,247,805		64,620			1.450	2.643	JD	3,454	141,375	08/18/2022	06/24/2030
58933Y-BA-2	MERCK & CO INC SR UNSECURED			1	1.E FE	295,158	70.1530	224,490	320,000	296,912		1,004			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	64.1940	6,056,717	9,435,000	9,037,107		9,489			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	88.9280	3,557,131	4,000,000	3,998,632		294			1.700	1.708	JD	3,967	68,000	12/07/2021	06/10/2027
58933Y-BD-6	MERCK & CO INC SR UNSECURED			1	1.E FE	17,616,940	86.1270	15,199,612	17,648,000	17,621,382		4,191			1.900	1.927	JD	19,560	335,312	12/07/2021	12/10/2028
58933Y-BE-4	MERCK & CO INC SR UNSECURED			1	1.E FE	38,526,700	82.0160	32,806,217	40,000,000	38,596,757		69,721			2.150	2.572	JD	50,167	752,500	06/23/2022	12/10/2031
58933Y-BF-1	MERCK & CO INC SR UNSECURED			1	1.E FE	17,783,169	67.5840	12,493,661	18,486,000	17,790,524		7,314			2.750	2.930	JD	29,655	487,740	09/21/2022	12/10/2051
58933Y-BG-9	MERCK & CO INC SR UNSECURED			1	1.E FE	30,162,095	64.7370	19,842,039	30,650,000	30,166,746		4,588			2.900	2.966	JD	51,850	883,050	11/22/2022	12/10/2061
58989V-2C-7	MET TOWER GLOBAL FUNDING SECURED				1.D FE	4,758,000	94.4800	4,723,995	5,000,000	4,837,952		79,952			0.700	3.354	AO	8,361	17,500	05/10/2022	04/05/2024
59001A-AY-8	MERITAGE HOMES CORPORATION SR UNSECURED			1	3.A FE	6,052,752	99.2930	5,838,436	5,880,000	5,942,719		(26,346)			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	101.7340	6,104,041	6,000,000	6,651,678		(31,217)			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	1,091,806	100.0000	1,177,206	1,177,206	1,158,670		30,926			13.000	19.123	JAJO	32,594	159,090	01/18/2022	07/15/2023
59073X-AE-5	MESQUITE ENERGY INC SECD CONV PIK NT				5.B GI	1,488,167	100.0000	1,612,167	1,612,167	1,582,463		49,346			13.000	19.616	JAJO	44,637	217,870	01/18/2022	07/15/2023
591539-AA-9	HOUSTON METHODIST HOSPITAL UNSECURED			1	1.C FE	298,503	62.8730	282,928	450,000	299,214		711			2.705	4.927	JD	1,014	6,086	09/21/2022	12/01/2050
59156R-AE-8	METLIFE INC SR UNSECURED			1	1.G FE	560,340	110.6410	553,203	500,000	560,275		(65)			6.500	4.951	JD	1,444		12/22/2022	12/15/2032
59156R-AJ-7	METLIFE INC SR UNSECURED			1	1.G FE	26,460,002	111.2740	24,051,904	21,615,000	25,387,133		(248,340)			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	99.6030	39,841,303	40,000,000	40,022,580		(31,024)			4.368	0.115	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	85.3480	3,652,889	4,280,000	4,244,889		898			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	93.5170	1,355,998	1,450,000	1,542,156		(2,710)			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	91.0020	6,851,521	7,529,000	8,158,847		(18,252)			4.721	4.149	MJSD	15,798	355,444	11/12/2021	12/15/2044
59156R-BN-7	METLIFE INC SR UNSECURED			1	1.G FE	35,770,758	84.0220	30,180,688	35,920,000	35,797,278		3,273			4.050	4.073	MS	484,920	1,454,760	03/25/2021	03/01/2045
59156R-BR-8	METLIFE INC SR UNSECURED			2	1.G FE	18,196,436	90.8630	15,069,687	16,585,000	18,108,271		(44,250)			4.600	3.963	MN	101,721	762,910	05/04/2021	05/13/2046
59156R-BX-5	METLIFE INC SR UNSECURED				1.G FE	20,096,824	90.2510	15,129,687	16,764,000	16,764,000				(2,360,600)	1.189	1.189	MN	21,040	194,864	05/16/2019	05/23/2034
59156R-CC-0	METLIFE INC SR UNSECURED			1	1.G FE	6,471,026	95.6470	6,695,291	7,000,000	6,473,055		2,029			5.000	5.518	JJ	165,278		11/16/2022	07/15/2052
59182*-AA-4	METLIFE CORE PROPERTY HLDGS SERIES A SENIOR NOTE			1	2.B	39,600,000	91.9190	36,399,868	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	25,000,000	82.0060	20,501,453	25,000,000	25,000,000					2.510	2.510	MON	31,375	627,500	12/13/2021	12/13/2028
591894-BY-5	METROPOLITAN EDISON COMPANY SR UNSECURED 144A			1	2.B FE	12,170,639	99.5810	11,695,813	11,745,000	11,745,000		(69,268)			3.500	2.870	MS	121,039	411,075	08/11/2016	03/15/2023
591894-CB-4	METROPOLITAN EDISON COMPANY UNSECURED 144A				2.A FE	34,958,357	95.6790	32,889,619	34,375,000	34,544,338		(69,924)			4.000	3.773	AO	290,278	1,375,000	04/27/2016	04/15/2025
59217G-BY-4	MET LIFE GLOB FUNDING I SECURED 144A				1.D FE	12,625,129	93.6660	11,146,280	11,900,000	12,492,290		(132,839)			3.450	2.133	JD	13,685	410,550	01/21/2022	12/18/2026
59217G-CK-3	MET LIFE GLOB FUNDING I SR SECURED 144A				1.D FE	9,910,438	90.9720	9,033,507	9,930,000	9,920,051		1,937			3.000	3.023	MS	84,405	297,900	09/12/2017	09/19/2027
59217G-EG-0	MET LIFE GLOB FUNDING I SR SECURED				1.D FE	86,688,779	87.4550	72,988,423	83,458,000	86,146,724		(336,373)			2.950	2.461	AO	560,791	2,462,011	05/24/2021	04/09/2030
59217G-EZ-8	MET LIFE GLOB FUNDING I SR SECURED				1.D FE	2,590,893	89.8330	2,438,057	2,714,000	2,597,770		6,877			3.300	4.087	MS	24,878	44,781	08/01/2022	03/21/2029
59217G-GU-7	MET LIFE GLOB FUNDING I SECURED				1.D FE	16,038,661	77.4390	13,339,619	17,226,000	16,220,236		112,739			1.550	2.353	JJ	129,051	267,003	05/19/2021	01/07/2031

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
592688-C#-0	METTLER-TOLEDO INTERNATIONAL I SERIES 2019C SENIOR NOTE			1	2.B	10,900,000	76.1750	8,303,023	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	64.8910	20,838,776	32,113,500	32,113,500				(2,041,500)	1.300	1.300	MN	63,781	399,994	11/06/2019	11/06/2034
592688-D#-9	METTLER-TOLEDO INTERNATIONAL I SERIES 2022A SENIOR NOTE			1	2.B	14,250,000	69.7110	9,933,790	14,250,000	14,250,000					2.810	2.810	MS	115,678	200,213	03/17/2022	03/17/2037
592688-D*-3	METTLER-TOLEDO INTERNATIONAL I SERIES 2020A SENIOR NOTES			1	2.B	25,198,800	57.8680	12,853,655	22,211,838	22,211,838				(1,412,038)	1.060	1.060	MS	66,710	231,827	03/19/2021	03/19/2036
592688-D@-1	METTLER-TOLEDO INTERNATIONAL I SERIES 2021A SENIOR NOTE			1	2.B	24,311,800	75.5980	18,374,193	24,305,000	24,311,338		(462)			2.830	2.827	JJ	303,792	687,832	12/15/2021	07/22/2033
592688-E*-2	METTLER-TOLEDO INTERNATIONAL I SERIES 2022B SENIOR NOTE			1	2.B	28,500,000	70.0370	19,960,464	28,500,000	28,500,000					2.910	2.910	MS	276,450		09/01/2022	09/01/2037
59273@-AA-2	METZ CULINARY MANAGEMENT LLC SENIOR SUBORDINATED NOTE			2	5.B GI	13,856,325	81.6480	11,313,478	13,856,325	13,856,325					10.750	10.784	MJSD	4,081	1,512,528	12/31/2022	12/23/2028
59447#-AG-8	MI ELECTRIC TRANSMISSION CO SENIOR SECURED NOTE			1	1.F	29,400,000	79.4630	23,362,082	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	84.2650	426,383	506,000	591,630		(3,361)			3.500	2.415	MN	2,263	17,710	06/29/2020	11/15/2042
594918-AT-1	MICROSOFT CORP SR UNSECURED			2	1.A FE	3,453,358	99.2190	3,437,953	3,465,000	3,464,568		1,284			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	98.9800	6,433,699	6,500,000	6,518,813		(25,722)			3.625	3.210	JD	10,472	235,625	05/04/2018	12/15/2023
594918-BB-9	MICROSOFT CORP SR UNSECURED			1	1.A FE	49,280,591	96.2480	47,151,977	48,990,000	49,131,883		(92,261)			2.700	2.526	FA	510,721	1,187,730	05/02/2022	02/12/2025
594918-BC-7	MICROSOFT CORP SR UNSECURED			1	1.A FE	38,001,750	90.9930	34,932,346	38,390,000	38,132,765		16,313			3.500	3.568	FA	518,798	1,343,650	03/25/2021	02/12/2035
594918-BD-5	MICROSOFT CORP SR UNSECURED			1	1.A FE	2,424,920	88.0420	1,760,838	2,000,000	2,409,142		(14,070)			3.750	2.517	FA	28,958	75,000	11/12/2021	02/12/2045
594918-BE-3	MICROSOFT CORP SR UNSECURED			1	1.A FE	4,393,333	88.3090	3,509,404	3,974,000	4,382,358		(7,872)			4.000	3.444	FA	61,376	158,960	04/15/2021	02/12/2055
594918-BJ-2	MICROSOFT CORP SR UNSECURED			1	1.A FE	33,216,004	96.6870	31,370,075	32,445,000	32,855,050		(155,705)			3.125	2.609	MN	163,352	1,013,906	02/22/2021	11/03/2025
594918-BK-9	MICROSOFT CORP SR UNSECURED			1	1.A FE	13,165,599	97.2710	12,771,729	13,130,000	13,146,245		(5,586)			4.200	4.182	MN	88,846	467,460	11/14/2022	11/03/2035
594918-BL-7	MICROSOFT CORP SR UNSECURED			1	1.A FE	27,238,157	95.4030	25,615,816	26,850,000	27,200,558		(10,482)			4.450	4.353	MN	192,500	1,194,825	07/26/2021	11/03/2045
594918-BR-4	MICROSOFT CORP SR UNSECURED			1	1.A FE	43,612,604	93.4100	42,989,028	46,022,000	44,796,805		292,334			2.400	3.185	FA	438,743	1,050,264	06/21/2022	08/08/2026
594918-BS-2	MICROSOFT CORP SR UNSECURED			1	1.A FE	23,689,260	89.1180	21,388,379	24,000,000	23,767,231		11,223			3.450	3.533	FA	328,900	828,000	09/27/2021	08/08/2036
594918-BT-0	MICROSOFT CORP SR UNSECURED			1	1.A FE	3,586,827	85.4780	2,752,392	3,220,000	3,565,420		(10,654)			3.700	3.037	FA	47,325	119,140	07/22/2021	08/08/2046
594918-BU-7	MICROSOFT CORP SR UNSECURED			1	1.A FE	6,177,138	85.1420	4,686,231	5,504,000	6,142,640		(11,055)			3.950	3.355	FA	86,359	217,408	02/21/2020	08/08/2056
594918-BY-9	MICROSOFT CORP SR UNSECURED			1	1.A FE	17,011,520	96.4380	16,659,744	17,275,000	17,128,823		29,967			3.300	3.523	FA	229,614	441,375	12/22/2022	02/06/2027
594918-BZ-6	MICROSOFT CORP SR UNSECURED			1	1.A FE	23,517,476	95.1820	21,844,357	22,950,000	23,406,499		(25,538)			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	7,818,910	94.3560	7,397,532	7,840,000	7,821,253		439			4.250	4.266	FA	134,206	333,200	01/30/2017	02/06/2047
594918-CB-8	MICROSOFT CORP SR UNSECURED			1	1.A FE	14,238,664	95.6170	12,817,460	13,405,000	14,183,472		(12,157)			4.500	4.172	FA	242,966	541,350	10/11/2022	02/06/2057
594918-CC-6	MICROSOFT CORP SR UNSECURED			1	1.A FE	101,727,465	66.7190	70,553,865	105,748,000	101,746,195		28,735			2.525	2.697	JD	222,511	2,552,851	11/30/2022	06/01/2050
594918-CD-4	MICROSOFT CORP SR UNSECURED			1	1.A FE	57,785,202	64.9930	42,392,487	65,226,000	57,788,932		10,481			2.675	3.148	JD	145,400	1,325,075	12/02/2022	06/01/2060
594918-CE-2	MICROSOFT CORP SR UNSECURED			1	1.A FE	115,196,430	71.2600	82,460,834	115,719,000	115,147,050		(35,856)			2.921	2.930	MS	976,488	3,172,761	11/09/2022	03/17/2052
594918-CF-9	MICROSOFT CORP SR UNSECURED			1	1.A FE	27,282,606	70.0590	19,487,008	27,815,000	27,278,875		(3,056)			3.041	3.110	MS	244,358	772,870	10/25/2022	03/17/2062
595112-BM-4	MICRON TECHNOLOGY INC SR UNSECURED			1	2.C FE	20,492,985	98.5870	18,361,884	18,625,000	19,614,263		(320,071)			4.975	3.060	FA	373,211	926,594	06/19/2020	02/06/2026
595112-BN-2	MICRON TECHNOLOGY INC SR UNSECURED			1	2.C FE	44,533,457	96.2020	36,428,629	37,867,000	42,991,824		(796,245)			5.327	2.801	FA	812,473	2,017,175	10/15/2021	02/06/2029
595112-BP-7	MICRON TECHNOLOGY INC SR UNSECURED			1	2.C FE	48,639,380	95.1350	44,713,631	47,000,000	47,990,369		(232,724)			4.185	3.603	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	90.8010	20,484,762	22,560,000	23,598,874		(137,207)			4.663	3.865	FA	397,412	1,051,973	08/25/2021	02/15/2030
595112-BS-1	MICRON TECHNOLOGY INC SR UNSECURED			1	2.C FE	20,000,000	75.2200	15,044,060	20,000,000	20,000,000					2.703	2.703	AO	114,127	516,573	10/18/2021	04/15/2032
595112-BT-9	MICRON TECHNOLOGY INC SR UNSECURED			1	2.C FE	12,000,000	67.3470	8,081,652	12,000,000	12,000,000					3.366	3.366	MN	67,320	403,920	10/18/2021	11/01/2041
595112-BU-6	MICRON TECHNOLOGY INC SR UNSECURED			1	2.C FE	32,595,225	62.6310	23,888,765	38,142,000	32,630,957		35,601			3.477	4.303	MN	221,033	1,132,494	09/20/2022	11/01/2051
59523U-AL-1	MID-AMERICA APARTMENTS LP SR UNSECURED			1	1.G FE	10,724,560	97.8800	9,690,138	9,900,000	10,236,398		(276,732)			3.750	0.905	JD	16,500	371,250	03/24/2021	06/15/2024
59523U-AN-7	MID-AMERICA APARTMENTS LP SR UNSECURED			1	1.G FE	9,142,669	94.9450	9,024,539	9,505,000	9,133,018		(9,651)			3.600	4.551	JD	28,515	203,040	11/15/2022	06/01/2027
59523U-AP-2	MID-AMERICA APARTMENTS LP SR UNSECURED			1	1.G FE	27,494,140	95.5850	26,763,669	28,000,000	27,556,735		28,499			4.200	4.528	JD	52,267	966,000	09/14/2022	06/15/2028

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
59523U-AQ-0	MID-AMERICA APARTMENTS LP SR UNSECURED			1	1.G FE	44,298,705	94.6380	39,055,240	41,268,000	43,330,329		(319,672)			3.950	3.014	MS	479,970	1,605,043	05/19/2022	03/15/2029
59523U-AR-8	MID-AMERICA APARTMENTS LP SR UNSECURED			1	1.G FE	20,033,538	85.5960	18,433,106	21,535,000	20,061,368		23,643			2.750	3.803	MS	174,374	330,000	11/14/2022	03/15/2030
59523U-AS-6	MID-AMERICA APARTMENTS LP SR UNSECURED			1	1.G FE	23,430,167	78.3700	19,264,905	24,582,000	23,464,282		21,087			1.700	2.266	FA	157,871	340,000	11/17/2022	02/15/2031
59523U-AT-4	MID-AMERICA APARTMENTS LP SR UNSECURED			1	1.G FE	11,946,360	86.5890	10,390,706	12,000,000	11,960,564		10,383			1.100	1.191	MS	38,867	141,533	08/05/2021	09/15/2026
59523U-AU-1	MID-AMERICA APARTMENTS LP SR UNSECURED			1	1.G FE	23,485,435	64.7250	16,876,997	26,075,000	23,516,043		28,962			2.875	3.380	MS	220,732	663,139	05/27/2022	09/15/2051
595620-AL-9	MIDAMERICAN ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	10,352,937	94.2340	9,772,045	10,370,000	10,356,002		330			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	97.7210	4,886,066	5,000,000	4,995,204		2,558			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	88.3080	1,490,644	1,688,000	1,967,944		(8,990)			4.400	3.306	AO	15,680	74,272	04/13/2021	10/15/2044
595620-AP-0	MIDAMERICAN ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	968,192	85.1080	779,585	916,000	964,190		(1,474)			4.250	3.881	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	82.6900	2,255,772	2,728,000	2,850,675		(3,381)			3.950	3.659	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	78.7460	7,996,620	10,155,000	10,565,952		(11,728)			3.650	3.395	FA	154,441	370,658	04/15/2021	08/01/2048
595620-AT-2	MIDAMERICAN ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	1,117,210	93.9350	939,348	1,000,000	1,092,791		(14,319)			3.650	2.010	AO	7,706	36,500	04/12/2021	04/15/2029
595620-AU-9	MIDAMERICAN ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	10,766,201	86.1620	7,745,920	8,990,000	10,679,097		(41,369)			4.250	3.181	JJ	176,179	382,075	04/27/2021	07/15/2049
595620-AV-7	MIDAMERICAN ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	3,417,741	71.3940	2,430,974	3,405,000	3,416,960		(326)			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	64.5460	10,972,862	17,000,000	17,127,005		(2,771)			2.700	2.663	FA	191,250	470,475	09/16/2021	08/01/2052
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY COMP SENIOR NOTE			1	1.G FE	24,467,818	103.8540	24,795,233	23,875,000	24,329,594		(23,523)			5.950	5.739	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	81.4740	40,288,650	49,450,000	49,450,000					3.910	3.910	AO	461,890	1,933,495	10/05/2017	10/05/2047
597861-AA-1	MIDMICHIGAN HEALTH SECURED			1	1.E FE	504,795	67.9270	486,356	716,000	505,294		500			3.409	5.498	JD	2,034	12,204	11/22/2022	06/01/2050
598326-B@-4	MIDWEST INDEPENDENT TRANS SENIOR NOTE			1	1.E	15,988,475	90.9210	14,547,428	16,000,000	15,993,268		674			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	3,935,345	100.1320	3,940,529	3,935,345	3,935,345					5.330	5.366	MJSD	583	209,754	08/26/2010	06/30/2027
60040#-AB-8	MILLENNIUM PIPELINE CO LLC SENIOR SECURED NOTE			1	1.G PL	18,883,083	103.2310	19,493,178	18,883,083	18,883,083					6.000	6.045	MJSD	3,147	1,132,985	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	89.4510	10,734,138	12,000,000	12,000,000					3.570	3.587	MJSD	1,190	428,400	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	83.8590	11,740,234	14,000,000	14,000,000					3.840	3.859	MJSD	1,493	537,600	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	81.5260	7,051,976	8,650,000	8,650,000					4.080	4.101	MJSD	980	352,920	11/22/2016	11/22/2036
60402#-AE-4	MINNESOTA ENERGY RESOURCES SENIOR NOTES			1	1.G	12,000,000	84.3590	10,123,090	12,000,000	12,000,000					2.070	2.069	JD	20,700	254,610	11/22/2021	12/01/2028
605417-CB-8	MISSISSIPPI POWER COMPANY SR UNSECURED			1	2.A FE	23,953,626	93.9490	21,335,925	22,710,000	23,768,138		(193,353)			3.950	2.928	MS	226,753	897,045	01/06/2022	03/30/2028
605417-CD-4	MISSISSIPPI POWER COMPANY SR UNSECURED			1	2.A FE	12,968,085	64.1950	8,232,951	12,825,000	12,964,316		(3,115)			3.100	3.041	JJ	166,761	431,811	08/13/2021	07/30/2051
60855R-AJ-9	MOLINA HEALTHCARE INC SR UNSECURED			1	3.C FE	11,885,000	91.2380	10,834,535	11,875,000	11,880,154		(1,953)			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	16,255,248	89.0230	12,563,797	14,113,000	16,114,500		(69,701)			5.000	3.934	MN	117,608	705,650	12/03/2021	05/01/2042
60871R-AG-5	MOLSON COORS BEVERAGE COMPANY SR UNSECURED			1	2.C FE	67,049,082	92.9750	59,903,119	64,429,000	66,063,405		(480,643)			3.000	2.190	JJ	891,268	1,932,870	07/15/2021	07/15/2026
60871R-AH-3	MOLSON COORS BEVERAGE COMPANY SR UNSECURED			1	2.C FE	69,079,439	78.2320	52,512,617	67,124,000	68,959,376		(57,351)			4.200	4.010	JJ	1,299,968	2,762,508	10/11/2022	07/15/2046
609207-AT-2	MONDELEZ INTERNATIONAL INC SR UNSECURED			1	2.B FE	5,957,326	86.3550	6,214,981	7,197,000	5,985,565		28,238			2.750	5.597	AO	42,882		10/24/2022	04/13/2030
609207-AW-5	MONDELEZ INTERNATIONAL INC SR UNSECURED			1	2.B FE	5,554,200	63.6170	4,771,256	7,500,000	5,574,638		20,438			2.625	4.180	MS	63,984	65,625	09/26/2022	09/04/2050
609207-AX-3	MONDELEZ INTERNATIONAL INC SR UNSECURED			1	2.B FE	3,478,611	77.1880	3,627,849	4,700,000	3,504,153		25,542			1.500	5.427	FA	28,788		10/11/2022	02/04/2031
609207-BA-2	MONDELEZ INTERNATIONAL INC SR UNSECURED			1	2.B FE	4,488,480	90.9380	4,092,196	4,500,000	4,490,208		1,728			2.625	2.680	MS	34,125	59,063	03/03/2022	03/17/2027
609207-BB-0	MONDELEZ INTERNATIONAL INC SR UNSECURED			1	2.B FE	13,712,529	85.6780	13,835,206	16,148,000	13,754,164		41,635			3.000	4.997	MS	139,949	47,310	10/19/2022	03/17/2032
610202-A*-4	MONONGAHELA POWER COMPANY FIRST MORTGAGE BOND			1	1.G	70,290,000	87.5940	61,569,815	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	96.7750	34,316,463	35,460,000	37,289,692		(54,596)			5.400	4.984	JD	85,104	1,914,840	10/01/2014	12/15/2043
610202-BR-3	MONONGAHELA POWER COMPANY 1ST MORTGAGE			1	1.G FE	16,529,696	94.1750	14,502,972	15,400,000	16,242,668		(190,348)			3.550	2.155	MN	69,856	546,700	01/19/2022	05/15/2027
61201#-AC-9	MONTANA DAKOTA UTILITIES CO SENIOR NOTE SERIES B			1	1.G	15,271,003	98.2150	14,830,481	15,100,000	15,185,322		(65,444)			4.240	3.782	JJ	295,222	640,240	08/23/2021	07/15/2024
61201#-AD-7	MONTANA DAKOTA UTILITIES CO SENIOR NOTE SERIES C			1	1.G	12,000,000	96.5700	11,588,428	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	95.6660	18,750,445	19,600,000	19,600,000					3.780	3.780	AO	125,538	740,880	10/29/2015	10/30/2025
61201#-AK-1	MONTANA DAKOTA UTILITIES CO SENIOR NOTE SERIES J			1	1.G	13,581,450	81.0610	12,159,139	15,000,000	13,619,687		38,237			3.730	4.620	MS	155,417	279,750	05/27/2022	03/21/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61201#-AL-9	MONTANA DAKOTA UTILITIES CO SENIOR NOTE			1	1.G	33,600,000	77.9780	26,200,589	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	99.6800	4,485,617	4,500,000	4,588,709		(99,160)			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	92.5590	1,110,713	1,200,000	1,216,208		(3,101)			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	96.0910	18,353,332	19,100,000	19,049,881		6,648			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	90.9670	27,670,199	30,418,000	30,777,531		(11,847)			4.875	4.779	JD	57,667	1,482,878	09/27/2021	12/17/2048
615369-AS-4	MOODYS CORPORATION SR UNSECURED			1	2.A FE	2,171,560	97.3810	1,947,612	2,000,000	2,078,507		(35,570)			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	2,181,533	69.1100	1,854,213	2,683,000	2,180,679		(415)			3.250	4.315	MN	9,931	61,766	11/09/2022	05/20/2050
615369-AV-7	MOODYS CORPORATION SR UNSECURED			1	2.A FE	12,712,600	70.2780	9,136,172	13,000,000	12,727,387		10,906			2.750	2.896	FA	131,083	357,500	09/27/2021	08/19/2041
615369-AW-5	MOODYS CORPORATION SR UNSECURED			1	2.A FE	13,221,244	79.4620	10,647,845	13,400,000	13,243,491		16,333			2.000	2.149	FA	98,267	268,000	08/10/2021	08/19/2031
615369-AX-3	MOODYS CORPORATION SR UNSECURED			1	2.A FE	13,240,831	63.4240	8,895,196	14,025,000	13,244,211		3,186			3.100	3.333	MN	38,647	411,138	10/11/2022	11/29/2061
615369-AY-1	MOODYS CORPORATION SR UNSECURED			1	2.A FE	13,071,506	77.2510	10,274,344	13,300,000	13,075,033		3,527			3.750	3.847	FA	174,563	249,375	02/22/2022	02/25/2052
615369-AZ-8	MOODYS CORPORATION SR UNSECURED			1	2.A FE	11,950,680	93.8710	11,264,555	12,000,000	11,952,267		1,587			4.250	4.301	FA	202,583		08/02/2022	08/08/2032
617446-7Y-9	MORGAN STANLEY SUBORDINATED				2.A FE	10,736,990	97.3190	10,583,475	10,875,000	10,819,771		13,358			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	97.8080	15,649,271	16,000,000	16,206,334		(75,849)			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	93.5840	20,913,156	22,347,000	25,054,605		(404,608)			4.431	2.237	JJ	434,586	990,196	03/09/2021	01/23/2030
617446-8J-1	MORGAN STANLEY SR UNSECURED			1	1.E FE	20,000,000	95.6850	19,136,939	20,000,000	20,000,000					2.720	2.720	JJ	240,267	544,000	07/18/2019	07/22/2025
617446-8L-6	MORGAN STANLEY SR UNSECURED			1	1.E FE	63,317,131	82.9990	51,961,479	62,605,000	63,183,646		(23,643)			2.699	2.476	JJ	746,288	1,689,709	11/10/2021	01/22/2031
617446-8N-2	MORGAN STANLEY SR UNSECURED			1	1.G FE	17,282,302	100.3480	15,182,706	15,130,000	17,159,427		(48,483)			5.597	4.677	MS	228,173	447,760	11/16/2022	03/24/2051
617446-8P-7	MORGAN STANLEY SR UNSECURED			1	1.E FE	9,183,486	87.7330	7,369,540	8,400,000	9,021,351		(77,298)			3.622	2.500	AO	76,062	304,248	03/09/2021	04/01/2031
617446-8Q-5	MORGAN STANLEY SR UNSECURED			1	1.E FE	40,000,000	92.8110	37,124,574	40,000,000	40,000,000					2.188	2.164	AO	153,160	875,200	04/23/2020	04/28/2026
617446-8U-6	MORGAN STANLEY SR UNSECURED			1	1.E FE	1,981,780	75.1980	1,503,968	2,000,000	1,995,921		13,839			1.794	1.825	FA	13,754	35,880	01/25/2021	02/13/2032
617446-8W-2	MORGAN STANLEY SR UNSECURED			1	1.E FE	29,500,000	99.3800	29,316,972	29,500,000	29,500,000					0.529	0.527	JJ	67,624	156,055	01/20/2021	01/25/2024
617446-8X-0	MORGAN STANLEY SR UNSECURED			1	1.E FE	40,436,850	75.7610	31,062,065	41,000,000	40,682,216		216,396			1.928	1.997	AO	138,334	790,480	03/09/2021	04/28/2032
617446-8Y-8	MORGAN STANLEY SR UNSECURED			1	1.E FE	61,102,736	62.4240	39,553,567	63,363,000	61,168,759		57,219			2.802	2.947	JJ	769,354	1,710,285	11/16/2022	01/25/2052
61744Y-AL-2	MORGAN STANLEY SR UNSECURED			1	1.G FE	20,610,239	84.3000	17,481,309	20,737,000	20,706,530		108,859			3.971	3.984	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	91.7270	23,115,181	25,200,000	27,130,507		(338,555)			3.772	2.075	JJ	414,543	950,544	03/26/2021	01/24/2029
61744Y-AQ-1	MORGAN STANLEY SR UNSECURED			1	1.G FE	15,000,000	99.4170	14,912,559	15,000,000	15,000,000					3.737	3.667	AO	104,325	560,550	04/19/2018	04/24/2024
61744Y-AR-9	MORGAN STANLEY SR UNSECURED			1	1.E FE	20,455,774	88.3700	17,934,666	20,295,000	20,438,405		(2,626)			4.457	4.374	AO	173,372	904,548	03/25/2021	04/22/2039
61746B-DQ-6	MORGAN STANLEY SR UNSECURED				1.G FE	8,227,292	98.5140	8,176,694	8,300,000	8,288,662		8,186			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	96.8230	4,599,075	4,750,000	4,746,602		1,023			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	10,776,607	85.6150	8,689,100	10,149,000	10,728,702		(15,230)			4.375	3.993	JJ	196,108	444,019	04/20/2020	01/22/2047
61747Y-DY-8	MORGAN STANLEY SR UNSECURED			1	1.G FE	21,555,920	85.4570	18,868,958	22,080,000	21,627,688		11,454			4.300	4.445	JJ	406,149	949,440	08/25/2016	01/27/2045
61747Y-EA-9	MORGAN STANLEY SR UNSECURED			1	1.E FE	40,000,000	93.2040	37,281,475	40,000,000	40,000,000					0.790	0.729	MN	27,211	316,000	05/26/2021	05/30/2025
61747Y-ED-3	MORGAN STANLEY SR UNSECURED			1	1.E FE	45,139,908	76.8780	34,702,904	45,140,000	45,173,168		33,260			2.239	2.158	JJ	449,193	1,013,492	09/09/2021	07/21/2032
61747Y-EF-8	MORGAN STANLEY SUBORDINATED			2	2.A FE	28,000,000	72.9480	20,425,570	28,000,000	28,000,000					2.484	2.171	MS	202,860	695,520	09/13/2021	09/16/2036
61747Y-EH-4	MORGAN STANLEY SR UNSECURED			1	1.E FE	30,739,568	78.4220	24,463,688	31,195,000	30,804,472		64,905			2.511	2.566	AO	154,485	785,482	01/31/2022	10/20/2032
61747Y-EK-7	MORGAN STANLEY SR UNSECURED			1	1.E FE	5,000,000	88.9760	4,448,794	5,000,000	5,000,000					2.475	2.251	JJ	55,000	60,844	01/19/2022	01/21/2028
61747Y-EL-5	MORGAN STANLEY SR UNSECURED			1	1.E FE	10,866,355	81.3770	8,984,014	11,040,000	10,891,047		24,692			2.943	2.986	JJ	144,403	159,746	02/11/2022	01/21/2033
617482-V9-2	MORGAN STANLEY SR UNSECURED				1.G FE	4,994,160	108.6420	4,345,687	4,000,000	4,819,703		(24,964)			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	93.4240	13,546,466	14,500,000	14,139,896		91,743			3.125	3.874	JJ	193,837	453,125	05/03/2018	07/27/2026
61761J-ZN-2	MORGAN STANLEY SUBORDINATED				2.A FE	27,720,413	94.7610	25,233,064	26,628,000	27,517,668		(198,170)			3.950	3.094	AO	198,674	1,051,806	03/31/2021	04/23/2027
617700-A*-0	MORNINGSTAR INC SENIOR NOTE			1	2.B	33,214,284	77.1220	25,681,590	33,300,000	33,222,837		8,553			2.320	2.351	AO	130,906	772,560	12/15/2021	10/26/2030
61772B-AB-9	MORGAN STANLEY SR UNSECURED			1	1.E FE	40,000,000	87.8840	35,153,731	40,000,000	40,000,000					1.593	1.483	MN	100,890	637,200	04/19/2021	05/04/2027
61772B-AC-7	MORGAN STANLEY SR UNSECURED			1	1.E FE	20,000,000	74.1300	14,826,085	20,000,000	20,000,000					3.217	3.159	AO	123,318	643,400	04/19/2021	04/22/2042
61945C-AB-9	THE MOSAIC COMPANY SR UNSECURED			1	2.B FE	10,136,131	85.5310	9,451,207	11,050,000	10,219,813		24,491			4.875	5.521	MN	68,832	538,688	06/29/2020	11/15/2041

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
61945C-AD-5	THE MOSAIC COMPANY SR UNSECURED			1	2.B FE	662,262	97.3680	608,549	625,000	653,757		(2,087)			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.B FE	18,656,983	93.8910	17,280,715	18,405,000	18,631,744		(6,014)			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.B FE	57,178,473	94.4100	55,819,960	59,125,000	57,652,202		149,963			4.050	4.624	MN	305,972	1,671,131	11/10/2022	11/15/2027
61981*-AC-9	MOTION DYNAMICS HOLDINGS LLC SUBORDINATED NOTE			1	5.B GI	28,275,000	88.5110	25,026,380	28,275,000	28,275,000					12.224	9.145	MON	297,628	2,547,661	06/01/2022	12/01/2028
620076-BL-2	MOTOROLA SOLUTIONS INC SR UNSECURED			1	2.C FE	4,803,395	97.1360	3,909,738	4,025,000	4,582,939		(108,607)			4.600	1.641	FA	65,831	185,150	12/10/2020	02/23/2028
620076-BN-8	MOTOROLA SOLUTIONS INC SR UNSECURED			1	2.C FE	9,130,126	95.3080	7,815,219	8,200,000	9,018,601		(111,525)			4.600	2.819	MN	39,816	377,200	01/26/2022	05/23/2029
620076-BT-5	MOTOROLA SOLUTIONS INC SR UNSECURED			1	2.C FE	9,928,078	78.5750	7,707,443	9,809,000	9,904,939		(11,457)			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	80.1220	18,027,443	22,500,000	22,500,000					2.750	2.750	MN	63,594	618,750	05/10/2021	05/24/2031
620076-BW-8	MOTOROLA SOLUTIONS INC SR UNSECURED			1	2.C FE	38,431,277	97.8470	37,655,491	38,484,000	38,433,716		2,439			5.600	5.618	JD	179,592	1,083,538	05/17/2022	06/01/2032
62213L-AA-4	MOUNT NITTANY MEDICAL CENTER UNSECURED			1	1.E FE	689,595	75.5890	680,297	900,000	690,373		778			3.799	5.422	MN	4,369	24,883	10/17/2022	11/15/2052
623115-AD-4	THE MOUNT SINAI HOSPITAL SECURED			1	1.G FE	830,194	80.6730	802,699	995,000	831,545		1,351			3.981	5.341	JJ	19,805		09/21/2022	07/01/2048
623115-AE-2	THE MOUNT SINAI HOSPITAL SECURED			1	1.G FE	1,905,350	74.4980	2,048,685	2,750,000	1,908,131		2,781			3.737	6.181	JJ	51,384		10/26/2022	07/01/2049
623115-AF-9	THE MOUNT SINAI HOSPITAL UNSECURED			1	1.G FE	1,009,960	68.1010	987,458	1,450,000	1,011,611		1,652			3.391	5.544	JJ	24,585		10/18/2022	07/01/2050
62482B-AA-0	MOZART DEBT MERGER SUB INC SR SECURED			1	4.A FE	39,200,000	80.6220	31,603,931	39,200,000	39,200,000					3.875	3.875	AO	379,750	1,459,928	09/30/2021	04/01/2029
62482B-AB-8	MOZART DEBT MERGER SUB INC SR UNSECURED			1	4.C FE	22,468,875	79.5030	17,828,526	22,425,000	22,459,031		(8,123)			5.250	5.205	AO	294,328	1,131,528	09/30/2021	10/01/2029
626717-AA-0	MURPHY OIL CORPORATION SR UNSECURED			1	3.B FE	1,118,963	100.2620	1,125,943	1,123,000	1,120,658		284			7.050	7.091	MN	13,195	79,172	08/01/2016	05/01/2029
626717-AJ-1	MURPHY OIL CORPORATION SR UNSECURED			1	3.B FE	4,882,000	99.4700	4,856,137	4,882,000	4,882,000					5.750	5.750	FA	106,048	280,715	08/04/2017	08/15/2025
626717-AM-4	MURPHY OIL CORPORATION SR UNSECURED			1	3.B FE	15,686,625	96.2290	15,136,884	15,730,000	15,702,884		(13,911)			5.875	5.797	JD	77,011	924,138	12/09/2021	12/01/2027
626717-AN-2	MURPHY OIL CORPORATION SR UNSECURED			1	3.B FE	9,800,000	96.8020	9,486,637	9,800,000	9,800,000					6.375	6.375	JJ	288,079	624,750	03/02/2021	07/15/2028
626738-AE-8	MURPHY OIL USA INC COMPANY GUARNT			1	3.B FE	13,911,375	91.2700	12,549,650	13,750,000	13,851,491		(19,042)			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	82.8230	1,615,046	1,950,000	1,950,000					3.750	3.750	FA	27,625	73,125	01/21/2021	02/15/2031
62819#-AA-5	MUSTANG HILLS LLC SENIOR SECURED NOTES			1	2.C PL	16,455,366	91.6430	15,153,341	16,535,231	16,480,524		3,346			5.150	5.206	MN	73,329	851,564	10/01/2014	11/30/2035
628530-BC-0	MYLAN INC SR UNSECURED			1	2.C FE	916,762	79.6730	689,172	865,000	908,466		(1,203)			5.400	5.004	MN	4,152	46,710	10/01/2014	11/29/2043
628530-BJ-5	MYLAN INC COMPANY GUARNT			1	2.C FE	10,798,371	75.0310	9,280,531	12,369,000	10,810,409		3,044			5.200	6.123	AO	135,784	424,788	11/10/2022	04/15/2048
62854A-AP-9	VIATRIS INC SR UNSECURED			1	2.C FE	15,470,116	75.4630	13,141,842	17,415,000	15,596,013		32,567			5.250	6.081	JD	40,635	914,288	10/29/2020	06/15/2046
62886E-AU-2	NCR CORPORATION COMPANY GUARNT			1	4.B FE	6,860,000	95.8360	6,574,337	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.B FE	9,098,500	93.5000	8,471,067	9,060,000	9,084,524		(4,456)			6.125	6.057	MS	184,975	554,925	08/09/2019	09/01/2029
62886E-AY-4	NCR CORPORATION SR UNSECURED			1	4.B FE	10,450,000	85.7970	8,965,831	10,450,000	10,450,000					5.000	5.000	AO	130,625	522,500	08/17/2020	10/01/2028
62886E-AZ-1	NCR CORPORATION SR UNSECURED			1	4.B FE	4,350,000	82.4380	3,586,062	4,350,000	4,350,000					5.250	5.250	AO	57,094	228,375	08/17/2020	10/01/2030
62886E-BA-5	NCR CORPORATION COMPANY GUARNT			1	4.B FE	10,652,125	83.6650	8,910,295	10,650,000	10,651,458		(398)			5.125	5.120	AO	115,227	545,813	03/29/2021	04/15/2029
62886H-BA-8	NCL CORPORATION LTD COMPANY GUARNT			1	5.A FE	10,750,000	78.7060	8,460,864	10,750,000	10,750,000					5.875	5.875	MS	185,960	631,563	03/01/2021	03/15/2026
62886H-BE-0	NCL CORPORATION LTD SR SECURED			1	4.A FE	7,000,000	86.5560	6,058,950	7,000,000	7,000,000					5.875	5.875	FA	155,361	202,198	02/10/2022	02/15/2027
62888H-AA-7	NCL FINANCE LTD COMPANY GUARNT			1	5.A FE	3,901,125	74.2110	2,875,682	3,875,000	3,895,158		(3,425)			6.125	6.002	MS	69,885	237,344	03/12/2021	03/15/2028
62922L-AA-6	NGL ENERGY OPERATING LLC SR SECURED			1	4.B FE	9,015,000	89.0710	7,927,321	8,900,000	8,964,104		(27,799)			7.500	7.121	FA	278,125	667,500	02/10/2021	02/01/2026
62927#-AB-2	NFL VENTURES LP SENIOR GUAR NOTES TRANCHE B				1.E FE	15,059,303	93.8820	14,137,963	15,059,303	15,059,303					4.300	4.256	OCT	136,705	647,550	12/17/2013	10/15/2038
62927#-AC-0	NFL VENTURES LP SENIOR GUAR NOTES TRANCHE C			1	1.E FE	16,390,300	93.8740	15,367,634	16,370,574	16,384,568		(652)			4.420	4.362	OCT	152,756	723,579	10/01/2014	10/15/2040
62927#-AD-8	NFL VENTURES LP SERIES 2015A TRANCHE A NOTE			1	1.E FE	12,006,152	98.2340	11,794,179	12,006,152	12,006,152					2.830	2.831	AO	71,730	339,774	06/30/2015	03/31/2024
62927#-AM-8	NFL VENTURES LP SR GUAR NOTE 2018 A TRANCHE B			1	1.E FE	12,242,485	94.4100	11,558,159	12,242,485	12,242,485					3.950	3.950	AO	102,089	483,578	10/15/2018	04/15/2034
62927#-AN-6	NFL VENTURES LP SR GUAR NOTE 2018 A TRANCHE C			1	1.E FE	15,692,552	94.1380	14,772,576	15,692,552	15,692,552					4.010	4.010	AO	132,846	629,271	10/15/2018	04/15/2035
62927#-AP-1	NFL VENTURES LP SR GUAR NOTE 2018 A TRANCHE D			1	1.E FE	38,546,236	92.1050	35,502,913	38,546,236	38,546,236					4.360	4.360	AO	354,797	1,680,616	10/15/2018	04/15/2045
62927#-AS-5	NFL VENTURES LP SR GTD NT SER 2020A TRANCHE A			1	1.E FE	17,097,716	88.9540	15,504,235	17,429,575	17,117,225		19,509			3.020	3.329	AO	111,123	263,187	03/30/2022	04/15/2035
62927@-AF-5	NHL US FUNDING LP SERIES 6 US TERM NOTE				2.B PL	2,998,658	89.6750	2,600,585	2,900,000	2,982,393		(16,265)			3.040	2.395	MJSD	4,653	88,160	12/15/2021	08/13/2027
62927@-AG-3	NHL US FUNDING LP SERIES 7 US TERM NOTE				2.B PL	1,044,080	84.4240	844,236	1,000,000	1,039,593		(4,487)			3.290	2.722	MJSD	1,736	32,900	12/15/2021	08/13/2030
62927@-AK-4	NHL US FUNDING LP SERIES 10 US TERM NOTES				2.B PL	3,000,000	78.5850	2,357,556	3,000,000	3,000,000					2.790	2.799	MJSD	4,418	83,700	10/19/2021	10/19/2031

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
62927@-AL-2	NHL US FUNDING LP SERIES 11 US TERM NOTES				2.B PL	4,004,762	75.5920	3,027,275	4,004,762	4,004,762					2.940	2.951	MJSD	6,214	117,740	10/19/2021	10/19/2033
62928@-AE-7	NHL CANADA FUNDING LP SERIES 11 CANADIAN TERM NOTES				2.B PL	595,238	75.5920	449,952	595,238	595,238					2.940	2.951	MJSD	924	17,500	10/19/2021	10/19/2033
629377-CC-4	NRG ENERGY INC SR UNSECURED			1	3.A FE	1,526,000	99.2140	1,514,002	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	93.9480	12,213,243	13,000,000	12,899,195		16,568			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	88.0640	11,316,197	12,850,000	12,850,794		(155)			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.A FE	9,800,000	80.5700	7,895,857	9,800,000	9,800,000					3.375	3.375	FA	124,950	330,750	11/17/2020	02/15/2029
629377-CS-9	NRG ENERGY INC COMPANY GUARNT			1	3.A FE	9,800,000	75.3880	7,388,049	9,800,000	9,800,000					3.875	3.875	FA	143,461	371,311	08/09/2021	02/15/2032
62940Q-AA-3	NSG HOLDINGS LLC SECURED SERIES 144A			2	2.C FE	2,442,900	97.0500	2,430,053	2,503,909	2,488,814		5,054			7.750	8.100	JD	8,625	194,068	11/04/2010	12/15/2025
629571-AB-6	NABORS INDUSTRIES LTD COMPANY GUARNT			1	5.A FE	82,500	91.2190	91,219	100,000	83,549		1,049			7.500	11.940	JJ	3,458		07/19/2022	01/15/2028
62979*-AA-5	NSA OP LP SERIES A SENIOR NOTE			1	2.A FE	13,000,000	89.3250	11,612,257	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.A FE	11,750,000	86.5780	10,172,909	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.A FE	24,750,000	81.7670	20,237,421	24,750,000	24,750,000					2.990	2.989	FA	248,731	740,025	10/22/2020	08/05/2030
62979*-AF-4	NSA OP LP SERIES F SENIOR NOTE			1	2.A FE	25,000,000	80.1250	20,031,211	25,000,000	25,000,000					3.000	2.999	MN	64,583	750,000	07/26/2021	05/04/2031
62979*-AG-2	NSA OP LP SERIES G SENIOR NOTE			1	2.A FE	24,500,000	76.6210	18,772,025	24,500,000	24,500,000					3.100	3.101	MN	65,401	759,500	05/26/2021	05/04/2033
63486*-AA-9	NATIONAL BASKETBALL ASSOCIATIO SERIES A SENIOR NOTE			1	1.G FE	15,047,610	97.3480	14,602,242	15,000,000	15,024,105		(23,505)			2.410	2.239	JD	15,063	361,500	01/07/2022	12/16/2023
63486*-AB-7	NATIONAL BASKETBALL ASSOCIATIO SERIES B SENIOR NOTE			1	1.G FE	42,693,280	94.9610	40,833,137	43,000,000	42,773,818		80,538			2.510	2.788	JD	44,971	1,079,300	03/30/2022	12/16/2024
63636#-AB-2	NATIONAL HOCKEY LEAGUE SENIOR SECURED NOTE SERIES B			1	2.A PL	15,000,000	92.7710	13,915,640	15,000,000	15,000,000					3.610	3.611	JD	24,067	541,500	08/10/2017	08/10/2027
63636#-AC-0	NATIONAL HOCKEY LEAGUE SENIOR SECURED NOTE SERIES C			1	2.A PL	26,500,000	90.2160	23,907,184	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	97.7540	16,647,451	17,030,000	17,024,284		3,751			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	96.4640	964,640	1,000,000	999,222		251			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	13,977,708	93.5340	13,122,827	14,030,000	14,026,509		2,568			3.600	3.602	JD	22,448	505,080	03/23/2022	12/15/2026
637417-AK-2	NATIONAL RETAIL PROPERTIES INC SR UNSECURED			1	2.A FE	16,484,286	90.8310	15,636,633	17,215,000	16,770,452		82,396			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	44,337,228	93.0070	40,744,489	43,808,000	44,200,405		(59,513)			4.300	4.116	AO	397,679	1,883,744	03/21/2022	10/15/2028
637417-AM-8	NATIONAL RETAIL PROPERTIES INC SR UNSECURED			1	2.A FE	18,887,139	83.0440	15,829,810	19,062,000	18,892,157		45			4.800	4.852	AO	193,162	886,896	11/07/2022	10/15/2048
637417-AN-6	NATIONAL RETAIL PROPERTIES INC SR UNSECURED			1	2.A FE	29,903,400	81.1900	24,356,954	30,000,000	29,928,506		8,829			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	61.8400	6,051,057	9,785,000	9,705,865		1,821			3.100	3.144	AO	64,037	303,335	09/02/2021	04/15/2050
637417-AQ-9	NATIONAL RETAIL PROPERTIES INC SR UNSECURED			1	2.A FE	7,109,348	67.5520	4,523,975	6,697,000	7,095,569		(10,002)			3.500	3.165	AO	49,483	227,833	04/26/2022	04/15/2051
637417-AR-7	NATIONAL RETAIL PROPERTIES INC SR UNSECURED			1	2.A FE	13,299,707	61.4840	8,930,578	14,525,000	13,315,223		12,924			3.000	3.421	AO	91,992	426,869	10/26/2022	04/15/2052
63861C-AA-7	NATIONSTAR MORTGAGE HOLDINGS I COMPANY GUARNT			1	4.B FE	7,154,563	89.6970	6,709,306	7,480,000	7,264,724		43,746			6.000	6.816	JJ	206,947	448,800	06/24/2020	01/15/2027
63861C-AC-3	NATIONSTAR MORTGAGE HOLDINGS I SR UNSECURED			1	4.B FE	4,900,000	81.7830	4,007,370	4,900,000	4,900,000					5.500	5.500	FA	101,811	269,500	08/03/2020	08/15/2028
63861C-AD-1	NATIONSTAR MORTGAGE HOLDINGS I SR UNSECURED			1	4.B FE	2,900,000	76.8130	2,227,582	2,900,000	2,900,000					5.125	5.125	JD	6,606	148,625	12/01/2020	12/15/2030
63938C-AB-4	NAVIENT CORPORATION SR UNSECURED			1	3.C FE	7,182,938	97.1730	7,045,008	7,250,000	7,234,666		7,787			5.875	6.000	AO	78,089	425,938	11/03/2014	10/25/2024
63938C-AJ-7	NAVIENT CORPORATION SR UNSECURED			1	3.C FE	5,750,000	95.4610	5,488,991	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	87.4660	4,285,849	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	81.8890	8,025,132	9,800,000	9,800,000					5.500	5.493	MS	158,706	465,636	11/01/2021	03/15/2029
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC SR UNSECURED			1	1.G FE	367,856	88.1790	334,198	379,000	369,762		275			4.450	4.638	JJ	7,777	16,866	12/15/2014	01/15/2043
640695-AA-0	NEPTUNE BIDCO US INC SR SECURED			1	4.B FE	4,531,526	94.2200	4,616,797	4,900,000	4,536,476		4,950			9.290	10.957	AO	56,901		11/09/2022	04/15/2029
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A FIXED RATE LOAN				1.F PL	12,192,020	101.6370	12,391,545	12,192,020	12,192,020					6.210	6.258	MJSD	2,103	757,124	02/28/2007	06/30/2027
64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION TRANCHE B FIXED RATE LOAN				1.F PL	5,500,000	104.5600	5,750,785	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	88.9450	8,894,506	10,000,000	9,970,299		9,635			0.625	0.724	JJ	28,819	62,500	09/08/2020	01/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
641062-AY-0	NESTLE HOLDINGS INC COMPANY GUARNT			1	1.D FE	1,995,300	70.8390	1,416,779	2,000,000	1,995,540		185			2.500	2.515	MS	14,861	50,000	09/07/2021	09/14/2041
641062-AZ-7	NESTLE HOLDINGS INC COMPANY GUARNT			1	1.D FE	1,984,780	66.5430	1,330,855	2,000,000	1,985,220		340			2.625	2.662	MS	15,604	52,500	09/07/2021	09/14/2051
64110L-AG-1	NETFLIX INC SR UNSECURED			1	3.A FE	9,418,063	100.8940	8,828,247	8,750,000	8,884,550		(110,531)			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	101.3340	6,478,253	6,393,000	6,514,848		(53,248)			5.875	4.919	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	97.7470	11,710,123	11,980,000	11,707,984		61,873			4.375	5.026	MN	66,972	524,125	02/11/2019	11/15/2026
64110L-AS-5	NETFLIX INC SR UNSECURED			1	3.A FE	21,560,000	97.3440	19,955,491	20,500,000	21,387,972		(159,030)			4.875	3.930	AO	210,979	926,250	05/03/2022	04/15/2028
64110L-AT-3	NETFLIX INC SR UNSECURED			1	2.B FE	63,093,948	101.6550	56,873,200	55,947,000	62,048,634		(946,742)			5.875	3.740	MN	419,991	3,198,761	06/14/2022	11/15/2028
64110L-AU-0	NETFLIX INC SR UNSECURED			1	3.A FE	17,889,450	98.1580	17,506,496	17,835,000	17,874,065		(4,583)			5.375	5.336	JD	42,606	958,631	03/18/2020	11/15/2029
64110L-AV-8	NETFLIX INC SR UNSECURED			1	3.A FE	42,323,750	93.7750	38,447,941	41,000,000	42,182,948		(140,802)			4.875	4.379	JD	88,833	1,925,625	06/24/2022	06/15/2030
64116#-AC-7	NETRALITY PROPERTIES LP SERIES C SENIOR NOTE			1	2.C PL	18,000,000	99.7350	17,952,313	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	98.5520	35,281,792	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	95.8780	7,670,276	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	91.4590	5,487,523	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	110.9960	4,439,824	4,000,000	3,998,535		58			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	95.9020	4,027,897	4,200,000	4,190,011		331			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	94.3290	9,432,929	10,000,000	9,974,314		3,534			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	84.1840	13,562,084	16,110,000	16,134,375		(3,286)			2.400	2.376	MN	64,440	386,640	05/06/2021	05/01/2030
641423-CE-6	NEVADA POWER COMPANY GENL REF MORT			1	1.F FE	11,170,977	67.9840	7,593,855	11,170,000	11,170,918		(27)			3.125	3.125	FA	145,443	349,063	02/21/2020	08/01/2050
641423-CF-3	NEVADA POWER COMPANY GENL REF MORT			1	1.F FE	17,959,707	107.4020	19,314,151	17,983,000	17,960,030		323			5.900	5.908	MN	212,199		11/21/2022	05/01/2053
644393-AA-8	NEW FORTRESS ENERGY INC SR SECURED			1	3.C FE	12,273,750	94.8050	11,447,659	12,075,000	12,172,993		(53,621)			6.750	6.237	MS	239,991	815,063	05/13/2021	09/15/2025
644393-AB-6	NEW FORTRESS ENERGY INC SR SECURED			1	3.C FE	9,800,000	93.1310	9,126,797	9,800,000	9,800,000					6.500	6.497	MS	161,019	637,000	03/26/2021	09/30/2026
645869-D@-4	NEW JERSEY NATURAL GAS COMPANY SERIES A SENIOR NOTE			1	1.E	23,000,000	98.1560	22,575,851	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	95.2200	15,863,624	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	67.7880	4,745,158	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	67.7530	4,647,830	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	63.9800	3,800,417	5,940,000	5,940,000					2.870	2.870	MS	56,826	170,478	09/01/2020	09/01/2050
645869-J#-6	NEW JERSEY NATURAL GAS COMPANY SENIOR NOTE SERIES 2022B			1	1.E	14,805,000	90.0210	13,327,542	14,805,000	14,805,000					4.710	4.710	MN	65,858	348,658	05/27/2022	05/27/2052
646025-B#-2	NEW JERSEY RESOURCES CORPORATI SENIOR NOTE SERIES 2016A			1	2.A PL	23,444,884	98.6370	23,081,125	23,400,000	23,414,575		(22,846)			3.200	3.099	FA	282,880	748,800	08/23/2021	08/18/2023
646025-C#-1	NEW JERSEY RESOURCES CORPORATI SENIOR NOTE SERIES 2019A			1	2.A PL	99,000,000	88.1300	87,248,223	99,000,000	99,000,000					3.290	3.290	JJ	1,483,790	3,257,100	08/15/2019	07/17/2029
646025-C*-5	NEW JERSEY RESOURCES CORPORATI SENIOR NOTE SERIES 2016B			1	2.A PL	8,380,000	93.8910	7,868,031	8,380,000	8,380,000					3.540	3.540	FA	112,069	296,652	08/18/2016	08/18/2026
646025-C@-3	NEW JERSEY RESOURCES CORPORATI SENIOR NOTE SERIES 2018A			1	2.A PL	21,560,000	93.2630	20,107,482	21,560,000	21,560,000					3.960	3.960	JD	54,547	853,776	06/08/2018	06/08/2028
64712#-AB-7	NEW MEXICO GAS INTERMEDIATE SERIES B SR UNSECURED NOTE			1	2.B	35,000,000	97.2590	34,040,778	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	93.9640	26,309,842	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	78.7650	18,903,525	24,000,000	24,000,000					2.260	2.259	FA	219,973	542,400	02/05/2021	02/05/2031
64716#-AF-4	NEW MEXICO GAS COMPANY INC SENIOR UNSECURED NOTE			1	2.A	12,630,000	71.0100	8,968,557	12,630,000	12,630,000					2.510	2.509	FA	128,566	317,013	02/05/2021	02/05/2036
64828T-AA-0	RITHM CAPITAL CORP SR UNSECURED			1	4.C FE	1,775,000	89.7670	1,593,359	1,775,000	1,775,000					6.250	6.250	AO	23,420	110,938	09/14/2020	10/15/2025
649322-AF-1	THE NEW YORK AND PRESBYTERIAN UNSECURED			1	1.C FE	1,986,473	69.9270	2,167,744	3,100,000	1,986,650		177			3.954	6.179	FA	51,073		11/03/2022	08/01/2119

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
649322-AJ-3	THE NEW YORK AND PRESBYTERIAN UNSECURED			1	1.C FE	526,231	56.7060	544,377	960,000	527,025		794			2.606	5.426	FA	10,424		10/20/2022	08/01/2060
651229-AW-6	NEWELL BRANDS INC SR UNSECURED			1	3.A FE	27,666,078	94.6120	26,401,399	27,905,000	27,775,944		33,637			4.450	4.370	AO	310,443	1,229,654	05/06/2022	04/01/2026
651229-AX-4	NEWELL BRANDS INC SR UNSECURED			1	3.A FE	5,338,000	86.3370	4,608,682	5,338,000	5,338,000					5.625	5.375	AO	75,066	306,935	03/18/2016	04/01/2036
651229-AY-2	NEWELL BRANDS INC SR UNSECURED			1	3.A FE	10,319,746	78.4930	7,802,196	9,940,000	10,308,496		(7,097)			5.750	5.511	AO	142,888	583,975	03/17/2022	04/01/2046
651229-BB-1	NEWELL BRANDS INC SR UNSECURED			1	3.A FE	4,626,750	97.5060	4,534,033	4,650,000	4,638,109		4,526			4.875	4.989	JD	18,891	226,688	05/20/2020	06/01/2025
651229-BC-9	NEWELL BRANDS INC SR UNSECURED			1	3.A FE	6,353,688	99.3590	6,309,277	6,350,000	6,353,567		(120)			6.375	6.361	MS	120,319		09/22/2022	09/15/2027
651229-BD-7	NEWELL BRANDS INC SR UNSECURED			1	3.A FE	4,900,000	98.8870	4,845,461	4,900,000	4,900,000					6.625	6.625	MS	96,486		09/09/2022	09/15/2029
651639-AP-1	NEWMONT CORPORATION SR UNSECURED			2	2.A FE	32,578,921	91.9160	29,596,832	32,200,000	32,517,434		(13,372)			4.875	4.790	MS	462,204	1,521,000	08/24/2022	03/15/2042
651639-AW-6	NEWMONT CORPORATION COMPANY GUARNT			1	2.A FE	4,979,030	101.7110	3,559,898	3,500,000	4,742,184		(85,748)			5.875	2.494	AO	51,406	205,625	03/03/2020	04/01/2035
651639-AY-2	NEWMONT CORPORATION COMPANY GUARNT			1	2.A FE	13,631,914	80.6800	13,619,664	16,881,000	13,726,718		94,804			2.250	5.213	AO	94,956	189,911	09/15/2022	10/01/2030
65336Y-AN-3	NEXSTAR MEDIA INC SR UNSECURED			1	4.B FE	6,850,000	86.6320	5,934,289	6,850,000	6,850,000					4.750	4.750	MN	54,229	325,375	09/15/2020	11/01/2028
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDING COMPANY GUARNT			1	2.A FE	5,525,850	94.4240	4,721,201	5,000,000	5,371,895		(87,347)			3.550	1.658	MN	29,583	177,500	03/19/2021	05/01/2027
65339K-BJ-8	NEXTERA ENERGY CAPITAL HOLDING COMPANY GUARNT			1	2.A FE	5,927,451	91.1650	5,250,174	5,759,000	5,908,792		(18,659)			3.500	3.023	AO	50,391	201,565	02/28/2022	04/01/2029
65339K-BM-1	NEXTERA ENERGY CAPITAL HOLDING COMPANY GUARNT			1	2.A FE	23,793,723	86.7150	20,716,325	23,890,000	23,822,141		8,898			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	45,467,173	82.5730	39,593,917	47,950,000	45,581,576		88,148			2.250	2.951	JD	89,906	966,375	10/13/2022	06/01/2030
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDING COMPANY GUARNT			1	2.A FE	27,577,348	85.7210	23,616,017	27,550,000	27,572,232		(4,051)			1.900	1.884	JD	23,264	523,450	08/12/2021	06/15/2028
65339K-BY-5	NEXTERA ENERGY CAPITAL HOLDING COMPANY GUARNT			1	2.A FE	31,161,832	88.6760	27,666,949	31,200,000	31,168,342		6,422			1.875	1.901	JJ	269,750	344,500	05/19/2022	01/15/2027
65339K-BZ-2	NEXTERA ENERGY CAPITAL HOLDING COMPANY GUARNT			1	2.A FE	39,543,390	80.8260	32,286,606	39,946,000	39,573,539		30,149			2.440	2.554	JJ	449,437	573,980	02/28/2022	01/15/2032
65339K-CA-6	NEXTERA ENERGY CAPITAL HOLDING COMPANY GUARNT			1	2.A FE	21,664,800	66.4690	14,623,247	22,000,000	21,667,678		2,878			3.000	3.072	JJ	304,333	371,000	09/09/2022	01/15/2052
65339K-CF-5	NEXTERA ENERGY CAPITAL HOLDING COMPANY GUARNT			1	2.A FE	26,471,070	98.9020	26,209,044	26,500,000	26,475,216		4,146			4.200	4.266	JD	34,008	547,225	09/29/2022	06/20/2024
65339K-CG-3	NEXTERA ENERGY CAPITAL HOLDING COMPANY GUARNT			1	2.A FE	24,703,823	98.8830	24,433,929	24,710,000	24,704,767		945			4.450	4.459	JD	33,599	540,634	06/21/2022	06/20/2025
65339K-CH-1	NEXTERA ENERGY CAPITAL HOLDING COMPANY GUARNT			1	2.A FE	24,490,445	98.6640	24,172,640	24,500,000	24,492,051		1,606			4.625	4.633	JJ	591,743		06/21/2022	07/15/2027
65339K-CJ-7	NEXTERA ENERGY CAPITAL HOLDING COMPANY GUARNT			1	2.A FE	17,376,958	98.7880	17,179,255	17,390,000	17,378,120		1,163			5.000	5.009	JJ	454,072		06/21/2022	07/15/2032
65342Q-AC-6	NEXTERA ENERGY OPERATING PARTN COMPANY GUARNT			1	3.A FE	1,278,918	93.0050	1,270,451	1,366,000	1,336,912		15,882			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	13,466,688	97.1860	13,450,598	13,840,000	13,693,723		86,976			4.250	4.965	JJ	271,226	588,200	03/20/2020	07/15/2024
65342Q-AL-6	NEXTERA ENERGY OPERATING PARTN COMPANY GUARNT			1	3.A FE	10,000,000	91.8020	9,180,159	10,000,000	10,000,000					3.875	3.875	AO	81,806	387,500	09/19/2019	10/15/2026
65342R-AF-7	NFP CORP SR SECURED			1	4.B FE	4,800,000	94.0000	4,512,000	4,800,000	4,800,000					7.500	7.500	AO	129,000		08/08/2022	10/01/2030
65343H-AA-9	NEXSTAR ESCROW INC SR UNSECURED			1	4.B FE	28,746,316	91.8450	25,626,491	27,902,000	28,302,928		(145,208)			5.625	5.014	JJ	723,708	1,569,488	11/12/2019	07/15/2027
654106-AE-3	NIKE INC SR UNSECURED			1	1.E FE	36,266,759	86.5310	31,523,410	36,430,000	36,300,676		2,796			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	92.4210	5,545,236	6,000,000	6,282,834		(77,122)			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	10,044,249	78.3130	10,204,233	13,030,000	10,045,935		9,466			3.375	4.996	MN	73,294	238,444	10/13/2022	11/01/2046
654106-AH-6	NIKE INC SR UNSECURED			1	1.E FE	29,196,360	95.5840	26,763,396	28,000,000	28,659,922		(302,516)			2.400	1.282	MS	175,467	672,000	03/29/2021	03/27/2025
654106-AJ-2	NIKE INC SR UNSECURED			1	1.E FE	6,999,090	93.6190	6,553,346	7,000,000	6,999,429		126			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	79,325,446	89.4950	75,896,017	84,805,000	79,574,665		290,460			2.850	3.820	MS	631,091	1,358,096	07/12/2022	03/27/2030
654106-AL-7	NIKE INC SR UNSECURED			1	1.E FE	36,223,516	81.4020	28,669,850	35,220,000	36,151,385		(43,133)			3.250	3.044	MS	298,881	1,144,650	03/30/2021	03/27/2040
654106-AM-5	NIKE INC SR UNSECURED			1	1.E FE	30,883,573	78.7210	26,221,903	33,310,000	30,823,412		(25,102)			3.375	3.739	MS	293,544	617,963	10/18/2022	03/27/2050
65473P-AH-8	NISOURCE INC SR UNSECURED			1	2.B FE	29,803,052	87.0520	25,989,305	29,855,000	29,819,143		4,800			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	89.3090	20,479,536	22,931,000	23,628,321		(90,662)			3.600	3.104	MN	137,586	825,516	05/27/2020	05/01/2030
65473P-AK-1	NISOURCE INC SR UNSECURED			1	2.B FE	12,195,224	90.2800	11,447,489	12,680,000	12,275,645		74,957			0.950	2.180	FA	45,507	99,085	06/27/2022	08/15/2025
65473P-AL-9	NISOURCE INC SR UNSECURED			1	2.B FE	18,541,118	76.4160	14,340,301	18,766,000	18,586,394		20,297			1.700	1.827	FA	120,519	319,022	09/29/2020	02/15/2031
65473P-AM-7	NISOURCE INC SR UNSECURED			1	2.B FE	10,007,890	91.6690	9,396,055	10,250,000	10,008,663		773			5.000	5.154	JD	22,778	263,368	11/16/2022	06/15/2052
65473Q-AX-1	NISOURCE FINANCE CORP SENIOR UNSECURED			2	2.B FE	3,141,085	101.5020	2,792,311	2,751,000	3,058,724		(10,393)			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	94.8750	16,534,853	17,428,000	17,573,951		(4,942)			5.800	5.723	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	95.1480	18,831,657	19,792,000	20,934,946		(34,912)			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	88.6570	11,237,326	12,675,000	12,508,795		4,315			4.800	4.900	FA	229,840	608,400	02/20/2014	02/15/2044

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
65473Q-BD-4	NISOURCE FINANCE CORP SR UNSECURED			1	2.B FE	2,667,504	98.2570	2,164,599	2,203,000	2,616,765		(11,757)			5.650	4.294	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	94.3270	11,140,040	11,810,000	11,748,511		12,759			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	14,519,977	84.1990	10,541,703	12,520,000	14,389,013		(54,661)			4.375	3.419	MN	69,990	547,750	10/29/2020	05/15/2047
65473Q-BG-7	NISOURCE FINANCE CORP SR UNSECURED			1	2.B FE	45,449,319	78.1990	33,114,134	42,346,000	45,250,251		(105,537)			3.950	3.488	MS	422,813	1,536,688	10/26/2022	03/30/2048
65536*-AA-4	NONNIS FOODS LLC PROMISSORY NOTE				5.B GI	13,300,000	97.1000	12,914,300	13,300,000	13,300,000					11.250	10.913	MJSD	4,156	1,473,067	12/01/2017	06/01/2024
655663-F#-4	NORDSON CORPORATION SENIOR NOTE SERIES 2018A			1	2.C	20,000,000	99.1580	19,831,686	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	97.6440	14,646,623	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	96.3940	13,784,317	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	83.1800	3,684,887	4,430,000	4,006,555		84,816			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	74.9750	2,942,759	3,925,000	3,372,766		57,127			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	108.4960	731,265	674,000	857,847		(9,003)			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	101.2930	36,509,018	36,043,000	36,291,513		(38,462)			5.640	5.495	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	92.3990	26,052,734	28,196,000	28,122,834		1,447			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	82.8610	1,425,217	1,720,000	1,789,555		(2,686)			3.950	3.643	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	87.5090	2,883,430	3,295,000	3,294,968		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	86.1870	4,317,949	5,010,000	5,303,480		(8,351)			4.450	4.042	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	88.6450	26,422,445	29,807,000	29,657,231		2,560			4.650	4.683	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	93.7760	22,623,488	24,125,000	24,131,811		(2,699)			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	16,511,563	80.8060	13,365,347	16,540,000	16,475,237		(27,337)			4.050	3.995	FA	253,062	378,270	10/14/2022	08/15/2052
655844-BX-5	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	4,671,000	80.8340	3,775,759	4,671,000	4,671,000					3.942	3.942	MN	30,688	184,131	05/23/2018	11/01/2047
655844-BY-3	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	14,586,142	82.5480	11,911,618	14,430,000	14,575,143		(4,354)			4.150	4.078	FA	204,605	598,845	02/21/2020	02/28/2048
655844-BZ-0	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	2,065,980	95.4990	1,909,989	2,000,000	2,041,627		(6,998)			3.800	3.371	FA	31,667	76,000	04/29/2019	08/01/2028
655844-CA-4	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	1,995,720	96.9850	1,939,691	2,000,000	1,998,290		620			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	81.4070	8,677,957	10,660,000	11,536,607		(20,765)			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	12,907,980	72.1310	9,324,383	12,927,000	12,909,467		158			3.400	3.406	MN	73,253	439,518	06/29/2020	11/01/2049
655844-CE-6	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	15,708,194	85.9330	13,577,374	15,800,000	15,734,184		8,690			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	11,152,872	67.3990	7,407,149	10,990,000	11,148,323		(4,080)			3.050	2.969	MN	42,830	335,195	09/15/2021	05/15/2050
655844-CH-9	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	27,958,666	66.6990	18,601,798	27,889,000	27,957,913		(1,419)			3.155	3.142	MN	112,431	879,898	10/13/2021	05/15/2055
655844-CJ-5	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	4,050,000	69.9110	3,495,571	5,000,000	4,050,328		328			4.100	5.070	MN	26,194	102,500	06/02/2022	05/15/2121
655844-CK-2	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	9,274,477	82.3690	9,613,236	11,671,000	9,319,340		44,864			2.300	5.314	MN	34,300	134,217	10/18/2022	05/15/2031
655844-CL-0	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	20,916,460	65.3730	13,728,330	21,000,000	20,918,951		1,848			2.900	2.920	FA	213,150	609,000	09/10/2021	08/25/2051
655844-CM-8	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	249,229	85.7970	231,651	270,000	250,433		1,205			3.000	3.947	MS	2,385	4,500	04/25/2022	03/15/2032
655844-CN-6	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	6,018,260	75.5640	6,422,979	8,500,000	6,024,816		6,556			3.700	5.741	MS	92,603		10/19/2022	03/15/2053
655844-CP-1	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	28,014,626	87.5950	26,190,950	29,900,000	28,019,182		4,556			4.550	4.937	JD	113,371	634,877	11/07/2022	06/01/2053
65819#-AA-8	NORTH CAROLINA ELECTRIC MC FIRST MORTGAGE BOND SER 2016			1	1.G	25,343,999	79.2490	20,084,822	25,343,999	25,343,999					3.080	3.080	JD	34,693	780,595	12/15/2016	12/15/2046
65819#-AB-6	NORTH CAROLINA ELECTRIC MC FIRST MORTGAGE BOND SER 2019C			1	1.G	37,001,250	88.9040	32,895,570	37,001,250	37,001,250					3.120	3.131	JAJO	256,542	1,154,439	07/11/2019	07/11/2034
662325-C*-8	NORTH SHORE GAS COMPANY FIRST MORTGAGE BONDS SERIES R			1	1.F	24,700,000	93.6110	23,121,878	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.F	12,500,000	85.1960	10,649,466	12,500,000	12,500,000					2.200	2.200	MN	35,139	274,236	11/16/2021	11/15/2028
662352-A*-4	NORTH SHORE LI JEWISH HEALTH SENIOR SECURED NOTE			1	1.G	28,226,800	96.4500	27,224,842	28,226,800	28,226,800					4.200	4.200	MN	197,588	1,185,526	10/08/2014	05/01/2030
664397-AK-2	EVERSOURCE ENERGY UNSECURED			2	2.A FE	2,852,621	99.0470	2,832,737	2,860,000	2,859,720		831			2.800	2.830	MN	13,347	80,080	05/08/2013	05/01/2023
664675-AT-2	NORTHEASTERN UNIVERSITY UNSECURED			1	1.E FE	857,564	65.9200	880,035	1,335,000	859,286		1,722			2.894	5.515	AO	9,659		10/13/2022	10/01/2050
665228-C#-7	NORTHERN ILLINOIS GAS COMPANY FIRST MORTGAGE BOND			1	1.D	19,500,000	83.2750	16,238,596	19,500,000	19,500,000					2.910	2.910	JD	17,339	567,450	06/23/2016	06/20/2031

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
665228-C@-9	NORTHERN ILLINOIS GAS COMPANY FIRST MORTGAGE BOND			1	1.D	30,000,000	92.1780	27,653,277	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	85.6720	15,421,045	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	79.0140	23,704,085	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	91.0380	5,462,258	6,000,000	6,000,000					1.420	1.420	MS	28,400	85,200	08/31/2020	08/31/2025
665228-H@-4	NORTHERN ILLINOIS GAS COMPANY FIRST MORTGAGE BONDS			1	1.D	15,500,000	77.7330	12,048,664	15,500,000	15,500,000					1.880	1.880	MN	37,234	291,400	11/06/2020	11/06/2030
665228-J#-0	NORTHERN ILLINOIS GAS COMPANY FIRST MORTGAGE BOND				1.D	35,000,000	82.0960	28,733,768	35,000,000	35,000,000					1.770	1.770	AO	122,179	605,733	10/28/2021	10/28/2028
665228-J@-2	NORTHERN ILLINOIS GAS COMPANY FIRST MORTGAGE BOND			1	1.D	15,000,000	87.5950	13,139,192	15,000,000	15,000,000					1.420	1.421	FA	77,508	207,083	08/31/2021	08/31/2026
665228-K@-0	NORTHERN ILLINOIS GAS COMPANY FIRST MORTGAGE BOND			1	1.D	4,150,000	74.2860	3,082,865	4,150,000	4,150,000					2.190	2.190	FA	33,072	88,360	08/31/2021	08/31/2033
665772-BN-8	NORTHERN STATES POWER COMPANY FIRST MORTGAGE BONDS				1.F FE	27,650,100	105.3800	31,613,866	30,000,000	29,521,474		167,092			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	101.2870	30,912,647	30,520,000	30,687,441		(6,089)			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	78.5540	10,818,429	13,772,000	14,961,240		(46,898)			3.400	2.809	FA	176,894	468,248	10/20/2021	08/15/2042
665772-CK-3	NORTHERN STATES POWER COMPANY 1ST MORTGAGE			1	1.F FE	2,495,425	99.1690	2,479,224	2,500,000	2,499,808		509			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	85.4050	2,117,198	2,479,000	2,552,731		(2,268)			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	82.1520	12,285,860	14,955,000	14,815,128		3,388			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	77.9350	4,241,993	5,443,000	5,513,766		(2,175)			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	77.6880	2,159,715	2,780,000	2,836,734		(1,630)			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	64.4030	11,785,825	18,300,000	17,733,310		12,917			2.600	2.757	JD	39,650	475,800	09/27/2021	06/01/2051
665772-CT-4	NORTHERN STATES POWER COMPANY 1ST MORTGAGE			1	1.E FE	14,937,300	83.1110	12,466,626	15,000,000	14,947,303		5,742			2.250	2.297	AO	84,375	337,500	03/23/2021	04/01/2031
665772-CU-1	NORTHERN STATES POWER COMPANY 1ST MORTGAGE			1	1.E FE	21,697,225	71.9190	15,462,654	21,500,000	21,692,681		(4,404)			3.200	3.151	AO	172,000	688,000	10/18/2021	04/01/2052
665772-CV-9	NORTHERN STATES POWER COMPANY 1ST MORTGAGE			1	1.E FE	3,834,445	91.1790	3,533,172	3,875,000	3,834,848		403			4.500	4.563	JD	14,531	97,844	09/09/2022	06/01/2052
665789-A*-4	NORTHERN STATES POWER COMPANY FIRST MORTGAGE BOND			1	1.E	19,000,000	62.8830	11,947,843	19,000,000	19,000,000					2.820	2.820	MN	89,300	535,800	07/30/2021	05/01/2051
665789-AW-3	NORTHERN STATES POWER COMPANY SECURED NOTE			1	1.F FE	3,972,097	107.3680	3,166,281	2,949,000	3,723,595		(34,723)			6.375	4.088	MS	62,666	187,999	10/01/2014	09/01/2038
665859-AX-2	NORTHERN TRUST CORPORATION SUBORDINATED			2	1.F FE	19,929,200	106.1000	21,219,968	20,000,000	19,930,066		866			6.125	6.173	MN	200,764		10/26/2022	11/02/2032
66621#-AA-4	NORTHFIELD MOUNTAIN LLC SERIES 2019A SR SECURED NOTE			1	2.C PL	35,640,000	82.3680	29,355,999	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	2,621,690	99.0790	2,576,059	2,600,000	2,601,990		(3,332)			3.250	3.117	FA	35,208	84,500	02/10/2017	08/01/2023
666807-BH-4	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	6,539,526	92.9240	5,830,953	6,275,000	6,500,023		(7,047)			4.750	4.474	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	80.3950	29,261,493	36,397,000	36,023,052		3,486			3.850	3.901	AO	295,827	1,401,285	11/10/2021	04/15/2045
666807-BK-7	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	31,843,240	94.0380	30,092,285	32,000,000	31,930,791		15,583			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	96.0450	8,163,824	8,500,000	8,654,854		(81,899)			2.930	1.924	JJ	114,840	249,050	03/30/2021	01/15/2025
666807-BN-1	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	35,974,086	92.6620	32,491,984	35,065,000	35,740,008		(134,102)			3.250	2.808	JJ	525,488	1,139,613	06/03/2021	01/15/2028
666807-BP-6	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	113,890,045	83.0860	88,076,736	106,007,000	113,660,504		(223,628)			4.030	3.558	AO	901,884	4,272,082	10/12/2021	10/15/2047
666807-BS-0	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	41,301,800	96.4670	35,692,669	37,000,000	40,554,239		(456,593)			4.400	2.869	MN	271,333	1,628,000	06/03/2021	05/01/2030
666807-BT-8	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	4,975,450	98.0650	4,903,271	5,000,000	4,977,909		772			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	45,399,465	99.2940	34,693,247	34,940,000	44,800,536		(239,380)			5.250	3.549	MN	305,725	1,808,100	09/26/2022	05/01/2050
666807-BW-1	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	31,225,598	107.9990	27,496,440	25,460,000	30,388,037		(837,561)			7.875	1.577	MS	668,325	1,002,488	06/13/2022	03/01/2026
666807-BY-7	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	12,248,119	107.3270	10,732,701	10,000,000	11,924,800		(323,319)			7.750	1.562	MS	228,194	387,500	06/13/2022	03/15/2026
666807-CA-8	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	12,123,116	106.9770	10,697,696	10,000,000	11,927,159		(195,957)			6.650	2.549	JJ	306,639	332,500	06/13/2022	01/15/2028
666807-CE-0	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	14,618,227	116.5610	11,947,480	10,250,000	14,366,447		(251,781)			7.750	2.301	FA	300,097	397,188	06/13/2022	02/15/2031
667274-AC-8	NORTHWELL HEALTH INC SECURED			1	1.G FE	81,187	80.2000	80,200	100,000	81,268		81			4.260	5.676	MN	710	2,130	10/06/2022	11/01/2047
667655-B#-0	NORTHWEST NATURAL GAS CO FIRST MORTGAGE BONDS			1	1.F IF	41,454,000	89.7380	37,200,166	41,454,000	41,454,000					4.780	4.780	MS	500,879		09/30/2022	09/30/2052
668074-H*-1	NORTHWESTERN CORPORATION FIRST MORTGAGE BOND 43 SERIES			1	1.G	25,740,000	86.5690	22,282,734	25,740,000	25,740,000					3.210	3.210	MN	105,577	826,254	05/15/2020	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
	NORTHWESTERN CORPORATION FIRST MORTGAGE BOND																				
668074-H@-9	SERIES			1	1.G	12,870,000	86.5690	11,141,367	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	4,250,000	63.7750	2,710,435	4,250,000	4,250,000					2.633	2.633	JJ	51,599	101,645	08/03/2021	07/15/2051
668444-AC-6	NORTHWESTERN UNIVERSITY SR UNSECURED			1	1.B FE	30,595,132	95.8960	28,845,630	30,080,000	30,482,859		(14,978)			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	77.4690	1,355,708	1,750,000	1,750,000					3.662	3.662	JD	5,340	64,085	10/04/2017	12/01/2057
668444-AS-1	NORTHWESTERN UNIVERSITY UNSECURED			1	1.B FE	101,711	65.8030	103,969	158,000	101,835		123			2.640	5.048	JD	348	2,086	11/21/2022	12/01/2050
668771-AK-4	GEN DIGITAL INC SR UNSECURED			1	3.C FE	4,900,000	98.1810	4,810,862	4,900,000	4,900,000					6.750	6.750	MS	93,713		09/08/2022	09/30/2027
668771-AL-2	GEN DIGITAL INC SR UNSECURED			1	3.C FE	9,907,222	98.5110	9,752,578	9,900,000	9,907,106		(116)			7.125	7.106	MS	199,856		09/09/2022	09/30/2030
66988A-AH-7	NOVANT HEALTH INC UNSECURED			1	1.D FE	1,475,086	69.1560	1,501,387	2,171,000	1,477,282		2,196			3.168	5.348	MN	11,463	25,978	11/04/2022	11/01/2051
66988A-AJ-3	NOVANT HEALTH INC UNSECURED			1	1.D FE	1,416,699	67.2660	1,400,474	2,082,000	1,417,526		827			3.318	5.252	MN	11,513	13,803	11/30/2022	11/01/2061
66989H-AF-5	NOVARTIS CAPITAL CORPORATION SR UNSECURED			1	1.D FE	1,967,907	84.6650	1,693,296	2,000,000	1,974,141		869			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	98.1000	23,544,029	24,000,000	24,222,636		(165,262)			3.400	2.686	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	93.7280	37,280,340	39,775,000	41,827,886		(63,119)			4.400	4.029	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	95.9930	10,559,226	11,000,000	11,586,925		(219,091)			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	88.8080	18,076,890	20,355,000	21,017,651		(19,228)			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	94.9520	14,242,839	15,000,000	15,370,621		(85,719)			3.100	2.460	MN	56,833	465,000	03/30/2021	05/17/2027
66989H-AR-9	NOVARTIS CAPITAL CORPORATION COMPANY GUARNT			1	1.D FE	48,546,061	85.2800	42,384,246	49,700,000	48,396,287		5,038			2.200	2.533	FA	416,099	876,700	06/23/2022	08/14/2030
66989H-AS-7	NOVARTIS CAPITAL CORPORATION COMPANY GUARNT			1	1.D FE	39,087,519	70.0760	26,224,698	37,423,000	38,999,845		(41,349)			2.750	2.530	FA	391,642	1,029,133	12/17/2021	08/14/2050
670001-AE-6	NOVELIS CORPORATION COMPANY GUARNT			1	3.C FE	19,800,000	88.4050	17,504,206	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	3.C FE	1,900,000	89.6240	1,702,853	1,900,000	1,900,000					3.250	3.250	MN	7,890	77,874	07/26/2021	11/15/2026
670001-AH-9	NOVELIS CORPORATION SR UNSECURED			1	3.C FE	1,900,000	81.8300	1,554,766	1,900,000	1,900,000					3.875	3.875	FA	27,814	74,443	07/26/2021	08/15/2031
67021C-AJ-6	NSTAR ELECTRIC COMPANY SR UNSECURED			1	1.F FE	1,436,059	87.8910	1,267,385	1,442,000	1,437,081		138			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	91.9900	15,638,325	17,000,000	16,978,010		6,063			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	94.1170	9,411,691	10,000,000	9,996,380		760			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	91.0570	5,463,420	6,000,000	5,991,095		1,238			3.250	3.276	MN	24,917	195,000	05/14/2019	05/15/2029
67021C-AS-6	NSTAR ELECTRIC COMPANY SR UNSECURED			1	1.E FE	3,981,894	91.7060	3,911,254	4,265,000	3,982,715		822			4.550	4.971	JD	16,171	104,575	11/04/2022	06/01/2052
67021C-AT-4	NSTAR ELECTRIC COMPANY SR UNSECURED			1	1.E FE	12,448,030	97.2420	12,228,223	12,575,000	12,448,527		497			4.950	5.015	MS	183,281		10/06/2022	09/15/2052
67022*-AE-3	NSTAR GAS COMPANY FIRST MORTGAGE BOND SERIES R			1	1.F	30,000,000	93.7690	28,130,765	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	67.2060	9,778,523	14,550,000	14,550,000					3.150	3.150	MN	76,388	458,325	05/07/2020	05/01/2050
670346-AN-5	NUCOR CORPORATION SR UNSECURED			1	1.G FE	12,322,759	95.0940	10,541,176	11,085,000	12,187,244		(33,439)			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	94.6770	563,329	595,000	598,153		(547)			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	84.0030	6,854,651	8,160,000	8,178,453		(592)			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	93.1920	2,795,771	3,000,000	2,997,755		898			2.000	2.032	JD	5,000	60,000	05/20/2020	06/01/2025
670346-AX-3	NUCOR CORPORATION SR UNSECURED			1	2.A FE	2,998,080	97.9080	2,937,225	3,000,000	2,998,451		371			3.950	3.973	MN	12,508	59,250	05/18/2022	05/23/2025
670346-AY-1	NUCOR CORPORATION SR UNSECURED			1	2.A FE	3,294,720	97.4740	3,216,649	3,300,000	3,295,304		584			4.300	4.336	MN	14,978	70,950	05/18/2022	05/23/2027
67059T-AE-5	NUSTAR LOGISTICS LP SR UNSECURED			1	3.C FE	8,500,000	93.9670	7,987,235	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	96.5910	4,732,955	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	96.6020	4,733,486	4,900,000	4,900,000					5.750	5.750	AO	70,438	281,750	09/09/2020	10/01/2025
67059T-AH-8	NUSTAR LOGISTICS LP COMPANY GUARNT			1	3.C FE	9,800,000	92.7690	9,091,355	9,800,000	9,800,000					6.375	6.375	AO	156,188	624,750	09/09/2020	10/01/2030
67066G-AE-4	NVIDIA CORPORATION SR UNSECURED			1	1.F FE	3,970,505	95.1610	3,330,652	3,500,000	3,785,516		(81,189)			3.200	0.801	MS	32,667	112,000	09/16/2020	09/16/2026
67066G-AF-1	NVIDIA CORPORATION SR UNSECURED			1	1.F FE	30,954,532	87.5890	29,503,377	33,684,000	31,027,959		65,528			2.850	4.084	AO	239,999	461,244	11/08/2022	04/01/2030
67066G-AG-9	NVIDIA CORPORATION SR UNSECURED			1	1.F FE	1,427,140	81.4850	1,165,239	1,430,000	1,427,427		107			3.500	3.514	AO	12,513	50,050	03/26/2020	04/01/2040
67066G-AH-7	NVIDIA CORPORATION SR UNSECURED			1	1.F FE	11,709,106	76.0330	8,629,766	11,350,000	11,670,082		(15,361)			3.500	3.310	AO	99,313	350,000	10/11/2022	04/01/2050
67066G-AJ-3	NVIDIA CORPORATION SR UNSECURED			1	1.F FE	10,961,708	74.8240	8,529,975	11,400,000	10,963,385		1,089			3.700	3.881	AO	105,450	370,000	10/11/2022	04/01/2060
67080L-AA-3	NUVEEN LLC COMPANY GUARNT			1	1.C FE	28,131,049	93.4360	26,442,365	28,300,000	28,193,736		15,846			4.000	4.073	MN	188,667	1,132,000	10/17/2018	11/01/2028

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
67103H-AG-2	OREILLY AUTOMOTIVE INC SR UNSECURED			1	2.B FE	9,457,500	97.3060	9,730,648	10,000,000	9,471,830		14,330			4.350	5.491	JD	36,250	217,500	10/31/2022	06/01/2028
67103H-AL-1	OREILLY AUTOMOTIVE INC SR UNSECURED			1	2.B FE	4,691,550	97.2270	4,861,326	5,000,000	4,695,922		4,372			4.700	5.535	JD	10,444	117,500	10/31/2022	06/15/2032
674003-A#-5	OAKTREE CAPITAL MANAGEMENT LP SENIOR NOTE SERIES C			1	1.G FE	41,000,000	92.0570	37,743,234	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	97.2290	2,916,877	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	94.8680	7,589,403	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	86.4430	22,025,700	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	3.C FE	7,850,000	99.8420	7,837,578	7,850,000	7,850,000					8.000	8.000	AO	157,000	628,000	03/26/2021	04/01/2029
674599-CF-0	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.A FE	9,270,582	79.8760	8,466,866	10,600,000	9,323,935		22,856			4.625	5.516	JD	21,789	490,250	11/03/2020	06/15/2045
674599-CJ-2	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.A FE	856,975	78.4550	1,620,087	2,065,000	881,977		9,959			4.400	11.530	AO	19,182	90,860	04/01/2020	04/15/2046
674599-CM-5	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.A FE	3,474,950	90.5190	6,410,523	7,082,000	4,507,446		423,558			3.000	15.195	FA	80,263	212,460	03/30/2020	02/15/2027
674599-CX-1	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.A FE	5,872,793	80.0780	6,910,722	8,630,000	6,000,210		50,909			4.300	7.108	FA	140,190	371,090	04/02/2020	08/15/2039
674599-CY-9	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.A FE	3,316,348	78.2000	3,667,590	4,690,000	3,344,097		10,951			4.400	6.523	FA	77,958	206,360	04/08/2020	08/15/2049
674599-DD-4	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.A FE	14,870,584	107.1080	12,096,791	11,294,000	14,021,734		(270,283)			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.A FE	5,426,589	102.0230	6,335,651	6,210,000	5,397,311		(2,690)			6.450	7.416	MS	117,938	400,545	03/31/2020	09/15/2036
674599-DZ-5	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.A FE	14,925,000	108.1400	16,139,930	14,925,000	14,925,000					8.500	8.500	JJ	584,977	1,268,625	06/26/2020	07/15/2027
674599-EA-9	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.A FE	9,740,000	112.8890	10,995,428	9,740,000	9,740,000					8.875	8.875	JJ	398,596	864,425	06/26/2020	07/15/2030
674599-EB-7	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.A FE	7,375,000	100.0700	7,380,148	7,375,000	7,375,000					5.875	5.875	MS	144,427	433,281	08/12/2020	09/01/2025
674599-EC-5	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.A FE	6,800,000	101.1400	6,877,496	6,800,000	6,800,000					6.375	6.375	MS	144,500	433,500	08/12/2020	09/01/2028
674599-ED-3	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.A FE	6,800,000	103.3290	7,026,339	6,800,000	6,800,000					6.625	6.625	MS	150,167	450,500	08/12/2020	09/01/2030
676318-AA-2	OAKTREE CAPITAL I LP SENIOR NOTE SERIES A			1	1.G FE	9,917,100	79.0200	7,612,868	9,634,050	9,634,050				(283,050)	2.200	2.200	JJ	119,516		06/08/2022	06/08/2032
676318-AB-0	OAKTREE CAPITAL I LP SENIOR NOTE SERIES B			1	1.G FE	44,076,000	77.1910	33,051,482	42,818,000	42,818,000				(1,258,000)	2.400	2.400	JJ	579,470		06/08/2022	06/08/2034
677050-AH-9	OGLETHORPE POWER CORPORATION 1ST MORTGAGE			1	2.A FE	2,869,815	88.3800	2,850,248	3,225,000	2,870,476		661			5.250	6.068	MS	56,438		12/07/2022	09/01/2050
677050-AN-6	OGLETHORPE POWER CORPORATION 1ST MORTGAGE			1	2.B FE	4,307,157	86.2680	4,032,170	4,674,000	4,308,234		1,077			5.050	5.612	AO	59,009	50,500	10/05/2022	10/01/2048
677050-AQ-9	OGLETHORPE POWER CORPORATION 1ST MORTGAGE			1	2.B FE	1,674,180	72.1280	1,442,556	2,000,000	1,678,057		3,877			3.750	4.810	FA	31,250	37,500	04/25/2022	08/01/2050
677050-AR-7	OGLETHORPE POWER CORPORATION 1ST MORTGAGE			1	2.A FE	21,335,756	79.8120	17,398,987	21,800,000	21,338,504		2,748			4.500	4.639	AO	245,250	422,500	10/05/2022	04/01/2047
677347-CE-4	OHIO EDISON COMPANY SENIOR NOTES			1	2.B FE	15,774,753	108.1990	16,467,917	15,220,000	15,626,737		(21,152)			6.875	6.556	JJ	482,495	1,046,375	10/01/2014	07/15/2036
677347-CF-1	OHIO EDISON COMPANY 1ST MORTGAGE			1	1.G FE	9,359,213	119.8320	11,096,417	9,260,000	9,337,061		(3,069)			8.250	8.147	AO	161,278	763,950	10/01/2014	10/15/2038
677415-CQ-2	OHIO POWER COMPANY SR UNSECURED			1	1.G FE	12,339,973	81.7680	10,221,062	12,500,000	12,344,432		1,095			4.150	4.226	AO	129,688	498,000	09/09/2022	04/01/2048
677415-CR-0	OHIO POWER COMPANY SR UNSECURED			1	2.A FE	3,196,623	79.4370	2,200,398	2,770,000	3,177,056		(10,030)			4.000	3.164	JD	9,233	110,800	09/30/2021	06/01/2049
677415-CS-8	OHIO POWER COMPANY SR UNSECURED			1	2.A FE	9,989,400	85.1010	8,510,080	10,000,000	9,992,129		975			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	65.6490	8,862,550	13,500,000	13,437,276		1,486			2.900	2.924	AO	97,875	411,075	09/09/2021	10/01/2051
67777J-AK-4	OHIOHEALTH CORPORATION UNSECURED			1	1.B FE	1,310,344	70.0720	1,413,346	2,017,000	1,312,614		2,269			3.042	5.684	MN	7,840	30,679	10/25/2022	11/15/2050
679574-A@-2	OLD DOMINION ELECTRIC COOPERAT FIRST MTGE BONDS 2011 SERIES B			1	1.E	39,600,000	100.9090	39,959,806	39,600,000	39,600,000					5.540	5.541	JD	182,820	2,193,840	04/07/2011	12/01/2040
679574-C@-0	OLD DOMINION ELECTRIC COOPERAT FIRST MTGE BONDS 2017 SERIES A			1	1.E	44,505,000	87.8830	39,112,141	44,505,000	44,505,000					3.330	3.330	JD	123,501	1,482,017	07/06/2017	12/01/2037
680665-AJ-5	OLIN CORPORATION SR UNSECURED			1	3.A FE	6,662,125	95.0090	6,935,627	7,300,000	6,860,067		75,550			5.125	6.614	MS	110,159	374,125	03/18/2020	09/15/2027
680665-AK-2	OLIN CORPORATION SR UNSECURED			1	3.A FE	6,195,625	91.2680	5,749,913	6,300,000	6,220,316		9,038			5.000	5.215	FA	131,250	315,000	03/03/2020	02/01/2030
680665-AL-0	OLIN CORPORATION SR UNSECURED			1	3.A FE	14,150,000	94.8210	13,417,102	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	97.9620	29,726,451	30,345,000	30,333,706		5,429			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	11,592,894	93.2680	10,860,071	11,644,000	11,602,055		4,166			4.200	4.257	JD	40,754	489,048	05/25/2022	06/01/2030
681919-BD-7	OMNICOM GROUP INC SR UNSECURED			1	2.A FE	13,018,582	81.9460	12,293,543	15,002,000	13,129,489		110,907			2.600	4.359	FA	162,522	195,026	05/25/2022	08/01/2031
68217F-AA-0	OMNICOM GROUP INC SR UNSECURED			1	2.A FE	5,493,450	96.1870	4,809,333	5,000,000	5,316,774		(101,314)			3.600	1.459	AO	38,000	180,000	03/30/2021	04/15/2026

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
682189-AQ-8	ON SEMICONDUCTOR CORPORATION COMPANY GUARNT			1	3.B FE	9,434,500	87.3650	8,649,100	9,900,000	9,467,619		33,119			3.875	4.746	MS	127,875	288,688	06/24/2022	09/01/2028
68233J-AH-7	ONCOR ELECTRIC DELIVERY SR SECURED			1	1.F FE	5,143,597	99.7780	4,391,219	4,401,000	5,049,785		(24,547)			5.250	4.075	MS	58,405	231,053	03/21/2019	09/30/2040
68233J-AS-3	ONCOR ELECTRIC DELIVERY SR SECURED			1	1.F FE	913,418	100.1860	786,456	785,000	897,710		(3,843)			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	91.6860	9,838,845	10,731,000	12,972,573		(92,044)			4.550	3.039	JD	40,688	488,261	09/21/2021	12/01/2041
68233J-BB-9	ONCOR ELECTRIC DELIVERY SR SECURED			1	1.F FE	2,888,934	81.1250	2,153,869	2,655,000	2,861,279		(6,500)			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	85.1960	6,538,816	7,675,000	7,766,587		(2,417)			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	103.9520	5,930,445	5,705,000	6,443,696		(110,436)			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	81.3550	1,033,206	1,270,000	1,439,462		(4,255)			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	71.5560	9,781,695	13,670,000	14,086,761		(10,640)			3.100	2.931	MS	124,777	423,770	08/10/2021	09/15/2049
68233J-BV-5	ONCOR ELECTRIC DELIVERY SR SECURED			1	1.F FE	997,102	79.8780	798,780	1,000,000	997,324		56			3.700	3.716	MN	4,728	37,000	08/17/2020	05/15/2050
68233J-BZ-6	ONCOR ELECTRIC DELIVERY SR SECURED			1	1.F FE	9,074,600	89.2190	8,921,884	10,000,000	9,246,065		171,465			0.550	3.451	AO	13,750	27,500	05/02/2022	10/01/2025
68233J-CD-4	ONCOR ELECTRIC DELIVERY 1ST MORTGAGE			1	1.F FE	8,383,192	65.5990	6,231,951	9,500,000	8,387,275		4,084			2.700	3.267	MN	32,775	222,225	11/04/2022	11/15/2051
68233J-CG-7	ONCOR ELECTRIC DELIVERY SR SECURED			1	1.F FE	2,354,984	92.5160	2,405,403	2,600,000	2,355,858		874			4.600	5.229	JD	9,967	63,454	11/21/2022	06/01/2052
68233J-CJ-1	ONCOR ELECTRIC DELIVERY SR SECURED			1	1.F FE	16,983,510	98.1540	16,686,259	17,000,000	16,984,017		507			4.550	4.562	MS	242,793		09/06/2022	09/15/2032
68233J-CL-6	ONCOR ELECTRIC DELIVERY SR SECURED			1	1.F FE	19,906,800	97.5870	19,517,370	20,000,000	19,907,369		569			4.950	4.980	MS	310,750		09/06/2022	09/15/2052
68235P-AM-0	ONE GAS INC SR UNSECURED			1	1.G FE	19,839,400	94.6070	18,921,356	20,000,000	19,844,820		5,420			4.250	4.349	MS	337,639		08/04/2022	09/01/2032
682680-AT-0	ONEOK INC SR UNSECURED			1	2.C FE	5,738,416	80.8720	4,916,997	6,080,000	5,761,210		5,790			4.950	5.329	JJ	140,448	300,960	11/12/2020	07/13/2047
682680-AV-5	ONEOK INC SR UNSECURED			1	2.C FE	17,454,262	83.7770	14,401,287	17,190,000	17,430,373		(16,719)			5.200	5.067	JJ	412,178	737,880	11/15/2022	07/15/2048
682680-AZ-6	ONEOK INC COMPANY GUARNT			1	2.C FE	12,562,871	75.1860	8,954,637	11,910,000	12,536,414		(21,014)			4.450	4.090	MS	176,665	467,695	11/15/2022	09/01/2049
682680-BC-6	ONEOK INC COMPANY GUARNT			1	2.B FE	8,120,915	75.3390	5,653,429	7,504,000	8,106,328		(13,104)			4.500	3.999	MS	99,428	337,680	10/06/2021	03/15/2050
682680-BE-2	ONEOK INC COMPANY GUARNT			1	2.B FE	378,694	102.0950	326,705	320,000	366,619		(4,976)			6.350	4.143	JJ	9,370	20,320	06/29/2020	01/15/2031
682680-BF-9	ONEOK INC COMPANY GUARNT			1	2.B FE	1,314,500	102.3210	1,406,909	1,375,000	1,314,756		256			7.150	7.527	JJ	45,333		11/08/2022	01/15/2051
68268N-AD-5	ONEOK PARTNERS LP COMPANY GUARNT			1	2.B FE	734,933	101.7880	641,265	630,000	720,827		(3,926)			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	95.3170	1,906,332	2,000,000	2,222,260		(7,620)			6.125	5.156	FA	51,042	122,500	10/01/2014	02/01/2041
68268N-AM-5	ONEOK PARTNERS LP SENIOR UNSECURED			1	2.C FE	30,591,419	95.5200	28,378,908	29,710,000	30,540,984		(26,644)			6.200	5.941	MS	542,373	1,842,020	09/15/2021	09/15/2043
682691-AA-8	ONEMAIN FINANCE CORPORATION COMPANY GUARNT			1	3.B FE	4,925,000	74.7480	3,681,353	4,925,000	4,925,000					4.000	4.000	MS	58,006	197,000	12/08/2020	09/15/2030
682691-AC-4	ONEMAIN FINANCE CORPORATION COMPANY GUARNT			1	3.B FE	9,850,000	79.5600	7,836,685	9,850,000	9,850,000					3.875	3.875	MS	112,386	417,736	08/04/2021	09/15/2028
683720-AA-4	OPEN TEXT HOLDINGS INC SR UNSECURED			1	3.C FE	7,850,000	81.3960	6,389,620	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.B FE	8,832,974	92.3870	7,156,291	7,746,000	8,627,856		(32,723)			5.375	4.434	JJ	191,982	416,348	05/02/2018	07/15/2040
68389X-AU-9	ORACLE CORP SR UNSECURED			2	2.B FE	15,963,680	97.5540	15,608,676	16,000,000	15,993,658		4,000			3.400	3.427	JJ	261,422	544,000	06/30/2014	07/08/2024
68389X-AV-7	ORACLE CORP SR UNSECURED			2	2.B FE	8,166,387	88.2230	7,022,567	7,960,000	8,130,319		(13,305)			4.300	4.043	JJ	164,485	342,280	06/29/2020	07/08/2034
68389X-AW-5	ORACLE CORP SR UNSECURED			1	2.B FE	21,743,828	80.8250	15,670,312	19,388,000	21,516,579		(68,805)			4.500	3.727	JJ	419,266	872,460	09/16/2020	07/08/2044
68389X-BC-8	ORACLE CORP SR UNSECURED			1	2.B FE	12,564,079	95.0120	12,446,581	13,100,000	12,904,166		77,796			2.950	3.614	MN	49,380	386,450	05/02/2018	05/15/2025
68389X-BE-4	ORACLE CORP SR UNSECURED			1	2.B FE	17,474,872	83.6960	16,822,822	20,100,000	17,489,830		13,292			3.900	5.306	MN	100,165	202,995	11/15/2022	05/15/2035
68389X-BF-1	ORACLE CORP SR UNSECURED			1	2.B FE	26,964,634	76.0630	20,377,347	26,790,000	26,947,755		(5,704)			4.125	4.079	MN	141,206	1,105,088	06/29/2020	05/15/2045
68389X-BG-9	ORACLE CORP SR UNSECURED			1	2.B FE	11,595,288	77.1180	9,538,722	12,369,000	11,567,917		(7,485)			4.375	4.691	MN	69,146	450,034	10/25/2022	05/15/2055
68389X-BH-7	ORACLE CORP SR UNSECURED			1	2.B FE	23,743,643	82.2520	19,002,773	23,103,000	23,649,158		(35,356)			3.850	3.609	JJ	410,142	889,466	06/29/2020	07/15/2036
68389X-BJ-3	ORACLE CORP SR UNSECURED			1	2.B FE	35,713,425	73.7050	25,675,075	34,835,000	35,662,312		(26,638)			4.000	3.831	JJ	642,512	1,393,400	09/15/2020	07/15/2046
68389X-BM-6	ORACLE CORP SR UNSECURED			1	2.B FE	22,198,971	92.0110	20,150,505	21,900,000	22,210,834		(101,368)			2.650	2.158	JJ	267,606	580,350	12/10/2020	07/15/2026
68389X-BN-4	ORACLE CORP SR UNSECURED			1	2.B FE	28,645,100	92.0290	27,608,603	30,000,000	28,747,543		70,298			3.250	4.192	MN	124,583	731,250	09/19/2022	11/15/2027
68389X-BP-9	ORACLE CORP SR UNSECURED			1	2.B FE	24,545,934	79.4760	19,988,122	25,150,000	24,598,570		17,702			3.800	3.986	MN	122,117	927,200	06/14/2022	11/15/2037
68389X-BQ-7	ORACLE CORP SR UNSECURED			1	2.B FE	12,007,356	73.5270	8,110,733	11,031,000	11,931,727		(24,000)			4.000	3.492	MN	56,381	441,240	10/29/2020	11/15/2047
68389X-BR-5	ORACLE CORP SR UNSECURED			1	2.B FE	2,773,169	99.6490	2,765,249	2,775,000	2,774,960		328			2.625	2.637	FA	27,519	72,844	11/07/2017	02/15/2023
68389X-BS-3	ORACLE CORP SR UNSECURED			1	2.B FE	7,845,584	96.2820	7,565,869	7,858,000	7,854,445		1,822			2.950	2.975	MN	29,620	231,811	11/07/2017	11/15/2024
68389X-BT-1	ORACLE CORP SR UNSECURED			1	2.B FE	9,384,150	94.3460	8,491,116	9,000,000	9,208,564		(95,082)			2.500	1.404	AO	56,250	225,000	02/22/2021	04/01/2025

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
68389X-BU-8	ORACLE CORP SR UNSECURED			1	2.B FE	21,501,860	91.3570	19,184,962	21,000,000	21,330,435		(78,478)			2.800	2.385	AO	147,000	588,000	10/30/2020	04/01/2027
68389X-BV-6	ORACLE CORP SR UNSECURED			1	2.B FE	36,579,867	85.5740	33,989,808	39,720,000	36,661,297		80,363			2.950	4.125	AO	292,935	729,240	10/17/2022	04/01/2030
68389X-BW-4	ORACLE CORP SR UNSECURED			1	2.B FE	17,432,815	74.4120	12,932,801	17,380,000	17,427,269		(2,330)			3.600	3.577	AO	156,420	625,680	06/29/2020	04/01/2040
68389X-BX-2	ORACLE CORP SR UNSECURED			1	2.B FE	66,685,935	68.2440	44,443,888	65,125,000	66,461,773		(85,112)			3.600	3.433	AO	586,125	2,201,940	10/11/2022	04/01/2050
68389X-BY-0	ORACLE CORP SR UNSECURED			1	2.B FE	43,513,712	67.1630	30,374,481	45,225,000	43,521,149		9,555			3.850	4.034	AO	435,291	1,723,838	09/20/2022	04/01/2060
68389X-BZ-7	ORACLE CORP SR UNSECURED			1	2.B FE	1,048,660	74.3310	743,310	1,000,000	1,045,867		(1,877)			3.650	3.306	MS	9,733	36,500	06/23/2021	03/25/2041
68389X-CA-1	ORACLE CORP SR UNSECURED			1	2.B FE	18,119,206	72.3090	14,278,210	19,746,000	18,106,668		(6,152)			3.950	4.411	MS	207,991	510,044	11/30/2022	03/25/2051
68389X-CB-9	ORACLE CORP SR UNSECURED			1	2.B FE	13,906,180	70.1650	9,121,510	13,000,000	13,892,862		(10,570)			4.100	3.757	MS	142,133	533,000	11/12/2021	03/25/2061
68389X-CH-6	ORACLE CORP SR UNSECURED			1	2.B FE	14,985,750	104.1850	15,627,799	15,000,000	14,985,993		243			6.150	6.167	MN	133,250		11/07/2022	11/09/2029
68389X-CJ-2	ORACLE CORP SR UNSECURED			1	2.B FE	28,050,544	105.3690	29,608,652	28,100,000	28,051,075		531			6.250	6.274	MN	253,681		11/07/2022	11/09/2032
68389X-CK-9	ORACLE CORP SR UNSECURED			1	2.B FE	54,890,215	108.4350	59,097,115	54,500,000	54,889,756		(459)			6.900	6.842	MN	543,183		11/21/2022	11/09/2052
68622T-AA-9	ORGANON FINANCE 1 LLC SR SECURED			1	3.B FE	9,800,000	88.5420	8,677,105	9,800,000	9,800,000					4.125	4.125	AO	68,498	404,250	04/08/2021	04/30/2028
68622T-AB-7	ORGANON FINANCE 1 LLC SR UNSECURED			1	4.A FE	11,755,500	86.6560	10,398,728	12,000,000	11,768,411		12,911			5.125	5.405	AO	104,208	558,625	05/12/2022	04/30/2031
68902V-AH-0	OTIS WORLDWIDE CORPORATION SR UNSECURED			1	2.B FE	3,000,002	93.6750	2,810,254	3,000,000	3,000,002					2.056	2.056	AO	14,735	61,680	09/04/2020	04/05/2025
68902V-AJ-6	OTIS WORLDWIDE CORPORATION SR UNSECURED			1	2.B FE	8,942,800	89.9170	8,991,668	10,000,000	8,999,259		56,459			2.293	4.928	AO	54,777	114,650	09/22/2022	04/05/2027
68902V-AK-3	OTIS WORLDWIDE CORPORATION SR UNSECURED			1	2.B FE	23,587,562	84.2790	23,805,309	28,246,000	23,722,953		135,391			2.565	5.285	FA	273,704	12,966	10/25/2022	02/15/2030
68902V-AL-1	OTIS WORLDWIDE CORPORATION SR UNSECURED			1	2.B FE	5,667,223	74.1150	5,461,551	7,369,000	5,688,595		21,372			3.112	5.122	FA	86,633	67,982	09/26/2022	02/15/2040
68902V-AM-9	OTIS WORLDWIDE CORPORATION SR UNSECURED			1	2.B FE	2,030,580	70.2640	2,107,923	3,000,000	2,033,943		3,363			3.362	5.711	FA	38,103		10/11/2022	02/15/2050
68964*-AN-1	OTTER TAIL POWER COMPANY SERIES 2020A SR UNSECURED NOTE			2	2.A	4,176,240	86.6310	3,465,258	4,000,000	4,155,720		(20,520)			3.220	2.579	FA	45,080	128,800	12/15/2021	02/25/2030
68964*-AS-0	OTTER TAIL POWER COMPANY SERIES 2021A SR UNSECURED NOTE			1	2.A	9,500,000	80.1940	7,618,474	9,500,000	9,500,000					2.740	2.740	MN	23,138	260,300	11/29/2021	11/29/2031
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC SR UNSECURED			1	4.B FE	18,414,000	90.3490	17,889,134	19,800,000	18,844,184		167,370			5.000	6.192	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	82.9300	3,441,602	4,150,000	4,155,800		(970)			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	99.5140	7,836,714	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	82.9480	2,820,220	3,400,000	3,400,000					4.250	4.250	JJ	66,631	144,500	01/11/2021	01/15/2029
690732-AG-7	OWENS & MINOR INC SR UNSECURED			1	4.B FE	4,900,000	85.9890	4,213,446	4,900,000	4,900,000					6.625	6.625	AO	81,156	164,116	03/23/2022	04/01/2030
69073T-AR-4	OWENS-BROCKWAY GLASS CONTAINER SR UNSECURED 144A				4.B FE	4,193,408	99.3100	4,238,563	4,268,000	4,260,507		11,490			5.875	6.168	FA	94,726	250,745	01/25/2016	08/15/2023
69073T-AS-2	OWENS-BROCKWAY GLASS CONTAINER SR UNSECURED 144A				4.B FE	4,490,563	96.8950	4,093,826	4,225,000	4,345,895		(42,009)			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.B FE	7,900,000	97.3500	7,690,683	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.B FE	8,312,675	96.3000	8,238,495	8,555,000	8,466,518		39,776			5.375	5.924	AO	97,075	459,831	10/29/2019	01/15/2025
69318F-AJ-7	PBF HOLDING COMPANY LLC COMPANY GUARNT			1	3.C FE	7,216,815	88.8840	8,003,144	9,004,000	7,506,113		197,369			6.000	10.080	FA	204,091	540,240	06/29/2021	02/15/2028
69327R-AJ-0	PDC ENERGY INC SR UNSECURED			1	3.C FE	5,295,313	95.1680	5,043,919	5,300,000	5,297,444		668			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	89.4440	894,444	1,000,000	997,055		81			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	78.7470	582,724	740,000	805,005		(1,763)			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	82.7040	5,085,454	6,149,000	6,776,844		(16,998)			3.900	3.282	MS	79,937	239,811	10/22/2021	03/01/2048
693304-BA-4	PECO ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	20,222,503	68.6640	13,904,387	20,250,000	20,223,556		536			3.050	3.057	MS	181,856	617,625	03/05/2021	03/15/2051
693304-BC-0	PECO ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	33,786,262	66.6450	24,740,537	37,123,000	33,785,883		2,211			2.850	3.268	MS	311,524	771,638	10/21/2022	09/15/2051
693304-BD-8	PECO ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	9,422,196	90.6240	10,109,075	11,155,000	9,426,213		4,017			4.600	5.692	MN	65,567	243,737	11/04/2022	05/15/2052
693304-BE-6	PECO ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	21,754,140	88.6790	19,592,810	22,094,000	21,755,225		1,085			4.375	4.466	FA	343,684		11/04/2022	08/15/2052
69331C-AH-1	PG & E CORPORATION SR SECURED			1	3.C FE	9,850,000	91.5070	9,013,478	9,850,000	9,850,000					5.000	5.000	JJ	246,250	492,500	06/18/2020	07/01/2028
69331C-AJ-7	PG & E CORPORATION SR SECURED			1	3.C FE	9,850,000	90.9970	8,963,214	9,850,000	9,850,000					5.250	5.250	JJ	258,563	517,125	06/18/2020	07/01/2030
69346V-AA-7	PFG ESCROW CORPORATION SR UNSECURED			1	4.B FE	15,565,469	94.9900	15,032,203	15,825,000	15,607,833		22,329			5.500	5.728	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	98.8560	1,977,130	2,000,000	1,998,526		1,064			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	98.4840	5,909,050	6,000,000	6,180,674		(184,284)			3.500	0.407	JJ	92,167	210,000	02/22/2021	01/23/2024

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
693475-AW-5	THE PNC FINANCIAL SERVICES GRO SR UNSECURED			2	1.G FE	10,000,926	91.9740	8,725,615	9,487,000	9,784,036		(77,594)			3.450	2.831	AO	61,824	203,033	12/13/2022	04/23/2029
693475-AX-3	THE PNC FINANCIAL SERVICES GRO SR UNSECURED			2	1.G FE	4,990,450	92.7220	4,636,122	5,000,000	4,994,926		1,343			2.600	2.630	JJ	57,056	130,000	07/18/2019	07/23/2026
693475-AZ-8	THE PNC FINANCIAL SERVICES GRO SR UNSECURED			2	1.G FE	20,540,029	85.2390	20,274,924	23,786,000	20,563,968		23,939			2.550	4.838	JJ	267,890		12/13/2022	01/22/2030
693475-BA-2	THE PNC FINANCIAL SERVICES GRO SR UNSECURED			2	1.G FE	21,875,333	80.9910	17,543,376	21,661,000	21,854,005		(20,070)			2.307	2.089	AO	94,391	499,719	12/20/2021	04/23/2032
693475-BB-0	THE PNC FINANCIAL SERVICES GRO SR UNSECURED			2	1.G FE	5,548,423	87.8760	5,483,438	6,240,000	5,556,419		7,997			1.150	4.465	FA	27,508		12/13/2022	08/13/2026
693475-BJ-3	THE PNC FINANCIAL SERVICES GRO SR UNSECURED			2	1.G FE	9,139,979	104.7960	8,908,700	8,501,000	9,137,330		(2,649)			6.037	5.060	AO	89,811		12/13/2022	10/28/2033
693475-BK-0	THE PNC FINANCIAL SERVICES GRO SR UNSECURED			2	1.G FE	21,495,542	100.7450	21,327,666	21,170,000	21,492,528		(3,013)			5.354	5.000	JD	91,305		12/13/2022	12/02/2028
69349L-AQ-1	PNC BANK NATIONAL ASSOCIATION SR SUB NOTES			2	1.G FE	8,573,177	97.6240	8,024,712	8,220,000	8,343,651		(42,006)			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	94.4830	18,088,807	19,145,000	19,117,406		4,332			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	84.6500	1,692,999	2,000,000	1,994,082		781			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	105.3760	17,160,488	16,285,000	16,312,240		(1,358)			6.450	6.431	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	107.9890	15,685,436	14,525,000	15,591,644		(39,380)			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	94.0640	4,115,294	4,375,000	4,355,420		614			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	91.6710	1,375,058	1,500,000	1,492,261		218			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.E FE	488,950	84.5850	411,082	486,000	488,447		(73)			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	83.3010	8,330,090	10,000,000	9,947,502		1,361			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	81.8290	3,125,870	3,820,000	4,181,763		(9,922)			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.E FE	1,488,623	84.5860	1,319,542	1,560,000	1,482,781		(1,412)			4.150	4.424	JD	2,877	43,990	10/06/2022	06/15/2048
69351U-AW-3	PPL ELECTRIC UTILITIES CORPORA 1ST MORTGAGE			1	1.E FE	4,800,346	68.9520	3,782,008	5,485,000	4,803,362		1,198			3.000	3.698	AO	41,138	89,550	12/15/2022	10/01/2049
69352P-AL-7	PPL CAPITAL FUNDING INC SENIOR UNSECURED			1	2.A FE	3,994,880	93.6940	3,747,776	4,000,000	3,998,093		529			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	96.5370	20,272,769	21,000,000	21,455,913		(190,932)			3.250	2.282	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	93.8080	1,876,160	2,000,000	1,999,648		67			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	93.5540	25,049,075	26,775,000	26,502,635		48,136			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	99.3630	1,987,260	2,000,000	1,999,786		481			3.500	3.525	JD	4,472	70,000	06/05/2018	06/08/2023
69370C-AB-6	PTC INC SR UNSECURED			1	3.C FE	3,000,000	95.3430	2,860,281	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	90.4620	6,106,194	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	66.9890	16,747,213	25,000,000	25,561,237		(20,325)			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	78.1900	977,376	1,250,000	1,387,722		(4,253)			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	70.7010	8,254,388	11,675,000	11,859,551		(5,111)			4.250	4.140	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	67.8580	1,696,453	2,500,000	2,686,164		(5,045)			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	88.5340	65,515,132	74,000,000	76,433,448		(485,666)			3.300	2.548	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	68.1060	4,426,886	6,500,000	6,873,182		(9,469)			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	11,987,520	78.0290	9,363,489	12,000,000	11,990,413		1,057			2.500	2.511	FA	125,000	300,000	06/16/2020	02/01/2031
694308-JH-1	PACIFIC GAS & ELECTRIC 1ST MORTGAGE			1	2.C FE	1,284,568	68.0290	938,800	1,380,000	1,290,812		3,499			3.300	3.807	FA	18,975	45,540	03/25/2021	08/01/2040
694308-JJ-7	PACIFIC GAS & ELECTRIC 1ST MORTGAGE			1	2.C FE	8,955,430	63.2180	6,185,855	9,785,000	8,965,988		6,158			3.500	3.967	FA	142,698	289,975	11/30/2022	08/01/2050
694308-JM-0	PACIFIC GAS & ELECTRIC 1ST MORTGAGE			1	2.C FE	53,892,792	90.8350	43,816,026	48,237,000	52,729,428		(569,271)			4.550	3.059	JJ	1,097,392	2,194,784	01/15/2021	07/01/2030
694308-JN-8	PACIFIC GAS & ELECTRIC 1ST MORTGAGE			1	2.C FE	12,576,320	78.5960	11,211,778	14,265,000	12,571,188		(1,353)			4.950	5.765	JJ	353,059	296,505	11/04/2022	07/01/2050
694308-JQ-1	PACIFIC GAS & ELECTRIC 1ST MORTGAGE			1	2.C FE	43,727,607	78.5590	33,151,911	42,200,000	43,610,757		(59,242)			4.500	4.215	JJ	949,500	1,899,000	05/14/2021	07/01/2040
694308-JT-5	PACIFIC GAS & ELECTRIC SR SECURED			1	2.C FE	13,998,040	81.5080	11,411,090	14,000,000	13,997,884		165			3.250	3.252	JD	37,917	455,000	03/09/2021	06/01/2031
694308-JU-2	PACIFIC GAS & ELECTRIC SR SECURED			1	2.C FE	22,063,120	75.1750	16,538,521	22,000,000	22,058,041		(2,198)			4.200	4.179	JD	77,000	924,000	03/09/2021	06/01/2041
694308-KD-8	PACIFIC GAS & ELECTRIC 1ST MORTGAGE			1	2.C FE	1,787,895	82.0550	1,846,237	2,250,000	1,789,130		1,235			5.250	6.888	MS	39,375		10/06/2022	03/01/2052
694476-AF-9	PACIFIC LIFECORP SR UNSECURED			1	1.G FE	7,629,955	96.2370	7,458,392	7,750,000	7,630,286		331			5.400	5.504	MS	123,225		10/26/2022	09/15/2052
695114-BZ-0	PACIFICORP 1ST MORTGAGE				1.E FE	19,607,353	98.9130	19,515,549	19,730,000	19,674,840		1,642			5.250	5.274	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	103.4700	46,561,517	45,000,000	44,903,911		4,433			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	102.0880	33,990,136	33,295,000	33,339,366		(2,255)			5.750	5.735	AO	478,616	1,914,463	10/01/2014	04/01/2037

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
695114-CG-1	PACIFICORP 1ST MORTGAGE			1	1.E FE	19,590,758	106.6870	18,264,845	17,120,000	18,848,514		(75,753)			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	14,799,064	104.4930	12,132,645	11,611,000	14,229,589		(113,431)			6.000	4.065	JJ	321,238	636,660	01/13/2022	01/15/2039
695114-CN-6	PACIFICORP 1ST MORTGAGE			1	1.E FE	1,034,585	82.9750	861,284	1,038,000	1,035,412		88			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	95.9050	6,713,319	7,000,000	6,997,499		944			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	82.4810	19,783,135	23,985,000	24,457,789		(13,210)			4.125	3.990	JJ	456,215	989,381	10/27/2020	01/15/2049
695114-CU-0	PACIFICORP 1ST MORTGAGE			1	1.E FE	1,996,300	92.3450	1,846,893	2,000,000	1,997,477		343			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	21,002,261	82.9050	19,503,400	23,525,000	20,999,963		5,645			4.150	4.837	FA	368,820	355,033	10/06/2022	02/15/2050
695114-CX-4	PACIFICORP 1ST MORTGAGE			1	1.E FE	12,018,165	72.2390	11,197,050	15,500,000	12,028,836		11,870			3.300	4.713	MS	150,608	82,500	10/04/2022	03/15/2051
695114-CY-2	PACIFICORP 1ST MORTGAGE			1	1.E FE	68,578,285	66.0700	52,136,107	78,910,000	68,624,979		46,254			2.900	3.561	JD	101,706	1,896,557	11/04/2022	06/15/2052
695114-CZ-9	PACIFICORP 1ST MORTGAGE			1	1.E FE	4,985,000	100.3900	5,019,506	5,000,000	4,985,016		16			5.350	5.370	JD	22,292		11/29/2022	12/01/2053
69527A-AA-4	REYNOLDS GROUP ISSUER INC SR SECURED			1	4.A FE	10,848,750	89.3720	9,696,897	10,850,000	10,848,974		175			4.375	4.377	AO	100,212	502,378	09/20/2021	10/15/2028
69811C-CX-3	BLUEPATH 2016 TCS TRUST SERIES 2016 1T TCS TRUST				1.E FE	2,884,695	64.8130	3,150,591	4,861,076	3,485,547		102,272			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	5,495,346	64.5430	6,021,996	9,330,163	6,667,827		195,414			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	97.8510	6,164,638	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	7,800,000	97.8290	7,630,651	7,800,000	7,800,000					8.500	8.500	MN	84,717	663,000	03/18/2019	05/15/2027
701094-AJ-3	PARKER-HANNIFIN CORPORATION SR UNSECURED			1	2.A FE	13,987,815	93.5090	13,091,247	14,000,000	13,994,267		1,266			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	13,651,824	79.9940	10,857,590	13,573,000	13,648,861		(2,317)			4.100	4.060	MS	185,498	556,493	06/29/2020	03/01/2047
701094-AM-6	PARKER-HANNIFIN CORPORATION SR UNSECURED			1	2.A FE	2,239,800	96.3960	2,102,408	2,181,000	2,201,656		(14,745)			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	16,035,397	89.6100	13,665,487	15,250,000	15,826,673		(84,711)			3.250	2.586	JD	23,405	495,625	03/30/2021	06/14/2029
701094-AP-9	PARKER-HANNIFIN CORPORATION SR UNSECURED			1	2.A FE	2,750,953	79.2110	1,948,584	2,460,000	2,735,546		(6,643)			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	96.7750	5,323,595	5,501,000	5,588,673		(52,260)			3.300	2.300	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	90.2740	3,249,875	3,600,000	3,879,024		(20,526)			4.200	3.358	MN	16,800	151,200	03/13/2020	11/21/2034
70109H-AN-5	PARKER-HANNIFIN CORPORATION SR UNSECURED			2	2.A FE	7,681,847	86.6170	6,662,580	7,692,000	7,683,433		227			4.450	4.458	MN	38,033	342,294	11/18/2014	11/21/2044
70213H-AC-2	MASS GENERAL BRIGHAM INCORPORA COMPANY GUARNT			1	1.D FE	387,284	79.5160	357,823	450,000	387,524		241			4.117	4.984	JJ	9,263		09/20/2022	07/01/2055
70213H-AE-8	MASS GENERAL BRIGHAM INCORPORA UNSECURED			1	1.D FE	548,733	69.7780	591,717	848,000	549,414		681			3.192	5.813	JJ	13,534		11/09/2022	07/01/2049
70339P-AA-7	PATTERN ENERGY OPERATIONS LP COMPANY GUARNT			1	3.C FE	4,700,000	89.7520	4,218,346	4,700,000	4,700,000					4.500	4.500	FA	79,900	211,500	07/14/2020	08/15/2028
70432*-AA-9	PAYCHEX OF NEW YORK LLC SENIOR NOTES SERIES A			1	1.G	40,000,000	95.6500	38,260,183	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	1.G	39,200,000	92.8360	36,391,762	39,200,000	39,200,000					4.250	4.250	MS	499,800	1,666,000	03/13/2019	03/13/2029
70450Y-AC-7	PAYPAL HOLDINGS INC SR UNSECURED			1	1.G FE	25,542,980	95.8290	24,452,572	25,517,000	25,526,575		(5,694)			2.400	2.376	AO	153,102	612,408	01/29/2020	10/01/2024
70450Y-AD-5	PAYPAL HOLDINGS INC SR UNSECURED			1	1.G FE	17,636,238	92.4500	16,285,100	17,615,000	17,627,813		(3,774)			2.650	2.627	AO	116,699	466,798	02/25/2020	10/01/2026
70450Y-AE-3	PAYPAL HOLDINGS INC SR UNSECURED			1	1.G FE	32,727,561	87.2940	29,106,332	33,343,000	32,755,854		31,681			2.850	3.134	AO	237,569	867,013	08/29/2022	10/01/2029
70450Y-AH-6	PAYPAL HOLDINGS INC SR UNSECURED			1	1.G FE	36,205,517	82.2470	32,059,950	38,980,000	36,407,210		201,692			2.300	3.305	JD	74,712	816,040	08/26/2022	06/01/2030
70450Y-AJ-2	PAYPAL HOLDINGS INC SR UNSECURED			1	1.G FE	15,659,075	69.0660	11,391,688	16,494,000	15,673,265		14,093			3.250	3.533	JD	44,671	536,055	03/30/2022	06/01/2050
70450Y-AK-9	PAYPAL HOLDINGS INC SR UNSECURED			1	1.G FE	4,993,650	96.5040	4,825,220	5,000,000	4,994,393		743			3.900	3.928	JD	16,250	101,833	05/16/2022	06/01/2027
70450Y-AL-7	PAYPAL HOLDINGS INC SR UNSECURED			1	1.G FE	2,963,490	94.4910	2,834,731	3,000,000	2,964,712		1,222			4.400	4.555	JD	11,000	68,933	08/30/2022	06/01/2032
70450Y-AM-5	PAYPAL HOLDINGS INC SR UNSECURED			1	1.G FE	19,401,433	91.6990	19,119,151	20,850,000	19,404,275		2,842			5.050	5.527	JD	87,744	549,861	11/17/2022	06/01/2052
70450Y-AN-3	PAYPAL HOLDINGS INC SR UNSECURED			1	1.G FE	21,852,809	91.5940	20,150,587	22,000,000	21,854,088		1,279			5.250	5.290	JD	96,250	603,167	11/16/2022	06/01/2062
70462G-AC-2	PEACEHEALTH SR UNSECURED			1	1.F FE	107,376	65.3090	97,964	150,000	107,579		203			3.218	5.138	MN	617	2,414	09/15/2022	11/15/2050
705322-A#-2	PEDERNALES ELECTRIC COOPERATIV FIRST MTG BOND SERIES 2021B			1	1.D	9,666,667	72.8180	7,039,025	9,666,667	9,666,667					2.440	2.440	MS	69,450	235,867	08/10/2021	09/15/2051
705322-A@-4	PEDERNALES ELECTRIC COOPERATIV FIRST MTG BOND SERIES 2021A			1	1.D	28,613,333	71.6860	20,511,754	28,613,333	28,613,333					2.340	2.340	MS	197,146	669,552	02/22/2021	09/15/2051
708696-BX-6	PENNSYLVANIA ELECTRIC COMPANY SR UNSECURED 144A			2	2.A FE	14,337,388	95.9990	13,799,917	14,375,000	14,366,499		3,476			4.150	4.177	AO	125,941	596,563	10/01/2014	04/15/2025
709068-D*-8	PENNSYLVANIA POWER COMPANY FIRST MORTGAGE BD SERIES 2022			1	1.G Z	32,300,000	86.4210	27,913,922	32,300,000	32,300,000					3.790	3.790	JD	108,815		11/29/2022	12/01/2032
70932M-AB-3	PENNYMAC FINANCIAL SERVICES IN COMPANY GUARNT			1	4.A FE	4,974,500	77.8390	3,891,935	5,000,000	4,975,910		1,410			4.250	4.331	FA	80,278	210,375	06/30/2022	02/15/2029

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
70932M-AC-1	PENNYMAC FINANCIAL SERVICES IN COMPANY GUARNT			1	4.A FE	3,900,000	81.0130	3,159,521	3,900,000	3,900,000					5.750	5.750	MS	66,029	223,627	09/13/2021	09/15/2031
70959W-AJ-2	PENSKE AUTOMOTIVE GROUP INC COMPANY GUARNT			1	3.C FE	6,800,000	93.1110	6,331,525	6,800,000	6,800,000					3.500	3.500	FA	89,911	238,000	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	93.6110	69,178,411	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	84.1980	16,923,737	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	87.4870	122,481,301	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	95.7530	28,725,903	30,000,000	30,000,000					2.640	2.640	MN	132,000	792,000	11/01/2019	11/01/2024
711123-F#-1	PEOPLES GAS LIGHT AND COKE CO 1ST REF MTG BDS SER MMM			1	1.E Z	68,000,000	100.0000	68,000,000	68,000,000	68,000,000					5.230	5.230	JD	246,972		12/06/2022	12/01/2027
711123-F@-3	PEOPLES GAS LIGHT AND COKE CO MORTGAGE BONDS SERIES LLL			1	1.E	100,000,000	85.1960	85,195,726	100,000,000	100,000,000					2.200	2.200	MN	281,111	2,193,889	11/16/2021	11/15/2028
71338Q-AC-0	PEPPERDINE UNIVERSITY UNSECURED			1	1.D FE	12,704,750	62.9620	7,870,277	12,500,000	12,696,517		(2,833)			3.301	3.227	JD	34,385	412,625	01/23/2020	12/01/2059
713448-CM-8	PEPSICO INC SR UNSECURED			1	1.E FE	6,551,940	98.8400	5,930,375	6,000,000	6,182,399		(199,276)			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	95.7280	1,203,298	1,257,000	1,270,571		(6,307)			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	21,929,885	97.7300	20,347,420	20,820,000	21,330,062		(206,798)			3.500	2.393	JJ	331,963	658,700	05/24/2022	07/17/2025
713448-DD-7	PEPSICO INC SR UNSECURED			1	1.E FE	30,260,662	95.4620	27,168,479	28,460,000	30,013,626		(40,985)			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	95.2150	23,589,489	24,775,000	24,768,320		2,002			2.850	2.859	FA	249,092	706,088	02/19/2016	02/24/2026
713448-DN-5	PEPSICO INC SR UNSECURED			1	1.E FE	15,282,150	93.2590	13,988,800	15,000,000	15,158,382		(43,164)			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	10,292,186	80.3500	10,204,428	12,700,000	10,314,181		13,237			3.450	4.760	AO	103,452	93,150	10/11/2022	10/06/2046
713448-DV-7	PEPSICO INC SR UNSECURED			1	1.E FE	9,022,110	87.8260	9,660,886	11,000,000	9,029,234		7,124			4.000	5.321	MN	72,111	100,000	10/31/2022	05/02/2047
713448-DY-1	PEPSICO INC SR UNSECURED			1	1.E FE	47,489,060	94.0280	45,020,828	47,880,000	47,586,728		36,826			3.000	3.138	AO	303,240	1,286,400	06/23/2022	10/15/2027
713448-EL-8	PEPSICO INC SR UNSECURED			1	1.E FE	45,871,473	88.5020	41,187,792	46,539,000	45,781,346		1,796			2.625	2.866	JJ	515,807	917,018	06/21/2022	07/29/2029
713448-EM-6	PEPSICO INC SR UNSECURED			1	1.E FE	17,574,401	79.6310	16,297,195	20,466,000	17,575,928		2,116			3.375	4.253	JJ	291,641	133,853	12/21/2022	07/29/2049
713448-EP-9	PEPSICO INC SR UNSECURED			1	1.E FE	40,358,609	72.4170	28,234,829	38,989,000	40,279,033		(42,839)			2.875	2.687	AO	236,642	1,093,621	11/30/2022	10/15/2049
713448-EQ-7	PEPSICO INC SR UNSECURED			1	1.E FE	6,364,740	95.2290	5,713,727	6,000,000	6,196,104		(91,093)			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	92.9050	6,154,978	6,625,000	7,043,246		(101,082)			2.625	1.028	MS	49,273	173,906	02/18/2021	03/19/2027
713448-ES-3	PEPSICO INC SR UNSECURED			1	1.E FE	53,408,510	88.7050	47,723,470	53,800,000	53,212,829		(46,038)			2.750	2.880	MS	419,192	1,067,000	06/23/2022	03/19/2030
713448-EU-8	PEPSICO INC SR UNSECURED			1	1.E FE	5,698,777	82.4670	4,490,340	5,445,000	5,678,671		(11,516)			3.625	3.338	MS	55,925	143,006	10/11/2022	03/19/2050
713448-EV-6	PEPSICO INC SR UNSECURED			1	1.E FE	3,335,063	86.7830	2,820,435	3,250,000	3,333,482		(1,582)			3.875	3.732	MS	35,682	51,538	10/11/2022	03/19/2060
713448-EY-0	PEPSICO INC SR UNSECURED			1	1.E FE	2,994,060	98.6980	2,960,939	3,000,000	2,999,337		1,991			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	81.4980	26,079,365	32,000,000	32,361,539		(48,597)			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	78.7210	9,955,064	12,646,000	12,517,222		14,722			1.400	1.533	FA	61,965	177,044	02/09/2021	02/25/2031
713448-FE-3	PEPSICO INC SR UNSECURED			1	1.E FE	41,110,174	81.0010	35,088,942	43,319,000	41,199,593		87,757			1.950	2.553	AO	164,251	717,113	12/14/2022	10/21/2031
713448-FF-0	PEPSICO INC SR UNSECURED			1	1.E FE	19,969,000	74.2810	14,856,294	20,000,000	19,970,436		1,201			2.625	2.635	AO	102,083	525,000	10/06/2021	10/21/2041
713448-FG-8	PEPSICO INC SR UNSECURED			1	1.E FE	35,754,405	70.1420	26,566,454	37,875,000	35,779,444		24,973			2.750	3.026	AO	202,526	1,017,500	10/11/2022	10/21/2051
713448-FL-7	PEPSICO INC SR UNSECURED			1	1.E FE	34,955,200	96.2170	33,676,090	35,000,000	34,959,080		3,880			3.600	3.625	FA	570,500		07/14/2022	02/18/2028
713448-FM-5	PEPSICO INC SR UNSECURED			1	1.E FE	23,783,218	94.8750	23,302,173	24,561,000	23,794,993		11,775			3.900	4.295	JJ	433,706		10/31/2022	07/18/2032
713448-FN-3	PEPSICO INC SR UNSECURED			1	1.E FE	15,472,294	92.2580	14,945,800	16,200,000	15,475,094		2,800			4.200	4.468	JJ	308,070		10/11/2022	07/18/2052
71376L-AD-2	PERFORMANCE FOOD GROUP INC SR UNSECURED			1	4.B FE	3,450,000	100.1460	3,455,033	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	86.6290	3,400,185	3,925,000	3,925,000					4.250	4.250	FA	69,505	169,129	07/12/2021	08/01/2029
714046-AL-3	PERKINELMER INC SR UNSECURED			1	2.B FE	2,998,140	92.7390	2,782,177	3,000,000	2,998,944		614			0.850	0.871	MS	7,508	25,854	09/08/2021	09/15/2024
714046-AM-1	PERKINELMER INC SR UNSECURED			1	2.B FE	9,992,800	83.0040	8,300,411	10,000,000	9,994,086		983			1.900	1.911	MS	55,944	192,639	09/08/2021	09/15/2028
714046-AN-9	PERKINELMER INC SR UNSECURED			1	2.B FE	6,978,790	78.6570	5,505,985	7,000,000	6,981,315		1,930			2.250	2.284	MS	46,375	159,688	09/08/2021	09/15/2031
71677K-AA-6	PETSMART LLC SR SECURED			1	4.A FE	4,250,000	90.6250	3,851,562	4,250,000	4,250,000					4.750	4.750	FA	76,264	201,875	01/29/2021	02/15/2028

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
71677K-AB-4	PETSMART LLC COMPANY GUARNT			1	5.A FE	4,750,000	93.2450	4,429,128	4,750,000	4,750,000					7.750	7.750	FA	139,069	368,125	01/29/2021	02/15/2029
717081-CY-7	PFIZER INC SR UNSECURED				1.E FE	51,053,059	121.6650	58,715,473	48,260,000	51,017,928		(38,765)			7.200	6.580	MS	1,023,112	3,150,720	08/26/2022	03/15/2039
717081-DK-6	PFIZER INC SR UNSECURED				1.E FE	2,601,118	93.3590	2,336,786	2,503,000	2,586,568		(2,396)			4.400	4.162	MN	14,072	110,132	05/31/2016	05/15/2044
717081-DM-2	PFIZER INC SR UNSECURED			1	1.E FE	30,113,493	98.2010	27,977,438	28,490,000	28,957,207		(335,266)			3.400	2.175	MN	123,773	968,660	02/22/2021	05/15/2024
717081-EC-3	PFIZER INC SR UNSECURED			1	1.E FE	1,358,305	91.6980	1,192,073	1,300,000	1,345,654		(2,465)			4.000	3.676	JD	2,311	52,000	05/31/2017	12/15/2036
717081-ED-1	PFIZER INC SR UNSECURED			1	1.E FE	13,547,256	88.9300	11,721,904	13,181,000	13,510,454		(8,137)			4.125	3.962	JD	24,165	543,716	03/28/2018	12/15/2046
717081-EJ-8	PFIZER INC SR UNSECURED			1	1.E FE	979,410	91.3030	913,034	1,000,000	982,492		771			4.100	4.254	MS	12,072	41,000	10/16/2018	09/15/2038
717081-EK-5	PFIZER INC SR UNSECURED			1	1.E FE	26,324,422	89.6890	22,718,271	25,330,000	26,251,725		(22,450)			4.200	3.965	MS	313,248	1,063,860	02/21/2020	09/15/2048
717081-EN-9	PFIZER INC SR UNSECURED			1	1.E FE	1,049,030	98.8020	988,016	1,000,000	1,008,733		(13,919)			3.200	1.774	MS	9,422	32,000	01/17/2020	09/15/2023
717081-ES-8	PFIZER INC SR UNSECURED			1	1.E FE	2,998,470	97.7840	2,933,515	3,000,000	2,999,614		311			2.950	2.961	MS	26,058	88,500	03/04/2019	03/15/2024
717081-ET-6	PFIZER INC SR UNSECURED			1	1.E FE	8,859,948	94.3710	8,164,950	8,652,000	8,789,637		(21,042)			3.450	3.152	MS	87,890	298,494	07/09/2019	03/15/2029
717081-EU-3	PFIZER INC SR UNSECURED			1	1.E FE	7,597,672	88.5850	6,621,716	7,475,000	7,585,126		(6,036)			3.900	3.763	MS	85,838	291,525	10/29/2020	03/15/2039
717081-EV-1	PFIZER INC SR UNSECURED			1	1.E FE	34,547,782	87.0610	29,757,351	34,180,000	34,530,163		(11,423)			4.000	3.928	MS	402,564	1,351,200	11/22/2022	03/15/2049
717081-EZ-2	PFIZER INC SR UNSECURED			1	1.E FE	3,713,381	73.0010	2,613,429	3,580,000	3,700,425		(5,764)			2.550	2.309	MN	8,368	91,290	10/22/2020	05/28/2040
717081-FA-6	PFIZER INC SR UNSECURED			1	1.E FE	6,900,255	68.3670	6,344,428	9,280,000	6,907,434		8,113			2.700	4.239	MN	22,968	141,210	11/30/2022	05/28/2050
717081-FB-4	PFIZER INC SR UNSECURED			1	1.E FE	19,075,328	80.6240	17,535,667	21,750,000	19,227,049		151,721			1.750	3.292	FA	140,620	183,750	09/23/2022	08/18/2031
718546-AH-7	PHILLIPS 66 SR UNSECURED			1	2.A FE	9,845,997	103.0260	8,551,146	8,300,000	9,660,639		(43,014)			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	47,878,590	93.6280	46,945,067	50,140,000	47,910,999		28,551			4.650	5.147	MN	297,915	1,471,260	10/31/2022	11/15/2034
718546-AL-8	PHILLIPS 66 SR UNSECURED			1	2.A FE	16,189,060	92.3470	15,962,112	17,285,000	16,219,523		9,110			4.875	5.349	MN	107,671	642,159	10/12/2022	11/15/2044
718546-AR-5	PHILLIPS 66 SENIOR UNSECURED			1	2.A FE	7,012,980	94.6850	6,646,892	7,020,000	7,016,086		666			3.900	3.912	MS	80,613	273,780	02/26/2018	03/15/2028
718546-AV-6	PHILLIPS 66 COMPANY GUARNT			1	2.A FE	7,995,680	97.5250	7,801,987	8,000,000	7,997,938		854			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	8,433,800	80.1550	8,015,463	10,000,000	8,520,242		86,442			2.150	4.373	JD	9,556	215,000	06/08/2022	12/15/2030
718546-AZ-7	PHILLIPS 66 COMPANY GUARNT			1	2.A FE	23,014,700	89.6260	20,613,948	23,000,000	23,008,689		(2,804)			1.300	1.287	FA	112,956	299,000	11/17/2020	02/15/2026
718546-BA-1	PHILLIPS 66 COMPANY GUARNT			1	2.A FE	13,680,535	69.7150	12,072,472	17,317,000	13,708,536		27,990			3.300	4.590	MS	168,264	243,843	09/22/2022	03/15/2052
718547-AJ-1	PHILLIPS 66 COMPANY COMPANY GUARNT			1	2.A FE	31,564,299	87.4180	31,725,773	36,292,000	31,690,760		126,461			3.150	5.355	JD	50,809	598,925	11/01/2022	12/15/2029
718547-AN-2	PHILLIPS 66 COMPANY COMPANY GUARNT			1	2.A FE	3,478,000	89.0550	3,562,185	4,000,000	3,479,877		1,877			4.900	5.911	AO	49,000	24,500	10/20/2022	10/01/2046
71953L-AA-9	PICASSO FINANCE SUB INC SR SECURED			1	4.B FE	3,989,000	99.6540	3,975,185	3,989,000	3,989,000					6.125	6.125	JD	10,859	244,326	06/01/2020	06/15/2025
72014T-AE-9	PIEDMONT HEALTHCARE INC SECURED			1	1.E FE	669,936	62.3500	632,851	1,015,000	671,399		1,463			2.864	5.116	JJ	14,535		09/21/2022	01/01/2052
720198-AC-4	PIEDMONT OPERATING PARTNERSHIP SR UNSECURED			1	2.B FE	15,742,833	99.0140	15,649,211	15,805,000	15,801,990		7,094			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	98.3340	16,716,762	17,000,000	16,998,090		970			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	2.C FE	21,129,000	97.9670	21,111,953	21,550,000	21,288,971		37,748			5.875	6.137	MS	320,032	1,210,250	09/16/2022	09/30/2027
72147K-AF-5	PILGRIMS PRIDE CORPORATION COMPANY GUARNT			1	2.C FE	9,750,909	85.1130	8,383,631	9,850,000	9,765,221		8,327			4.250	4.375	AO	88,376	428,475	03/25/2021	04/15/2031
72147K-AG-3	PILGRIMS PRIDE CORPORATION COMPANY GUARNT			1	2.C FE	4,900,000	78.1660	3,830,121	4,900,000	4,900,000					3.500	3.500	MS	57,167	175,924	08/19/2021	03/01/2032
722844-AA-5	PINE STREET TRUST I SR UNSECURED			1	2.A FE	3,232,680	93.0510	2,651,960	2,850,000	3,156,268		(47,689)			4.572	2.588	FA	49,225	130,302	05/17/2021	02/15/2029
723528-AA-9	PIO PICO HOLDCO ISSUER LLC SENIOR SECURED NOTE			1	2.B PL	43,067,299	91.6030	39,451,122	43,067,299	43,067,299					4.920	4.919	FA	712,190	2,118,911	05/01/2017	08/31/2041
723787-AB-3	PIONEER NATURAL RESOURCES COMP SENIOR NOTES DUE 2028			2	2.A FE	2,291,689	105.4490	1,919,178	1,820,000	2,219,074		(72,616)			7.200	2.536	JJ	60,424	131,040	01/03/2022	01/15/2028
723787-AQ-0	PIONEER NATURAL RESOURCES COMP SR UNSECURED			1	2.A FE	69,152,986	78.7540	57,962,962	73,600,000	69,778,512		405,971			1.900	2.651	FA	528,284	1,350,900	06/08/2022	08/15/2030
723787-AR-8	PIONEER NATURAL RESOURCES COMP SR UNSECURED			1	2.A FE	65,965,100	79.5500	54,027,506	67,916,000	66,246,758		184,755			2.150	2.488	JJ	673,312	1,460,194	09/08/2021	01/15/2031
723787-AT-4	PIONEER NATURAL RESOURCES COMP SR UNSECURED			1	2.A FE	35,254,209	89.2230	31,515,282	35,322,000	35,276,023		14,621			1.125	1.168	JJ	183,233	397,373	06/11/2021	01/15/2026
723787-AU-1	PIONEER NATURAL RESOURCES COMP SR UNSECURED			1	2.A FE	4,999,700	98.3330	4,916,654	5,000,000	4,999,944		151			0.550	0.553	MN	3,514	27,500	05/10/2021	05/15/2023
724479-AP-5	PITNEY BOWES INC COMPANY GUARNT			1	4.B FE	4,900,000	85.5810	4,193,469	4,900,000	4,900,000					6.875	6.875	MS	99,191	336,875	03/12/2021	03/15/2027
724479-AQ-3	PITNEY BOWES INC COMPANY GUARNT			1	4.B FE	4,900,000	78.1040	3,827,078	4,900,000	4,900,000					7.250	7.250	MS	104,601	355,250	03/12/2021	03/15/2029
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE L SR UNSECURED			1	2.C FE	305,902	99.0900	272,498	275,000	301,156		(1,194)			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	24,449,128	81.5910	23,382,460	28,658,000	24,458,883		28,562			5.150	6.449	JD	122,991	820,344	10/12/2022	06/01/2042

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
72650R-BC-5	PLAINS ALL AMERICAN PIPELINE L SR UNSECURED			1	2.C FE	9,727,898	72.0320	7,852,196	10,901,000	9,823,123		29,666			4.300	5.086	JJ	196,612	468,743	12/10/2020	01/31/2043
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE L SR UNSECURED			1	2.C FE	9,223,688	76.0750	8,006,848	10,525,000	9,235,009		6,006			4.700	5.631	JD	21,986	390,570	10/12/2022	06/15/2044
72650R-BF-8	PLAINS ALL AMERICAN PIPELINE L SR UNSECURED			1	2.C FE	7,986,990	96.9050	7,633,196	7,877,000	7,918,094		(25,607)			3.600	3.252	MN	47,262	283,572	03/03/2020	11/01/2024
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE L SR UNSECURED			1	2.C FE	13,733,120	97.9460	12,421,562	12,682,000	13,249,285		(212,814)			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	15,026,486	87.1370	13,066,138	14,995,000	15,021,619		(3,483)			3.550	3.520	JD	23,659	532,323	04/16/2021	12/15/2029
72650R-BN-1	PLAINS ALL AMERICAN PIPELINE L SR UNSECURED			1	2.C FE	49,776,248	87.1850	43,085,281	49,418,000	49,660,601		(49,276)			3.800	3.716	MS	552,933	1,782,884	06/09/2022	09/15/2030
73020*-AE-3	PNG COMPANIES LLC SERIES A SR SECURED TRANCHE 2			1	2.A FE	34,000,000	98.8190	33,598,458	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	96.7920	21,294,140	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	4.A FE	59,604,930	85.0000	50,664,191	59,604,930	59,604,930					6.625	6.679	FMAN	504,572	3,948,827	06/10/2016	06/17/2031
73179P-AM-8	AVIENT CORPORATION SR UNSECURED			1	3.C FE	9,850,000	97.8430	9,637,536	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	10,546,798	99.0950	10,451,381	10,546,798	10,546,798					4.910	4.961	MON	23,015	517,848	07/21/2005	07/15/2030
73557*-AB-0	PORT WASHINGTON GEN STAT LLC SENIOR NOTE			1	1.F	14,429,408	103.7880	14,975,968	14,429,408	14,429,408					6.000	6.076	MON	38,478	865,765	06/26/2008	06/15/2033
736508-G*-7	PORTLAND GENERAL ELECTRIC COMP FIRST MORTGAGE BOND DUE 2031			1	1.F	9,040,000	106.1460	9,553,182	9,000,000	9,039,522		(478)			6.260	6.191	MN	93,900	500,800	10/31/2022	05/01/2031
736508-G@-5	PORTLAND GENERAL ELECTRIC COMP FIRST MORTGAGE BOND DUE 2036			1	1.F	18,000,000	108.0980	19,457,628	18,000,000	18,000,000					6.310	6.310	MN	189,300	1,135,800	05/24/2006	05/01/2036
736508-H*-6	PORTLAND GENERAL ELECTRIC COMP 1ST MORTGAGE				1.F	1,474,500	103.7220	1,555,837	1,500,000	1,474,671		171			5.800	5.963	JD	7,250	43,500	10/31/2022	06/01/2039
736508-N@-7	PORTLAND GENERAL ELECTRIC COMP FIRST MORTGAGE BOND			1	1.F	34,300,000	90.0790	30,897,006	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 COMP FIRST MORTGAGE BOND DUE 2027			1	1.F	18,000,000	85.8950	15,461,112	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 COMP FIRST MORTGAGE BOND DUE 2030			1	1.F	35,640,000	86.8610	30,957,397	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 COMP FIRST MORTGAGE BOND			1	1.F	10,000,000	77.4620	7,746,216	10,000,000	10,000,000					2.100	2.100	MS	53,083	210,000	09/30/2021	09/30/2031
736508-S*-4	PORTLAND GENERAL ELECTRIC COMP FIRST MORTGAGE BOND DUE 2032			1	1.F	3,780,000	76.3090	2,884,472	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 COMP FIRST MORTGAGE BOND			1	1.F	37,000,000	83.5690	30,920,595	37,000,000	37,000,000					1.820	1.820	MS	170,221	673,400	09/30/2021	09/30/2028
736508-T#-9	PORTLAND GENERAL ELECTRIC COMP FIRST MORTGAGE BONDS			1	1.F Z	50,000,000	101.2830	50,641,560	50,000,000	50,000,000					5.470	5.470	MN	235,514		11/30/2022	11/30/2029
736508-T*-3	PORTLAND GENERAL ELECTRIC COMP FIRST MORTGAGE BOND			1	1.F	18,550,000	73.3620	13,608,635	18,550,000	18,550,000					2.200	2.199	JJ	188,179	323,079	09/30/2021	01/15/2034
737446-AM-6	POST HOLDINGS INC SR UNSECURED 144A			1	4.B FE	9,492,103	96.8340	9,241,820	9,544,000	9,513,975		6,192			5.750	5.836	MS	182,927	548,780	03/13/2019	03/01/2027
737446-AN-4	POST HOLDINGS INC SR UNSECURED 144A			1	4.B FE	14,600,000	94.5050	13,797,743	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	90.5980	6,196,908	6,840,000	6,927,265		(15,223)			5.500	5.202	JD	16,720	376,200	12/13/2021	12/15/2029
737446-AQ-7	POST HOLDINGS INC SR UNSECURED			1	4.B FE	16,804,750	86.2740	14,493,994	16,800,000	16,797,410		(4,711)			4.625	4.597	AO	164,033	777,000	08/11/2020	04/15/2030
737446-AR-5	POST HOLDINGS INC SR UNSECURED			1	4.B FE	2,585,750	84.4380	2,617,580	3,100,000	2,612,510		26,760			4.500	6.938	MS	41,075	69,750	05/11/2022	09/15/2031
737679-D@-6	POTOMAC ELECTRIC POWER COMPANY FIRST MORTGAGE BONDS			1	1.F	109,250,000	84.5220	92,340,488	109,250,000	109,250,000					3.350	3.350	MS	1,077,630		09/15/2022	09/15/2032
737679-DB-3	POTOMAC ELECTRIC POWER COMPANY BONDS			1	1.F FE	34,805,448	109.9620	39,399,376	35,830,000	35,070,138		26,578			6.500	6.721	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	84.7450	735,586	868,000	883,134		(496)			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	88.1550	17,630,952	20,000,000	19,876,453		3,303			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	98.3090	8,882,216	9,035,000	9,082,366		(48,062)			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	96.3670	46,133,810	47,873,000	47,999,369		(43,073)			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	96.8420	50,357,931	52,000,000	51,970,796		11,254			3.250	3.274	JD	75,111	1,690,000	06/01/2015	06/15/2025
740189-AN-5	PRECISION CASTPARTS CORP SR UNSECURED			1	1.C FE	4,643,242	91.4250	4,242,103	4,640,000	4,646,426		(682)			4.200	4.180	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	87.9180	15,842,766	18,020,000	18,088,200		(2,487)			4.375	4.345	JD	35,039	788,375	02/21/2020	06/15/2045

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
74052H-AA-2	PREMIER ENTERTAINMENT SUB LLC COMPANY GUARNT			1	4.C FE	3,918,479	73.5930	2,906,922	3,950,000	3,922,977		3,308			5.625	5.750	MS	74,063	228,977	08/06/2021	09/01/2029
74052H-AB-0	PREMIER ENTERTAINMENT SUB LLC COMPANY GUARNT			1	4.C FE	5,770,536	70.5900	4,111,856	5,825,000	5,776,353		4,268			5.875	6.000	MS	114,073	352,675	08/06/2021	09/01/2031
74071P-AB-9	PRESBYTERIAN HEALTHCARE SERVIC UNSECURED			1	1.C FE	698,391	93.5650	654,953	700,000	698,422		31			4.875	4.889	FA	14,219		09/21/2022	08/01/2052
740816-AM-5	PRESIDENT AND FELLOWS OF HARVA UNSECURED			1	1.A FE	248,618	76.9370	234,657	305,000	249,028		410			3.150	4.411	JJ	4,430		09/13/2022	07/15/2046
740816-AN-3	PRESIDENT AND FELLOWS OF HARVA UNSECURED			1	1.A FE	2,363,804	74.8110	2,096,215	2,802,000	2,361,690		415			3.300	4.128	JJ	42,637	22,671	10/12/2022	07/15/2056
740816-AP-8	PRESIDENT AND FELLOWS OF HARVA UNSECURED			1	1.A FE	4,500,000	65.4920	2,947,157	4,500,000	4,500,000					2.517	2.517	AO	23,912	113,265	04/14/2020	10/15/2050
740816-AQ-6	PRESIDENT AND FELLOWS OF HARVA UNSECURED			1	1.A FE	5,229,752	83.8240	4,484,609	5,350,000	5,230,446		695			3.745	3.868	MN	25,601	114,649	09/23/2022	11/15/2052
74112B-AL-9	PRESTIGE BRANDS INC COMPANY GUARNT			1	3.C FE	9,133,075	94.4560	8,737,217	9,250,000	9,169,482		13,480			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	49,297,204	95.9460	44,055,418	45,917,000	48,154,577		(679,182)			3.600	2.000	JD	137,751	1,653,012	01/07/2022	06/01/2026
741503-BC-9	BOOKING HOLDINGS INC SR UNSECURED			1	1.G FE	14,228,360	93.3760	12,138,922	13,000,000	13,997,423		(190,492)			3.550	1.918	MS	135,886	461,500	12/07/2021	03/15/2028
74166M-AB-2	PRIME SECURITY SERVICES BORROW SR SECURED			1	3.C FE	8,000,000	98.3290	7,866,286	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	19,510,500	96.4080	18,606,730	19,300,000	19,414,400		(30,967)			5.750	5.551	MS	326,760	1,109,750	09/13/2019	04/15/2026
74166M-AE-6	PRIME SECURITY SERVICES BORROW SR SECURED			1	4.C FE	15,600,000	91.3110	14,244,477	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	86.8370	7,815,339	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	86.3730	17,015,400	19,700,000	19,700,000					4.375	4.375	AO	146,040	861,875	04/21/2021	04/30/2029
74170*-AD-1	PRIME PROPERTY FUND SENIOR NOTE SERIES D			1	1.F	7,000,000	97.7590	6,843,138	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	95.7640	3,830,577	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	95.4960	46,793,134	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	92.3140	13,847,173	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	89.1130	15,746,180	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	92.3270	8,309,401	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	89.5200	9,489,150	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	93.4650	18,431,238	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	90.2610	9,026,134	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	87.5940	8,584,213	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	44,452,374	72.7290	32,329,935	44,452,374	44,452,374					3.164	3.177	MJSD	3,907	842,706	12/01/2022	03/31/2053
74251V-AK-8	PRINCIPAL FINANCIAL GROUP INC SR UNSECURED			1	1.G FE	41,281,749	96.8300	39,808,612	41,112,000	41,251,190		(67,354)			3.400	3.225	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	93.0190	18,975,806	20,400,000	20,719,435		(85,737)			3.100	2.634	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	81.0230	10,111,615	12,480,000	12,592,466		(3,040)			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	93.0870	13,963,004	15,000,000	14,972,418		3,768			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	81.9580	1,187,573	1,449,000	1,431,521		2,126			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	94.6490	7,571,897	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	92.1630	20,626,103	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	81.4930	8,067,853	9,900,000	9,900,000					2.720	2.719	JJ	124,168	269,280	10/15/2020	10/15/2030
74264*-AJ-5	PRISA LHC LLC SERIES G SENIOR NOTES			1	1.F	32,670,000	81.3030	26,561,720	32,670,000	32,670,000					2.770	2.770	JJ	417,287	904,959	01/13/2021	01/13/2031
74264*-AL-0	PRISA LHC LLC SERIES I SENIOR GREEN NOTE			1	1.G IF	26,000,000	94.8100	24,650,686	26,000,000	26,000,000					4.710	4.710	FA	411,602		08/31/2022	08/31/2029
74264*-AM-8	PRISA LHC LLC SERIES J SENIOR NOTE			1	1.G IF	23,350,000	92.5260	21,604,818	23,350,000	23,350,000					4.740	4.740	FA	372,004		08/31/2022	08/31/2032
742718-DF-3	PROCTER & GAMBLE CO BONDS			1	1.D FE	1,616,700	108.7730	1,631,595	1,500,000	1,616,091		(609)			5.550	4.791	MS	26,825		11/17/2022	03/05/2037
742718-FG-9	PROCTER & GAMBLE CO SR UNSECURED			1	1.D FE	1,994,960	93.9090	1,878,177	2,000,000	1,996,837		694			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	91.3460	913,464	1,000,000	998,195		220			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	86.5510	1,947,398	2,250,000	2,287,506		(1,902)			3.550	3.407	MS	21,300	79,875	06/29/2020	03/25/2040
742718-FK-0	PROCTER & GAMBLE CO SR UNSECURED			1	1.D FE	3,002,282	83.8440	3,186,088	3,800,000	3,004,776		2,494			3.600	5.015	MS	36,480		11/30/2022	03/25/2050
74273@-AB-9	PRIT CORE REALTY HOLDINGS LLC SERIES B SENIOR NOTES			1	2.A	17,001,785	99.8280	16,970,746	17,000,000	17,000,030		(245)			3.850	3.849	FA	249,074	654,500	10/01/2014	02/14/2023

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
74273@-AD-5	PRIT CORE REALTY HOLDINGS LLC SERIES D SENIOR NOTES			1	2.A	49,500,000	83.3360	41,251,413	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	77.0460	1,540,912	2,000,000	2,118,221		(3,585)			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	91.7740	24,778,854	27,000,000	26,945,949		12,390			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	42,118,061	84.6270	35,644,805	42,120,000	42,121,087		(323)			4.125	4.124	AO	366,795	1,737,450	10/29/2020	04/15/2047
743315-AT-0	THE PROGRESSIVE CORPORATION SR UNSECURED			1	1.F FE	15,705,422	84.4960	13,164,473	15,580,000	15,698,381		(3,878)			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	96.1680	31,735,520	33,000,000	32,962,595		5,251			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	22,036,030	80.9250	15,347,394	18,965,000	21,939,646		(78,710)			3.950	3.060	MS	197,684	709,618	10/11/2022	03/26/2050
743315-AY-9	THE PROGRESSIVE CORPORATION SR UNSECURED			1	1.F FE	1,999,240	91.8670	1,837,346	2,000,000	1,999,362		122			2.500	2.508	MS	14,722	25,833	03/02/2022	03/15/2027
743315-AZ-6	THE PROGRESSIVE CORPORATION SR UNSECURED			1	1.F FE	997,590	87.1910	871,913	1,000,000	997,764		174			3.000	3.028	MS	8,833	15,500	03/02/2022	03/15/2032
74340*-AF-1	PROLOGIS TARGETED US LOGISTICS SERIES 2019A SENIOR NOTE			1	2.A	50,000,000	89.5430	44,771,669	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.A	24,250,000	87.2530	21,158,869	24,250,000	24,250,000					3.810	3.810	JJ	438,864	923,925	07/10/2019	07/10/2031
74340*-AL-8	PROLOGIS TARGETED US LOGISTICS SERIES 2020A SENIOR NOTE			1	1.G PL	25,000,000	90.3200	22,579,901	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	84.9550	20,814,096	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	64.9960	78,576,959	120,895,000	120,895,000				(14,460,000)	1.890	1.890	MN	304,655	2,271,402	02/27/2020	02/27/2035
74340X-BH-3	PROLOGIS LP SENIOR UNSECURED			1	1.G FE	2,209,870	94.7100	2,107,294	2,225,000	2,215,770		1,417			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	85.9100	4,257,704	4,956,000	4,900,157		1,146			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	83.8160	117,342	140,000	139,309		86			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	4,991,650	89.7110	4,485,531	5,000,000	4,994,921		1,120			2.125	2.150	AO	22,431	106,250	02/03/2020	04/15/2027
74340X-BP-5	PROLOGIS LP SR UNSECURED			1	1.G FE	588,669	67.1370	399,465	595,000	589,081		137			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	14,911,350	77.5660	11,634,900	15,000,000	14,926,772		8,258			1.625	1.689	MS	71,771	243,750	02/04/2021	03/15/2031
74340X-BU-4	PROLOGIS LP SR UNSECURED			1	1.G FE	1,500,000	95.0540	1,425,803	1,500,000	1,500,000					3.250	3.250	JD	135	24,375	10/04/2022	06/30/2026
74340X-BV-2	PROLOGIS LP SR UNSECURED			1	1.G FE	15,000,000	93.6050	14,040,766	15,000,000	15,000,000					3.375	3.375	JD	22,500	253,125	10/04/2022	12/15/2027
74340X-BX-8	PROLOGIS LP SR UNSECURED			1	1.G FE	15,465,000	95.1310	14,712,045	15,465,000	15,465,000					4.000	4.000	MS	182,143		10/04/2022	09/15/2028
74340X-BY-6	PROLOGIS LP SR UNSECURED			1	1.G FE	30,000,000	87.1900	26,157,011	30,000,000	30,000,000					2.875	2.875	MN	110,208	431,250	10/04/2022	11/15/2029
74340X-BZ-3	PROLOGIS LP SR UNSECURED			1	1.G FE	30,327,000	79.3130	24,053,398	30,327,000	30,327,000					1.750	1.750	JJ	265,361		10/04/2022	07/01/2030
74340X-CA-7	PROLOGIS LP SR UNSECURED			1	1.G FE	19,045,000	79.0650	15,058,018	19,045,000	19,045,000					1.750	1.750	FA	138,870		10/04/2022	02/01/2031
74340X-CB-5	PROLOGIS LP SR UNSECURED			1	1.G FE	6,600,000	79.7620	5,264,271	6,600,000	6,600,000					2.250	2.250	JJ	68,475		10/04/2022	01/15/2032
74340X-CC-3	PROLOGIS LP SR UNSECURED			1	1.G FE	35,821,000	67.7650	24,273,952	35,821,000	35,821,000					3.050	3.050	MS	364,180		10/04/2022	03/01/2050
74352#-AA-3	PROMISS DIAGNOSTICS INC CONVERTIBLE PROMISSORY NOTE				6. *	132,521	100.0000	132,521	132,521	132,521					6.000	5.733		18,321		09/12/2019	03/30/2023
74355*-AA-4	PROJECT SERVICE LLC AMORTIZING SR SECURED NOTE			1	2.A PL	35,751,467	80.1580	28,657,627	35,751,467	35,751,467					3.160	3.172	FMAN	106,698	1,129,746	05/27/2021	05/27/2043
743820-AB-8	PROVIDENCE ST JOSEPH HEALTH OB SR UNSECURED			1	1.E FE	4,595,000	58.7930	2,701,535	4,595,000	4,595,000					2.700	2.700	AO	31,016	124,065	09/14/2021	10/01/2051
744320-AY-8	PRUDENTIAL FINANCIAL INC SR UNSECURED			1	1.G FE	9,451,842	80.1470	7,331,810	9,148,000	9,427,752		(7,166)			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	37,320,419	78.8070	29,133,377	36,968,000	37,264,692		(13,616)			3.935	3.879	JD	96,979	1,420,260	10/06/2022	12/07/2049
744320-AQ-8	PRUDENTIAL FINANCIAL INC NOTES				1.G FE	9,891,094	103.6500	11,724,934	11,312,000	10,309,502		42,420			5.700	6.687	JD	30,448	644,784	02/27/2009	12/14/2036
744320-CA-1	PRUDENTIAL FINANCIAL INC SR UNSECURED			1	1.G FE	1,061,996	90.1020	973,097	1,080,000	1,063,677		436			4.600	4.713	MN	6,348	49,680	11/21/2018	05/15/2044
744320-CC-7	PRUDENTIAL FINANCIAL INC SR UNSECURED			1	1.G FE	1,318,486	95.9520	1,247,380	1,300,000	1,310,316		(1,842)			3.878	3.703	MS	13,164	50,414	03/29/2018	03/27/2028
744320-CE-3	PRUDENTIAL FINANCIAL INC SR UNSECURED			1	1.G FE	4,661,976	85.5130	3,942,149	4,610,000	4,648,859		(4,812)			4.350	4.262	FA	70,187	146,160	10/06/2022	02/25/2050
744320-CF-0	PRUDENTIAL FINANCIAL INC SR UNSECURED			1	1.G FE	6,320,032	76.5900	4,591,549	5,995,000	6,309,746		(7,123)			3.700	3.400	MS	66,545	221,815	12/02/2021	03/13/2051
744448-BZ-3	PUBLIC SERVICE COLORADO 1ST MORTGAGE			1	1.F FE	4,919,311	109.4500	5,428,701	4,960,000	4,931,335		1,162			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	110.7680	3,793,820	3,425,000	3,414,504		(405)			6.500	6.510	FA	92,760	222,625	10/01/2014	08/01/2038
744448-CG-4	PUBLIC SERVICE COLORADO 1ST MORTGAGE			1	1.F FE	996,695	79.5090	795,093	1,000,000	997,376		90			3.600	3.619	MS	10,600	36,000	12/15/2014	09/15/2042

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
744448-CK-5	PUBLIC SERVICE COLORADO 1ST MORTGAGE			2	1.E FE	18,342,272	85.6350	15,060,578	17,587,000	18,221,204		(19,889)			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	79.5830	7,683,730	9,655,000	11,188,571		(43,965)			3.800	2.878	JD	16,306	366,890	10/18/2021	06/15/2047
744448-CP-4	PUBLIC SERVICE COLORADO 1ST MORTGAGE			1	1.E FE	5,987,100	95.4290	5,725,737	6,000,000	5,992,351		1,243			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	83.4550	4,172,740	5,000,000	4,987,476		275			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	7,391,435	82.7590	6,413,791	7,750,000	7,395,808		1,650			4.050	4.330	MS	92,419	243,000	11/21/2022	09/15/2049
744448-CS-8	PUBLIC SERVICE COLORADO 1ST MORTGAGE			1	1.E FE	24,244,055	71.8670	16,813,272	23,395,000	24,219,178		(20,359)			3.200	3.005	MS	249,547	748,640	10/19/2021	03/01/2050
744448-CT-6	PUBLIC SERVICE COLORADO 1ST MORTGAGE			1	1.E FE	5,701,954	80.3880	4,458,330	5,546,000	5,672,431		(15,675)			1.900	1.578	JJ	48,589	105,374	02/04/2021	01/15/2031
744448-CU-3	PUBLIC SERVICE COLORADO 1ST MORTGAGE			1	1.E FE	1,404,980	64.8300	1,296,608	2,000,000	1,408,165		3,185			2.700	4.586	JJ	24,900		09/09/2022	01/15/2051
744448-CV-1	PUBLIC SERVICE COLORADO 1ST MORTGAGE			1	1.E FE	14,899,950	79.8680	11,980,249	15,000,000	14,916,233		9,032			1.875	1.947	JD	12,500	281,250	02/22/2021	06/15/2031
744533-C*-9	PUBLIC SERVICE CO OF OKLAHOMA SENIOR NOTE SERIES A			1	1.G	24,500,000	95.5680	23,414,216	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	30,601,440	92.3660	25,862,537	28,000,000	30,259,284		(331,602)			3.910	2.463	MS	322,358	1,094,800	01/10/2022	03/15/2029
744542-A@-0	PUBLIC SERVICE NEW MEXICO SENIOR UNSECURED NOTE SERIES B			1	2.B	61,300,000	95.6370	58,625,628	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	85.3970	16,908,553	19,800,000	19,800,000					3.210	3.210	AO	107,696	635,580	04/30/2020	04/30/2030
74456Q-AQ-9	PUBLIC SERVICE ELECTRIC & GAS NOTES SERIES MTN D			1	1.F FE	21,802,792	101.1550	22,152,944	21,900,000	21,834,467		3,010			5.700	5.731	JD	104,025	1,248,300	12/15/2014	12/01/2036
74456Q-AR-7	PUBLIC SERVICE ELECTRIC & GAS SR SECURED			1	1.F FE	664,769	104.4370	532,628	510,000	633,876		(6,498)			5.800	3.614	MN	4,930	29,580	12/07/2017	05/01/2037
74456Q-AU-0	PUBLIC SERVICE ELECTRIC & GAS SECURED			1	1.F FE	16,881,595	96.8590	16,267,488	16,795,000	16,860,925		(2,622)			5.375	5.338	MN	150,455	902,731	10/01/2014	11/01/2039
74456Q-AV-8	PUBLIC SERVICE ELECTRIC & GAS SR SECURED			1	1.F FE	1,171,452	102.2120	1,022,124	1,000,000	1,135,361		(5,206)			5.500	4.371	MS	18,333	55,000	12/15/2014	03/01/2040
74456Q-AZ-9	PUBLIC SERVICE ELECTRIC & GAS 1ST REF MORT			1	1.F FE	4,632,152	84.2200	3,871,600	4,597,000	4,625,253		(1,060)			3.950	3.902	MN	30,264	181,582	04/29/2015	05/01/2042
74456Q-BA-3	PUBLIC SERVICE ELECTRIC & GAS NOTES			1	1.F FE	3,910,991	80.4840	3,163,023	3,930,000	3,915,256		504			3.650	3.677	MS	47,815	143,445	12/15/2014	09/01/2042
74456Q-BC-9	PUBLIC SERVICE ELECTRIC & GAS SECURED			2	1.F FE	4,883,950	99.0630	4,953,161	5,000,000	4,993,773		16,545			2.375	2.716	MN	15,174	118,750	10/14/2015	05/15/2023
74456Q-BD-7	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			2	1.F FE	14,998,650	98.3610	14,754,075	15,000,000	14,999,824		141			3.750	3.751	MS	165,625	562,500	09/09/2013	03/15/2024
74456Q-BF-2	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			2	1.F FE	6,803,626	80.2280	5,495,587	6,850,000	6,811,949		1,101			4.000	4.039	JD	22,833	274,000	07/23/2014	06/01/2044
74456Q-BN-5	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			2	1.F FE	129,867	81.5650	106,034	130,000	129,885		3			4.150	4.156	MN	899	5,395	11/03/2015	11/01/2045
74456Q-BQ-8	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			1	1.F FE	2,528,845	80.0330	1,918,386	2,397,000	2,519,016		(3,800)			3.800	3.462	MS	30,362	91,086	10/29/2020	03/01/2046
74456Q-BT-2	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			1	1.F FE	19,395,738	76.7630	13,970,909	18,200,000	19,354,306		(33,091)			3.600	3.211	JD	54,600	655,200	09/17/2021	12/01/2047
74456Q-BU-9	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			1	1.F FE	7,969,600	95.3530	7,628,222	8,000,000	7,982,376		2,935			3.700	3.746	MN	49,333	296,000	05/02/2018	05/01/2028
74456Q-BV-7	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			1	1.F FE	2,310,079	83.0400	2,044,450	2,462,000	2,304,381		(1,484)			4.050	4.415	MN	16,619	77,355	10/20/2022	05/01/2048
74456Q-BX-3	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			1	1.F FE	1,999,680	94.2380	1,884,760	2,000,000	1,999,798		32			3.650	3.652	MS	24,333	73,000	09/05/2018	09/01/2028
74456Q-BZ-8	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			1	1.F FE	875,245	79.9700	607,774	760,000	867,215		(2,705)			3.850	3.055	MN	4,877	29,260	02/21/2020	05/01/2049
74456Q-CA-2	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			1	1.F FE	6,118,894	72.3380	4,365,614	6,035,000	6,113,339		(2,073)			3.200	3.124	FA	80,467	193,120	02/21/2020	08/01/2049
74456Q-CD-6	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			1	1.F FE	10,112,762	65.3290	6,679,935	10,225,000	10,113,896		785			2.700	2.749	MN	46,013	273,038	10/20/2022	05/01/2050
74456Q-CE-4	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			1	1.F FE	3,153,159	56.1450	2,751,127	4,900,000	3,170,100		11,292			2.050	4.131	FA	41,854	41,000	11/04/2022	08/01/2050
74456Q-CG-9	PUBLIC SERVICE ELECTRIC & GAS SR SECURED			1	1.F FE	7,577,980	68.5950	5,247,529	7,650,000	7,580,702		1,498			3.000	3.048	MS	76,500	229,500	04/27/2021	03/01/2051
74456Q-CH-7	PUBLIC SERVICE ELECTRIC & GAS SECURED			1	1.F FE	14,963,400	80.0060	12,000,875	15,000,000	14,967,992		3,378			1.900	1.927	FA	107,667	281,833	08/17/2021	08/15/2031
744573-AN-6	PUBLIC SERVICE ENTERPRISE GROU SR UNSECURED			1	2.B FE	9,995,300	96.7590	9,675,899	10,000,000	9,998,590		937			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	89.8650	6,290,518	7,000,000	6,991,662		3,132			0.800	0.846	FA	21,156	56,000	08/12/2020	08/15/2025
744573-AU-0	PUBLIC SERVICE ENTERPRISE GROU SR UNSECURED			1	2.B FE	19,962,800	80.4210	16,084,297	20,000,000	19,966,673		3,408			2.450	2.471	MN	62,611	499,528	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	107.2580	8,285,673	7,725,000	7,636,456		14,399			7.020	7.302	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	102.9550	154,432	150,000	165,159		(881)			6.274	5.153	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	98.4180	398,595	405,000	477,061		(2,679)			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	82.2660	9,756,807	11,860,000	11,905,973		(1,228)			4.223	4.196	JD	22,260	500,848	02/21/2020	06/15/2048

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
745332-CJ-3	PUGET SOUND ENERGY INC SR SECURED			1	1.F FE	460,814	68.7830	309,523	450,000	460,109		(251)			3.250	3.123	MS	4,306	14,625	02/21/2020	09/15/2049
747262-AM-5	QVC INC SR SECURED			1	3.B FE	7,404,443	47.9260	4,716,430	9,841,000	7,513,629		42,974			5.950	8.401	MS	172,409	585,540	04/29/2020	03/15/2043
747262-AU-7	QVC INC SR SECURED			2	3.B FE	5,575,265	81.7560	4,718,138	5,771,000	5,678,847		40,052			4.450	5.255	FA	97,017	256,810	04/21/2020	02/15/2025
747262-AW-3	QVC INC SR SECURED			2	3.B FE	4,301,938	50.6590	2,748,237	5,425,000	4,430,776		50,777			5.450	7.887	FA	111,695	295,663	04/21/2020	08/15/2034
747262-AY-9	QVC INC SR SECURED			1	3.B FE	19,566,913	70.7170	14,521,756	20,535,000	19,908,483		131,738			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	97.2790	5,836,765	6,000,000	6,338,268		(156,579)			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	3,590,005	97.5070	3,082,189	3,161,000	3,522,744		(24,990)			4.650	3.447	MN	16,740	146,987	11/12/2021	05/20/2035
747525-AK-9	QUALCOMM INC SR UNSECURED			2	1.F FE	7,830,826	94.4110	6,659,766	7,054,000	7,746,587		(19,535)			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	10,038,791	95.2420	9,183,191	9,642,000	9,924,520		(64,897)			3.250	2.489	MN	35,689	313,365	04/13/2022	05/20/2027
747525-AV-5	QUALCOMM INC SR UNSECURED			1	1.F FE	35,817,688	87.0480	29,104,637	33,435,000	35,722,071		(56,646)			4.300	3.844	MN	163,739	1,437,705	03/30/2022	05/20/2047
747525-BJ-1	QUALCOMM INC SR UNSECURED			1	1.F FE	43,289,952	72.8910	30,978,636	42,500,000	43,265,657		(19,474)			3.250	3.147	MN	157,309	1,381,250	10/25/2021	05/20/2050
747525-BK-8	QUALCOMM INC SR UNSECURED			1	1.F FE	64,156,687	84.6120	54,281,267	64,153,000	64,021,159		(28,301)			2.150	2.162	MN	157,086	1,379,290	04/12/2022	05/20/2030
747525-BN-2	QUALCOMM INC SR UNSECURED			1	1.F FE	74,137,716	84.7780	63,261,940	74,621,000	74,253,598		64,931			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	33,337,946	77.3760	27,415,038	35,431,000	33,467,755		113,776			1.650	2.279	MN	66,581	526,862	06/07/2022	05/20/2032
747525-BQ-5	QUALCOMM INC SR UNSECURED			1	1.F FE	9,735,410	96.6450	9,395,791	9,722,000	9,734,821		(589)			4.250	4.232	MN	47,057	219,218	05/11/2022	05/20/2032
747525-BR-3	QUALCOMM INC SR UNSECURED			1	1.F FE	19,564,200	88.3950	17,678,976	20,000,000	19,568,960		4,760			4.500	4.635	MN	102,500	477,500	05/05/2022	05/20/2052
747525-BT-9	QUALCOMM INC SR UNSECURED			1	1.F FE	3,147,170	107.1950	3,215,850	3,000,000	3,147,039		(131)			6.000	5.655	MN	26,000		11/30/2022	05/20/2053
74837H-A#-3	QUESTAR GAS COMPANY SENIOR NOTE SERIES A			1	1.G	25,500,000	89.1710	22,738,582	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	91.4020	37,474,663	41,000,000	40,928,260		13,058			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	4,350,000	79.3440	3,451,463	4,350,000	4,350,000					3.625	3.625	MS	52,563	157,688	09/09/2020	03/01/2029
74841C-AB-7	ROCKET MORTGAGE LLC COMPANY GUARNT			1	3.A FE	9,800,000	77.2290	7,568,423	9,800,000	9,800,000					3.875	3.875	MS	126,583	379,750	09/09/2020	03/01/2031
749571-AF-2	RHP HOTEL PROPERTIES LP COMPANY GUARNT			1	4.A FE	12,765,337	90.9030	11,544,725	12,700,000	12,736,679		(12,101)			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	86.5630	4,241,598	4,900,000	4,900,000					4.500	4.500	FA	83,300	220,500	02/09/2021	02/15/2029
74981E-AA-5	REP TRAINING EDUC CERTIF HLDGS INITIAL NOTE			2	5.B GI	40,944,801	67.9040	27,803,076	40,944,801	40,944,801					12.500	11.971	MJSD	14,217	4,802,816	12/31/2022	06/01/2028
749866-AX-9	RREEF AMERICA REIT II INC SENIOR UNSECURED NOTE SERIES A			1	1.G	15,000,000	91.6830	13,752,429	15,000,000	15,000,000					4.140	4.140	FA	208,725	621,000	08/31/2018	08/31/2029
749866-AY-7	RREEF AMERICA REIT II INC SENIOR UNSECURED NOTE SERIES B			1	1.G	14,580,000	90.7740	13,234,785	14,580,000	14,580,000					4.190	4.190	FA	205,331	610,902	08/31/2018	08/31/2030
749866-AZ-4	RREEF AMERICA REIT II INC SENIOR UNSECURED NOTE SERIES C			1	1.G	13,000,000	91.7760	11,930,915	13,000,000	13,000,000					4.190	4.190	AO	102,888	544,700	10/23/2018	10/23/2029
749866-BA-8	RREEF AMERICA REIT II INC SENIOR UNSECURED NOTE SERIES D			1	1.G	11,650,000	90.9150	10,591,566	11,650,000	11,650,000					4.240	4.240	AO	93,304	493,960	10/23/2018	10/23/2030
749866-BB-6	RREEF AMERICA REIT II INC SENIOR UNSECURED NOTE SERIES A			1	1.G	20,000,000	85.7940	17,158,892	20,000,000	20,000,000					2.250	2.250	JD	27,500	450,000	12/09/2020	12/09/2027
749866-BC-4	RREEF AMERICA REIT II INC SENIOR UNSECURED NOTE SERIES B			1	1.G	6,730,000	78.4560	5,280,064	6,730,000	6,730,000					2.620	2.620	JD	10,775	176,326	12/09/2020	12/09/2031
749866-BE-0	RREEF AMERICA REIT II INC SENIOR UNSECURED NOTE SERIES A			1	1.G	15,000,000	82.8410	12,426,187	15,000,000	15,000,000					2.150	2.150	MN	40,313	322,500	11/16/2021	11/16/2028
750236-AX-9	RADIAN GROUP INC SR UNSECURED			1	2.C FE	7,900,000	98.9550	7,817,415	7,900,000	7,900,000					6.625	6.625	MS	154,105	523,375	05/12/2020	03/15/2025
75063M-AA-5	RADY CHILDRENS HOSPITAL-SAN DI SECURED			1	1.D FE	341,718	65.8910	309,690	470,000	342,284		566			3.154	4.937	FA	5,600		09/21/2022	08/15/2051
75281A-BJ-7	RANGE RESOURCES CORP COMPANY GUARNT			1	3.C FE	8,163,713	103.0520	8,141,102	7,900,000	8,094,995		(64,802)			8.250	7.216	JJ	300,529	651,750	12/08/2021	01/15/2029
754730-AG-4	RAYMOND JAMES FINANCIAL INC SR UNSECURED			1	1.G FE	2,940,311	96.5220	2,432,345	2,520,000	2,890,609		(48,137)			4.650	2.358	AO	29,295	117,180	12/16/2021	04/01/2030
754730-AH-2	RAYMOND JAMES FINANCIAL INC SR UNSECURED			1	1.G FE	39,295,659	73.0320	27,332,413	37,425,000	39,252,373		(42,756)			3.750	3.465	AO	350,859	1,394,700	10/24/2022	04/01/2051
75513E-AC-5	RAYTHEON TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	18,600,974	70.5770	15,531,861	22,007,000	18,615,226		12,127			3.125	3.989	JJ	343,859	373,188	11/07/2022	07/01/2050
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	4,349,667	83.3810	3,585,362	4,300,000	4,336,893		(5,061)			2.250	2.113	JJ	48,375	96,750	03/30/2021	07/01/2030
75513E-BX-8	RAYTHEON TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	1,956,920	96.3550	1,758,485	1,825,000	1,885,346		(34,858)			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	110.1670	19,637,305	17,825,000	21,764,739		(802,372)			7.200	2.151	FA	484,840	1,283,400	12/08/2020	08/15/2027

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
75513E-CA-7	RAYTHEON TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	15,442,781	93.8610	11,802,057	12,574,000	15,223,708		(108,039)			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	91.8820	482,379	525,000	597,417		(2,603)			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	80.7460	6,900,525	8,546,000	9,680,894		(35,767)			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	95.4350	4,771,730	5,000,000	5,339,060		(82,218)			3.500	1.718	MS	51,528	175,000	03/30/2021	03/15/2027
75513E-CK-5	RAYTHEON TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	4,332,249	86.0410	3,140,484	3,650,000	4,302,186		(17,918)			4.350	3.264	AO	33,519	158,775	04/21/2021	04/15/2047
75513E-CL-3	RAYTHEON TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	72,043,323	65.4600	49,553,533	75,700,000	72,109,746		60,184			2.820	3.062	MS	711,580	2,023,092	03/28/2022	09/01/2051
75513E-CM-1	RAYTHEON TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	16,779,254	78.6380	13,368,496	17,000,000	16,786,106		6,592			1.900	2.046	MS	107,667	319,723	09/08/2022	09/01/2031
75513E-CP-4	RAYTHEON TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	28,579,635	68.6740	23,692,375	34,500,000	28,626,270		46,827			3.030	3.987	MS	307,797	516,405	10/11/2022	03/15/2052
75524K-PG-3	CITIZENS BANK NATIONAL ASSOCIA SR UNSECURED			2	2.A FE	25,000,000	96.5890	24,147,129	25,000,000	25,000,000					4.575	4.546	FA	451,146		08/04/2022	08/09/2028
75606D-AL-5	ANYWHERE REAL ESTATE GROUP LLC COMPANY GUARNT			1	4.B FE	8,696,250	75.3850	6,501,969	8,625,000	8,671,104		(13,617)			5.750	5.556	JJ	228,682	495,938	02/02/2021	01/15/2029
75606D-AQ-4	ANYWHERE REAL ESTATE GROUP LLC SR UNSECURED			1	4.B FE	8,825,000	72.9050	6,433,910	8,825,000	8,825,000					5.250	5.250	AO	97,810	353,919	01/05/2022	04/15/2030
756109-A*-5	REALTY INCOME CORPORATION SENIOR NOTE			1	1.G	71,511,000	72.7530	48,375,072	66,492,250	66,492,250				(7,953,000)	2.730	2.730	MN	206,735	1,830,103	05/20/2019	05/20/2034
756109-A@-3	REALTY INCOME CORPORATION SENIOR NOTE SERIES A			1	1.G	19,758,000	83.1120	15,071,683	18,134,250	18,134,250				(1,623,749)	3.160	3.160	JD	1,592	286,012	06/30/2022	06/30/2030
756109-AQ-7	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	16,395,150	97.9570	14,693,485	15,000,000	15,585,656		(450,349)			3.875	0.822	JJ	268,021	581,250	03/10/2021	07/15/2024
756109-AR-5	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	2,059,540	97.3440	1,946,877	2,000,000	2,025,079		(6,494)			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	92.8140	1,236,286	1,332,000	1,324,331		1,754			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	88.4610	44,230	50,000	52,448		(58)			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	93.5200	7,877,209	8,423,000	8,413,020		1,772			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	20,165,766	86.8630	17,671,457	20,344,000	20,203,511		14,830			3.250	3.348	JJ	304,877	661,180	06/10/2020	01/15/2031
756109-AZ-7	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	9,919,200	87.2030	8,720,270	10,000,000	9,950,285		15,236			0.750	0.908	MS	22,083	75,000	12/09/2020	03/15/2026
756109-B*-4	REALTY INCOME CORPORATION SENIOR NOTE SERIES C			1	1.G	44,784,800	79.5150	32,684,272	41,104,300	41,104,300				(3,680,500)	3.180	3.180	JD	3,631	652,396	06/30/2022	06/30/2032
756109-BE-3	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	16,210,909	99.2220	14,635,184	14,750,000	15,784,565		(372,699)			4.625	1.903	MN	113,698	624,375	07/12/2022	11/01/2025
756109-BF-0	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	8,457,092	99.6090	7,553,357	7,583,000	8,257,791		(199,301)			4.875	1.962	JD	30,806	369,671	01/07/2022	06/01/2026
756109-BH-6	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	16,157,594	92.2250	13,833,738	15,000,000	15,948,213		(183,328)			3.400	2.031	JJ	235,167	510,000	11/09/2021	01/15/2028
756109-BJ-2	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	15,112,692	85.8870	12,883,108	15,000,000	15,093,827		(16,592)			2.200	2.075	JD	14,667	330,000	11/09/2021	06/15/2028
756109-BK-9	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	40,448,770	87.3660	33,199,150	38,000,000	40,117,261		(289,954)			3.100	2.202	JD	52,356	1,178,000	11/09/2021	12/15/2029
756109-BL-7	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	4,290,070	81.5570	3,354,448	4,113,000	4,273,500		(14,521)			2.850	2.397	JD	5,210	117,221	11/09/2021	12/15/2032
756109-BP-8	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	41,617,855	102.4080	42,898,872	41,890,000	41,621,675		3,820			5.625	5.711	AO	510,534		11/14/2022	10/13/2032
756558-AA-6	RED DAWN ISSUER INC PIK NOTES			2	5.B GI	17,523,359	67.0420	11,981,388	17,871,359	17,529,930		7,487			13.000	13.505	MJSD	6,454	2,173,583	12/31/2022	01/29/2029
758750-D#-7	REGAL REXNORD CORPORATION SENIOR NOTE			1	2.C	28,500,000	85.7580	24,440,913	28,500,000	28,500,000					3.900	3.900	AO	209,950	521,900	06/07/2022	04/07/2032
75884R-AU-7	REGENCY CENTERS LP COMPANY GUARNT			1	2.A FE	1,303,270	94.8520	1,256,791	1,325,000	1,306,305		3,035			3.900	4.436	MN	8,613	25,838	07/06/2022	11/01/2025
75884R-AW-3	REGENCY CENTERS LP COMPANY GUARNT			1	2.A FE	56,884	77.4340	38,717	50,000	56,535		(174)			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	80.6870	12,971,293	16,076,000	16,719,149		(14,444)			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	84.0440	16,778,454	19,964,000	20,030,012		(9,241)			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	87.0900	46,288,351	53,150,000	54,498,486		(169,262)			3.700	3.292	JD	87,402	1,966,550	07/23/2020	06/15/2030
75886F-AE-7	REGENERON PHARMACEUTICALS INC SR UNSECURED			1	2.C FE	82,004,878	77.2200	69,594,886	90,125,000	82,758,027		722,090			1.750	2.934	MS	464,394	1,231,834	03/16/2022	09/15/2030
75886F-AF-4	REGENERON PHARMACEUTICALS INC SR UNSECURED			1	2.C FE	50,821,915	62.8910	39,556,994	62,898,000	50,966,119		112,122			2.800	3.880	MS	518,559	1,151,920	11/09/2022	09/15/2050
760759-AQ-3	REPUBLIC SERVICES INC SR UNSECURED			1	2.B FE	10,258,744	95.9200	9,150,746	9,540,000	9,948,625		(206,359)			3.200	0.979	MS	89,888	305,280	06/28/2021	03/15/2025
760759-AR-1	REPUBLIC SERVICES INC SR UNSECURED			1	2.B FE	31,230,531	93.4670	30,023,322	32,122,000	31,749,057		98,737			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	9,313,242	93.4440	8,376,307	8,964,000	9,239,405		(57,505)			3.375	2.645	MN	38,657	302,535	06/29/2021	11/15/2027
760759-AT-7	REPUBLIC SERVICES INC SR UNSECURED			1	2.B FE	10,858,760	95.3770	10,491,517	11,000,000	10,916,866		13,574			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	35,525,920	95.8990	34,069,149	35,526,000	35,452,659		8,274			2.500	2.620	FA	335,523	763,150	05/02/2022	08/15/2024
760759-AV-2	REPUBLIC SERVICES INC SR UNSECURED			1	2.B FE	16,191,185	83.7480	13,510,235	16,132,000	16,184,249		(7,071)			2.300	2.248	MS	123,679	371,036	06/29/2021	03/01/2030
760759-AW-0	REPUBLIC SERVICES INC SR UNSECURED			1	2.B FE	25,476,658	69.3370	17,698,361	25,525,000	25,477,928		(1,280)			3.050	3.056	MS	259,504	767,533	10/05/2022	03/01/2050
760759-AX-8	REPUBLIC SERVICES INC SR UNSECURED			1	2.B FE	43,322,250	77.0120	34,655,265	45,000,000	43,568,512		159,711			1.450	1.870	FA	246,500	652,500	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	33,878,350	77.0690	27,354,951	35,494,000	34,083,387		137,905			1.750	2.234	FA	234,655	621,145	07/15/2021	02/15/2032
760759-BA-7	REPUBLIC SERVICES INC SR UNSECURED			1	2.B FE	1,471,338	79.8660	1,277,863	1,600,000	1,472,941		1,472			2.375	3.259	MS	11,189	20,253	12/22/2022	03/15/2033
761152-A*-8	RESMED INC SERIES A SR NOTE			1	2.A	33,000,000	93.4050	30,823,804	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	89.1810	21,777,891	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	93.9200	41,798,990	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	88.7800	26,189,993	29,500,000	29,500,000					4.000	4.000	AO	249,111	1,180,000	09/17/2020	10/15/2027
76220#-AA-8	RHODE ISLAND HOSPITAL SERIES 2021 NOTE			1	2.A	20,900,000	83.1710	17,382,695	20,900,000	20,900,000					2.990	2.990	MN	79,850	624,910	05/27/2021	05/27/2031
76251#-AA-0	RIALTO WATER SERVICES LLC SENIOR SECURED NOTE			1	1.G PL	21,808,477	96.7740	21,049,861	21,751,646	21,794,684		(1,770)			5.500	5.477	MS	302,408	1,196,341	10/01/2014	11/29/2042
76611*-AA-9	RIDGEVIEW MEDICAL CENTER SECURED SENIOR NOTES			1	2.A	61,230,795	94.5720	57,907,405	61,230,795	61,230,795					4.730	4.730	JD	128,721	2,896,217	12/05/2018	12/15/2043
76711@-AD-0	RIO GRANDE RESOURCES TRUST II SENIOR GUARANTEED NOTE			2	2.B	17,748,000	96.5990	17,144,447	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	88.5290	23,017,426	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	97.9760	19,399,274	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	88.4700	18,578,773	21,000,000	21,000,000					1.840	1.840	JJ	178,173	408,986	06/24/2021	07/15/2026
771049-AA-1	ROBLOX CORPORATION SR UNSECURED			1	3.B FE	8,595,000	78.7710	7,010,615	8,900,000	8,613,710		18,710			3.875	4.367	MN	57,479	307,610	05/18/2022	05/01/2030
771196-BK-7	ROCHE HOLDINGS INC SR UNSECURED 144A			1	1.C FE	12,409,448	93.5090	12,198,227	13,045,000	12,491,981		82,533			2.625	3.982	MN	43,755	171,216	06/15/2022	05/15/2026
771196-BL-5	ROCHE HOLDINGS INC COMPANY GUARNT			1	1.C FE	6,506,569	91.6710	6,302,401	6,875,000	6,540,752		34,183			2.375	3.671	JJ	69,395	81,641	07/15/2022	01/28/2027
771196-BT-8	ROCHE HOLDINGS INC COMPANY GUARNT			1	1.C FE	9,638,600	94.6810	9,468,051	10,000,000	9,703,984		65,384			2.132	3.551	MS	65,737	106,600	06/29/2022	03/10/2025
771196-BV-3	ROCHE HOLDINGS INC COMPANY GUARNT			1	1.C FE	20,569,681	91.1750	20,468,857	22,450,000	20,705,063		135,382			2.314	4.364	MS	160,177	97,767	09/22/2022	03/10/2027
771196-BW-1	ROCHE HOLDINGS INC COMPANY GUARNT			1	1.C FE	28,528,700	85.7790	25,733,558	30,000,000	28,555,663		26,963			1.930	2.774	JD	28,950	482,500	11/14/2022	12/13/2028
771196-BX-9	ROCHE HOLDINGS INC COMPANY GUARNT			1	1.C FE	63,184,939	81.3590	57,185,874	70,288,000	63,389,085		204,145			2.076	3.316	JD	72,959	1,040,989	11/14/2022	12/13/2031
771196-BY-7	ROCHE HOLDINGS INC COMPANY GUARNT			1	1.C FE	51,857,409	65.3550	41,946,126	64,182,000	51,911,148		53,739			2.607	3.621	JD	83,661	1,123,382	12/15/2022	12/13/2051
771367-C#-4	ROCHESTER GAS ELECTRIC CORP FIRST MORTGAGE BOND SERIES DDD			1	1.F	37,050,000	76.9660	28,515,794	37,050,000	37,050,000					2.100	2.100	JD	34,580	778,050	12/15/2021	12/15/2031
771367-D@-5	ROCHESTER GAS ELECTRIC CORP FIRST MORTGAGE BONDS			1	1.F Z	51,324,000	100.0000	51,324,000	51,324,000	51,324,000					4.860	4.860	JD	110,860		12/15/2022	12/15/2052
77313L-AA-1	ROCKET MORTGAGE LLC COMPANY GUARNT			1	3.A FE	9,850,000	86.2130	8,491,977	9,850,000	9,850,000					2.875	2.875	AO	59,784	291,054	09/21/2021	10/15/2026
77313L-AB-9	ROCKET MORTGAGE LLC COMPANY GUARNT			1	3.A FE	6,972,250	74.8000	5,236,023	7,000,000	6,973,043		793			4.000	4.039	AO	59,111	285,667	06/30/2022	10/15/2033
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC SR UNSECURED			1	3.A FE	2,298,188	83.9890	2,498,669	2,975,000	2,334,427		14,410			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	94.3540	1,943,684	2,060,000	1,958,041		39,022			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	87.4790	3,455,403	3,950,000	3,308,784		62,555			4.800	7.731	MN	24,227	189,600	04/16/2020	05/15/2030
776743-AL-0	ROPER TECHNOLOGIES INC SR UNSECURED			1	2.A FE	2,217,030	77.2450	2,317,361	3,000,000	2,229,078		12,048			1.750	5.755	FA	19,833		11/01/2022	02/15/2031
776743-AM-8	ROPER TECHNOLOGIES INC SR UNSECURED			1	2.B FE	14,980,200	89.8250	13,473,790	15,000,000	14,989,267		3,899			1.000	1.027	MS	44,167	150,000	08/18/2020	09/15/2025
776743-AN-6	ROPER TECHNOLOGIES INC SR UNSECURED			1	2.B FE	4,023,250	84.8550	4,143,491	4,883,000	4,048,793		25,543			1.400	5.581	MS	20,129		11/01/2022	09/15/2027
778296-AF-0	ROSS STORES INC SR UNSECURED			1	2.A FE	9,943,600	87.9010	8,790,063	10,000,000	9,965,842		10,181			0.875	0.981	AO	18,472	87,500	10/19/2020	04/15/2026
780153-AG-7	ROYAL CARIBBEAN CRUISES LTD SR UNSUB				4.C FE	6,242,100	86.2380	7,499,263	8,696,000	6,847,279		255,253			7.500	13.655	AO	137,687	652,200	09/02/2020	10/15/2027
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD SR UNSECURED			1	4.C FE	4,996,613	74.2090	5,881,059	7,925,000	5,697,874		295,992			3.700	10.801	MS	86,338	293,225	09/02/2020	03/15/2028
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD SR UNSECURED			1	4.C FE	11,170,000	79.8810	9,505,850	11,900,000	11,211,484		40,568			5.500	6.728	AO	163,625	572,000	08/02/2022	04/01/2028
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD SR UNSECURED			1	4.C FE	9,850,000	80.9700	7,975,586	9,850,000	9,850,000					4.250	4.250	JJ	209,313	426,765	06/15/2021	07/01/2026
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD SR UNSECURED			1	4.C FE	14,700,000	84.4350	12,411,947	14,700,000	14,700,000					5.500	5.500	FA	271,746	828,713	08/11/2021	08/31/2026
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD SR UNSECURED			1	4.C FE	4,900,000	81.3620	3,986,725	4,900,000	4,900,000					5.375	5.375	JJ	121,445	137,540	01/04/2022	07/15/2027
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD SR UNSECURED			1	4.C FE	9,900,000	100.6270	9,962,063	9,900,000	9,900,000					11.625	11.625	FA	425,184		08/15/2022	08/15/2027
780153-BR-2	ROYAL CARIBBEAN CRUISES LTD COMPANY GUARNT			1	4.C FE	6,900,000	102.7710	7,091,226	6,900,000	6,900,000					9.250	9.231	JJ	150,698		09/22/2022	01/15/2029
780153-BS-0	ROYAL CARIBBEAN CRUISES LTD SR SECURED			1	3.C FE	9,900,000	100.5640	9,955,826	9,900,000	9,900,000					8.250	8.236	JJ	192,844		09/22/2022	01/15/2029

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
78081B-AL-7	ROYALTY PHARMA PLC COMPANY GUARNT			1	2.C FE	501,485	70.3500	351,750	500,000	501,434		(51)			3.300	3.278	MS	5,454	16,500	11/19/2021	09/02/2040
78081B-AM-5	ROYALTY PHARMA PLC COMPANY GUARNT			1	2.C FE	1,754,603	64.7370	1,132,893	1,750,000	1,754,560		(42)			3.550	3.535	MS	20,536	62,125	11/19/2021	09/02/2050
78081B-AP-8	ROYALTY PHARMA PLC COMPANY GUARNT			1	2.C FE	1,452,540	62.2250	933,372	1,500,000	1,453,666		987			3.350	3.522	MS	16,610	55,275	11/19/2021	09/02/2051
781172-AB-7	RUBY PIPELINE LLC SENIOR UNSECURED 144A			1	6. *	38,405,950	109.0000	45,185,455	41,454,545	38,405,950		3,758	3,054,309		8.000	6.323	AO			10/01/2014	12/31/2023
78147#-AB-2	RUMPKE CONSOLIDATED COMPANIES SERIES A GUARANTEED SENIOR SEC			1	2.C PL	11,000,000	77.2130	8,493,463	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	2.C PL	7,810,000	73.1100	5,709,854	7,810,000	7,810,000					2.590	2.590	MS	54,503	202,279	09/24/2020	09/24/2032
78349A-A*-4	RWJBARNABAS HEALTH INC SERIES A SENIOR SECURED NOTE			1	1.D	12,000,000	95.3120	11,437,472	12,000,000	12,000,000					4.040	4.040	JJ	242,400	484,800	12/18/2018	07/01/2029
78349A-A@-2	RWJBARNABAS HEALTH INC SERIES B SENIOR SECURED NOTE			1	1.D	9,692,000	92.2840	8,944,151	9,692,000	9,692,000					4.170	4.170	JJ	202,078	404,156	12/18/2018	07/01/2034
78349A-AC-7	RWJBARNABAS HEALTH INC UNSECURED			1	1.D FE	1,070,031	73.1590	1,024,228	1,400,000	1,071,271		1,240			3.477	5.101	JJ	24,339		11/30/2022	07/01/2049
78403D-AN-0	SBA COMMUNICATIONS CORPORATION ASSET BACKED			1	1.F FE	37,193,256	94.2520	35,071,058	37,210,000	37,192,897		3,462			2.836	2.873	MON	46,901	1,049,604	05/02/2022	01/15/2025
78403D-AP-5	SBA COMMUNICATIONS CORPORATION ASSET BACKED			2	1.F FE	11,476,735	87.9480	10,114,000	11,500,000	11,480,601		3,866			1.884	1.947	MON	9,629	215,089	05/02/2022	01/15/2026
78403D-AR-1	SBA COMMUNICATIONS CORPORATION ASSET BACKED			2	1.F FE	10,000,000	83.7070	8,370,689	10,000,000	10,000,000					2.328	2.338	MON	10,347	232,800	07/08/2020	01/15/2028
78403D-AT-7	SBA COMMUNICATIONS CORPORATION ASSET BACKED			2	1.F FE	782,006	84.9280	760,104	895,000	796,598		14,592			1.631	4.790	MON	649	9,732	05/09/2022	11/15/2026
78403D-AV-2	SBA COMMUNICATIONS CORPORATION ASSET BACKED			2	1.F FE	20,000,000	84.7060	16,941,266	20,000,000	20,000,000					1.840	1.847	MON	16,356	368,000	10/08/2021	04/15/2027
78403D-AZ-3	SBA COMMUNICATIONS CORPORATION ASSET BACKED			2	1.F FE	40,000,000	100.6940	40,277,480	40,000,000	40,000,000					6.599	6.599	MON	117,316	161,309	11/15/2022	11/15/2052
78408L-AA-5	S C JOHNSON & SON INC UNSECURED 144A			2	1.G FE	18,526,877	80.5800	15,217,465	18,885,000	18,598,541		8,848			4.000	4.111	MN	96,523	755,400	06/29/2020	05/15/2043
78409V-AM-6	S & P GLOBAL INC SR UNSECURED			1	1.G FE	4,275,404	93.6780	4,037,517	4,310,000	4,294,378		3,565			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	85.8120	19,644,882	22,893,000	23,086,452		(26,927)			2.500	2.361	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	72.1840	7,864,414	10,895,000	10,881,969		168			3.250	3.256	JD	29,507	354,088	04/27/2021	12/01/2049
78409V-AR-5	S & P GLOBAL INC COMPANY GUARNT			1	1.G FE	3,237,200	55.1790	2,207,142	4,000,000	3,246,826		9,626			2.300	3.159	FA	34,756	92,000	01/25/2022	08/15/2060
78409V-AS-3	S & P GLOBAL INC COMPANY GUARNT			1	1.G FE	9,222,100	77.1820	7,718,235	10,000,000	9,350,148		77,567			1.250	2.180	FA	47,222	125,000	04/29/2021	08/15/2030
78409V-AZ-7	S & P GLOBAL INC COMPANY GUARNT			1	1.G FE	4,854,600	95.6650	4,783,254	5,000,000	4,864,706		10,106			4.250	4.750	MN	35,417	106,250	06/14/2022	05/01/2029
78409V-BA-1	S & P GLOBAL INC SR UNSECURED			1	1.G FE	14,544,350	91.4550	13,718,196	15,000,000	14,595,023		50,673			2.450	3.135	MS	122,500	166,396	06/14/2022	03/01/2027
78409V-BB-9	S & P GLOBAL INC SR UNSECURED			1	1.G FE	28,318,650	88.1460	26,443,736	30,000,000	28,441,049		122,399			2.700	3.632	MS	270,000	366,750	06/15/2022	03/01/2029
78409V-BC-7	S & P GLOBAL INC SR UNSECURED			1	1.G FE	29,071,200	85.6410	25,692,285	30,000,000	29,120,847		49,647			2.900	3.264	MS	290,000	393,917	06/13/2022	03/01/2032
78409V-BD-5	S & P GLOBAL INC SR UNSECURED			1	1.G FE	23,084,086	78.2200	19,242,047	24,600,000	23,091,592		7,505			3.700	4.041	MS	303,400	335,056	11/09/2022	03/01/2052
78409V-BE-3	S & P GLOBAL INC SR UNSECURED			1	1.G FE	10,805,747	78.0300	8,836,938	11,325,000	10,807,649		1,902			3.900	4.128	MS	147,225	176,583	10/11/2022	03/01/2062
78410G-AD-6	SBA COMMUNICATIONS CORPORATION SR UNSECURED			1	3.B FE	15,169,699	90.5100	13,576,535	15,000,000	15,090,514		(40,368)			3.875	3.577	FA	219,583	581,250	12/28/2020	02/15/2027
78410G-AG-9	SBA COMMUNICATIONS CORPORATION SR UNSECURED			1	3.B FE	14,772,500	83.2760	13,032,737	15,650,000	14,842,208		69,708			3.125	4.053	FA	203,776	397,656	05/11/2022	02/01/2029
78412D-A#-6	SEMCO ENERGY INC FIRST MTG BONDS SERIES 2020A1			1	1.E	69,300,000	82.1570	56,935,023	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	83.5520	20,888,030	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	86.6430	43,321,703	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	77.2400	7,067,499	9,150,000	9,150,000					3.530	3.530	MN	53,833	322,995	10/08/2019	11/01/2039
78444@-AA-6	SIP HOLDCO LLC SENIOR NOTE			1	2.B PL	47,200,000	77.9200	36,778,247	47,200,000	47,200,000					3.360	3.360	JD	70,485	1,524,245	12/29/2021	12/15/2046
78454L-AW-0	SM ENERGY COMPANY SR UNSECURED			1	3.C FE	2,891,250	95.6080	2,868,238	3,000,000	2,894,709		3,459			6.500	7.281	JJ	89,917		10/17/2022	07/15/2028
78466C-AC-0	SS & C TECHNOLOGIES INC COMPANY GUARNT			1	4.B FE	24,525,000	94.1450	23,348,061	24,800,000	24,611,682		32,988			5.500	5.683	MS	344,789	1,364,000	03/20/2020	09/30/2027
78488@-AA-3	SVF HOLDING REAL ESTATE INVEST SERIES A SENIOR GUARANTEED NTE			1	2.A	32,000,000	95.3310	30,505,854	32,000,000	32,000,000					3.750	3.750	JJ	576,667	1,216,000	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	92.2480	12,066,092	13,080,000	13,080,000					3.850	3.850	FA	194,438	510,120	08/12/2015	08/12/2027
78488@-AC-9	SVF HOLDING REAL ESTATE INVEST SENIOR GUARANTEED NOTE			1	2.A	3,000,000	94.1250	2,823,746	3,000,000	3,000,000					3.740	3.740	AO	28,050	113,700	04/01/2016	04/01/2026

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
78488@-AD-7	SVF HOLDING REAL ESTATE INVEST SERIES B SENIOR GUARANTEED NT			1	2.A	6,000,000	94.1250	5,647,491	6,000,000	6,000,000					3.740	3.740	AO	56,100	227,400	06/07/2016	04/01/2026
78488@-AE-5	SVF HOLDING REAL ESTATE INVEST SENIOR GUARANTEED NOTE			1	2.A	3,580,000	91.3660	3,270,900	3,580,000	3,580,000					3.890	3.890	AO	34,816	141,052	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	91.3660	7,309,273	8,000,000	8,000,000					3.890	3.890	AO	77,800	315,200	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	97.4180	9,741,768	10,000,000	10,000,000					4.110	4.110	FA	155,267	416,000	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	89.8570	17,593,949	19,580,000	19,580,000					4.340	4.340	FA	321,025	859,562	11/01/2018	08/15/2030
78488@-AL-9	SVF HOLDING REAL ESTATE INVEST SERIES B SR GUARANTEED NOTE			1	2.A Z	40,000,000	102.1600	40,863,848	40,000,000	40,000,000					6.350	6.350	MN	275,167		11/22/2022	11/22/2029
78512*-AA-5	S&E REPLACEMENT POWER LLC SENIOR SECURED NOTE			1	1.D PL	23,834,771	96.9160	23,099,618	23,834,771	23,834,771					4.120	4.158	MON	2,728	981,992	01/04/2017	05/31/2029
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC SENIOR NOTES			1	2.A FE	25,000,000	92.6980	23,174,499	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	90.3100	26,099,557	28,900,000	28,900,000					4.682	4.682	MN	225,516	1,353,098	04/26/2018	05/01/2038
785592-AJ-5	SABINE PASS LIQUEFACTION LLC SR SECURED			1	2.B FE	45,989,467	100.1010	42,628,027	42,585,000	43,396,102		(695,318)			5.750	3.997	MN	312,881	2,448,638	03/03/2020	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION LLC SR SECURED			1	2.B FE	8,509,058	100.2870	8,175,421	8,152,000	8,277,491		(60,938)			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.B FE	7,330,708	98.2050	6,884,148	7,010,000	7,181,297		(41,868)			5.000	4.279	MS	103,203	350,500	03/19/2019	03/15/2027
78573N-AC-6	SABRE GLBL INC SR SECURED			1	4.B FE	3,900,000	100.2390	3,909,323	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	95.8500	4,457,012	4,650,000	4,650,000					7.375	7.375	MS	114,313	342,938	08/20/2020	09/01/2025
78573N-AH-5	SABRE GLBL INC SR SECURED			1	4.B FE	2,845,886	102.9430	2,985,353	2,900,000	2,846,309		423			11.250	11.750	JD	22,656		11/21/2022	12/15/2027
79466L-AF-1	SALESFORCE INC SR UNSECURED			1	1.F FE	9,776,100	96.2980	9,629,759	10,000,000	9,794,891		18,791			3.700	4.137	AO	82,222	185,000	06/16/2022	04/11/2028
79466L-AG-9	SALESFORCE INC SR UNSECURED			1	1.F FE	3,997,960	93.9320	3,757,265	4,000,000	3,998,952		676			0.625	0.642	JJ	11,528	25,208	06/29/2021	07/15/2024
79466L-AH-7	SALESFORCE INC SR UNSECURED			1	1.F FE	41,095,066	85.5750	38,192,980	44,631,000	41,215,654		113,506			1.500	2.955	JJ	308,698	347,875	10/31/2022	07/15/2028
79466L-AJ-3	SALESFORCE INC SR UNSECURED			1	1.F FE	70,410,924	80.1670	63,702,681	79,462,000	70,720,665		309,376			1.950	3.420	JJ	714,496	482,147	12/13/2022	07/15/2031
79466L-AK-0	SALESFORCE INC SR UNSECURED			1	1.F FE	54,358,415	71.8710	41,325,910	57,500,000	54,462,088		102,753			2.700	3.071	JJ	715,875	947,813	03/16/2022	07/15/2041
79466L-AL-8	SALESFORCE INC SR UNSECURED			1	1.F FE	97,072,796	66.9330	70,658,755	105,566,000	97,155,012		82,182			2.900	3.309	JJ	1,411,652	1,828,930	12/19/2022	07/15/2051
79466L-AM-6	SALESFORCE INC SR UNSECURED			1	1.F FE	69,324,076	64.1900	51,411,999	80,093,000	69,357,700		33,479			3.050	3.670	JJ	1,126,419	1,073,239	12/13/2022	07/15/2061
797440-BJ-2	SAN DIEGO GAS & ELECTRIC COMPA BONDS			1	1.F FE	30,529,761	102.4670	27,661,001	26,995,000	29,455,522		(113,424)			6.125	5.214	MS	486,847	1,653,444	12/15/2014	09/15/2037
797440-BK-9	SAN DIEGO GAS & ELECTRIC COMPA 1ST MORTGAGE			1	1.F FE	1,283,070	104.8080	1,048,077	1,000,000	1,218,044		(9,113)			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	95.7980	16,501,198	17,225,000	17,689,566		(17,828)			5.350	5.106	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	90.3790	9,155,399	10,130,000	10,164,275		(1,493)			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	77.3810	2,321,429	3,000,000	2,996,885		109			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	82.2700	1,645,407	2,000,000	1,992,055		260			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	98.9580	18,411,134	18,605,000	18,604,758		355			3.600	3.602	MS	223,260	669,780	09/04/2013	09/01/2023
797440-BU-7	SAN DIEGO GAS & ELECTRIC COMPA 1ST MORTGAGE			1	1.F FE	14,951,250	92.7670	13,915,012	15,000,000	14,982,157		5,010			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	3,884,919	78.6670	3,001,138	3,815,000	3,879,947		(1,500)			3.750	3.643	JD	11,922	143,063	02/14/2022	06/01/2047
797440-BW-3	SAN DIEGO GAS & ELECTRIC COMPA 1ST MORTGAGE			1	1.F FE	906,741	84.4380	650,175	770,000	897,191		(3,332)			4.150	3.182	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	5,249,010	82.4040	4,095,469	4,970,000	5,219,774		(10,850)			4.100	3.751	JD	9,056	163,795	09/09/2022	06/15/2049
797440-BY-9	SAN DIEGO GAS & ELECTRIC COMPA 1ST MORTGAGE			1	1.F FE	747,490	72.1480	523,071	725,000	746,653		(508)			3.320	3.154	AO	5,081	24,070	04/27/2021	04/15/2050
797440-CA-0	SAN DIEGO GAS & ELECTRIC COMPA 1ST MORTGAGE			1	1.F FE	20,838,197	68.2830	16,520,389	24,194,000	20,880,172		41,974			2.950	3.714	FA	269,629	312,612	10/19/2022	08/15/2051
797440-CB-8	SAN DIEGO GAS & ELECTRIC COMPA 1ST MORTGAGE			1	1.F FE	9,971,700	85.7780	8,577,772	10,000,000	9,973,711		2,011			3.000	3.033	MS	88,333	153,333	03/07/2022	03/15/2032
797440-CC-6	SAN DIEGO GAS & ELECTRIC COMPA 1ST MORTGAGE			1	1.F FE	12,181,768	79.4050	9,727,109	12,250,000	12,182,835		1,067			3.700	3.731	MS	133,457	231,661	03/07/2022	03/15/2052
798237-M*-1	SAN JOSE WATER COMPANY SENIOR NOTES SERIES O			1	1.F	11,875,000	64.2110	7,625,078	11,875,000	11,875,000					3.000	3.000	JD	29,688	356,250	12/01/2021	12/01/2051
80282K-AE-6	SANTANDER HOLDINGS USA INC SR UNSECURED			2	2.A FE	24,395,238	97.8670	23,884,515	24,405,000	24,402,091		1,056			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	95.5610	12,747,820	13,340,000	13,950,139		(130,536)			4.400	3.249	JJ	273,915	586,960	11/01/2019	07/13/2027
80282K-AW-6	SANTANDER HOLDINGS USA INC SR UNSECURED			1	2.A FE	14,987,100	97.2430	14,586,502	15,000,000	14,996,076		2,629			3.500	3.519	JD	35,000	525,000	06/04/2019	06/07/2024

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
80282K-BB-1	SANTANDER HOLDINGS USA INC SR UNSECURED			1	2.A FE	27,945,120	95.2680	26,674,919	28,000,000	27,972,310		10,796			3.450	3.493	JD	77,817	966,000	05/27/2020	06/02/2025
806605-AG-6	MERCK & CO INC SR UNSECURED			1	1.E FE	10,687,577	113.4770	11,824,303	10,420,000	10,586,729		(10,364)			6.500	6.527	JD	56,442	677,300	12/15/2014	12/01/2033
806851-AH-4	SCHLUMBERGER HOLDINGS CORPORAT SR UNSECURED			1	2.A FE	1,938,377	93.9940	1,776,481	1,890,000	1,922,171		(4,577)			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	93.5660	2,806,978	3,000,000	3,001,445		(237)			3.900	3.890	MN	14,300	117,000	05/02/2019	05/17/2028
80689#-BH-8	SCHNEIDER NATIONAL LEASING INC SENIOR NOTE SERIES H			1	2.B	33,600,000	96.3250	32,365,168	33,600,000	33,600,000					3.710	3.710	MS	384,356	1,246,560	03/10/2015	03/10/2025
808513-AQ-8	THE CHARLES SCHWAB CORPORATION SR UNSECURED			1	1.F FE	3,678,560	94.2080	3,768,313	4,000,000	3,689,580		11,020			3.200	5.300	MS	42,311		11/01/2022	03/02/2027
808513-AX-3	THE CHARLES SCHWAB CORPORATION SR UNSECURED			1	1.F FE	18,987,270	97.7270	18,568,118	19,000,000	18,995,265		1,860			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	98.5840	25,631,890	26,000,000	25,991,758		7,330			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	95.1860	13,621,185	14,310,000	14,272,513		5,334			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	99.0070	29,702,193	30,000,000	29,992,372		3,204			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	98.4260	24,606,467	25,000,000	24,972,729		3,114			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	29,721,671	88.6270	26,362,018	29,745,000	29,730,617		4,402			0.900	0.915	MS	81,799	267,705	12/09/2020	03/11/2026
808513-BG-9	THE CHARLES SCHWAB CORPORATION SR UNSECURED			1	1.F FE	4,709,751	77.9880	3,680,240	4,719,000	4,711,452		853			1.650	1.671	MS	23,792	77,864	12/08/2020	03/11/2031
808513-BR-5	THE CHARLES SCHWAB CORPORATION SR UNSECURED			1	1.F FE	9,976,800	89.0040	8,900,438	10,000,000	9,984,237		4,564			1.150	1.198	MN	15,333	115,000	05/11/2021	05/13/2026
808513-BS-3	THE CHARLES SCHWAB CORPORATION SR UNSECURED			1	1.F FE	9,980,500	81.8650	8,186,527	10,000,000	9,983,390		1,780			2.300	2.322	MN	30,667	230,000	05/11/2021	05/13/2031
808513-BT-1	THE CHARLES SCHWAB CORPORATION SR UNSECURED			1	1.F FE	6,383,050	78.6060	6,660,288	8,473,000	6,412,625		29,575			1.950	5.427	JD	13,769	82,612	11/01/2022	12/01/2031
808513-CA-1	THE CHARLES SCHWAB CORPORATION SR UNSECURED			1	1.F FE	68,430,933	85.1880	65,721,948	77,149,000	68,694,069		263,136			2.900	4.329	MS	733,344	773,706	11/01/2022	03/03/2032
808625-AA-5	SCIENCE APPLICATIONS INTERNATI SR UNSECURED			1	4.A FE	11,340,000	92.9440	11,106,760	11,950,000	11,516,638		67,457			4.875	5.673	AO	145,641	582,563	04/08/2020	04/01/2028
810186-AS-5	THE SCOTTS MIRACLE-GRO COMPANY COMPANY GUARNT			1	4.B FE	9,900,000	80.9950	8,018,531	9,900,000	9,900,000					4.500	4.500	AO	94,050	445,500	03/17/2020	10/15/2029
810186-AW-6	THE SCOTTS MIRACLE-GRO COMPANY COMPANY GUARNT			1	4.B FE	6,800,000	76.5200	5,203,359	6,800,000	6,800,000					4.375	4.375	FA	123,958	287,583	01/20/2022	02/01/2032
81211K-AK-6	SEALED AIR CORPORATION BOND				3.B FE	5,062,500	99.4820	4,974,121	5,000,000	5,050,919		(3,231)			6.875	6.738	JJ	158,507	343,750	01/04/2019	07/15/2033
81211K-AY-6	SEALED AIR CORPORATION COMPANY GUARNT			1	3.B FE	6,250,000	91.1880	5,699,276	6,250,000	6,250,000					4.000	4.000	JD	20,833	250,000	11/12/2019	12/01/2027
81211K-BA-7	SEALED AIR CORPORATION SR UNSECURED			2	3.B FE	6,900,000	93.9460	6,482,277	6,900,000	6,900,000					5.000	5.000	AO	72,833	168,667	04/05/2022	04/15/2029
81282U-AG-7	SEAWORLD PARKS & ENTERTAINMENT COMPANY GUARNT			1	4.C FE	4,244,625	87.2250	4,274,018	4,900,000	4,252,836		8,211			5.250	7.844	FA	97,183		11/21/2022	08/15/2029
816196-AT-6	SELECT MEDICAL CORPORATION COMPANY GUARNT			1	4.C FE	17,114,000	95.3070	15,916,244	16,700,000	16,888,807		(75,304)			6.250	5.697	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	101.9590	1,663,971	1,632,000	1,977,752		(13,917)			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	92.9000	11,459,190	12,335,000	12,904,952		(113,046)			3.400	2.360	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	82.1880	17,473,090	21,260,000	21,516,324		(14,017)			3.800	3.688	FA	336,617	807,880	03/25/2021	02/01/2038
816851-BJ-7	SEMPRA ENERGY SR UNSECURED			1	2.B FE	22,184,281	78.6730	17,817,012	22,647,000	22,164,055		(7,341)			4.000	4.108	FA	377,450	785,880	11/04/2022	02/01/2048
816851-BN-8	SEMPRA ENERGY SR UNSECURED			1	2.B FE	1,996,460	96.0500	1,920,997	2,000,000	1,997,341		881			3.300	3.362	AO	16,500	34,283	03/21/2022	04/01/2025
816851-BP-3	SEMPRA ENERGY SR UNSECURED			1	2.B FE	49,700,600	91.4970	45,748,597	50,000,000	49,729,932		29,332			3.700	3.798	AO	462,500	960,972	03/25/2022	04/01/2029
81725W-AH-6	SENSATA TECHNOLOGIES BV SR UNSECURED 144A				3.C FE	5,041,208	99.4080	5,100,630	5,131,000	5,108,950		11,099			5.625	5.876	MN	48,103	288,619	10/05/2015	11/01/2024
81725W-AK-9	SENSATA TECHNOLOGIES BV COMPANY GUARNT			1	3.C FE	1,710,000	86.2480	1,724,954	2,000,000	1,727,555		17,555			4.000	6.691	AO	16,889	40,000	06/29/2022	04/15/2029
81725W-AL-7	SENSATA TECHNOLOGIES BV COMPANY GUARNT			1	3.C FE	4,900,000	94.7260	4,641,576	4,900,000	4,900,000					5.875	5.875	MS	97,558		08/15/2022	09/01/2030
81728U-AA-2	SENSATA TECHNOLOGIES INC COMPANY GUARNT			1	3.C FE	5,836,075	87.9690	5,637,077	6,408,000	5,949,253		45,699			4.375	5.591	FA	105,910	267,006	06/29/2022	02/15/2030
81728U-AB-0	SENSATA TECHNOLOGIES INC COMPANY GUARNT			1	3.C FE	3,823,000	82.7450	3,971,747	4,800,000	3,867,974		44,974			3.750	6.915	FA	68,000	90,000	06/29/2022	02/15/2031
817565-CE-2	SERVICE CORP INTERNATIONAL US SR UNSECURED			1	3.C FE	18,132,500	94.1590	16,854,539	17,900,000	18,042,687		(32,287)			5.125	4.900	JD	76,448	917,375	03/16/2020	06/01/2029
817565-CF-9	SERVICE CORP INTERNATIONAL US SR UNSECURED			1	3.C FE	4,830,963	82.1860	4,636,936	5,642,000	4,881,404		50,441			3.375	5.570	FA	71,936	95,209	05/11/2022	08/15/2030
817565-CG-7	SERVICE CORP INTERNATIONAL US SR UNSECURED			1	3.C FE	6,875,000	84.8270	5,831,886	6,875,000	6,875,000					4.000	4.000	MN	35,139	275,000	05/10/2021	05/15/2031
81761L-AA-0	SERVICE PROPERTIES TRUST SR UNSECURED			1	4.A FE	4,900,000	95.5610	4,682,465	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	4.A FE	5,192,500	86.0120	4,494,130	5,225,000	5,194,314		1,814			5.500	5.632	JD	12,772	278,438	08/23/2022	12/15/2027
824348-AQ-9	THE SHERWIN-WILLIAMS COMPANY SR UNSECURED			1	2.B FE	3,160,359	79.2880	2,513,424	3,170,000	3,161,826		250			4.000	4.019	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	96.2760	2,889,251	3,001,000	3,009,994		(3,605)			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	84.9810	6,462,798	7,605,000	7,653,973		(1,455)			4.550	4.501	FA	144,178	346,028	07/24/2019	08/01/2045

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
824348-AV-8	THE SHERWIN-WILLIAMS COMPANY SR UNSECURED			1	2.B FE	4,797,400	97.1430	4,857,137	5,000,000	4,947,995		35,102			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	19,622,377	93.8520	19,233,030	20,493,000	20,022,136		95,481			3.450	4.023	JD	58,917	707,009	04/04/2019	06/01/2027
824348-AX-4	THE SHERWIN-WILLIAMS COMPANY SR UNSECURED			1	2.B FE	61,819,502	84.2310	49,048,527	58,231,000	61,618,402		(84,431)			4.500	4.106	JD	218,366	2,620,395	03/30/2022	06/01/2047
824348-BJ-4	THE SHERWIN-WILLIAMS COMPANY SR UNSECURED			1	2.B FE	50,118,483	87.8540	42,527,416	48,407,000	49,860,998		(211,027)			2.950	2.434	FA	539,469	1,428,007	10/28/2021	08/15/2029
824348-BK-1	THE SHERWIN-WILLIAMS COMPANY SR UNSECURED			1	2.B FE	4,832,831	75.2440	3,442,432	4,575,000	4,820,687		(5,833)			3.800	3.482	FA	65,677	173,850	04/27/2021	08/15/2049
824348-BL-9	THE SHERWIN-WILLIAMS COMPANY SR UNSECURED			1	2.B FE	13,580,479	82.4190	11,187,614	13,574,000	13,576,208		(1,163)			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	8,101,363	69.0370	5,709,399	8,270,000	8,107,832		3,503			3.300	3.410	MN	34,872	272,910	10/15/2021	05/15/2050
824348-BN-5	THE SHERWIN-WILLIAMS COMPANY SR UNSECURED			1	2.B FE	8,240,046	79.6780	6,604,540	8,289,000	8,244,801		4,213			2.200	2.264	MS	53,694	154,498	11/10/2021	03/15/2032
824348-BP-0	THE SHERWIN-WILLIAMS COMPANY SR UNSECURED			1	2.B FE	2,463,003	62.7980	1,559,281	2,483,000	2,463,422		390			2.900	2.940	MS	21,202	61,006	12/02/2021	03/15/2052
826418-BE-4	SIERRA PACIFIC POWER COMPANY GENL REF MORT			1	1.F FE	23,658,557	108.6180	25,709,905	23,670,000	23,661,771		314			6.750	6.754	JJ	798,863	1,597,725	12/15/2014	07/01/2037
826418-C*-4	SIERRA PACIFIC POWER COMPANY GEN REFUND MTG BONDS			1	1.F IF	88,800,000	88.7760	78,833,364	88,800,000	88,800,000					4.710	4.710	JD	185,888	2,265,510	05/31/2022	06/15/2052
827048-AW-9	SILGAN HOLDINGS INC SR UNSECURED			1	3.C FE	5,895,710	92.5700	5,461,649	5,900,000	5,897,005		526			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	16,680,168	69.3030	11,559,866	16,680,168	16,680,168					2.570	2.570	JD	1,191	428,680	12/17/2020	12/18/2050
82873M-AA-1	SIMMONS FOODS INC SECURED			1	4.C FE	6,850,000	81.8210	5,604,723	6,850,000	6,850,000					4.625	4.625	MS	105,604	316,813	02/17/2021	03/01/2029
828807-CE-5	SIMON PROPERTY GROUP LP SENIOR UNSECURED			2	1.G FE	5,182,137	108.3240	5,629,613	5,197,000	5,182,658		521			6.750	6.777	FA	146,166		11/07/2022	02/01/2040
828807-CV-7	SIMON PROPERTY GROUP LP SR UNSECURED			1	1.G FE	6,651,905	95.9580	6,551,041	6,827,000	6,678,482		26,578			3.500	4.375	MS	79,648	119,473	06/29/2022	09/01/2025
828807-CW-5	SIMON PROPERTY GROUP LP SR UNSECURED			1	1.G FE	4,926,831	95.2250	4,808,886	5,050,000	4,941,356		14,526			3.300	4.060	JJ	76,844		07/21/2022	01/15/2026
828807-CY-1	SIMON PROPERTY GROUP LP SR UNSECURED			1	1.G FE	4,942,050	93.6720	4,683,589	5,000,000	4,964,058		8,444			3.250	3.448	MN	13,993	162,500	04/29/2020	11/30/2026
828807-CZ-8	SIMON PROPERTY GROUP LP SR UNSECURED			1	1.G FE	8,175,449	80.9200	8,062,850	9,964,000	8,186,463		11,014			4.250	5.601	MN	44,700	211,735	10/31/2022	11/30/2046
828807-DG-9	SIMON PROPERTY GROUP LP SR UNSECURED			1	1.G FE	32,892,630	95.1320	31,393,696	33,000,000	32,961,676		21,972			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	20,628,643	66.4470	14,327,211	21,562,000	20,651,700		11,217			3.250	3.480	MS	210,230	661,359	07/20/2022	09/13/2049
828807-DJ-3	SIMON PROPERTY GROUP LP SR UNSECURED			1	1.G FE	14,048,276	73.7610	14,542,764	19,716,000	14,066,741		18,466			3.800	5.913	JJ	345,468		11/30/2022	07/15/2050
828807-DL-8	SIMON PROPERTY GROUP LP SR UNSECURED			1	1.G FE	32,406,790	85.1940	29,392,077	34,500,000	32,492,872		80,016			1.750	2.945	FA	251,563	389,375	11/22/2022	02/01/2028
828807-DM-6	SIMON PROPERTY GROUP LP SR UNSECURED			1	1.G FE	15,808,592	79.1360	16,460,380	20,800,000	15,875,103		66,511			2.200	5.929	FA	190,667		11/09/2022	02/01/2031
828807-DP-9	SIMON PROPERTY GROUP LP SR UNSECURED			1	1.G FE	9,133,562	87.5350	8,914,534	10,184,000	9,231,008		96,584			1.375	3.879	JJ	64,569	24,979	07/20/2022	01/15/2027
828807-DQ-7	SIMON PROPERTY GROUP LP SR UNSECURED			1	1.G FE	15,407,308	78.1320	16,131,210	20,646,000	15,471,012		63,703			2.250	5.861	JJ	214,202		11/14/2022	01/15/2032
828807-DT-1	SIMON PROPERTY GROUP LP SR UNSECURED			1	1.G FE	20,214,510	80.6850	19,592,687	24,283,000	20,365,198		150,687			2.650	4.869	FA	268,125	357,500	07/21/2022	02/01/2032
829259-BA-7	SINCLAIR TELEVISION GROUP INC SR SECURED			1	3.C FE	3,900,000	74.6620	2,911,822	3,900,000	3,900,000					4.125	4.125	JD	13,406	160,875	11/19/2020	12/01/2030
82967N-BA-5	SIRIUS XM RADIO INC SR UNSECURED 144A			1	3.C FE	22,415,875	92.6040	20,882,257	22,550,000	22,463,398		14,455			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	91.3620	16,350,077	17,896,000	17,936,607		(7,827)			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	82.5840	13,213,373	16,000,000	16,000,000					4.125	4.125	JJ	330,000	660,000	06/08/2020	07/01/2030
82967N-BJ-6	SIRIUS XM RADIO INC SR UNSECURED			1	3.C FE	14,775,000	86.7830	12,822,212	14,775,000	14,775,000					4.000	4.000	JJ	272,517	630,400	06/07/2021	07/15/2028
82967N-BL-1	SIRIUS XM RADIO INC COMPANY GUARNT			1	3.C FE	14,800,000	88.7870	13,140,484	14,800,000	14,800,000					3.125	3.125	MS	154,167	481,771	08/02/2021	09/01/2026
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORPOR COMPANY GUARNT 144A			1	4.C FE	2,895,000	90.3620	2,710,857	3,000,000	2,905,925		10,925			5.500	6.348	AO	34,833	82,500	06/07/2022	04/15/2027
83174@-AA-2	SMART MARKETS FUND HOLDINGS LP SENIOR GUARANTEED NOTE			1	2.C	49,300,000	93.2970	45,995,659	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	74,630,914	97.5830	72,926,930	74,733,118	74,667,997		4,478			5.375	5.390	JD	11,158	4,016,905	10/01/2014	06/30/2035
83416W-AB-9	SOLAR STAR FUNDING LLC SERIES B SENIOR SECURED NOTES			1	2.B FE	22,095,804	86.0780	19,019,545	22,095,804	22,095,804					3.950	3.950	JD	2,424	872,784	03/04/2015	06/30/2035
83545G-BD-3	SONIC AUTOMOTIVE INC COMPANY GUARNT			1	3.C FE	7,691,375	80.6900	7,100,701	8,800,000	7,711,101		19,726			4.625	6.806	MN	52,006	302,706	10/27/2022	11/15/2029
83545G-BE-1	SONIC AUTOMOTIVE INC COMPANY GUARNT			1	3.C FE	2,864,750	78.7300	2,401,258	3,050,000	2,872,333		7,583			4.875	5.681	MN	18,999	126,628	10/27/2022	11/15/2031
837004-BV-1	DOMINION ENERGY SOUTH CAROLINA MORTGAGE NOTE				1.F FE	2,915,175	110.2330	2,755,833	2,500,000	2,811,561		(26,648)			6.625	4.908	FA	69,010	165,625	10/15/2018	02/01/2032
837004-BX-7	DOMINION ENERGY SOUTH CAROLINA 1ST MORTGAGE BOND				1.F FE	6,093,560	101.0590	6,114,079	6,050,000	6,093,171		(389)			5.300	5.210	MN	40,972		11/15/2022	05/15/2033
837004-CB-4	DOMINION ENERGY SOUTH CAROLINA 1ST MORTGAGE			2	1.F FE	7,303,271	105.2430	6,809,208	6,470,000	7,182,879		(31,189)			6.050	4.999	JJ	180,495	391,435	10/19/2018	01/15/2038

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
837004-CE-8	DOMINION ENERGY SOUTH CAROLINA 1ST MORTGAGE			1	1.F FE	9,525,358	98.9200	8,635,700	8,730,000	9,429,636		(25,075)			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	89.4910	8,425,613	9,415,000	9,539,863		(4,798)			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	11,994,126	97.2900	11,674,771	12,000,000	11,998,987		394			3.000	3.007	MS	101,000	360,000	10/01/2014	09/20/2024
838515-H*-8	SOUTH JERSEY GAS COMPANY MEDIUM TERM SER D 2012-2 TR B			1	1.G	7,996,052	96.9250	7,754,007	8,000,000	7,999,206		245			3.030	3.037	MN	20,873	242,400	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	83.2110	86,007,114	103,360,000	102,405,971		94,026			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	87.1290	21,564,318	24,750,000	24,750,000					3.280	3.280	AO	169,125	811,800	04/16/2020	04/16/2030
838518-C#-3	SOUTH JERSEY INDUSTRIES INC SENIOR NOTE SERIES 2017A-1			1	2.C	9,000,000	96.5320	8,687,914	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	91.2890	5,323,995	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	91.6260	4,453,040	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	95.9530	7,676,212	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	89.4260	17,169,773	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	91.7800	18,356,054	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	23,032,951	99.3090	22,873,691	23,032,951	23,032,951					5.400	5.400	JD	76,009	1,243,779	12/09/2010	12/09/2040
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENER SECURED NOTES 2013 SERIES A			1	1.C FE	7,998,286	92.6900	7,411,633	7,996,142	7,997,535		(58)			3.846	3.842	FA	116,179	307,532	10/01/2014	08/15/2033
842400-EB-5	SOUTHERN CAL EDISON NOTES			1	2.B FE	10,137,527	103.2310	8,857,228	8,580,000	9,976,985		(160,543)			6.650	3.706	AO	142,643	570,570	03/03/2022	04/01/2029
842400-EZ-2	SOUTHERN CAL EDISON 1ST MORTGAGE			1	2.A FE	10,489,622	96.2410	10,100,474	10,495,000	10,494,428		(417)			5.550	5.547	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	96.8030	5,152,845	5,323,000	5,203,233		6,443			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	97.9720	3,745,481	3,823,000	3,637,418		8,979			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	98.4260	1,427,176	1,450,000	1,444,836		237			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	101.3950	17,952,034	17,705,000	19,162,525		(62,616)			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	9,706,729	101.6380	9,708,504	9,552,000	9,626,262		(11,625)			6.050	5.950	MS	170,158	84,337	10/28/2022	03/15/2039
842400-FQ-1	SOUTHERN CAL EDISON 1ST MORTGAGE			2	1.G FE	10,516,424	85.6310	9,458,781	11,046,000	10,481,663		(2,310)			4.500	4.895	MS	165,690	337,500	10/31/2022	09/01/2040
842400-FT-5	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	1,989,420	75.2360	1,504,721	2,000,000	1,991,538		297			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	8,350,996	80.1760	7,293,598	9,097,000	8,347,688		1,613			4.050	4.653	MS	108,482	236,925	10/28/2022	03/15/2042
842400-FW-8	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	497,115	77.3250	386,624	500,000	497,665		75			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	1,312,686	98.7740	1,298,877	1,315,000	1,314,798		263			3.500	3.521	AO	11,506	46,025	09/25/2013	10/01/2023
842400-FZ-1	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	4,686,430	86.8860	4,170,523	4,800,000	4,690,176		803			4.650	4.816	AO	55,800	199,950	10/27/2022	10/01/2043
842400-GE-7	SOUTHERN CAL EDISON 1ST MORTGAGE			1	2.A FE	895,314	72.2680	632,349	875,000	892,006		(566)			3.600	3.467	FA	13,125	31,500	11/15/2016	02/01/2045
842400-GG-2	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	16,715,882	78.9110	13,059,848	16,550,000	16,706,229		(4,346)			4.000	3.936	AO	165,500	662,000	03/25/2021	04/01/2047
842400-GJ-6	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	7,955,629	93.6010	7,285,930	7,784,000	7,917,538		(25,605)			3.650	3.260	MS	94,705	284,116	05/19/2021	03/01/2028
842400-GK-3	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	17,022,046	80.1160	13,727,862	17,135,000	17,041,410		962			4.125	4.154	MS	235,606	706,819	04/15/2021	03/01/2048
842400-GL-1	SOUTHERN CAL EDISON 1ST MORTGAGE			1	1.G FE	10,988,560	99.1990	10,911,886	11,000,000	10,998,973		2,421			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	95.3180	13,282,614	13,935,000	14,356,966		(66,158)			4.200	3.608	MS	195,090	585,270	05/25/2021	03/01/2029
842400-GR-8	SOUTHERN CAL EDISON 1ST MORTGAGE			1	1.G FE	9,836,910	88.6230	8,605,338	9,710,000	9,821,437		(4,230)			4.875	4.791	MS	157,788	431,925	11/30/2022	03/01/2049
842400-GT-4	SOUTHERN CAL EDISON 1ST MORTGAGE			1	1.G FE	39,408,617	73.8020	33,300,836	45,122,000	39,381,795		(3,474)			3.650	4.388	FA	686,230	861,765	11/10/2022	02/01/2050
842400-GU-1	SOUTHERN CAL EDISON 1ST MORTGAGE			1	1.G FE	12,583,925	82.6200	10,327,476	12,500,000	12,567,689		(8,817)			2.250	2.167	JD	23,438	281,250	01/05/2021	06/01/2030

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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
842400-GY-3	SOUTHERN CAL EDISON 1ST MORTGAGE			1	1.G FE	16,580,295	64.2820	11,471,144	17,845,000	16,594,280		8,774			2.950	3.294	FA	219,345	457,250	10/28/2022	02/01/2051
842400-HF-3	SOUTHERN CAL EDISON 1ST MORTGAGE			1	1.G FE	22,623,531	73.8560	24,184,187	32,745,000	22,646,973		23,442			3.650	5.900	JD	99,599	597,596	11/04/2022	06/01/2051
842400-HN-6	SOUTHERN CAL EDISON 1ST MORTGAGE			1	1.G FE	28,362,421	71.8950	29,863,681	41,538,000	28,395,955		33,534			3.450	5.685	FA	597,109	18,975	11/02/2022	02/01/2052
842400-HS-5	SOUTHERN CAL EDISON 1ST MORTGAGE			1	1.G FE	34,979,700	103.4120	36,194,090	35,000,000	34,980,078		378			5.850	5.864	MN	301,438		11/03/2022	11/01/2027
842400-HT-3	SOUTHERN CAL EDISON 1ST MORTGAGE			1	1.G FE	29,804,700	106.1860	31,855,854	30,000,000	29,806,723		2,023			5.950	6.038	MN	262,792		11/03/2022	11/01/2032
842434-CJ-9	SOUTHERN CALIFORNIA GAS COMPAN 1ST MORTGAGE				1.E FE	10,896,820	95.3800	10,491,795	11,000,000	10,921,142		2,630			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	83.7450	19,738,703	23,570,000	23,451,602		3,290			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	97.3780	4,868,885	5,000,000	4,996,471		1,988			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	80.6950	524,520	650,000	766,357		(3,077)			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	82.7470	1,613,562	1,950,000	2,127,859		(4,459)			4.300	3.726	JJ	38,664	83,850	04/15/2021	01/15/2049
842434-CT-7	SOUTHERN CALIFORNIA GAS COMPAN 1ST MORTGAGE			1	1.D FE	9,985,867	78.2560	7,762,977	9,920,000	9,981,239		(1,611)			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	99.0770	13,870,822	14,000,000	14,031,442		(92,148)			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	94.3160	32,109,945	34,045,000	34,892,790		(248,930)			3.250	2.446	JJ	553,231	1,106,463	03/30/2021	07/01/2026
842587-CW-5	THE SOUTHERN COMPANY SR UNSECURED			1	2.B FE	995,790	87.7260	877,264	1,000,000	996,843		170			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	84.0170	1,261,099	1,501,000	1,660,876		(4,347)			4.400	3.707	JJ	33,022	66,044	03/25/2021	07/01/2046
842587-DE-4	THE SOUTHERN COMPANY SR UNSECURED			1	2.B FE	29,924,100	90.5330	27,160,037	30,000,000	29,942,755		6,680			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	94.5780	22,835,964	24,145,000	24,118,935		22,424			0.600	0.694	FA	50,302	144,870	03/15/2021	02/26/2024
842587-DH-7	THE SOUTHERN COMPANY SR UNSECURED			1	2.B FE	5,671,747	84.3180	5,666,157	6,720,000	5,721,811		50,063			1.750	5.032	MS	34,627		09/13/2022	03/15/2028
842594-AA-1	SOUTHERN COL MIDCO LLC SENIOR SECURED BONDS			1	1.G PL	34,545,000	93.5700	32,323,851	34,545,000	34,545,000					4.710	4.710	JD	72,314	406,767	09/15/2022	09/15/2032
8426EP-AA-6	SOUTHERN COMPANY GAS CAPITAL C SR UNSECURED			1	2.A FE	9,992,200	97.9340	9,793,410	10,000,000	9,999,118		1,156			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	75.6920	12,932,054	17,085,000	17,265,580		(5,088)			3.950	3.878	AO	168,714	674,858	04/15/2021	10/01/2046
8426EP-AC-2	SOUTHERN COMPANY GAS CAPITAL C SENIOR UNSECURED			1	2.A FE	19,412,638	80.0960	15,550,728	19,415,000	19,414,853		(176)			4.400	4.399	MN	73,561	854,260	02/21/2020	05/30/2047
8426EP-AD-0	SOUTHERN COMPANY GAS CAPITAL C COMPANY GUARNT			1	2.A FE	14,950,500	76.6990	11,504,805	15,000,000	14,960,881		4,488			1.750	1.785	JJ	121,042	262,500	08/17/2020	01/15/2031
8426EP-AE-8	SOUTHERN COMPANY GAS CAPITAL C COMPANY GUARNT			1	2.A FE	9,911,400	64.4930	6,449,323	10,000,000	9,913,912		1,928			3.150	3.196	MS	79,625	332,500	09/07/2021	09/30/2051
843646-AJ-9	SOUTHERN POWER COMPANY SR UNSECURED			1	2.B FE	551,885	90.2350	451,176	500,000	545,688		(1,321)			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	85.7600	5,715,878	6,665,000	7,784,167		(29,037)			4.950	3.855	JD	14,663	329,918	10/12/2021	12/15/2046
843646-AW-0	SOUTHERN POWER COMPANY SR UNSECURED			1	2.A FE	6,982,850	87.9910	6,159,338	7,000,000	6,989,525		3,383			0.900	0.950	JJ	29,050	63,000	01/05/2021	01/15/2026
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO SR UNSECURED			1	2.A FE	5,884,785	76.6290	4,532,596	5,915,000	5,891,198		600			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	74.3180	15,577,006	20,960,000	20,555,043		8,632			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	95.0570	8,555,174	9,000,000	9,000,000					4.100	4.100	MS	108,650	369,000	09/11/2018	09/15/2028
845437-BT-8	SOUTHWESTERN ELECTRIC POWER CO SR UNSECURED			1	2.A FE	1,304,480	66.3820	1,327,638	2,000,000	1,306,673		2,193			3.250	5.718	MN	10,833	32,500	10/06/2022	11/01/2051
845467-AL-3	SOUTHWESTERN ENERGY COMPANY SR UNSECURED			1	3.B FE	2,092,201	98.5780	2,245,603	2,278,000	2,205,371		32,576			5.700	7.924	JJ	56,988	141,236	01/23/2019	01/23/2025
845467-AP-4	SOUTHWESTERN ENERGY COMPANY COMPANY GUARNT			1	3.A FE	7,087,325	103.5760	7,307,298	7,055,000	7,076,685		(4,853)			8.375	8.277	MS	173,974	590,856	08/19/2020	09/15/2028
845467-AR-0	SOUTHWESTERN ENERGY COMPANY COMPANY GUARNT			1	3.A FE	9,800,000	92.6290	9,077,614	9,800,000	9,800,000					5.375	5.375	FA	219,479	526,750	11/12/2021	02/01/2029
845467-AS-8	SOUTHWESTERN ENERGY COMPANY COMPANY GUARNT			1	3.A FE	9,800,000	90.9430	8,912,448	9,800,000	9,800,000					5.375	5.375	MS	155,099	548,698	08/16/2021	03/15/2030
845467-AT-6	SOUTHWESTERN ENERGY COMPANY COMPANY GUARNT			1	3.A FE	6,900,000	85.4030	5,892,823	6,900,000	6,900,000					4.750	4.750	FA	136,563	199,381	12/08/2021	02/01/2032
845743-BJ-1	SOUTHWESTERN PUBLIC SERVICE CO SR UNSECURED			1	2.B FE	632,989	101.3280	558,317	551,000	606,121		(3,842)			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	99.1980	6,249,484	6,300,000	6,478,459		(8,370)			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	87.9280	3,517,116	4,000,000	3,869,631		4,273			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	97.7730	4,888,672	5,000,000	5,001,953		(1,986)			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	72.6040	3,292,574	4,535,000	4,456,366		2,048			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	74.9390	2,645,347	3,530,000	3,724,446		(5,400)			3.700	3.359	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	84.2980	5,900,834	7,000,000	6,958,244		849			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	2,951,706	77.0210	2,449,279	3,180,000	2,939,443		(3,421)			3.750	4.128	JD	5,300	91,125	10/25/2022	06/15/2049
845743-BU-6	SOUTHWESTERN PUBLIC SERVICE CO 1ST MORTGAGE			1	1.G FE	8,004,825	69.6460	5,223,446	7,500,000	7,988,536		(12,079)			3.150	2.803	MN	39,375	236,250	08/16/2021	05/01/2050

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
845743-BW-2	SOUTHWESTERN PUBLIC SERVICE CO 1ST MORTGAGE			1	1.G FE	6,962,900	92.7870	6,495,067	7,000,000	6,963,224		324			5.150	5.185	JD	30,042	181,251	05/23/2022	06/01/2052
84756N-AD-1	SPECTRA ENERGY PARTNERS LP SR UNSECURED			2	2.A FE	21,700,076	99.3940	21,623,248	21,755,000	21,736,632		7,203			4.750	4.823	MS	304,268	795,863	09/23/2022	03/15/2024
84756N-AF-6	SPECTRA ENERGY PARTNERS LP SR UNSECURED			1	2.A FE	3,983,280	96.2380	3,849,532	4,000,000	3,995,806		1,801			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	82.5860	4,893,211	5,925,000	5,697,439		4,152			4.500	4.757	MS	78,506	266,625	10/29/2020	03/15/2045
84762L-AU-9	SPECTRUM BRANDS INC SR UNSECURED			1	4.B FE	13,042,334	98.9600	13,070,634	13,208,000	13,077,397		10,931			5.750	5.900	JJ	350,195	759,460	06/07/2019	07/15/2025
84762L-AV-7	SPECTRUM BRANDS INC SR UNSECURED			1	4.B FE	4,970,000	87.2980	4,321,271	4,950,000	4,962,765		(2,339)			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	88.6460	3,501,529	3,950,000	3,950,000					5.500	5.500	JJ	100,176	217,250	06/26/2020	07/15/2030
84765E-AA-6	BHSH SYSTEM SR UNSECURED			1	1.D FE	1,437,355	72.6770	1,409,932	1,940,000	1,438,809		1,453			3.487	5.312	JJ	31,193		11/15/2022	07/15/2049
84857@-AB-2	SPIRE MISSOURI INC FIRST MORTGAGE BOND SERIES B			1	1.F	28,710,000	83.2810	23,910,030	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	86.2830	85,420,258	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	94.1490	16,758,464	17,800,000	18,041,069		(54,619)			3.930	3.570	MS	205,976	699,540	08/30/2021	03/15/2027
84857L-A@-0	SPIRE INC SERIES 2016 SR NOTE TRANCHE B			1	2.B	21,923,940	92.3240	20,126,592	21,800,000	21,892,572		(24,223)			3.130	3.005	MS	227,447	682,340	08/30/2021	09/01/2026
84858#-AD-5	SPIRE ALABAMA INC SERIES 2019B SENIOR NOTE			1	1.G	51,480,000	85.5120	44,021,381	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	78.0650	17,759,725	22,750,000	22,750,000					2.040	2.040	JD	20,627	464,100	12/15/2020	12/15/2030
84858#-AF-0	SPIRE ALABAMA INC SERIES A SENIOR NOTES			1	1.G Z	40,000,000	99.4810	39,792,211	40,000,000	40,000,000					5.320	5.319	AO	461,067		10/13/2022	10/15/2029
84858#-AG-8	SPIRE ALABAMA INC SERIES 2022B SENIOR NOTE			1	1.G Z	24,155,000	98.7070	23,842,789	24,155,000	24,155,000					5.410	5.410	AO	283,137		10/13/2022	10/15/2032
84929#-AA-6	SPOWER FINANCE 1 LLC SENIOR NOTE			1	3.A PL	49,305,278	84.2900	41,559,617	49,305,278	49,305,278					4.550	4.550	JD	6,232	2,243,390	11/21/2017	12/31/2036
84929*-AA-0	SPOWER FINANCE 2 LLC SENIOR NOTE			1	3.C PL	87,279,836	83.3060	72,708,998	87,279,836	87,279,836					4.960	4.960	JD	12,025	4,329,080	09/20/2018	12/31/2041
85172F-AF-6	ONEMAIN FINANCE CORPORATION SR UNSECURED			1	3.B FE	4,510,000	100.4600	4,018,384	4,000,000	4,057,869		(73,597)			8.250	6.233	AO	82,500	330,000	07/23/2015	10/01/2023
85172F-AM-1	ONEMAIN FINANCE CORPORATION SR UNSECURED			1	3.B FE	21,917,040	96.2460	21,129,875	21,954,000	21,935,953		7,247			6.875	6.916	MS	444,416	1,509,338	03/17/2020	03/15/2025
85172F-AN-9	ONEMAIN FINANCE CORPORATION SR UNSECURED			1	3.B FE	19,774,500	95.0820	18,778,677	19,750,000	19,761,954		(3,225)			7.125	7.104	MS	414,339	1,407,188	08/08/2018	03/15/2026
85172F-AQ-2	ONEMAIN FINANCE CORPORATION COMPANY GUARNT			1	3.B FE	4,392,085	92.2020	4,115,896	4,464,000	4,413,286		8,033			6.625	6.893	JJ	136,369	295,740	03/17/2020	01/15/2028
85172F-AR-0	ONEMAIN FINANCE CORPORATION COMPANY GUARNT			1	3.B FE	5,911,250	81.9260	4,833,621	5,900,000	5,908,131		(1,051)			5.375	5.349	MN	40,522	317,125	11/06/2019	11/15/2029
85205T-AK-6	SPIRIT AEROSYSTEMS INC COMPANY GUARNT			1	5.A FE	10,849,425	80.9920	9,235,485	11,403,000	11,005,044		59,098			4.600	5.330	JD	23,313	524,538	04/01/2020	06/15/2028
85205T-AL-4	SPIRIT AEROSYSTEMS INC SECURED			1	4.C FE	17,500,000	98.8380	17,296,735	17,500,000	17,500,000					7.500	7.500	AO	277,083	1,312,500	04/14/2020	04/15/2025
85205T-AN-0	SPIRIT AEROSYSTEMS INC SR SECURED			1	3.C FE	6,932,500	105.2960	7,265,423	6,900,000	6,931,883		(617)			9.375	9.255	MN	68,281		11/09/2022	11/30/2029
852060-AT-9	SPRINT CAPITAL CORPORATION NOTES				3.A FE	3,411,729	118.9730	6,186,611	5,200,000	3,839,294		63,903			8.750	13.713	MS	133,972	455,000	01/27/2020	03/15/2032
85207U-AF-2	SPRINT CORPORATION SR UNSECURED			1	3.A FE	25,546,474	101.4930	25,992,314	25,610,000	25,602,891		9,493			7.875	7.917	MS	593,832	2,016,788	06/18/2015	09/15/2023
85207U-AH-8	SPRINT CORPORATION SR UNSECURED			1	3.A FE	12,363,750	102.0130	14,281,773	14,000,000	13,599,971		235,244			7.125	9.238	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	103.5430	21,744,049	21,000,000	20,077,400		358,201			7.625	9.932	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	105.2310	15,995,143	15,200,000	15,215,814		(4,931)			7.625	7.583	MS	386,333	1,159,000	01/27/2020	03/01/2026
85208N-AE-0	SPRINT SPECTRUM CO LLC SR SECURED 144A			1	2.A FE	16,066,675	98.6650	16,201,766	16,421,000	16,085,798		19,123			5.152	5.996	MJSD	25,850	236,976	10/24/2022	03/20/2028
852234-AP-8	BLOCK INC SR UNSECURED			1	3.B FE	6,811,088	79.8180	6,652,819	8,335,000	6,891,929		80,841			3.500	6.169	JD	24,310	291,725	05/16/2022	06/01/2031
85236F-AA-1	SRM ESCROW ISSUER LLC SR SECURED			1	4.A FE	22,561,832	89.4630	20,330,576	22,725,000	22,522,184		(25,402)			6.000	6.119	MN	227,250	1,177,500	11/30/2022	11/01/2028
852388-AA-1	STADCO LA LLC SENIOR SECURED NOTE			1	2.C PL	80,750,000	67.9420	54,862,933	80,750,000	80,750,000					3.750	3.767	FMAN	386,927	3,028,125	08/05/2021	05/15/2056
85253#-AJ-0	STAG INDUSTRIAL OPERATING PSHP SR GUARANTEED NOTE SERIES A			1	2.C	24,700,000	72.9170	18,010,387	24,700,000	24,700,000					2.800	2.800	MS	178,663	691,600	09/28/2021	09/29/2031
85253#-AL-5	STAG INDUSTRIAL OPERATING PSHP SENIOR GUARANTEED NOTE			1	2.C	19,000,000	80.4850	15,292,069	19,000,000	19,000,000					4.120	4.120	JD	6,523	391,400	06/28/2022	06/28/2032
853496-AC-1	STANDARD INDUSTRIES INC SR UNSECURED 144A			1	3.B FE	8,355,250	92.4610	8,275,235	8,950,000	8,561,146		78,732			5.000	6.196	FA	169,056	447,500	05/18/2020	02/15/2027
853496-AD-9	STANDARD INDUSTRIES INC SR UNSECURED 144A			1	3.B FE	15,385,000	89.9890	14,281,223	15,870,000	15,578,936		44,220			4.750	5.136	JJ	347,597	753,825	03/10/2020	01/15/2028
853496-AG-2	STANDARD INDUSTRIES INC SR UNSECURED			1	3.B FE	11,264,306	81.9110	9,349,361	11,414,000	11,269,352		4,918			4.375	4.561	JJ	230,262	473,594	10/14/2022	07/15/2030
853496-AH-0	STANDARD INDUSTRIES INC SR UNSECURED			1	3.B FE	15,893,663	75.6080	13,019,769	17,220,000	15,959,693		49,593			3.375	4.386	JJ	267,986	451,406	10/14/2022	01/15/2031
85434V-AA-6	STANFORD HEALTH CARE UNSECURED			1	1.D FE	1,021,329	79.6250	1,019,201	1,280,000	1,022,018		689			3.795	5.223	MN	6,207	5,313	11/18/2022	11/15/2048
85440K-AA-2	STANFORD UNIVERSITY UNSECURED			1	1.A FE	5,195,849	83.2320	4,369,684	5,250,000	5,187,877		(669)			3.647	3.707	MN	31,911	190,191	10/18/2022	05/01/2048

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
85440K-AD-6	STANFORD UNIVERSITY UNSECURED			1	1.A FE	1,577,203	63.8410	1,468,353	2,300,000	1,581,350		4,147			2.413	4.368	JD	4,625	27,750	11/14/2022	06/01/2050
855030-AN-2	STAPLES INC SR SECURED			1	4.C FE	6,500,000	86.0890	5,595,761	6,500,000	6,500,000					7.500	7.500	AO	102,917	487,500	08/15/2019	04/15/2026
855244-AM-1	STARBUCKS CORPORATION SR UNSECURED			1	2.A FE	16,198,622	76.8280	12,323,151	16,040,000	16,189,493		(3,940)			3.750	3.690	JD	50,125	601,500	06/29/2020	12/01/2047
855244-AN-9	STARBUCKS CORPORATION SR UNSECURED			1	2.A FE	3,998,720	99.7300	3,989,194	4,000,000	3,999,955		270			3.100	3.107	MS	41,333	124,000	02/26/2018	03/01/2023
855244-AP-4	STARBUCKS CORPORATION SR UNSECURED			1	2.A FE	17,598,210	93.9850	15,977,419	17,000,000	17,505,743		(97,535)			3.500	2.834	MS	198,333	595,000	12/16/2021	03/01/2028
855244-AQ-2	STARBUCKS CORPORATION SR UNSECURED			1	2.A FE	10,390,432	97.8760	10,179,096	10,400,000	10,396,146		1,373			3.800	3.815	FA	149,298	395,200	08/08/2018	08/15/2025
855244-AS-8	STARBUCKS CORPORATION SR UNSECURED			1	2.A FE	22,532,775	86.7990	16,873,700	19,440,000	22,389,349		(74,907)			4.500	3.573	MN	111,780	846,675	09/22/2022	11/15/2048
855244-AU-3	STARBUCKS CORPORATION SR UNSECURED			1	2.A FE	15,935,199	85.9530	12,192,441	14,185,000	15,871,016		(35,726)			4.450	3.728	FA	238,466	464,358	03/30/2022	08/15/2049
855244-AV-1	STARBUCKS CORPORATION SR UNSECURED			1	2.A FE	35,176,050	89.4800	31,317,916	35,000,000	35,139,584		(34,217)			2.000	1.894	MS	211,944	700,000	06/03/2021	03/12/2027
855244-AW-9	STARBUCKS CORPORATION SR UNSECURED			1	2.A FE	44,453,920	83.2010	37,440,576	45,000,000	44,515,236		31,996			2.250	2.405	MS	306,563	978,750	07/07/2022	03/12/2030
855244-AX-7	STARBUCKS CORPORATION SR UNSECURED			1	2.A FE	38,307,099	70.9860	27,074,076	38,140,000	38,300,780		(7,990)			3.350	3.320	MS	386,856	1,277,690	03/08/2022	03/12/2050
855244-AZ-2	STARBUCKS CORPORATION SR UNSECURED			1	2.A FE	17,836,584	84.3040	14,951,313	17,735,000	17,820,894		(10,110)			2.550	2.480	MN	57,787	452,243	06/03/2021	11/15/2030
855244-BA-6	STARBUCKS CORPORATION SR UNSECURED			1	2.A FE	42,471,291	72.9460	32,362,274	44,365,000	42,492,037		29,699			3.500	3.740	MN	198,410	1,552,775	03/30/2022	11/15/2050
855244-BC-2	STARBUCKS CORPORATION SR UNSECURED			1	2.A FE	6,916,250	85.7620	6,105,413	7,119,000	6,929,710		13,461			3.000	3.339	FA	81,275	106,785	04/25/2022	02/14/2032
85571B-AL-9	STARWOOD PROPERTY TRUST INC SR UNSECURED			1	3.C FE	2,226,720	95.6010	2,386,195	2,496,000	2,360,904		52,979			4.750	7.425	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	99.3410	3,899,126	3,925,000	3,925,000					5.500	5.500	MN	35,979	215,875	10/19/2020	11/01/2023
85571B-AU-9	STARWOOD PROPERTY TRUST INC SR UNSECURED			1	3.C FE	2,925,000	87.5000	2,559,382	2,925,000	2,925,000					3.625	3.625	JJ	48,892	106,326	06/29/2021	07/15/2026
85571B-AW-5	STARWOOD PROPERTY TRUST INC SR UNSECURED			1	3.C FE	6,882,375	94.6510	6,507,288	6,875,000	6,879,769		(2,451)			3.750	3.707	JD	716	268,555	12/02/2021	12/31/2024
85571B-AY-1	STARWOOD PROPERTY TRUST INC SR UNSECURED			1	3.C FE	2,950,000	87.9980	2,595,928	2,950,000	2,950,000					4.375	4.375	JJ	59,512	60,946	01/10/2022	01/15/2027
857477-AN-3	STATE STREET CORPORATION SR UNSECURED				1.F FE	15,880,690	97.5860	14,978,538	15,349,000	15,645,664		(151,442)			3.300	2.269	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	97.4430	25,335,234	26,000,000	26,418,339		(156,863)			3.550	2.897	FA	340,997	923,000	02/22/2021	08/18/2025
857477-BC-6	STATE STREET CORPORATION SR UNSECURED			2	1.E FE	20,000,000	98.8690	19,773,797	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	94.6070	14,191,057	15,000,000	15,000,000					4.141	4.120	JD	48,312	621,150	11/28/2018	12/03/2029
857477-BE-2	STATE STREET CORPORATION SR UNSECURED			2	1.F FE	11,581,972	95.4250	11,308,852	11,851,000	11,680,669		98,697			2.354	2.803	MN	46,495	168,911	05/02/2022	11/01/2025
857477-BF-9	STATE STREET CORPORATION SUBORDINATED			2	1.F FE	10,000,000	84.2830	8,428,267	10,000,000	10,000,000					3.031	3.031	MN	50,517	303,100	10/29/2019	11/01/2034
857477-BG-7	STATE STREET CORPORATION SR UNSECURED				1.F FE	410,327	85.1800	350,942	412,000	410,777		157			2.400	2.446	JJ	4,312	9,888	01/21/2020	01/24/2030
857477-BN-2	STATE STREET CORPORATION SR UNSECURED			2	1.F FE	3,302,375	88.2050	3,338,575	3,785,000	3,309,993		7,618			3.152	5.044	MS	30,157		11/15/2022	03/30/2031
857477-BP-7	STATE STREET CORPORATION SUBORDINATED				1.F FE	1,433,247	80.2360	1,421,777	1,772,000	1,450,182		16,935			2.200	4.928	MS	12,778	19,492	06/16/2022	03/03/2031
857477-BS-1	STATE STREET CORPORATION SR UNSECURED			2	1.F FE	5,626,111	90.0240	5,604,900	6,226,000	5,692,264		66,154			2.203	4.130	FA	54,864	68,579	06/16/2022	02/07/2028
857477-BU-6	STATE STREET CORPORATION SR UNSECURED			2	1.F FE	22,587,112	94.5220	21,541,477	22,790,000	22,598,833		11,721			4.421	4.393	MN	134,339	503,773	06/16/2022	05/13/2033
857477-BV-4	STATE STREET CORPORATION SR UNSECURED			2	1.F FE	20,815,900	92.5790	20,367,452	22,000,000	20,914,341		98,441			4.164	5.911	FA	374,066		09/15/2022	08/04/2033
858119-BN-9	STEEL DYNAMICS INC SR UNSECURED			1	2.C FE	9,017,030	83.9210	9,264,901	11,040,000	9,076,121		59,091			1.650	5.979	AO	38,456		10/31/2022	10/15/2027
858271-A*-0	STEELRIVER TRANSMISSION SERIES A SENIOR SECURED NOTE			1	2.B PL	16,590,109	84.2730	13,980,988	16,590,109	16,590,109					3.820	3.838	MJSD	1,760	633,742	06/29/2017	06/30/2047
85853F-A*-6	STELLA JONES INC SENIOR NOTE SERIES A			1	2.B	25,000,000	98.0530	24,513,197	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	93.8830	23,001,329	24,500,000	24,500,000					3.810	3.810	JJ	425,238	933,450	01/17/2017	01/17/2027
859152-E#-3	STERIS CORPORATION SENIOR NOTE SERIES A-3			1	2.B FE	18,600,000	87.7190	16,315,696	18,600,000	18,600,000					3.700	3.700	MN	89,848	688,200	05/15/2015	05/14/2030
859152-E*-7	STERIS CORPORATION SENIOR NOTE SERIES A-1			1	2.B FE	25,130,760	95.4960	23,873,990	25,000,000	25,084,937		(34,924)			3.450	3.297	MN	112,604	897,000	08/23/2021	05/14/2025
859152-E@-5	STERIS CORPORATION SENIOR NOTE SERIES A-2			1	2.B FE	28,084,030	92.3950	25,870,537	28,000,000	28,065,411		(14,203)			3.550	3.490	MN	129,772	1,011,750	08/23/2021	05/14/2027
860160-AA-7	STEVEN LABEL LLC SENIOR SUBORDINATED NOTE			2	5.B GI	6,737,500	85.2570	5,744,163	6,737,500	6,737,500					11.000	11.148	MJSD	2,030	741,125	11/01/2021	04/29/2028
86207#-AB-2	STONEHENGE CAP FUND SC III LLC SER 2018B-2 SR STRUCT (CAPCO)				1.A FE	1,043,171	98.6680	1,029,276	1,043,171	1,043,171					7.430	7.485		6,459	77,508	11/15/2018	03/01/2023
862121-AB-6	STORE CAPITAL CORPORATION SR UNSECURED			1	2.B FE	5,366,000	89.3220	4,466,086	5,000,000	5,325,993		(40,007)			4.625	3.406	MS	68,090	231,250	03/03/2022	03/15/2029
863667-AH-4	STRYKER CORPORATION SR UNSECURED			1	2.A FE	15,583,204	96.5950	13,586,116	14,065,000	14,953,629		(338,753)			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	89.0630	3,339,880	3,750,000	4,757,538		(30,655)			4.625	2.987	MS	51,068	173,438	02/16/2021	03/15/2046

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
863667-AN-1	STRYKER CORPORATION SR UNSECURED			1	2.A FE	16,658,800	96.0850	14,412,681	15,000,000	16,032,281		(342,180)			3.500	1.123	MS	154,583	525,000	03/30/2021	03/15/2026
863667-AY-7	STRYKER CORPORATION SR UNSECURED			1	2.A FE	4,986,898	81.6320	4,057,130	4,970,000	4,983,700		(1,751)			1.950	1.909	JD	4,307	96,915	02/16/2021	06/15/2030
864486-AK-1	SUBURBAN PROPANE PARTNERS LP SR UNSECURED			1	4.A FE	9,500,000	95.6560	9,087,321	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	85.5490	16,831,861	19,675,000	19,675,000					5.000	5.000	JD	81,979	983,750	05/10/2021	06/01/2031
86468@-AA-0	SUEZ WATER RESOURCES LLC SENIOR NOTE SERIES A			1	1.F	74,250,000	78.3470	58,172,618	74,250,000	74,250,000					2.940	2.940	MN	333,506	2,182,950	11/06/2019	11/06/2034
86468@-AG-7	SUEZ WATER RESOURCES LLC SENIOR NOTE SERIES B				1.F	9,962,190	98.6620	8,879,583	9,000,000	9,545,277		(156,836)			4.680	2.736	AO	91,260	421,200	04/13/2020	04/13/2026
86614R-AM-9	SUMMIT MATERIALS LLC COMPANY GUARNT			1	3.C FE	5,487,875	98.5030	5,319,147	5,400,000	5,427,246		(21,339)			6.500	6.057	MS	103,350	351,000	03/09/2020	03/15/2027
86614R-AN-7	SUMMIT MATERIALS LLC COMPANY GUARNT			1	3.C FE	11,390,688	93.1630	10,573,980	11,350,000	11,372,070		(8,014)			5.250	5.167	JJ	274,765	595,875	07/28/2020	01/15/2029
86765B-AN-9	SUNOCO LOGISTICS PARTNERS OPER SR UNSECURED			1	2.C FE	3,935,800	98.2330	3,929,312	4,000,000	3,978,459		16,411			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	85.1560	8,749,766	10,275,000	10,205,349		1,049			5.300	5.347	AO	136,144	544,575	12/08/2021	04/01/2044
86765B-AQ-2	SUNOCO LOGISTICS PARTNERS OPER SR UNSECURED			2	2.C FE	7,275,475	85.4190	6,061,352	7,096,000	7,261,122		(4,833)			5.350	5.160	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	101.5920	21,329,328	20,995,000	20,975,606		5,924			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	93.6730	1,873,452	2,000,000	1,927,710		13,242			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	4,763,275	85.2390	4,029,226	4,727,000	4,760,245		(668)			5.400	5.348	AO	63,815	255,258	06/29/2020	10/01/2047
86765L-AN-7	SUNOCO LP SR UNSECURED			1	3.B FE	6,720,000	94.7940	6,370,177	6,720,000	6,720,000					5.875	5.875	MS	116,247	394,800	11/09/2018	03/15/2028
86765L-AT-4	SUNOCO LP SR UNSECURED			1	3.B FE	7,350,000	87.4670	6,428,796	7,350,000	7,350,000					4.500	4.500	MN	42,263	330,750	07/06/2021	05/15/2029
86765L-AZ-0	SUNOCO LP COMPANY GUARNT			1	3.B FE	13,013,099	86.8260	11,699,810	13,475,000	13,034,938		21,839			4.500	5.017	AO	102,747	303,188	07/15/2022	04/30/2030
86787E-BB-2	TRUIST BANK SR UNSECURED			1	1.F FE	14,990,850	98.1730	14,725,955	15,000,000	14,996,043		1,291			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	97.7080	57,647,794	59,000,000	59,187,792		(160,952)			3.200	2.917	AO	472,000	1,888,000	02/22/2021	04/01/2024
86944B-AE-3	SUTTER HEALTH UNSECURED			1	1.F FE	909,825	80.7090	1,008,860	1,250,000	910,665		840			4.091	6.224	FA	19,319		11/07/2022	08/15/2048
86944B-AJ-2	SUTTER HEALTH UNSECURED			1	1.F FE	254,068	69.5930	248,446	357,000	254,487		420			3.361	5.365	FA	4,533		10/05/2022	08/15/2050
87054#-AA-6	SWEETWATER ROYALTIES LLC SENIOR SECURED NOTES			1	2.B PL	240,469,609	78.6170	189,049,244	240,469,609	240,469,609					5.320	5.321	MS	3,233,782	12,792,983	10/19/2020	09/30/2040
871503-AU-2	GEN DIGITAL INC SR UNSECURED 144A			1	3.C FE	15,119,270	97.5040	15,194,084	15,583,000	15,390,715		76,321			5.000	5.581	AO	164,487	779,150	03/09/2020	04/15/2025
871829-AJ-6	SYSCO CORPORATION COMPANY GUARNT			1	2.B FE	1,560,188	98.2200	1,375,077	1,400,000	1,532,287		(7,622)			5.375	4.397	MS	20,903	75,250	02/05/2019	09/21/2035
871829-AZ-0	SYSCO CORPORATION SR UNSECURED			1	2.B FE	3,240,625	96.8200	3,025,616	3,125,000	3,174,811		(18,868)			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	31,555,305	94.5650	30,987,128	32,768,000	31,830,190		83,627			3.300	4.172	JJ	498,620	655,347	12/05/2022	07/15/2026
871829-BD-8	SYSCO CORPORATION SR UNSECURED			1	2.B FE	7,959,575	84.1550	8,019,947	9,530,000	7,954,342		3,568			4.500	5.770	AO	107,213	59,850	10/13/2022	04/01/2046
871829-BH-9	SYSCO CORPORATION COMPANY GUARNT			1	2.B FE	9,609,452	82.5860	7,863,826	9,522,000	9,606,072		(2,749)			4.450	4.382	MS	124,765	423,729	06/29/2020	03/15/2048
871829-BJ-5	SYSCO CORPORATION COMPANY GUARNT			1	2.B FE	21,583,691	69.0620	15,661,825	22,678,000	21,587,478		4,714			3.300	3.550	FA	282,719	606,507	11/16/2022	02/15/2050
871829-BK-2	SYSCO CORPORATION COMPANY GUARNT			1	2.B FE	26,739,003	83.2530	24,651,189	29,610,000	26,835,718		93,787			2.400	3.871	FA	268,464	312,960	12/05/2022	02/15/2030
871829-BL-0	SYSCO CORPORATION COMPANY GUARNT			1	2.B FE	19,958,400	103.9050	20,780,982	20,000,000	19,967,491		3,493			5.950	5.978	AO	297,500	1,190,000	03/30/2020	04/01/2030
871829-BM-8	SYSCO CORPORATION COMPANY GUARNT			1	2.B FE	31,787,000	106.2450	31,873,428	30,000,000	31,638,366		(56,711)			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	33,429,210	108.3290	35,539,533	32,807,000	33,403,123		(10,647)			6.600	6.447	AO	541,316	2,069,562	10/11/2022	04/01/2050
871829-BQ-9	SYSCO CORPORATION COMPANY GUARNT			1	2.B FE	26,911,380	80.5220	21,740,938	27,000,000	26,919,686		7,917			2.450	2.487	JD	31,238	661,500	12/02/2021	12/14/2031
871829-BR-7	SYSCO CORPORATION COMPANY GUARNT			1	2.B FE	42,213,624	66.6630	29,731,530	44,600,000	42,255,068		41,248			3.150	3.433	JD	66,343	1,404,900	02/07/2022	12/14/2051
872287-AL-1	TCI COMMUNICATIONS INC SENIOR NOTES				1.G FE	19,924,642	109.3920	22,343,323	20,425,000	20,254,623		25,484			7.125	7.319	FA	549,773	1,455,281	10/01/2014	02/15/2028
87246Y-AC-0	NUVEEN FINANCE LLC SR UNSECURED 144A			1	1.F FE	24,840,750	97.4160	24,354,102	25,000,000	24,874,520		33,770			4.125	4.415	MN	88,802	515,625	06/29/2022	11/01/2024
872540-AP-4	THE TJX COMPANIES INC SR UNSECURED			2	1.F FE	1,663,518	99.0560	1,649,285	1,665,000	1,664,939		162			2.500	2.510	MN	5,319	41,625	04/29/2013	05/15/2023
872540-AQ-2	THE TJX COMPANIES INC SR UNSECURED			1	1.F FE	14,440,338	91.6370	12,360,950	13,489,000	14,078,989		(167,314)			2.250	0.959	MS	89,365	303,503	02/22/2021	09/15/2026
872540-AU-3	THE TJX COMPANIES INC SR UNSECURED			1	1.F FE	2,790,975	90.0930	2,973,064	3,300,000	2,792,079		1,104			4.500	5.608	AO	31,350		11/09/2022	04/15/2050
872540-AV-1	THE TJX COMPANIES INC SR UNSECURED			1	1.F FE	29,942,400	83.6280	25,088,529	30,000,000	29,957,996		7,534			1.150	1.177	MN	44,083	345,000	11/18/2020	05/15/2028
872540-AW-9	THE TJX COMPANIES INC SR UNSECURED			1	1.F FE	30,104,282	78.1660	24,273,669	31,054,000	30,115,025		11,182			1.600	1.954	MN	63,488	430,880	11/14/2022	05/15/2031
87264A-AT-2	T-MOBILE USA INC SR UNSECURED			2	2.C FE	10,422,500	100.8220	10,586,293	10,500,000	10,457,973		8,447			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	2.C FE	12,186,625	97.3870	12,368,099	12,700,000	12,380,696		53,323			4.750	5.321	FA	251,354	603,250	02/11/2019	02/01/2028
87264A-AX-3	T-MOBILE USA INC SR SECURED			1	2.C FE	48,051,734	86.2570	39,182,263	45,425,000	47,880,778		(107,894)			4.375	3.920	AO	419,550	1,987,344	05/21/2021	04/15/2040

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
87264A-AZ-8	T-MOBILE USA INC SR SECURED			1	2.C FE	46,212,165	82.1960	37,336,094	45,423,000	46,173,065		(25,039)			4.500	4.383	AO	431,519	1,963,373	11/21/2022	04/15/2050
87264A-BB-0	T-MOBILE USA INC SR SECURED			1	2.C FE	26,880,428	96.3300	25,527,420	26,500,000	26,723,993		(97,921)			3.500	3.098	AO	195,806	927,500	05/21/2021	04/15/2025
87264A-BD-6	T-MOBILE USA INC SR SECURED			1	2.C FE	25,092,250	94.3820	22,651,694	24,000,000	24,802,525		(181,236)			3.750	2.883	AO	190,000	900,000	05/21/2021	04/15/2027
87264A-BF-1	T-MOBILE USA INC SR SECURED			1	2.C FE	59,730,129	90.8610	53,430,819	58,805,000	59,573,839		(98,624)			3.875	3.656	AO	481,058	2,278,694	05/21/2021	04/15/2030
87264A-BL-8	T-MOBILE USA INC SR SECURED			1	2.C FE	2,533,408	71.0620	2,131,849	3,000,000	2,537,418		3,786			3.000	4.137	FA	34,000	45,000	10/03/2022	02/15/2041
87264A-BN-4	T-MOBILE USA INC SR SECURED			1	2.C FE	21,979,248	66.7090	17,574,609	26,345,000	22,018,630		34,738			3.300	4.274	FA	328,434	451,935	10/06/2022	02/15/2051
87264A-BU-8	T-MOBILE USA INC COMPANY GUARNT			1	2.C FE	9,437,500	91.6180	9,161,832	10,000,000	9,527,615		90,115			2.625	4.178	AO	55,417	196,875	05/24/2022	04/15/2026
87264A-BV-6	T-MOBILE USA INC COMPANY GUARNT			1	2.C FE	9,825,554	87.9980	9,723,786	11,050,000	9,912,496		86,942			3.375	5.319	AO	78,731	203,344	06/29/2022	04/15/2029
87264A-BW-4	T-MOBILE USA INC COMPANY GUARNT			1	2.C FE	8,273,110	86.8990	7,820,887	9,000,000	8,316,771		43,661			3.500	4.612	AO	66,500	218,313	06/29/2022	04/15/2031
87264A-BY-0	T-MOBILE USA INC SR SECURED			1	2.C FE	12,728,318	65.9100	9,013,256	13,675,000	12,737,503		8,687			3.600	3.942	MN	62,905	447,750	06/29/2022	11/15/2060
87264A-BZ-7	T-MOBILE USA INC SR SECURED			1	2.C FE	18,973,181	89.6180	17,027,493	19,000,000	18,982,185		5,529			1.500	1.531	FA	107,667	285,000	05/21/2021	02/15/2026
87264A-CA-1	T-MOBILE USA INC SR SECURED			1	2.C FE	1,996,244	86.1810	1,723,624	2,000,000	1,997,116		528			2.050	2.080	FA	15,489	41,000	05/21/2021	02/15/2028
87264A-CB-9	T-MOBILE USA INC SR SECURED			1	2.C FE	6,971,812	81.7280	5,708,729	6,985,000	6,973,896		1,215			2.550	2.572	FA	67,289	178,118	05/21/2021	02/15/2031
87264A-CQ-6	T-MOBILE USA INC SR SECURED			1	2.C FE	28,192,581	81.2200	22,965,001	28,275,000	28,198,139		5,559			2.700	2.734	MS	224,786	591,654	06/29/2022	03/15/2032
87264A-CS-2	T-MOBILE USA INC SR SECURED			1	2.C FE	20,490,365	84.4990	17,322,386	20,500,000	20,492,011		1,647			2.400	2.407	MS	144,867	381,300	06/29/2022	03/15/2029
87264A-CT-0	T-MOBILE USA INC SR SECURED			1	2.C FE	35,767,066	68.1990	26,086,058	38,250,000	35,780,548		13,482			3.400	3.734	AO	274,550	623,050	10/25/2022	10/15/2052
87264A-CV-5	T-MOBILE USA INC COMPANY GUARNT			1	2.C FE	12,012,025	99.4480	11,983,492	12,050,000	12,012,347		323			5.200	5.241	JJ	184,499		10/03/2022	01/15/2033
87264A-CW-3	T-MOBILE USA INC COMPANY GUARNT			1	2.C FE	17,397,810	97.6580	17,090,125	17,500,000	17,397,880		70			5.650	5.691	JJ	291,132		10/06/2022	01/15/2053
87264A-CX-1	T-MOBILE USA INC COMPANY GUARNT			1	2.C FE	19,096,074	97.8860	18,965,357	19,375,000	19,096,574		501			5.800	5.894	MS	330,882		10/25/2022	09/15/2062
87265H-AF-6	TRI POINTE HOMES INC SR UNSECURED			1	3.C FE	8,300,000	89.2610	7,408,690	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	4,825,000	91.1010	4,395,601	4,825,000	4,825,000					5.700	5.700	JD	12,223	275,025	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	114.2150	91,657,145	80,250,000	80,254,681		(1,021)			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	98.9850	29,695,530	30,000,000	30,003,017		(3,918)			4.125	4.111	AO	309,375	1,237,500	10/01/2014	10/01/2023
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP SR UNSECURED 144A			1	3.C FE	16,904,125	88.8700	15,018,955	16,900,000	16,901,810		(536)			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	93.5000	7,386,500	7,900,000	7,491,888		64,720			6.000	7.295	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	100.8790	504,395	500,000	500,000					7.500	7.500	AO	9,375	37,500	09/11/2020	10/01/2025
87470L-AJ-0	TALLGRASS ENERGY PARTNERS LP SR UNSECURED			1	3.C FE	7,350,000	86.9770	6,392,822	7,350,000	7,350,000					6.000	6.000	JD	1,225	441,000	12/15/2020	12/31/2030
875127-AV-4	TAMPA ELECTRIC COMPANY NOTES				1.G FE	6,865,345	104.6430	7,236,036	6,915,000	6,881,135		1,526			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	101.8780	14,186,524	13,925,000	13,860,673		2,701			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	81.8960	31,939	39,000	38,917		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	82.4410	14,015,015	17,000,000	17,495,828		(14,779)			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	78.1800	6,567,107	8,400,000	9,715,408		(41,016)			4.200	3.199	MN	45,080	352,800	10/15/2021	05/15/2045
875127-BE-1	TAMPA ELECTRIC COMPANY SR UNSECURED			1	1.G FE	48,924,716	80.4770	35,731,986	44,400,000	48,780,716		(119,606)			4.300	3.663	JD	84,853	1,909,200	09/17/2021	06/15/2048
875127-BF-8	TAMPA ELECTRIC COMPANY SR UNSECURED			1	1.G FE	21,181,845	83.0090	15,800,668	19,035,000	21,120,001		(53,117)			4.450	3.754	JD	37,647	847,058	11/09/2021	06/15/2049
875127-BG-6	TAMPA ELECTRIC COMPANY SR UNSECURED			1	1.G FE	4,996,456	72.8320	3,175,454	4,360,000	4,973,266		(14,909)			3.625	2.872	JD	7,024	158,050	09/13/2021	06/15/2050
875127-BH-4	TAMPA ELECTRIC COMPANY SR UNSECURED			1	1.G FE	28,129,713	81.2640	26,598,590	32,731,000	28,226,445		94,441			2.400	4.356	MS	231,299	240,000	10/20/2022	03/15/2031
875127-BJ-0	TAMPA ELECTRIC COMPANY SR UNSECURED			1	1.G FE	24,711,766	70.4390	16,363,083	23,230,000	24,671,775		(33,213)			3.450	3.110	MS	235,978	801,435	11/05/2021	03/15/2051
875127-BK-7	TAMPA ELECTRIC COMPANY SR UNSECURED			1	1.G FE	6,497,530	98.0440	6,372,850	6,500,000	6,498,094		564			3.875	3.895	JJ	118,241		07/07/2022	07/12/2024
875127-BL-5	TAMPA ELECTRIC COMPANY SR UNSECURED			1	1.G FE	21,715,317	92.5720	22,194,028	23,975,000	21,721,084		5,767			5.000	5.654	JJ	562,747		11/21/2022	07/15/2052
87612E-BD-7	TARGET CORP SR UNSECURED				1.F FE	22,970,260	98.0980	21,091,022	21,500,000	22,078,837		(381,576)			3.500	1.668	JJ	376,250	752,500	03/29/2021	07/01/2024
87612E-BE-5	TARGET CORP SR UNSECURED			1	1.F FE	51,501,833	93.7750	48,139,475	51,335,000	51,491,678		(47,036)			2.500	2.401	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	82.5100	19,554,844	23,700,000	29,126,423		(158,879)			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	92.9650	5,113,054	5,500,000	5,499,691		43			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	30,717,073	85.1060	26,644,134	31,307,000	30,749,531		42,241			2.350	2.614	FA	277,937	618,215	04/13/2022	02/15/2030
87612E-BK-1	TARGET CORP SR UNSECURED			1	1.F FE	12,918,022	86.0720	10,685,831	12,415,000	12,830,381		(50,829)			2.650	2.162	MS	96,871	328,998	04/01/2021	09/15/2030

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
87612E-BL-9	TARGET CORP SR UNSECURED			1	1.F FE	7,349,760	94.9190	6,644,336	7,000,000	7,191,317		(85,812)			2.250	0.990	AO	33,250	157,500	02/22/2021	04/15/2025
87612E-BM-7	TARGET CORP SR UNSECURED			1	1.F FE	187,348	90.8880	181,775	200,000	188,892		1,544			1.950	3.435	JJ	1,798	1,853	05/19/2022	01/15/2027
87612E-BN-5	TARGET CORP SR UNSECURED			1	1.F FE	17,485,999	69.4640	17,775,798	25,590,000	17,510,632		24,633			2.950	5.015	JJ	348,095	68,521	11/10/2022	01/15/2052
87612E-BP-0	TARGET CORP SR UNSECURED			1	1.F FE	4,743,560	97.5380	4,633,074	4,750,000	4,743,737		177			4.500	4.517	MS	64,125		12/08/2022	09/15/2032
877249-AD-4	TAYLOR MORRISON COMMUNITIES IN SR UNSECURED 144A			2	3.C FE	4,906,250	99.3400	4,967,012	5,000,000	4,983,272		13,522			5.625	5.927	MS	93,750	281,250	05/11/2016	03/01/2024
87724R-AB-8	TAYLOR MORRISON COMMUNITIES IN SR UNSECURED			1	3.C FE	5,850,000	93.9600	5,496,646	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	97.0410	6,695,855	6,900,000	7,093,841		(113,256)			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	87.0120	2,871,381	3,300,000	3,300,000					5.125	5.125	FA	70,469	169,125	07/08/2020	08/01/2030
87823*-AA-0	TIAA SERIES A SENIOR NOTE			1	1.F	60,000,000	87.1630	52,297,851	60,000,000	60,000,000					3.240	3.238	JD	113,400	972,000	06/10/2022	06/10/2029
87901J-AH-8	TEGNA INC COMPANY GUARNT			1	3.B FE	21,518,850	94.6080	20,974,606	22,170,000	21,670,973		58,164			5.000	5.396	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	94.9580	18,706,763	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	83.9880	6,173,137	7,350,000	7,350,000					4.000	4.000	AO	62,067	294,000	03/11/2021	04/15/2029
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC COMPANY GUARNT			2	3.A FE	4,900,000	78.2690	3,835,179	4,900,000	4,900,000					3.875	3.875	AO	40,085	200,951	09/21/2021	10/15/2031
88031J-AB-2	TENASKA GEORGIA PARTNERS LP SENIOR SECURED BONDS				2.B FE	18,917,620	104.8050	18,360,312	17,518,545	17,977,119		(56,929)			9.500	8.189	FA	693,442	1,664,262	08/11/2004	02/01/2030
88031Q-AA-8	TENASKA VIRGINIA PARTNERS LP SENIOR SECURED BONDS				2.B FE	4,481,991	99.6990	4,463,322	4,476,811	4,477,471		(403)			6.119	6.145	MJSD	761	273,936	12/16/2010	03/30/2024
88031V-AA-7	TENASKA GATEWAY PARTNERS LTD SENIOR SECURED NOTE				2.B FE	2,673,803	99.4660	2,659,514	2,673,803	2,673,803					6.052	6.098	MJSD	450	161,819	06/04/2007	12/30/2023
88033G-CS-7	TENET HEALTHCARE CORP SR SECURED			1	3.C FE	2,884,000	97.7130	2,818,043	2,884,000	2,884,000					4.625	4.625	JJ	61,505	133,385	07/14/2017	07/15/2024
88033G-CX-6	TENET HEALTHCARE CORP SECURED			1	4.A FE	20,063,063	95.5090	19,245,042	20,150,000	20,090,585		10,626			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	3.C FE	9,090,625	95.2730	8,717,468	9,150,000	9,117,093		9,860			4.875	5.005	JJ	223,031	446,063	03/12/2020	01/01/2026
88033G-DA-5	TENET HEALTHCARE CORP SR SECURED			1	3.C FE	13,000,000	93.2990	12,128,908	13,000,000	13,000,000					5.125	5.125	MN	111,042	666,250	08/12/2019	11/01/2027
88033G-DG-2	TENET HEALTHCARE CORP SR SECURED			1	3.C FE	4,925,000	89.6380	4,414,674	4,925,000	4,925,000					4.625	4.625	JD	10,124	227,781	06/02/2020	06/15/2028
88033G-DJ-6	TENET HEALTHCARE CORP COMPANY GUARNT			1	4.C FE	14,500,000	89.7320	13,011,068	14,500,000	14,500,000					6.125	6.125	AO	222,031	888,125	09/01/2020	10/01/2028
88033G-DL-1	TENET HEALTHCARE CORP SR SECURED			1	3.C FE	22,655,000	86.5830	19,615,484	22,655,000	22,655,000					4.250	4.250	JD	80,236	962,838	05/18/2021	06/01/2029
88033G-DN-7	TENET HEALTHCARE CORP SR SECURED			1	3.C FE	17,600,000	86.6390	15,248,500	17,600,000	17,600,000					4.375	4.374	JJ	355,056	479,111	11/16/2021	01/15/2030
88033G-DP-2	TENET HEALTHCARE CORP SR SECURED			1	3.C FE	5,900,000	95.2300	5,618,590	5,900,000	5,900,000					6.125	6.125	JD	16,061	180,688	06/01/2022	06/15/2030
88104L-AE-3	TERRAFORM POWER OPERATING LLC SENIOR UNSECURED 144A			1	3.C FE	8,387,500	89.9990	7,559,905	8,400,000	8,393,320		1,128			5.000	5.018	JJ	176,167	420,000	01/04/2018	01/31/2028
88104L-AG-8	TERRAFORM POWER OPERATING LLC COMPANY GUARNT			1	3.C FE	14,250,000	87.4290	12,458,573	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	93.1170	12,881,766	13,834,000	13,835,070		(6,410)			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	42,794,039	80.4060	34,409,097	42,794,039	42,794,039					3.380	3.393	MJSD	4,018	1,446,439	09/22/2020	12/31/2043
882138-AA-4	TEXAS ACP II LP SERIES A GUARANTEED NOTE CAPCO				1.A	31,228	99.2880	44,889	45,211	44,952		1,549			0.000	7.272				01/23/2008	01/30/2023
88228*-AF-8	TEXAS CHRISTIAN UNIVERSITY SENIOR NOTE			1	1.D IF	114,000,000	78.5310	89,525,185	114,000,000	114,000,000					3.860	3.860	MS	1,295,673	1,075,653	06/17/2022	03/15/2057
882384-A#-7	TEXAS EASTERN TRANSMISSION LP SENIOR NOTE			1	1.G Z	108,570,000	100.0000	108,570,000	108,570,000	108,570,000					6.200	6.200	JD	467,454		12/06/2022	12/06/2032
882384-A@-9	TEXAS EASTERN TRANSMISSION LP SENIOR NOTE			1	1.G PL	47,500,000	79.4170	37,723,260	47,500,000	47,500,000					2.500	2.500	MS	392,535	1,187,500	09/02/2021	09/02/2031
882484-AA-6	TEXAS HEALTH RESOURCES INC SECURED			1	1.C FE	41,495	85.0940	42,547	50,000	41,503		9			4.330	5.461	MN	277		11/18/2022	11/15/2055
882484-AC-2	TEXAS HEALTH RESOURCES INC SR UNSECURED			1	1.C FE	307,052	57.0880	315,694	553,000	307,630		578			2.328	5.436	MN	1,645	3,492	11/21/2022	11/15/2050
882508-BB-9	TEXAS INSTRUMENTS INCORPORATED SR UNSECURED			1	1.D FE	6,961,055	97.0960	6,811,257	7,015,000	7,003,674		8,007			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	93.2040	1,864,082	2,000,000	1,987,939		2,282			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	89.3480	31,312,167	35,045,000	35,249,331		(5,941)			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	88.7250	33,032,272	37,230,000	37,161,230		1,244			3.875	3.886	MS	424,784	1,442,663	09/27/2021	03/15/2039
882508-BG-8	TEXAS INSTRUMENTS INCORPORATED SR UNSECURED			1	1.E FE	1,960,181	86.7730	1,894,246	2,183,000	1,973,118		12,936			2.250	3.901	MS	15,963	24,559	07/11/2022	09/04/2029
882508-BH-6	TEXAS INSTRUMENTS INCORPORATED SR UNSECURED			1	1.E FE	4,992,550	93.4410	4,672,046	5,000,000	4,996,668		1,486			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	14,613,608	82.6320	12,949,240	15,671,000	14,670,509		55,544			1.750	2.684	MN	43,422	207,121	07/12/2022	05/04/2030
882508-BK-9	TEXAS INSTRUMENTS INCORPORATED SR UNSECURED			1	1.E FE	4,577,550	88.4170	4,420,842	5,000,000	4,622,258		44,708			1.125	3.311	MS	16,563	28,125	07/12/2022	09/15/2026

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
882508-BM-5	TEXAS INSTRUMENTS INCORPORATED SR UNSECURED			1	1.E FE	13,902,980	69.7070	9,758,959	14,000,000	13,905,749		2,140			2.700	2.734	MS	111,300	378,000	09/07/2021	09/15/2051
882508-BQ-6	TEXAS INSTRUMENTS INCORPORATED SR UNSECURED			1	1.E FE	4,935,350	89.5560	4,477,784	5,000,000	4,935,762		412			4.100	4.176	FA	76,875		08/10/2022	08/16/2052
882508-BV-5	TEXAS INSTRUMENTS INCORPORATED SR UNSECURED			1	1.E FE	2,695,302	100.3600	2,709,710	2,700,000	2,695,314		12			4.600	4.639	FA	14,835		11/15/2022	02/15/2028
882587-B*-8	TEXAS NEW MEXICO POWER COMPANY FIRST MORTGAGE BOND SER 2021A			1	1.F	15,200,000	72.8210	11,068,862	15,200,000	15,200,000					2.440	2.440	FA	140,110	369,850	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	92.2690	27,376,329	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	93.8910	24,069,796	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	98.2950	24,573,862	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	95.4590	23,387,476	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	91.1930	18,238,551	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	86.2340	21,170,359	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	70.1740	3,508,698	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	84.7380	7,626,383	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	77.3600	7,735,982	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	70.0630	6,768,059	9,660,000	9,660,000					3.360	3.360	AO	68,522	324,576	07/15/2020	07/15/2050
882884-E*-6	TEXAS NEW MEXICO POWER COMPANY FIRST MTG BOND SERIES 2022C			1	1.F	47,500,000	88.1400	41,866,715	47,500,000	47,500,000					3.810	3.810	JJ	769,144		07/28/2022	07/28/2032
88339W-AA-4	THE WILLIAMS COMPANIES INC SR UNSECURED			1	2.B FE	8,921,126	68.7420	6,547,655	9,525,000	8,921,808		651			3.500	3.821	AO	70,379	303,042	10/12/2022	10/15/2051
883556-CK-6	THERMO FISHER SCIENTIFIC INC SR UNSECURED			1	1.G FE	4,706,502	84.9540	3,992,838	4,700,000	4,705,354		(838)			1.750	1.729	AO	17,364	94,131	08/09/2021	10/15/2028
883556-CS-9	THERMO FISHER SCIENTIFIC INC SR UNSECURED			1	1.G FE	6,600,000	93.8530	6,194,297	6,600,000	6,600,000					1.215	1.215	AO	16,261	79,299	10/19/2021	10/18/2024
88579E-AC-9	3M COMPANY SR UNSECURED			1	1.E FE	431,120	103.2250	361,288	350,000	416,212		(3,420)			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	68.5260	746,935	1,090,000	1,079,832		276			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	99.4460	3,977,841	4,000,000	3,999,896		511			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	92.6200	1,852,408	2,000,000	1,993,704		1,208			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	15,008,346	74.9450	10,583,735	14,122,000	14,964,579		(23,896)			3.625	3.258	AO	108,073	511,923	02/17/2021	10/15/2047
88579Y-BB-6	3M COMPANY SR UNSECURED			1	1.E FE	1,011,720	98.1480	981,478	1,000,000	1,002,638		(2,456)			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	94.8260	1,991,346	2,100,000	2,288,508		(32,548)			3.625	1.884	MS	22,626	76,125	03/31/2021	09/14/2028
88579Y-BD-2	3M COMPANY SR UNSECURED			1	1.E FE	2,409,108	79.3180	1,883,804	2,375,000	2,397,787		(4,936)			4.000	3.857	MS	28,236	65,000	10/19/2022	09/14/2048
88579Y-BG-5	3M COMPANY SR UNSECURED			1	1.E FE	1,669,416	92.2400	1,540,415	1,670,000	1,669,626		54			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	3,677,763	94.7520	3,505,816	3,700,000	3,691,070		4,078			2.000	2.117	FA	28,161	74,000	08/19/2019	02/14/2025
88579Y-BJ-9	3M COMPANY SR UNSECURED			1	1.E FE	8,219,097	85.1530	7,075,394	8,309,000	8,246,752		8,501			2.375	2.498	FA	68,520	197,339	08/19/2019	08/26/2029
88579Y-BK-6	3M COMPANY SR UNSECURED			1	1.E FE	5,586,739	69.9910	4,174,964	5,965,000	5,586,769		(497)			3.250	3.565	FA	67,313	151,125	10/19/2022	08/26/2049
88579Y-BL-4	3M COMPANY SR UNSECURED			1	1.E FE	1,494,285	99.6210	1,494,320	1,500,000	1,499,797		1,684			1.750	1.864	FA	9,990	26,250	08/19/2019	02/14/2023
88579Y-BM-2	3M COMPANY SR UNSECURED			1	1.E FE	6,596,808	95.5920	5,921,942	6,195,000	6,421,381		(101,210)			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	77.0130	11,397,083	14,799,000	17,260,950		(60,974)			3.700	2.812	AO	115,597	547,563	11/02/2021	04/15/2050
88592@-AA-5	THRIVE SUPERHOLDCO INC INITIAL PROMISSORY NOTE			2	5.B GI	14,388,913	74.0460	10,654,463	14,388,913	14,388,913					12.000	11.090	MJSD	4,796	1,956,300	12/31/2022	09/01/2027
88592@-AB-3	THRIVE SUPERHOLDCO INC DELAYED PROMISSORY NOTE			2	5.B GI	29,471,265	74.0460	21,822,393	29,471,265	29,471,265					12.000	11.074	MJSD	9,824	1,886,573	12/31/2022	09/01/2027
88675@-AA-5	TIGER GLOBAL MANAGEMENT LLC SERIES A SENIOR NOTE			1	1.F PL	35,000,000	93.6780	32,787,377	35,000,000	35,000,000					3.640	3.636	AO	276,033	637,000	04/13/2022	04/13/2027

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
88731E-AF-7	TIME WARNER ENTERTAINMENT COMP DEBENTURS				2.C FE	18,749,730	100.6660	17,735,306	17,618,000	17,638,741		(99,441)			8.375	7.769	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	73.8550	1,942,389	2,630,000	2,200,197		11,302			4.500	5.916	MS	34,848	118,350	02/23/2016	09/15/2042
889175-BD-6	THE TOLEDO EDISON COMPANY SENIOR NOTES				1.G FE	6,663,243	103.6590	6,945,162	6,700,000	6,672,578		1,014			6.150	6.191	MN	52,651	412,050	02/27/2009	05/15/2037
88947E-AU-4	TOLL BROTHERS FINANCE CORP COMPANY GUARNT			1	2.C FE	2,436,000	85.3890	2,561,667	3,000,000	2,447,177		11,177			3.800	7.271	MN	19,000	57,000	10/26/2022	11/01/2029
891490-AT-1	TOSCO CORPORATION NOTES				1.F FE	16,700,250	117.0350	17,555,237	15,000,000	15,775,283		(80,908)			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	98.0430	15,686,823	16,000,000	15,994,868		6,339			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	32,011,775	94.1780	30,607,806	32,500,000	32,077,560		46,846			3.200	3.548	JJ	491,111	400,000	07/14/2022	01/11/2027
89236T-DW-2	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	3,761,210	97.4100	3,433,685	3,525,000	3,626,206		(77,801)			2.900	0.663	AO	21,013	102,225	04/01/2021	04/17/2024
89236T-EM-3	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	15,115,510	92.7480	14,839,664	16,000,000	15,151,888		30,765			3.050	4.210	JJ	230,444	213,500	10/18/2022	01/11/2028
89236T-EW-1	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	9,975,900	97.0630	9,706,270	10,000,000	9,991,509		3,518			3.400	3.439	AO	72,722	340,000	04/10/2018	04/14/2025
89236T-FT-7	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	25,501,060	94.1640	25,880,971	27,485,000	25,562,635		61,575			3.650	5.010	JJ	482,095		10/11/2022	01/08/2029
89236T-GL-3	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	4,995,500	95.2080	4,760,421	5,000,000	4,998,361		904			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	33,670,840	94.0760	32,926,721	35,000,000	33,841,320		173,440			1.800	3.421	FA	241,500	324,000	10/07/2022	02/13/2025
89236T-GU-3	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	25,218,114	84.3850	24,006,751	28,449,000	25,386,270		167,017			2.150	3.873	FA	234,467	297,625	10/20/2022	02/13/2030
89236T-GW-9	TOYOTA MOTOR CREDIT CORP SR UNSECURED				1.E FE	749,918	99.5710	746,780	750,000	749,993		28			2.900	2.904	MS	5,498	21,750	03/27/2020	03/30/2023
89236T-GX-7	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	39,300,758	96.1420	36,271,445	37,727,000	38,608,011		(395,402)			3.000	1.924	AO	282,953	1,089,360	07/15/2022	04/01/2025
89236T-GY-5	TOYOTA MOTOR CREDIT CORP SR UNSECURED				1.E FE	51,193,110	91.0800	42,807,792	47,000,000	50,289,290		(424,130)			3.375	2.300	AO	396,563	1,586,250	03/23/2022	04/01/2030
89236T-HA-6	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	9,823,800	97.6980	9,769,828	10,000,000	9,911,903		88,103			1.350	2.729	FA	47,250	67,500	05/02/2022	08/25/2023
89236T-HG-3	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	4,392,050	85.3930	4,269,650	5,000,000	4,457,596		65,546			1.150	3.730	FA	22,042	28,750	05/18/2022	08/13/2027
89236T-HP-3	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	64,971,335	89.6990	58,528,472	65,250,000	65,081,793		59,147			0.800	0.894	AO	108,750	522,000	03/31/2021	10/16/2025
89236T-HX-6	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	15,492,628	78.9120	14,280,661	18,097,000	15,649,239		140,517			1.650	3.579	JJ	141,835	143,773	07/15/2022	01/10/2031
89236T-JF-3	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	20,093,367	87.1620	17,519,600	20,100,000	20,094,917		910			1.900	1.905	AO	90,171	381,900	04/06/2021	04/06/2028
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	1,803,021	79.2660	1,772,394	2,236,000	1,823,561		20,540			1.900	4.486	MS	12,863	21,242	06/16/2022	09/12/2031
89236T-JT-3	TOYOTA MOTOR CREDIT CORP SR UNSECURED				1.E FE	12,006,493	93.7130	11,386,108	12,150,000	12,034,024		27,531			1.450	1.926	JJ	82,215	68,875	07/12/2022	01/13/2025
89236T-JV-8	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	9,490,120	89.4610	8,498,798	9,500,000	9,491,959		1,839			1.900	1.922	JJ	84,233	90,250	01/10/2022	01/13/2027
89236T-JW-6	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	27,144,817	82.2480	23,687,410	28,800,000	27,233,944		89,128			2.400	3.081	JJ	322,560	282,000	12/08/2022	01/13/2032
89236T-JZ-9	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	18,406,195	93.4070	18,214,395	19,500,000	18,457,429		51,234			3.050	4.436	MS	163,556	144,875	10/21/2022	03/22/2027
89236T-KB-0	TOYOTA MOTOR CREDIT CORP SR UNSECURED				1.E FE	75,000,000	99.9520	74,963,927	75,000,000	75,000,000					4.950	2.176	MJSD	51,565	1,316,613	06/27/2022	12/29/2023
89236T-KD-6	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	55,112,700	98.6150	54,238,065	55,000,000	55,106,333		(6,367)			4.450	4.415	JD	13,597	1,216,951	07/15/2022	06/29/2029
89236T-KJ-3	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	14,672,100	98.7520	14,812,791	15,000,000	14,682,226		10,126			4.550	5.060	MS	191,479		11/01/2022	09/20/2027
89255#-AA-9	TRADEMARK ROYALTY 2018 1 LLC NOTE			1	1.F PL	147,861,864	95.1330	140,665,342	147,861,864	147,861,864					4.920	4.970	MON	606,234	7,274,804	07/03/2018	07/01/2048
893045-AE-4	TRANS-ALLEGHENY INTERSTATE LIN UNSECURED 144A			2	2.A FE	5,995,440	96.7830	5,806,989	6,000,000	5,998,766		479			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	19,541,293	80.2510	15,682,171	19,541,293	19,541,293					2.930	2.941	MJSD	1,590	572,560	06/29/2017	06/30/2047
893647-BB-2	TRANSDIGM INC SR SUBORDINATED			1	4.C FE	8,395,936	97.4520	8,185,984	8,400,000	8,398,615		348			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	98.8320	24,494,586	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	99.0940	6,837,458	6,900,000	6,895,633		853			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	101.3010	5,875,481	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	93.9420	14,701,973	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	87.9360	6,894,173	7,840,000	7,840,000					4.625	4.624	JJ	167,199	362,600	09/20/2021	01/15/2029
893647-BQ-9	TRANSDIGM INC COMPANY GUARNT			1	4.C FE	9,850,000	87.1890	8,588,129	9,850,000	9,850,000					4.875	4.875	MN	80,031	480,188	09/20/2021	05/01/2029
89395#-AA-0	TRANSOURCE ENERGY LLC SENIOR NOTE			1	1.F	71,266,022	70.2620	50,072,941	71,266,022	71,266,022					2.750	2.750	MS	577,057	1,959,816	03/31/2020	03/31/2050
89417E-AD-1	THE TRAVELERS COMPANIES INC BONDS			2	1.F FE	1,283,480	109.0470	1,090,475	1,000,000	1,210,169		(10,319)			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	99.7310	14,959,641	15,000,000	17,349,096		(87,953)			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	88.9710	2,224,279	2,500,000	2,781,619		(10,033)			4.600	3.766	FA	47,917	115,000	11/12/2021	08/01/2043
89417E-AK-5	THE TRAVELERS COMPANIES INC SR UNSECURED			1	1.F FE	2,485,040	85.2320	2,130,807	2,500,000	2,487,175		327			4.300	4.336	FA	37,625	107,500	11/06/2015	08/25/2045

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
89417E-AL-3	THE TRAVELERS COMPANIES INC SR UNSECURED			1	1.F FE	10,232,993	77.6300	8,252,034	10,630,000	10,276,704		8,298			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	81.3180	2,728,213	3,355,000	3,799,473		(12,518)			4.000	3.195	MN	11,556	134,200	04/27/2021	05/30/2047
89417E-AP-4	THE TRAVELERS COMPANIES INC SR UNSECURED			1	1.F FE	1,226,255	81.8300	1,227,445	1,500,000	1,226,892		637			4.100	5.406	MS	19,988		11/28/2022	03/04/2049
89417E-AQ-2	THE TRAVELERS COMPANIES INC SR UNSECURED			1	1.F FE	8,662,299	62.6260	5,561,161	8,880,000	8,667,679		2,407			2.550	2.661	AO	40,256	218,790	11/04/2022	04/27/2050
89566E-AD-0	TRI-STATE GENERATION AND TRANS FIRST MORTGAGE BONDS 144A			1	1.G FE	28,422,610	90.9540	26,376,699	29,000,000	28,550,689		14,066			6.000	6.146	JD	77,333	1,740,000	06/08/2010	06/15/2040
896517-AA-7	TRINITY HEALTH CREDIT GROUP MI SR UNSECURED			1	1.D FE	956,935	76.0780	999,668	1,314,000	958,298		1,363			3.434	5.581	JD	3,760	22,561	11/09/2022	12/01/2048
896945-AA-0	TRIPADVISOR INC SR UNSECURED			1	4.A FE	7,620,000	99.4440	7,259,432	7,300,000	7,438,953		(84,337)			7.000	5.688	JJ	235,628	511,000	10/07/2020	07/15/2025
897051-AC-2	TRONOX INCORPORATED SR UNSECURED			1	4.A FE	9,800,000	83.0850	8,142,369	9,800,000	9,800,000					4.625	4.625	MS	133,457	453,250	03/01/2021	03/15/2029
89788J-AA-7	TRUIST BANK SR UNSECURED			2	1.F FE	10,977,340	92.8880	10,217,679	11,000,000	10,989,878		4,515			1.500	1.543	MS	50,875	165,000	03/04/2020	03/10/2025
89788M-AA-0	TRUIST FINANCIAL CORPORATION SR UNSECURED			1	1.G FE	19,978,800	91.5000	18,299,955	20,000,000	19,989,268		4,046			1.200	1.221	FA	97,333	240,000	06/02/2020	08/05/2025
89788M-AB-8	TRUIST FINANCIAL CORPORATION SR UNSECURED			1	1.G FE	2,256,501	80.7430	2,206,715	2,733,000	2,259,456		2,955			1.950	4.746	JD	3,849		12/08/2022	06/05/2030
89788M-AD-4	TRUIST FINANCIAL CORPORATION SR UNSECURED			2	1.G FE	7,332,802	88.8130	7,295,136	8,214,000	7,349,163		16,360			1.267	4.805	MS	34,401		12/07/2022	03/02/2027
89788M-AE-2	TRUIST FINANCIAL CORPORATION SR UNSECURED			2	1.G FE	5,497,332	84.2120	5,451,887	6,474,000	5,507,330		9,997			1.887	4.606	JD	8,144		12/07/2022	06/07/2029
89788M-AH-5	TRUIST FINANCIAL CORPORATION SR UNSECURED			1	1.G FE	29,693,700	98.4460	29,533,825	30,000,000	29,703,032		9,332			4.260	4.625	JJ	548,064		12/13/2022	07/28/2026
89788M-AK-8	TRUIST FINANCIAL CORPORATION SR UNSECURED			1	1.G FE	53,938,800	105.8370	52,918,629	50,000,000	53,921,165		(17,635)			6.123	5.097	AO	535,763		12/08/2022	10/28/2033
89837L-AG-0	THE TRUSTEES OF PRINCETON UNIV UNSECURED			1	1.A FE	2,112,559	67.6300	1,920,015	2,839,000	2,119,843		7,284			2.516	4.109	JJ	35,715	24,833	11/03/2022	07/01/2050
89837L-AH-8	THE TRUSTEES OF PRINCETON UNIV UNSECURED			1	1.A FE	2,631,414	92.2040	2,443,394	2,650,000	2,631,476		63			4.201	4.241	MS	37,109	28,298	10/14/2022	03/01/2052
89838L-AG-9	BOSTON COLLEGE UNSECURED			1	1.D FE	5,013,291	69.7880	3,503,335	5,020,000	5,013,312		21			3.129	3.135	JJ	78,538	156,450	10/19/2022	07/01/2052
89838Q-AA-1	TRUSTEES OF BOSTON UNIVERSITY SECURED			1	1.D FE	6,306,160	82.9080	5,377,402	6,486,000	6,307,319		1,159			4.061	4.232	AO	65,849	224,370	10/07/2022	10/01/2048
898813-AP-5	TUCSON ELECTRIC POWER COMPANY SR UNSECURED			1	1.G FE	3,932,490	95.8850	3,782,656	3,945,000	3,941,867		1,355			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	86.1570	861,573	1,000,000	996,486		67			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	6,432,246	85.7680	6,334,164	7,385,270	6,671,042		168,334			0.000	5.910				06/18/2021	10/23/2025
902104-AC-2	COHERENT CORP SR UNSECURED			1	4.B FE	2,900,000	86.9320	2,521,025	2,900,000	2,900,000					5.000	5.000	JD	6,444	147,014	12/08/2021	12/15/2029
902494-AY-9	TYSON FOODS INC SR UNSECURED			1	2.B FE	22,077,237	93.3650	16,672,116	17,857,000	21,710,171		(120,799)			5.150	3.665	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	96.0100	508,854	530,000	548,335		(1,313)			4.875	4.466	FA	9,761	25,838	06/29/2020	08/15/2034
902494-BC-6	TYSON FOODS INC SR UNSECURED			1	2.B FE	29,715,111	93.8020	28,281,181	30,150,000	29,595,128		(24,217)			3.550	3.974	JD	86,221	857,325	10/07/2022	06/02/2027
902494-BD-4	TYSON FOODS INC SR UNSECURED			1	2.B FE	878,444	85.8590	746,117	869,000	878,044		(263)			4.550	4.473	JD	3,185	39,540	06/29/2020	06/02/2047
902494-BH-5	TYSON FOODS INC SR UNSECURED			1	2.B FE	22,973,112	93.1220	22,833,506	24,520,000	23,000,840		10,822			5.100	5.553	MS	323,051	578,595	11/10/2022	09/28/2048
902494-BJ-1	TYSON FOODS INC SR UNSECURED			1	2.B FE	18,709,274	96.8860	17,696,237	18,265,000	18,499,198		(75,405)			4.000	3.535	MS	243,533	730,600	01/29/2020	03/01/2026
902494-BK-8	TYSON FOODS INC SR UNSECURED			1	2.B FE	6,059,050	95.7410	4,787,054	5,000,000	5,787,855		(126,263)			4.350	1.551	MS	72,500	217,500	10/29/2020	03/01/2029
90265E-AS-9	UDR INC COMPANY GUARNT			1	2.A FE	5,234,110	77.7340	5,441,352	7,000,000	5,247,415		13,305			3.100	6.102	MN	36,167		11/10/2022	11/01/2034
90265E-AT-7	UDR INC COMPANY GUARNT			1	2.A FE	708,830	74.5440	745,445	1,000,000	711,737		2,907			2.100	6.120	FA	8,750		11/09/2022	08/01/2032
90265E-AU-4	UDR INC COMPANY GUARNT			1	2.A FE	6,956,900	71.4150	7,141,504	10,000,000	6,984,786		27,886			1.900	5.870	MS	55,944		11/14/2022	03/15/2033
902691-A@-3	UGI UTILITIES INC SENIOR NOTE SERIES A			1	1.F	25,000,000	93.1230	23,280,827	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	66.8060	16,534,591	24,750,000	24,750,000					3.120	3.120	AO	160,875	772,200	04/16/2020	04/16/2050
902691-C#-9	UGI UTILITIES INC SENIOR NOTE SERIES A			1	1.F	45,000,000	95.1240	42,805,602	45,000,000	45,000,000					4.750	4.750	JJ	985,625		07/15/2022	07/15/2032
902691-C*-3	UGI UTILITIES INC SENIOR NOTE SERIES A			1	1.F	30,000,000	88.9390	26,681,653	30,000,000	30,000,000					1.590	1.590	JD	21,200	477,000	06/15/2021	06/15/2026
902691-C@-1	UGI UTILITIES INC SENIOR NOTE SERIES B			1	1.F	36,000,000	88.3860	31,818,882	36,000,000	36,000,000					1.640	1.640	MS	173,840	590,400	09/15/2021	09/15/2026
902691-D*-2	UGI UTILITIES INC SENIOR NOTE SERIES B			1	1.F	24,090,000	92.8070	22,357,283	24,090,000	24,090,000					4.990	4.990	MS	353,949		09/15/2022	09/15/2052
90290M-AC-5	US FOODS INC SR SECURED			1	4.A FE	12,725,000	99.1830	12,621,044	12,725,000	12,725,000					6.250	6.250	AO	167,899	795,313	04/23/2020	04/15/2025
90290M-AD-3	US FOODS INC SR UNSECURED			1	4.C FE	6,650,000	88.8010	5,905,244	6,650,000	6,650,000					4.750	4.750	FA	119,331	315,875	01/25/2021	02/15/2029
90290M-AE-1	US FOODS INC SR UNSECURED			1	4.C FE	3,028,750	88.3710	2,686,484	3,040,000	3,029,449		699			4.625	4.679	JD	11,717	144,115	05/11/2022	06/01/2030
902917-AH-6	WASTE MANAGEMENT INC SENIOR NOTES			1	2.A FE	3,856,440	110.4960	3,314,893	3,000,000	3,390,798		(61,242)			7.000	4.328	JJ	96,833	210,000	10/01/2014	07/15/2028

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
90331H-NV-1	US BANK NATIONAL ASSOCIATION SR UNSECURED			2	1.E FE	3,996,000	99.1570	3,966,292	4,000,000	3,999,516		839			3.400	3.422	JJ	59,311	136,000	07/19/2018	07/24/2023
90331H-PF-4	US BANK NATIONAL ASSOCIATION SR UNSECURED				1.E FE	2,997,480	99.9510	2,998,520	3,000,000	2,999,982		825			1.950	1.978	JJ	27,950	58,500	12/05/2019	01/09/2023
90353T-AG-5	UBER TECHNOLOGIES INC SR UNSECURED			1	4.C FE	3,950,000	96.3660	3,806,472	3,950,000	3,950,000					6.250	6.240	JJ	113,837	246,875	09/14/2020	01/15/2028
90353T-AK-6	UBER TECHNOLOGIES INC SR UNSECURED			1	4.C FE	17,700,000	87.1820	15,431,223	17,700,000	17,700,000					4.500	4.500	FA	300,900	803,138	08/09/2021	08/15/2029
903638-AA-8	USTA NATL TENNIS CENTER INC SENIOR SECURED NOTE SERIES A			1	1.G FE	1,118,525	98.0010	1,096,160	1,118,525	1,118,525					3.110	3.108	JJ	16,717	34,786	09/08/2014	09/08/2024
90363@-AB-6	USTA NATL TENNIS CENTER INC SENIOR SECURED NOTE SERIES B			1	1.G FE	24,714,152	90.9110	22,467,983	24,714,152	24,714,152					4.080	4.078	JJ	484,562	1,008,337	09/08/2014	09/08/2039
903638-AC-4	USTA NATL TENNIS CENTER INC SENIOR SECURED NOTE SERIES C			1	1.G FE	34,393,208	88.4870	30,433,560	34,393,208	34,393,208					3.290	3.290	JJ	543,766	1,131,537	05/26/2016	07/08/2036
904764-AH-0	UNILEVER CAPITAL CORPORATION SENIOR NOTES				1.E FE	4,658,675	108.1770	3,786,196	3,500,000	4,361,333		(74,342)			5.900	2.993	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	96.2740	8,024,455	8,335,000	8,306,981		10,258			3.100	3.237	JJ	108,378	258,385	07/28/2015	07/30/2025
904764-AU-1	UNILEVER CAPITAL CORPORATION SR UNSECURED			1	1.E FE	12,594,466	91.3540	12,446,961	13,625,000	13,172,715		118,239			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	97.0700	7,862,676	8,100,000	8,270,693		(144,261)			2.600	0.795	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	93.6520	16,510,835	17,630,000	17,958,892		(79,935)			2.900	2.399	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	97.4030	3,896,119	4,000,000	3,986,706		5,659			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	98.2300	4,911,478	5,000,000	5,064,849		(57,886)			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	84.7650	7,777,229	9,175,000	9,024,695		20,514			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	104.6370	7,324,622	7,000,000	7,979,571		(394,979)			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	127.3940	25,459,708	19,985,000	20,021,659		(2,300)			8.450	8.423	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	98.0270	3,921,100	4,000,000	3,999,899		76			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	77.2800	9,659,976	12,500,000	12,463,795		799			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	13,964,698	80.7810	11,317,467	14,010,000	13,959,303		(1,728)			4.000	4.016	AO	140,100	540,400	09/09/2022	04/01/2048
906548-CP-5	UNION ELECTRIC COMPANY 1ST MORTGAGE			1	1.F FE	11,989,800	92.6440	11,117,275	12,000,000	11,993,340		946			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	70.8690	9,399,312	13,263,000	14,386,891		(29,065)			3.250	2.790	AO	107,762	431,048	09/22/2021	10/01/2049
906548-CS-9	UNION ELECTRIC COMPANY 1ST MORTGAGE			1	1.F FE	8,136,609	63.4810	5,418,113	8,535,000	8,150,404		8,695			2.625	2.858	MS	65,968	224,044	08/06/2021	03/15/2051
906548-CT-7	UNION ELECTRIC COMPANY 1ST MORTGAGE			1	1.F FE	31,965,120	79.2040	25,345,319	32,000,000	31,970,686		3,534			2.150	2.161	MS	202,578	846,622	06/09/2021	03/15/2032
906548-CU-4	UNION ELECTRIC COMPANY 1ST MORTGAGE			1	1.F FE	15,652,574	81.5970	13,726,247	16,822,000	15,658,861		6,287			3.900	4.305	AO	164,015	271,479	11/30/2022	04/01/2052
907818-CX-4	UNION PACIFIC CORP DEBENTURES			2	1.G FE	7,067,440	106.1900	7,433,290	7,000,000	7,046,691		(2,007)			6.150	6.079	MN	71,750	430,500	04/24/2007	05/01/2037
907818-DN-5	UNION PACIFIC CORP UNSECURED			2	1.G FE	198,792	99.3220	198,644	200,000	199,961		134			2.750	2.819	AO	1,161	5,500	03/12/2013	04/15/2023
907818-DR-6	UNION PACIFIC CORP SR UNSECURED			2	1.G FE	9,520,949	98.5850	9,280,780	9,414,000	9,425,390		(12,237)			3.646	3.508	FA	129,666	343,234	01/21/2014	02/15/2024
907818-DV-7	UNION PACIFIC CORP SR UNSECURED			2	1.G FE	352,327	98.4170	349,379	355,000	354,633		293			3.750	3.839	MS	3,920	13,313	01/07/2014	03/15/2024
907818-DY-1	UNION PACIFIC CORP SR UNSECURED			2	1.G FE	6,976,830	97.1470	6,800,318	7,000,000	6,994,805		2,426			3.250	3.288	JJ	104,903	227,500	08/07/2014	01/15/2025
907818-EC-8	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	11,509,660	79.5730	8,689,347	10,920,000	11,491,933		(9,773)			3.875	3.595	FA	176,313	423,150	03/30/2021	02/01/2055
907818-ED-6	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	7,085,360	96.3730	6,746,114	7,000,000	7,023,589		(9,544)			3.250	3.100	FA	85,944	227,500	10/26/2015	08/15/2025
907818-EF-1	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	2,435,664	83.1210	2,011,540	2,420,000	2,434,653		(406)			4.050	4.008	MN	12,524	98,010	06/10/2019	11/15/2045
907818-EG-9	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	1,055,320	78.1460	781,460	1,000,000	1,053,803		(466)			4.375	4.106	MN	5,590	43,750	06/26/2019	11/15/2065
907818-EH-7	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	2,598,650	94.7250	2,368,117	2,500,000	2,533,328		(10,931)			2.750	2.275	MS	22,917	68,750	08/24/2016	03/01/2026
907818-EJ-3	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	24,938,878	82.7960	20,556,634	24,828,000	24,926,824		(3,703)			4.050	4.019	MS	335,178	1,005,534	02/21/2020	03/01/2046
907818-EK-0	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	4,662,968	73.0430	3,834,766	5,250,000	4,710,274		13,458			3.350	4.028	FA	66,442	175,875	06/10/2019	08/15/2046
907818-EM-6	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	11,868,326	80.4110	9,594,699	11,932,000	11,876,144		(409)			3.799	3.814	AO	113,324	453,297	04/15/2021	10/01/2051
907818-EN-4	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	2,051,322	82.3750	1,606,316	1,950,000	2,040,102		(2,329)			4.000	3.706	AO	16,467	78,000	10/18/2017	04/15/2047
907818-EP-9	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	2,000,790	93.2700	2,005,310	2,150,000	2,007,976		7,186			3.000	4.721	AO	13,617	32,250	10/04/2022	04/15/2027
907818-EQ-7	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	4,724,012	85.2060	3,641,688	4,274,000	4,680,725		(23,371)			3.600	2.778	MS	45,304	153,864	02/11/2021	09/15/2037
907818-ER-5	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	1,980,525	79.1110	2,056,884	2,600,000	1,981,292		768			4.100	5.544	MS	31,388		10/12/2022	09/15/2067
907818-ES-3	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	11,640,333	97.3510	10,903,263	11,200,000	11,413,753		(76,082)			3.750	2.912	JJ	193,667	331,875	05/25/2022	07/15/2025

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
907818-FA-1	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	2,997,480	97.9730	2,939,199	3,000,000	2,999,389		508			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	10,491,627	86.1370	9,287,301	10,782,000	10,491,747		607			4.300	4.464	MS	154,542	386,226	10/12/2022	03/01/2049
907818-FE-3	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	16,960,406	78.8570	13,721,081	17,400,000	16,962,679		949			3.950	4.073	FA	259,647	628,050	10/26/2022	08/15/2059
907818-FG-8	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	39,117,169	78.0120	30,235,091	38,757,000	39,095,028		(11,763)			3.839	3.785	MS	417,433	1,411,101	11/07/2022	03/20/2060
907818-FH-6	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	34,780,415	85.7050	29,139,615	34,000,000	34,627,593		(85,338)			2.400	2.107	FA	330,933	816,000	02/26/2021	02/05/2030
907818-FJ-2	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	6,995,030	90.3700	6,325,910	7,000,000	6,997,015		690			2.150	2.161	FA	61,036	150,500	01/28/2020	02/05/2027
907818-FK-9	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	32,191,832	73.2360	22,376,407	30,554,000	32,125,316		(39,755)			3.250	2.965	FA	402,719	993,005	09/02/2021	02/05/2050
907818-FL-7	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	10,553,099	73.2440	8,261,929	11,280,000	10,553,374		591			3.750	4.039	FA	171,550	325,500	11/07/2022	02/05/2070
907818-FN-3	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	28,152,539	64.3110	19,171,073	29,810,000	28,177,468		15,658			2.973	3.211	MS	258,490	853,548	10/03/2022	09/16/2062
907818-FQ-6	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	14,211,000	79.6180	11,314,523	14,211,000	14,211,000					2.891	2.891	AO	97,004	410,840	10/01/2021	04/06/2036
907818-FS-2	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	40,336,433	74.2110	30,113,514	40,578,000	40,336,581		148			3.799	3.824	AO	363,979	1,513,066	11/07/2022	04/06/2071
907818-FT-0	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	1,999,420	78.5950	1,571,898	2,000,000	1,999,454		22			3.200	3.202	MN	7,289	64,000	05/17/2021	05/20/2041
907818-FV-5	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	2,293,969	73.4890	2,461,866	3,350,000	2,295,699		1,730			3.550	5.537	MN	13,544	59,463	11/07/2022	05/20/2061
907818-FW-3	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	1,532,506	68.1910	1,602,478	2,350,000	1,535,120		2,615			2.950	5.297	MS	21,375		10/12/2022	03/10/2052
907818-FX-1	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	15,188,727	86.2260	13,170,971	15,275,000	15,194,902		6,175			2.800	2.865	FA	162,764	213,850	04/25/2022	02/14/2032
907818-FY-9	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	6,990,900	80.0710	5,604,947	7,000,000	6,991,186		286			3.375	3.384	FA	89,906	118,125	02/09/2022	02/14/2042
907818-FZ-6	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	25,595,641	75.8900	20,035,075	26,400,000	25,598,882		3,241			3.500	3.654	FA	351,633	418,250	11/07/2022	02/14/2053
907818-GA-0	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	8,905,915	74.9070	6,794,028	9,070,000	8,906,189		275			3.850	3.929	FA	132,888	164,973	10/12/2022	02/14/2072
907818-GB-8	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	3,108,922	98.0830	3,138,667	3,200,000	3,110,454		1,532			4.500	4.855	JJ	44,800		12/22/2022	01/20/2033
907818-GC-6	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	6,185,935	97.1020	6,263,056	6,450,000	6,186,715		781			4.950	5.219	MS	99,330		11/22/2022	09/09/2052
907818-GD-4	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	2,607,665	97.3650	2,580,163	2,650,000	2,607,699		34			5.150	5.246	JJ	42,459		10/03/2022	01/20/2063
90932L-AG-2	UNITED AIRLINES INC SR SECURED			1	3.B FE	7,350,000	92.9200	6,829,586	7,350,000	7,350,000					4.375	4.375	AO	67,885	321,563	04/14/2021	04/15/2026
90932L-AH-0	UNITED AIRLINES INC SR SECURED			1	3.B FE	7,350,000	87.2760	6,414,766	7,350,000	7,350,000					4.625	4.625	AO	71,765	339,938	04/14/2021	04/15/2029
90964*-AG-0	UNITED BOTTLING MGMT COMPANY SENIOR NOTE SERIES A			1	2.A PL	16,330,260	95.2530	15,431,031	16,200,000	16,299,050		(23,846)			3.990	3.817	JD	17,955	646,380	08/23/2021	12/21/2026
90964*-AH-8	UNITED BOTTLING MGMT COMPANY SENIOR NOTE SERIES B			1	2.A PL	24,600,000	90.9000	22,361,360	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	98.8800	10,382,441	10,500,000	10,500,000					5.000	5.000	FA	218,750	525,000	01/24/2017	02/01/2024
910047-AK-5	UNITED AIRLINES HOLDINGS INC COMPANY GUARNT			1	4.B FE	14,757,039	96.6240	14,348,679	14,850,000	14,814,489		16,163			4.875	5.000	JJ	333,816	723,938	05/07/2019	01/15/2025
910637-T@-6	THE UNITED ILLUMINATING CO SENIOR NOTES SERIES F			1	1.G	14,002,526	98.8730	13,842,277	14,000,000	14,000,264		(315)			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	96.5460	17,134,936	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	93.7600	18,489,527	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	78.0350	13,905,807	17,820,000	17,820,000					2.020	2.020	JD	29,997	359,964	12/01/2020	12/01/2030
910637-V@-3	THE UNITED ILLUMINATING CO SENIOR NOTES SERIES L			1	1.G	78,850,000	76.7570	60,522,740	78,850,000	78,850,000					2.250	2.250	JJ	744,147	887,063	01/31/2022	01/31/2032
911312-AJ-5	UNITED PARCEL SERVICE INC SENIOR NOTES			2	1.F FE	1,124,371	110.7390	952,353	860,000	1,067,709		(9,955)			6.200	4.034	JJ	24,586	53,320	06/29/2020	01/15/2038
911312-AR-7	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.F FE	5,485,358	83.1560	4,557,800	5,481,000	5,484,854		(136)			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.F FE	3,929,800	93.0520	3,722,081	4,000,000	3,968,409		7,661			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.F FE	20,157,934	77.3310	15,961,117	20,640,000	20,216,460		10,967			3.400	3.527	MN	89,669	701,760	06/29/2020	11/15/2046
911312-BL-9	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.F FE	11,957,640	96.4570	11,574,877	12,000,000	11,987,858		6,235			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.F FE	4,978,200	94.2310	4,711,539	5,000,000	4,988,552		2,146			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.F FE	6,354,645	82.3060	5,343,320	6,492,000	6,356,469		1,754			3.750	3.878	MN	31,108	209,381	05/25/2022	11/15/2047
911312-BQ-8	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.F FE	22,239,600	89.1520	17,830,439	20,000,000	22,166,472		(60,585)			4.250	3.565	MS	250,278	637,500	05/18/2022	03/15/2049
911312-BR-6	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.F FE	1,383,366	93.2660	1,291,727	1,385,000	1,383,922		154			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.F FE	28,822,754	77.4160	20,879,086	26,970,000	28,757,362		(47,203)			3.400	3.021	MS	305,660	916,980	09/10/2021	09/01/2049
911312-BT-2	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.F FE	4,995,700	95.9020	4,795,124	5,000,000	4,998,538		854			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.F FE	13,931,097	87.1040	13,292,125	15,260,000	14,015,319		84,049			2.500	3.901	MS	127,167	194,000	06/23/2022	09/01/2029
911312-BV-7	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.F FE	17,981,094	100.4300	16,962,555	16,890,000	17,979,804		(1,290)			5.200	4.641	AO	219,570		12/16/2022	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
911312-BW-5	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.F FE	8,779,842	103.7160	8,198,777	7,905,000	8,766,952		(7,952)			5.300	4.573	AO	104,741	100,965	12/19/2022	04/01/2050
911312-BX-3	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.F FE	10,126,300	98.5950	9,859,537	10,000,000	10,098,019		(28,281)			3.900	3.427	AO	97,500	195,000	05/02/2022	04/01/2025
911312-BY-1	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.F FE	19,388,838	98.6730	16,766,536	16,992,000	18,980,835		(251,160)			4.450	2.591	AO	189,036	644,894	07/07/2022	04/01/2030
911365-BF-0	UNITED RENTALS NA INC SR UNSECURED			1	3.A FE	2,965,000	98.7410	2,962,219	3,000,000	2,979,619		4,031			5.500	5.679	FA	62,333	165,000	01/30/2019	05/15/2027
911365-BG-8	UNITED RENTALS NA INC SR UNSECURED			1	3.A FE	22,700,000	94.7570	21,509,742	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	93.9250	7,607,910	8,100,000	8,100,812		(138)			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	85.5900	8,045,435	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	11,519,500	81.6850	10,006,446	12,250,000	11,548,778		29,278			3.750	4.492	JJ	211,823	353,979	06/29/2022	01/15/2032
91153L-AA-5	UWM HOLDINGS CORPORATION SR UNSECURED			1	3.C FE	5,750,000	90.3160	5,193,164	5,750,000	5,750,000					5.500	5.500	MN	40,410	316,250	10/28/2020	11/15/2025
91159H-HM-5	US BANCORP SUBORDINATED			2	1.F FE	19,514,962	94.6310	18,481,489	19,530,000	19,524,494		1,552			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	3,111,240	92.4670	2,774,010	3,000,000	3,085,241		(23,707)			2.375	1.532	JJ	31,469	71,250	11/23/2021	07/22/2026
91159H-HR-4	US BANCORP SR UNSECURED			2	1.F FE	22,273,881	94.0650	21,112,779	22,445,000	22,184,766		(80,555)			3.150	3.411	AO	125,692	234,518	12/13/2022	04/27/2027
91159H-HS-2	US BANCORP SR UNSECURED			2	1.F FE	23,348,160	96.0470	22,571,046	23,500,000	23,282,128		(63,758)			3.900	4.068	AO	165,479	136,500	12/08/2022	04/26/2028
91159H-HW-3	US BANCORP SUBORDINATED			2	1.F FE	2,399,784	88.0480	2,113,163	2,400,000	2,399,852		20			3.000	3.001	JJ	30,200	72,000	07/24/2019	07/30/2029
91159H-HX-1	US BANCORP SR UNSECURED			2	1.F FE	6,377,640	96.1970	5,771,847	6,000,000	6,169,016		(112,735)			2.400	0.500	JJ	60,400	144,000	02/22/2021	07/30/2024
91159H-JA-9	US BANCORP SR UNSECURED			1	1.F FE	19,738,018	77.8870	16,624,129	21,344,000	19,896,729		151,641			1.375	2.355	JJ	129,620	282,755	12/13/2022	07/22/2030
91159H-JC-5	US BANCORP SR UNSECURED			2	1.F FE	45,292,928	90.0640	42,764,181	47,482,000	45,323,960		31,032			2.215	3.249	JJ	449,905	276,875	12/07/2022	01/27/2028
91159H-JD-3	US BANCORP SR UNSECURED			2	1.F FE	50,000,000	82.0420	41,021,209	50,000,000	50,000,000					2.677	2.550	JJ	572,581	669,250	01/20/2022	01/27/2033
91159H-JF-8	US BANCORP SR UNSECURED			1	1.F FE	25,000,000	97.5890	24,397,214	25,000,000	25,000,000					4.548	4.548	JJ	502,175		07/19/2022	07/22/2028
91159H-JG-6	US BANCORP SUBORDINATED			1	1.F FE	14,000,000	95.1330	13,318,678	14,000,000	14,000,000					4.967	4.967	JJ	307,126		07/19/2022	07/22/2033
91159H-JJ-0	US BANCORP SR UNSECURED			1	1.F FE	50,570,193	104.1110	49,419,543	47,468,000	50,556,217		(13,976)			5.850	5.001	AO	539,949		12/13/2022	10/21/2033
912909-AU-2	UNITED STATES STEEL CORPORATIO SR UNSECURED			1	3.C FE	3,701,000	97.1770	3,596,530	3,701,000	3,701,000					6.875	6.875	MS	84,815	254,444	02/08/2021	03/01/2029
913017-BS-7	UNITED TECHNOLOGIES CORP SENIOR UNSECURED			1	2.A FE	4,239,028	102.6670	3,562,556	3,470,000	4,069,051		(23,028)			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	28,077,264	90.5970	24,190,359	26,701,000	27,854,133		(42,381)			4.500	4.158	JD	100,129	1,201,545	10/29/2020	06/01/2042
913017-CA-5	UNITED TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	14,478,592	83.9790	10,448,659	12,442,000	14,329,322		(61,243)			4.150	3.167	MN	65,977	516,343	10/14/2020	05/15/2045
913017-CJ-6	UNITED TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	37,621,222	77.9870	30,152,023	38,663,000	37,774,273		18,791			3.750	3.890	MN	241,644	1,449,863	10/28/2021	11/01/2046
913017-CP-2	UNITED TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	7,413,195	82.7860	5,848,818	7,065,000	7,393,642		(9,999)			4.050	3.732	MN	45,304	286,133	10/02/2020	05/04/2047
913017-CR-8	UNITED TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	25,449,974	93.3170	23,510,346	25,194,000	25,349,928		(38,195)			3.125	2.953	MN	124,658	787,313	12/11/2019	05/04/2027
913017-CW-7	UNITED TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	22,327,502	91.4450	18,929,059	20,700,000	22,127,961		(70,852)			4.450	3.835	MN	115,144	921,150	10/02/2020	11/16/2038
913017-CX-5	UNITED TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	37,751,550	91.1050	34,648,914	38,032,000	37,726,580		(7,086)			4.625	4.669	MN	219,873	1,634,637	10/11/2022	11/16/2048
913017-CY-3	UNITED TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	27,150,906	95.9850	25,752,670	26,830,000	27,086,065		(46,815)			4.125	3.913	MN	138,342	1,106,738	10/14/2020	11/16/2028
913017-DD-8	UNITED TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	53,234,220	97.7820	48,890,839	50,000,000	51,524,476		(600,195)			3.950	2.652	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	87.9500	25,857,174	29,400,000	29,400,000					3.600	3.600	FA	355,740	1,058,400	08/31/2015	08/31/2031
913190-C8-1	UNITED WATER RESOURCES INC SENIOR NOTE SERIES A			1	1.F	20,000,000	90.6870	18,137,335	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	87.7100	29,733,711	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	5,800,000	79.6910	4,622,080	5,800,000	5,800,000					5.500	5.500	AO	67,344	319,000	03/30/2021	04/15/2029
913229-AC-4	UWM HOLDINGS CORPORATION SR UNSECURED			1	3.C FE	3,925,000	85.9710	3,374,378	3,925,000	3,925,000					5.750	5.750	JD	10,031	240,106	11/15/2021	06/15/2027
91324P-BE-1	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	3,963,917	113.7450	3,890,079	3,420,000	3,957,066		(6,851)			6.625	5.105	MN	28,951	113,288	09/13/2022	11/15/2037
91324P-BQ-4	UNITEDHEALTH GROUP INC SR UNSECURED			2	1.F FE	1,256,070	106.4750	1,064,754	1,000,000	1,202,443		(7,554)			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.F FE	1,996,837	90.2330	1,804,657	2,000,000	1,997,519		81			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.F FE	12,522,643	85.0750	10,700,704	12,578,000	12,556,011		(230)			3.950	3.955	AO	104,887	496,831	09/23/2021	10/15/2042
91324P-CC-4	UNITEDHEALTH GROUP INC SR UNSECURED				1.F FE	1,892,267	99.6580	1,893,501	1,900,000	1,899,823		867			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.F FE	32,084,039	89.1160	28,962,664	32,500,000	32,171,740		9,784			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.F FE	49,512,130	97.9460	47,013,949	48,000,000	48,620,341		(235,410)			3.750	3.210	JJ	830,000	1,800,000	02/22/2021	07/15/2025
91324P-CQ-3	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	24,654,383	97.6190	23,733,070	24,312,000	24,616,592		(15,746)			4.625	4.488	JJ	518,487	1,020,368	08/05/2022	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
91324P-CR-1	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	9,101,600	94.4260	8,569,152	9,075,000	9,097,559		(617)			4.750	4.731	JJ	198,768	431,063	08/24/2015	07/15/2045
91324P-CV-2	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	15,987,360	95.7700	15,323,229	16,000,000	15,995,626		1,280			3.100	3.109	MS	146,044	496,000	02/22/2016	03/15/2026
91324P-CW-0	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	18,137,971	95.3710	17,157,290	17,990,000	18,074,866		(19,656)			3.450	3.323	JJ	286,191	620,655	06/26/2019	01/15/2027
91324P-CX-8	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	21,473,539	85.9700	18,495,549	21,514,000	21,478,953		596			4.200	4.210	JJ	416,654	903,588	09/21/2017	01/15/2047
91324P-CY-6	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	9,948,900	94.9460	9,494,622	10,000,000	9,976,278		5,056			3.375	3.435	AO	71,250	337,500	03/08/2017	04/15/2027
91324P-CZ-3	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	39,861,052	86.4880	33,272,066	38,470,000	39,717,998		(32,151)			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	60,738,505	92.7360	53,153,643	57,317,000	59,892,966		(520,310)			2.950	1.947	AO	356,958	1,690,852	04/19/2021	10/15/2027
91324P-DF-6	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	2,796,904	80.0680	2,410,044	3,010,000	2,802,758		2,126			3.750	4.188	AO	23,829	94,125	09/08/2022	10/15/2047
91324P-DL-3	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	27,474,033	87.5690	22,912,371	26,165,000	27,380,134		(30,252)			4.250	3.950	JD	49,423	1,101,388	09/08/2022	06/15/2048
91324P-DN-9	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	4,989,950	97.7660	4,888,316	5,000,000	4,995,434		1,437			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.F FE	16,984,600	95.5640	16,245,810	17,000,000	16,984,185		(415)			3.875	3.890	JD	29,278	329,375	09/12/2022	12/15/2028
91324P-DQ-2	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	22,105,589	89.4820	19,669,029	21,981,000	22,076,655		(10,376)			4.450	4.406	JD	43,474	911,405	10/20/2022	12/15/2048
91324P-DR-0	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	2,499,375	96.2890	2,407,215	2,500,000	2,499,798		120			2.375	2.380	FA	22,431	59,375	07/23/2019	08/15/2024
91324P-DS-8	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	22,110,080	89.2650	19,638,316	22,000,000	22,094,921		(15,159)			2.875	2.801	FA	238,944	460,000	03/31/2022	08/15/2029
91324P-DT-6	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	21,362,870	82.3810	16,476,170	20,000,000	21,212,604		(67,901)			3.500	2.994	FA	264,444	665,000	09/08/2022	08/15/2039
91324P-DU-3	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	13,973,313	79.2790	10,567,858	13,330,000	13,949,590		(14,323)			3.700	3.423	FA	186,324	354,460	03/30/2022	08/15/2049
91324P-DV-1	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	3,885,190	78.8580	3,091,225	3,920,000	3,886,606		405			3.875	3.919	FA	57,384	151,900	07/23/2019	08/15/2059
91324P-DW-9	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	10,474,307	90.7860	9,546,106	10,515,000	10,492,825		7,108			1.250	1.321	JJ	60,607	131,438	05/13/2020	01/15/2026
91324P-DX-7	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	34,920,914	82.9500	28,999,311	34,960,000	34,911,812		4,103			2.000	2.015	MN	89,342	699,200	11/23/2021	05/15/2030
91324P-DY-5	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	8,480,317	73.3130	6,015,320	8,205,000	8,453,170		(12,221)			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	68.1360	23,898,097	35,074,000	35,387,105		(10,371)			2.900	2.845	MN	129,969	1,017,146	04/27/2021	05/15/2050
91324P-EA-6	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	61,957,119	68.0790	42,375,982	62,245,000	61,971,250		1,847			3.125	3.142	MN	248,548	1,945,156	10/01/2021	05/15/2060
91324P-EB-4	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	9,527,500	94.3730	9,437,326	10,000,000	9,678,253		150,753			0.550	2.965	MN	7,028	55,000	05/02/2022	05/15/2024
91324P-ED-0	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	10,417,019	83.4550	10,211,608	12,236,000	10,468,569		51,549			2.300	4.377	MN	35,960	143,428	09/14/2022	05/15/2031
91324P-EE-8	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	22,403,250	75.6230	17,015,273	22,500,000	22,409,027		3,636			3.050	3.079	MN	87,687	686,250	05/17/2021	05/15/2041
91324P-EF-5	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	97,699,881	72.4360	70,866,401	97,833,000	97,596,594		(71,326)			3.250	3.235	MN	406,279	2,785,104	11/10/2022	05/15/2051
91324P-EG-3	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	2,398,704	96.8890	2,325,336	2,400,000	2,398,842		138			3.700	3.712	MN	11,347	43,167	05/17/2022	05/15/2027
91324P-EH-1	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	12,298,036	95.6780	11,864,116	12,400,000	12,304,953		6,917			4.000	4.138	MN	63,378	241,111	06/29/2022	05/15/2029
91324P-EJ-7	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	14,964,403	95.3560	14,739,114	15,457,000	14,976,613		12,210			4.200	4.610	MN	82,953	315,580	09/27/2022	05/15/2032
91324P-EK-4	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	20,235,859	93.0510	19,401,112	20,850,000	20,238,640		2,781			4.750	4.938	MN	126,548	412,161	11/10/2022	05/15/2052
91324P-EL-2	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	34,323,159	94.4200	33,188,525	35,150,000	34,326,306		3,147			4.950	5.087	MN	222,324	809,703	11/10/2022	05/15/2062
91324P-ER-9	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	20,922,930	103.8880	21,816,584	21,000,000	20,922,930					5.350	5.398	FA	196,613		10/25/2022	02/15/2033
91324P-ES-7	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	24,222,314	109.0170	26,382,151	24,200,000	24,221,793		(521)			5.875	5.868	FA	248,806		11/10/2022	02/15/2053
91324P-ET-5	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	9,421,900	110.1620	10,465,417	9,500,000	9,421,859		(41)			6.050	6.105	FA	100,581		11/10/2022	02/15/2063
91327B-AB-6	UNITI GROUP LP SR SECURED			1	4.B FE	9,850,000	79.8190	7,862,147	9,850,000	9,850,000					4.750	4.750	AO	98,774	467,875	04/06/2021	04/15/2028
91338C-AA-3	IOWA HEALTH SYSTEM INC UNSECURED			1	1.E FE	1,041,383	72.5460	1,015,646	1,400,000	1,042,612		1,229			3.665	5.479	FA	19,384		11/04/2022	02/15/2050
913903-AW-0	UNIVERSAL HEALTH SERVICES INC SR SECURED			1	2.C FE	81,392,652	80.7280	65,843,949	81,563,000	81,393,280		628			2.650	2.677	AO			12/22/2022	10/15/2030
913903-AZ-3	UNIVERSAL HEALTH SERVICES INC SR SECURED			1	2.C FE	22,574,011	86.2930	19,602,286	22,716,000	22,575,069		1,058			1.650	1.825	MS			12/22/2022	09/01/2026
913903-BA-7	UNIVERSAL HEALTH SERVICES INC SR SECURED			1	2.C FE	25,977,292	77.1200	22,549,868	29,240,000	25,985,042		7,750			2.650	4.089	JJ			12/22/2022	01/15/2032
91403#-AA-6	UNIVERSITY OF IOWA ENERGY COLL SENIOR NOTE			1	1.G PL	92,583,699	76.1800	70,530,394	92,583,699	92,583,699					3.620	3.636	MJSD	9,310	3,351,243	03/09/2020	06/30/2050
91412N-AK-6	THE UNIVERSITY OF CHICAGO UNSECURED			2	1.C FE	997,920	92.0290	918,454	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	4,438,892	84.3430	3,892,441	4,615,000	4,439,681		789			4.003	4.217	AO	46,185	133,300	10/12/2022	10/01/2053
91412N-BE-9	THE UNIVERSITY OF CHICAGO UNSECURED			1	1.C FE	1,163,858	67.1470	1,084,417	1,615,000	1,168,379		4,522			2.547	4.558	AO	10,284	20,567	09/02/2022	04/01/2050
91412N-BG-4	THE UNIVERSITY OF CHICAGO UNSECURED			1	1.C FE	1,962,162	70.6660	1,512,259	2,140,000	1,962,655		494			3.000	3.412	AO	16,050	50,100	12/19/2022	10/01/2052
914453-AA-3	UNIVERSITY OF MIAMI SECURED			1	1.G FE	3,894,784	82.5300	3,370,543	4,084,000	3,895,361		577			4.063	4.335	AO	41,483	62,527	10/11/2022	04/01/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
914748-AA-6	UNIVERSITY OF NOTRE DAME UNSECURED			1	1.A FE	13,574,082	76.6170	10,419,883	13,600,000	13,574,160		78			3.394	3.404	FA	174,376	458,190	11/03/2022	02/15/2048
91481C-AA-8	TRUSTEES OF THE UNIVERSITY OF SR UNSECURED			1	1.B FE	1,181,514	85.0550	1,148,242	1,350,000	1,181,567		53			4.674	5.347	MS	21,033	1,169	11/04/2022	09/01/2112
91481C-AC-4	TRUSTEES OF THE UNIVERSITY OF SR UNSECURED			1	1.B FE	3,977,173	67.0360	3,053,479	4,555,000	3,977,259		85			3.610	4.138	FA	62,120	108,300	10/14/2022	02/15/2119
91481C-AD-2	TRUSTEES OF THE UNIVERSITY OF UNSECURED			1	1.B FE	337,532	63.4520	333,124	525,000	338,159		628			2.396	4.704	AO	3,145	3,175	11/21/2022	10/01/2050
914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR SR UNSECURED			1	1.C FE	783,194	97.6010	773,977	793,000	783,200		6			5.250	5.316	AO	10,408	12,863	10/06/2022	10/01/2111
914886-AB-2	UNIVERSITY OF SOUTHERN CALIFOR SR UNSECURED			1	1.C FE	1,211,000	78.6930	952,966	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	2,814,905	83.0820	2,518,205	3,031,000	2,816,315		1,409			3.841	4.308	AO	29,105	71,443	10/14/2022	10/01/2047
914886-AD-8	UNIVERSITY OF SOUTHERN CALIFOR SR UNSECURED			1	1.C FE	7,500,000	59.3110	4,448,316	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	66.9830	6,698,333	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	3,027,450	67.8580	2,375,019	3,500,000	3,033,080		5,694			2.945	3.689	AO	25,769	58,900	04/27/2022	10/01/2051
914906-AS-1	UNIVISION COMMUNICATIONS INC SR SECURED 144A			2	4.A FE	13,051,510	95.2900	13,238,593	13,893,000	13,558,930		138,055			5.125	6.335	FA	268,984	712,016	03/24/2020	02/15/2025
914906-AU-6	UNIVISION COMMUNICATIONS INC SR SECURED			1	4.A FE	14,822,500	96.5770	14,293,343	14,800,000	14,811,779		(4,375)			6.625	6.589	JD	81,708	980,500	06/05/2020	06/01/2027
914906-AX-0	UNIVISION COMMUNICATIONS INC SR SECURED			1	4.A FE	6,791,995	95.6720	6,505,699	6,800,000	6,792,417		422			7.375	7.358	JD	1,393	259,108	08/18/2022	06/30/2030
91529Y-AP-1	UNUM GROUP SR UNSECURED			1	2.C FE	1,177,428	71.7040	1,254,826	1,750,000	1,178,916		1,488			4.500	7.280	JD	3,500	39,375	10/26/2022	12/15/2049
91740P-AC-2	USA COMPRESSION PARTNERS LP COMPANY GUARNT			1	4.C FE	6,980,000	96.0940	6,630,515	6,900,000	6,922,865		(17,196)			6.875	6.593	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	93.8210	15,231,833	16,235,000	16,320,743		(28,655)			6.875	6.655	MS	372,052	1,116,156	12/18/2019	09/01/2027
91803*-AP-3	UTILITIES INC SENIOR NOTE			1	2.B	30,100,000	100.7710	30,332,166	30,100,000	30,100,000					6.580	6.580	JJ	891,261	1,980,580	07/19/2006	07/21/2036
918204-BA-5	VF CORPORATION SR UNSECURED			1	2.A FE	37,807,409	93.8980	35,099,872	37,381,000	37,592,497		(94,303)			2.400	2.134	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	90.8940	19,792,225	21,775,000	21,852,679		(18,452)			2.800	2.705	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	83.4700	33,387,893	40,000,000	40,999,112		(131,506)			2.950	2.553	AO	222,889	1,180,000	11/12/2020	04/23/2030
91858@-AA-8	VH BUYER HOLDINGS LLC PIK NOTES				5.B GI	21,226,612	73.4070	15,936,030	21,709,112	21,242,407		16,116			13.250	13.850	MJSD	7,990	1,766,563	12/31/2022	11/02/2028
91858@-AC-4	VH BUYER HOLDINGS LLC 2022 INCREMENTAL DDTL			2	5.B GI	4,062,684	73.4070	3,057,064	4,164,534	4,065,143		2,459			13.250	13.904	MJSD	1,533	90,534	12/31/2022	11/02/2028
91879Q-AL-3	VAIL RESORTS INC COMPANY GUARNT			1	3.C FE	14,257,631	100.1980	14,100,830	14,073,000	14,140,302		(46,145)			6.250	5.881	MN	112,389	879,563	05/04/2020	05/15/2025
91913Y-AE-0	VALERO ENERGY CORP NOTES			1	2.B FE	871,896	112.8330	767,267	680,000	802,020		(10,078)			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	107.4770	22,795,815	21,210,000	24,613,554		(164,704)			6.625	5.017	JD	62,452	1,405,163	06/29/2020	06/15/2037
91913Y-AV-2	VALERO ENERGY CORP SR UNSECURED			1	2.B FE	7,678,237	96.5320	7,418,492	7,685,000	7,680,980		645			4.350	4.361	JD	27,858	334,298	05/17/2018	06/01/2028
91913Y-BB-5	VALERO ENERGY CORP SR UNSECURED			1	2.B FE	6,990,900	87.8210	6,147,468	7,000,000	6,993,758		1,248			2.150	2.170	MS	44,314	150,500	09/08/2020	09/15/2027
91913Y-BD-1	VALERO ENERGY CORP SR UNSECURED			1	2.B FE	743,235	71.0870	533,153	750,000	743,376		132			3.650	3.700	JD	2,281	27,527	12/02/2021	12/01/2051
91913Y-BE-9	VALERO ENERGY CORP SR UNSECURED			1	2.B FE	16,450,762	75.4260	13,124,145	17,400,000	16,455,776		5,014			4.000	4.310	JD	58,000	538,000	11/08/2022	06/01/2052
92047W-AD-3	VALVOLINE INC COMPANY GUARNT			1	4.A FE	13,505,700	97.5700	13,521,234	13,858,000	13,582,471		29,292			4.250	4.562	AO	124,337	588,965	03/20/2020	02/15/2030
92203#-AR-9	THE VANGUARD GROUP INC SENIOR NOTE SERIES D			1	1.G	27,000,000	100.4270	27,115,285	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	78.0130	35,105,918	45,000,000	44,863,220		16,214			1.940	1.983	FA	312,825	873,000	12/07/2021	08/22/2030
92203#-AU-2	THE VANGUARD GROUP INC SERIES G SENIOR NOTE			1	1.G	45,752,380	73.6100	33,860,628	46,000,000	45,773,856		20,580			2.040	2.096	FA	336,260	938,400	12/07/2021	08/22/2032
92203#-AV-0	THE VANGUARD GROUP INC SERIES H SENIOR NOTE			1	1.G	70,000,000	70.0980	49,068,550	70,000,000	70,000,000					2.290	2.290	FA	574,408	1,603,000	08/19/2020	08/22/2035
92203#-AW-8	THE VANGUARD GROUP INC SERIES I SENIOR NOTE			1	1.G	147,000,000	67.4660	99,174,783	147,000,000	147,000,000					2.670	2.670	FA	1,406,423	3,924,900	08/19/2020	08/22/2040
92277G-AD-9	VENTAS REALTY LIMITED PARTNERS SR UNSECURED			2	2.A FE	2,819,102	97.8210	2,543,346	2,600,000	2,682,464		(75,614)			3.750	0.799	MN	16,250	97,500	03/05/2021	05/01/2024
92277G-AE-7	VENTAS REALTY LIMITED PARTNERS SENIOR UNSECURED			1	2.A FE	24,881,799	96.1660	24,509,786	25,487,000	24,996,175		114,376			3.500	4.478	FA	371,685	446,023	06/23/2022	02/01/2025
92277G-AF-4	VENTAS REALTY LIMITED PARTNERS SENIOR UNSECURED			1	2.A FE	745,255	78.2770	586,297	749,000	745,845		83			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	96.9740	8,562,803	8,830,000	8,880,299		(16,614)			4.125	3.909	JJ	167,954	364,238	04/09/2020	01/15/2026
92277G-AL-1	VENTAS REALTY LIMITED PARTNERS COMPANY GUARNT			1	2.A FE	6,371,418	94.4700	6,295,487	6,664,000	6,389,156		17,738			3.850	4.939	AO	64,141	128,282	09/09/2022	04/01/2027
92328M-AA-1	VENTURE GLOBAL CALCASIEU PASS SR SECURED			1	3.B FE	4,900,000	87.5620	4,290,521	4,900,000	4,900,000					3.875	3.875	FA	71,731	195,149	07/29/2021	08/15/2029
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS SR SECURED			1	3.B FE	4,900,000	85.2570	4,177,614	4,900,000	4,900,000					4.125	4.125	FA	76,358	207,740	07/29/2021	08/15/2031
92334*-AB-0	VEOLIA UTILITY RESOURCES LLC SENIOR NOTE SERIES B			1	1.F Z	31,480,000	105.4990	33,211,138	31,480,000	31,480,000					5.860	5.860	MN	261,336		11/10/2022	11/10/2052
92343V-BG-8	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	13,469,758	79.4830	12,725,159	16,010,000	13,587,894		27,721			3.850	5.031	MN	102,731	346,885	11/10/2022	11/01/2042
92343V-BT-0	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	1,097,690	109.7320	1,097,321	1,000,000	1,097,446		(244)			6.550	5.739	MS	19,286		11/17/2022	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
92343V-CK-8	VERIZON COMMUNICATIONS INC SR UNSECURED				2.A FE	33,218,419	90.8200	31,169,380	34,320,000	33,340,077		20,478			4.862	5.069	FA	602,564	1,668,638	04/08/2019	08/21/2046
92343V-CM-4	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	11,048,600	91.7510	9,175,099	10,000,000	10,999,869		(14,312)			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	92.2710	2,306,764	2,500,000	2,923,333		(31,781)			4.400	2.655	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	89.6920	22,297,513	24,860,000	23,524,993		71,087			4.272	4.828	JJ	489,709	1,062,019	04/12/2016	01/15/2036
92343V-CX-0	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	10,869,402	85.7870	9,822,604	11,450,000	10,897,127		7,344			4.522	4.847	MS	152,454	440,895	09/22/2022	09/15/2048
92343V-CZ-5	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	21,425,263	86.6710	18,456,591	21,295,000	21,422,492		(2,542)			4.672	4.632	MS	292,943	994,902	05/02/2019	03/15/2055
92343V-DC-5	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	1,921,172	80.6280	1,652,878	2,050,000	1,934,452		2,676			4.125	4.514	FA	31,946	84,563	10/02/2017	08/15/2046
92343V-DR-2	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	3,001,140	92.3160	2,769,477	3,000,000	3,001,016		(41)			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	2,776,453	92.0080	2,581,755	2,806,000	2,778,488		492			5.012	5.080	AO	29,690	140,637	12/03/2018	04/15/2049
92343V-DU-5	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	2,117,219	99.0030	1,960,260	1,980,000	2,094,434		(5,607)			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	9,951,935	94.0270	7,804,271	8,300,000	9,642,999		(109,641)			4.500	2.715	FA	146,288	373,500	03/03/2020	08/10/2033
92343V-ER-1	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	6,856,600	96.4720	6,644,962	6,888,000	6,868,741		2,903			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	94.1510	6,590,547	7,000,000	6,991,329		1,236			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	93.8630	7,845,047	8,358,000	8,400,581		(5,560)			4.016	3.928	JD	26,107	335,657	09/10/2019	12/03/2029
92343V-FD-1	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	4,184,796	78.7920	3,388,057	4,300,000	4,177,900		(3,613)			4.000	4.129	MS	47,300	108,000	10/06/2022	03/22/2050
92343V-FE-9	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	1,108,957	88.3390	887,804	1,005,000	1,087,696		(10,999)			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	77.6690	20,193,817	26,000,000	25,809,345		21,728			1.750	1.848	JJ	203,486	455,000	01/14/2021	01/20/2031
92343V-FT-6	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	14,555,245	67.8670	11,537,320	17,000,000	14,567,146		11,267			2.650	3.641	MN	51,307	357,750	11/10/2022	11/20/2040
92343V-FU-3	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	25,330,373	63.0800	18,040,835	28,600,000	25,380,105		38,292			2.875	3.475	MN	93,645	727,375	10/06/2022	11/20/2050
92343V-FV-1	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	19,447,441	60.1330	12,321,150	20,490,000	19,468,495		13,006			3.000	3.226	MN	70,008	614,700	07/22/2021	11/20/2060
92343V-FW-9	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	49,189,580	61.6040	33,287,162	54,034,000	49,209,411		14,746			2.987	3.385	AO	273,483	1,321,270	11/10/2022	10/30/2056
92343V-GB-4	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	28,463,111	72.1070	22,684,986	31,460,000	28,470,232		7,316			3.550	4.076	MS	307,128	736,625	11/04/2022	03/22/2051
92343V-GC-2	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	20,729,859	70.1770	15,842,406	22,575,000	20,731,198		730			3.700	4.087	MS	229,701	629,000	11/04/2022	03/22/2061
92343V-GH-1	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	14,993,250	86.8480	13,027,224	15,000,000	14,994,873		920			2.100	2.107	MS	86,625	315,000	03/11/2021	03/22/2028
92343V-GJ-7	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	12,448,625	82.4900	10,311,217	12,500,000	12,456,824		4,656			2.550	2.597	MS	88,542	318,750	03/11/2021	03/21/2031
92343V-GK-4	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	4,457,413	75.7010	3,376,275	4,460,000	4,457,579		95			3.400	3.404	MS	41,701	151,640	03/11/2021	03/22/2041
92343V-GN-8	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	23,499,261	79.6360	18,648,249	23,417,000	23,494,259		(5,002)			2.355	2.314	MS	162,377	275,735	04/28/2022	03/15/2032
92343V-GP-3	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	5,768,495	76.3550	5,814,427	7,615,000	5,774,918		6,423			3.875	5.548	MS	98,360	38,750	11/04/2022	03/01/2052
92345Y-AE-6	VERISK ANALYTICS INC SR UNSECURED			1	2.B FE	3,171,069	94.2690	2,823,371	2,995,000	3,157,933		(4,621)			5.500	5.066	JD	7,321	164,725	02/21/2020	06/15/2045
92345Y-AF-3	VERISK ANALYTICS INC SR UNSECURED			1	2.B FE	2,218,080	93.5700	1,871,395	2,000,000	2,146,665		(22,356)			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	2,996,955	69.4850	2,035,899	2,930,000	2,994,476		(1,479)			3.625	3.496	MN	13,572	106,213	06/02/2021	05/15/2050
925524-AX-8	VIACOM INC SENIOR NOTES			1	2.B FE	3,161,160	97.3690	2,628,970	2,700,000	3,092,408		(19,787)			6.875	5.337	AO	31,453	185,625	04/04/2019	04/30/2036
92552V-AL-4	VIASAT INC SR SECURED			1	3.B FE	10,455,000	90.6570	9,428,290	10,400,000	10,416,173		(11,934)			5.625	5.498	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	76.6030	7,545,355	9,850,000	9,850,000					6.500	6.500	JJ	295,226	640,250	06/17/2020	07/15/2028
92553P-AP-7	VIACOM INC SR UNSECURED			1	2.B FE	29,315,201	69.4110	23,117,214	33,305,000	29,759,573		94,474			4.375	5.227	MS	429,033	1,457,094	08/26/2021	03/15/2043
92553P-AU-6	VIACOM INC SR UNSECURED			1	2.B FE	38,939,635	83.5260	30,454,584	36,461,000	38,662,333		(59,825)			5.850	5.356	MS	710,990	2,132,969	03/26/2019	09/01/2043
92553P-BC-5	VIACOM INC JR SUBORDINATE			2	3.A FE	16,458,100	80.8850	13,293,403	16,435,000	16,446,145		139,867			6.250	5.634	FA	350,956	1,027,188	04/04/2017	02/28/2057
92556H-AA-5	PARAMOUNT GLOBAL SR UNSECURED			1	2.B FE	13,762,192	98.4740	13,354,006	13,561,000	13,727,119		(36,529)			4.750	4.182	MN	82,308	343,164	07/13/2022	05/15/2025
92556H-AB-3	PARAMOUNT GLOBAL SR UNSECURED			1	2.B FE	23,639,216	89.4690	20,443,775	22,850,000	23,545,968		(85,196)			4.950	4.438	JJ	521,551	1,131,075	07/14/2021	01/15/2031
92556H-AC-1	PARAMOUNT GLOBAL SR UNSECURED			1	2.B FE	62,224,385	73.1190	44,408,650	60,735,000	62,192,404		(48,166)			4.950	4.758	MN	350,745	2,883,128	11/09/2022	05/19/2050
92556H-AD-9	PARAMOUNT GLOBAL SR UNSECURED			1	2.B FE	23,025,064	82.0470	18,665,584	22,750,000	22,984,883		(25,906)			4.200	4.044	MN	111,475	955,500	03/24/2021	05/19/2032
92556V-AB-2	VIATRIS INC COMPANY GUARNT			1	2.C FE	5,703,564	90.6610	5,135,050	5,664,000	5,690,622		(11,030)			1.650	1.447	JD	2,336	93,456	10/28/2021	06/22/2025
92556V-AC-0	VIATRIS INC COMPANY GUARNT			1	2.C FE	44,292,119	85.5740	37,262,268	43,544,000	44,138,382		(131,207)			2.300	1.968	JD	25,038	1,001,512	10/28/2021	06/22/2027
92556V-AD-8	VIATRIS INC COMPANY GUARNT			1	2.C FE	48,902,010	78.6350	38,230,156	48,617,000	48,865,993		(31,415)			2.700	2.621	JD	32,816	1,312,659	10/28/2021	06/22/2030
92556V-AE-6	VIATRIS INC COMPANY GUARNT			1	2.C FE	50,989,970	67.3660	33,078,837	49,103,000	50,901,736		(76,643)			3.850	3.559	JD	47,262	1,890,466	10/28/2021	06/22/2040

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
92556V-AF-3	VIATRIS INC COMPANY GUARNT			1	2.C FE	38,550,673	62.1820	24,101,712	38,760,000	38,540,909		(9,296)			4.000	4.015	JD	38,760	1,511,800	11/09/2022	06/22/2050
92564R-AA-3	VICI PROPERTIES LP COMPANY GUARNT			2	2.C FE	11,495,000	93.1440	10,991,012	11,800,000	11,604,299		41,944			4.250	4.703	JD	41,792	501,500	03/25/2020	12/01/2026
92564R-AB-1	VICI PROPERTIES LP COMPANY GUARNT			2	2.C FE	16,472,625	91.0630	16,364,010	17,970,000	16,815,816		131,538			4.625	5.760	JD	69,259	831,113	04/30/2020	12/01/2029
92564R-AD-7	VICI PROPERTIES LP COMPANY GUARNT			1	2.C FE	5,860,969	90.9190	5,318,744	5,850,000	5,854,886		(2,176)			3.750	3.709	FA	82,875	219,375	01/23/2020	02/15/2027
92564R-AG-0	VICI PROPERTIES LP COMPANY GUARNT			1	2.C FE	4,925,000	95.8790	4,722,059	4,925,000	4,925,000					4.625	4.625	JD	10,124	227,781	04/29/2022	06/15/2025
92564R-AJ-4	VICI PROPERTIES LP COMPANY GUARNT			1	2.C FE	16,900,000	97.5080	16,478,839	16,900,000	16,900,000					5.750	5.749	FA	404,896	485,875	04/29/2022	02/01/2027
92564R-AK-1	VICI PROPERTIES LP COMPANY GUARNT			1	2.C FE	9,475,000	91.4310	8,663,101	9,475,000	9,475,000					4.500	4.500	JJ	196,606	213,188	04/29/2022	01/15/2028
92564R-AL-9	VICI PROPERTIES LP COMPANY GUARNT			1	2.C FE	3,950,000	87.8530	3,470,207	3,950,000	3,950,000					3.875	3.875	FA	57,824	76,531	04/29/2022	02/15/2029
92763M-AA-3	VIPER ENERGY PARTNERS LP COMPANY GUARNT			1	3.C FE	4,900,000	95.1170	4,660,737	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	103.8980	259,745	250,000	298,948		(2,444)			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	81.5610	3,849,677	4,720,000	4,976,460		(8,908)			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	1,088,565	99.5810	1,065,516	1,070,000	1,070,000		(3,552)			2.750	2.397	MS	8,664	29,425	09/11/2017	03/15/2023
927804-FP-4	VIRGINIA ELEC & POWER CO SR UNSECURED			1	2.A FE	797,580	88.2870	675,393	765,000	794,071		(890)			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	98.3880	2,248,161	2,285,000	2,290,142		(5,641)			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	86.0590	2,107,575	2,449,000	2,628,473		(5,973)			4.450	3.913	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	81.8790	5,731,500	7,000,000	7,334,362		(9,948)			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	95.4690	14,801,472	15,504,000	15,861,218		(125,407)			3.150	2.282	JJ	225,196	488,376	01/28/2021	01/15/2026
927804-FW-9	VIRGINIA ELEC & POWER CO SR UNSECURED			1	2.A FE	10,687,888	79.4310	7,982,865	10,050,000	10,634,968		(15,796)			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	77.1570	13,841,885	17,940,000	17,273,882		14,673			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	3,378,671	87.6640	3,265,467	3,725,000	3,379,752		786			4.600	5.252	JD	14,279	108,675	11/21/2022	12/01/2048
927804-GB-4	VIRGINIA ELEC & POWER CO SR UNSECURED			1	1.F FE	6,564,125	88.1510	5,233,543	5,937,000	6,424,422		(73,365)			2.875	1.502	JJ	78,706	170,689	01/28/2021	07/15/2029
927804-GC-2	VIRGINIA ELEC & POWER CO SR UNSECURED			1	2.A FE	1,203,736	71.9940	856,730	1,190,000	1,202,843		(325)			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	10,935,439	59.7770	7,478,075	12,510,000	10,969,146		24,213			2.450	3.090	JD	13,622	284,139	09/09/2022	12/15/2050
927804-GJ-7	VIRGINIA ELEC & POWER CO SR UNSECURED			1	1.F FE	3,298,291	88.3320	3,378,697	3,825,000	3,299,631		1,341			4.625	5.577	MN	22,605	63,594	11/30/2022	05/15/2052
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY GUARANTEED SENIOR SECURED NOTE			1	1.F PL	37,593,481	93.8760	35,291,310	37,593,481	37,593,481					3.930	3.949	MJSD	4,104	1,477,424	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	82.1480	65,061,559	79,200,000	79,200,000					3.720	3.737	MJSD	8,184	2,946,240	09/29/2017	11/03/2041
92826C-AD-4	VISA INC SR UNSECURED			1	1.D FE	10,534,322	96.5240	10,545,269	10,925,000	10,750,706		54,901			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	94.7230	2,891,883	3,053,000	3,049,173		219			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	32,155,779	91.9450	29,463,745	32,045,000	32,147,479		(3,171)			4.300	4.276	JD	65,069	1,377,935	10/29/2020	12/14/2045
92826C-AH-5	VISA INC SR UNSECURED			1	1.D FE	3,941,585	92.8470	3,946,017	4,250,000	3,983,323		18,334			2.750	4.235	MS	34,413	27,500	10/04/2022	09/15/2027
92826C-AJ-1	VISA INC SR UNSECURED			1	1.D FE	7,282,765	82.9600	6,513,177	7,851,000	7,264,595		(6,206)			3.650	4.061	MS	84,376	140,051	11/01/2022	09/15/2047
92826C-AK-8	VISA INC SR UNSECURED			1	1.D FE	4,809,644	76.1440	5,009,507	6,579,000	4,820,171		10,527			2.700	5.034	AO	37,500		11/01/2022	04/15/2040
92826C-AL-6	VISA INC SR UNSECURED			1	1.D FE	6,269,400	90.3690	5,422,150	6,000,000	6,187,655		(44,265)			1.900	1.121	AO	24,067	114,000	02/22/2021	04/15/2027
92826C-AM-4	VISA INC SR UNSECURED			1	1.D FE	21,119,150	84.9800	21,080,874	24,807,000	21,240,243		121,094			2.050	4.376	AO	107,359	182,522	11/14/2022	04/15/2030
92826C-AN-2	VISA INC SR UNSECURED			1	1.D FE	10,191,268	77.2060	10,191,224	13,200,000	10,321,618		130,350			1.100	4.308	FA	54,853	55,000	10/11/2022	02/15/2031
92826C-AQ-5	VISA INC SR UNSECURED			1	1.D FE	21,313,307	59.3560	19,887,068	33,505,000	21,376,591		57,784			2.000	4.193	FA	253,149	91,900	11/30/2022	08/15/2050
92833#-AA-4	VISION INNOVATION PARTNERS BOR SECOND LIEN TERM LOAN			2	5.B GI	18,562,545	79.8510	14,822,447	18,562,545	18,562,545					10.500	10.595	MJSD	5,340	1,796,929	12/31/2022	04/07/2029
92840J-AB-5	VISTAJET MALTA FINANCE PLC SR UNSECURED			1	4.C FE	100,000	80.3300	80,330	100,000	100,000					6.375	6.375	FA	2,656	3,205	01/20/2022	02/01/2030
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC SR UNSECURED			1	3.B FE	5,500,000	96.4570	5,305,122	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	95.5040	9,454,904	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	93.0610	11,055,628	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	86.2200	12,717,435	14,750,000	14,750,000					4.375	4.375	MN	107,552	645,313	05/05/2021	05/01/2029
928563-AC-9	VMWARE INC SR UNSECURED			1	2.C FE	4,771,519	93.4700	4,004,257	4,284,000	4,634,360		(75,739)			3.900	1.947	FA	60,333	167,076	03/02/2021	08/21/2027

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
928563-AE-5	VMWARE INC SR UNSECURED			1	2.C FE	23,007,461	96.7360	21,358,448	22,079,000	22,613,781		(154,271)			4.650	3.987	MN	131,186	757,462	09/19/2022	05/15/2027
928563-AF-2	VMWARE INC SR UNSECURED			1	2.C FE	6,190,800	93.1800	5,124,874	5,500,000	6,032,751		(65,695)			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	97.1870	1,943,743	2,000,000	1,999,356		1,031			0.600	0.652	FA	4,533	12,433	07/20/2021	08/15/2023
928563-AH-8	VMWARE INC SR UNSECURED			1	2.C FE	5,573,640	93.0510	5,583,071	6,000,000	5,631,112		57,472			1.000	4.994	FA	22,667		09/22/2022	08/15/2024
928668-BE-1	VOLKSWAGEN GROUP OF AMERICA FI COMPANY GUARNT			1	2.A FE	2,020,319	95.6540	1,999,174	2,090,000	2,031,388		11,068			3.350	4.616	MN	9,335	35,008	07/08/2022	05/13/2025
928668-BJ-0	VOLKSWAGEN GROUP OF AMERICA FI COMPANY GUARNT			1	2.A FE	2,571,138	96.0230	2,472,593	2,575,000	2,573,842		1,291			0.875	0.926	MN	2,441	22,544	11/17/2020	11/22/2023
928668-BL-5	VOLKSWAGEN GROUP OF AMERICA FI COMPANY GUARNT			1	2.A FE	28,843,987	89.3000	26,700,644	29,900,000	28,997,020		148,911			1.250	2.308	MN	38,413	311,250	06/27/2022	11/24/2025
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FI COMPANY GUARNT			1	2.A FE	1,678,260	83.9560	1,679,115	2,000,000	1,694,531		16,271			1.625	5.200	MN	3,340	16,250	09/13/2022	11/24/2027
928668-BR-2	VOLKSWAGEN GROUP OF AMERICA FI COMPANY GUARNT			1	2.A FE	8,921,418	96.8790	8,801,446	9,085,000	8,946,827		25,409			3.950	4.619	JD	24,921	177,435	07/11/2022	06/06/2025
928668-BS-0	VOLKSWAGEN GROUP OF AMERICA FI COMPANY GUARNT			1	2.A FE	7,195,575	96.0830	7,206,215	7,500,000	7,212,005		16,430			4.350	5.334	JD	20,844	163,125	09/20/2022	06/08/2027
92936U-A*-0	W P CAREY INC SENIOR NOTE SERIES A			1	2.B Z	50,705,000	90.6450	48,515,274	53,522,500	53,522,500				2,817,500	3.410	3.411	FA	471,489		09/28/2022	09/28/2029
92936U-AA-7	W P CAREY INC SR UNSECURED			1	2.B FE	13,100,099	99.1770	12,005,352	12,105,000	12,505,599		(385,992)			4.600	1.250	AO	139,208	556,830	02/07/2022	04/01/2024
92936U-AC-3	W P CAREY INC SR UNSECURED			1	2.B FE	12,712,559	97.4680	11,537,240	11,837,000	12,362,782		(278,674)			4.000	1.535	FA	197,283	473,480	01/10/2022	02/01/2025
92936U-AH-2	W P CAREY INC SR UNSECURED			1	2.B FE	1,896,260	74.3980	1,487,964	2,000,000	1,905,529		7,877			2.250	2.783	AO	11,250	45,000	10/26/2021	04/01/2033
92939U-AG-1	WEC ENERGY GROUP INC SR UNSECURED			1	2.A FE	19,952,200	84.8570	16,971,337	20,000,000	19,958,926		6,406			2.200	2.237	JD	19,556	442,444	12/06/2021	12/15/2028
92939U-AH-9	WEC ENERGY GROUP INC SR UNSECURED			1	2.A FE	1,998,560	100.1720	2,003,448	2,000,000	1,998,680		120			5.000	5.026	MS	26,111		09/22/2022	09/27/2025
92939U-AJ-5	WEC ENERGY GROUP INC SR UNSECURED			1	2.A FE	12,100,023	101.3250	12,285,713	12,125,000	12,101,208		1,185			5.150	5.197	AO	163,048		09/22/2022	10/01/2027
92943G-AD-3	W R GRACE HOLDINGS LLC SR SECURED			1	4.A FE	8,800,000	88.5890	7,795,872	8,800,000	8,800,000					4.875	4.875	JD	19,067	429,000	09/22/2021	06/15/2027
92966*-AA-7	WABASH VALLEY POWER ASSOC INC FIRST MORTGAGE SERIES 2004-A			1	1.F	6,883,600	99.8360	6,872,314	6,883,600	6,883,600					5.080	5.112	JAJO	59,253	349,687	04/30/2004	04/30/2024
92967#-AA-2	WRE HOLDING CORP SERIES A SENIOR SUBORD NOTE				5.B GI	13,577,427	90.6950	12,388,721	13,659,776	13,611,163		10,998			11.750	12.040	MJSD		1,591,244	12/31/2022	01/03/2026
92971#-AA-6	WR ENVIRONMENTAL HOLDINGS LLC SERIES A NOTE				5.B GI	21,333,547	85.6510	18,423,874	21,510,349	21,359,416		12,974			14.250	14.360	MJSD		2,832,774	12/31/2022	01/03/2027
92976G-AJ-0	WELLS FARGO BANK NATIONAL ASSO SUB NOTES SERIES BKNT				2.A FE	31,845,779	108.8510	31,886,700	29,294,000	31,469,466		(99,562)			6.600	5.817	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	103.5470	11,510,242	11,116,000	12,713,133		(567,826)			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	50,581,416	89.4160	45,227,664	50,581,416	50,581,416					2.750	2.750	JD	3,864	1,391,584	12/17/2020	12/31/2032
929903-AM-4	WELLS FARGO CORPORATION SUB DEBENTURES				2.B FE	5,695,100	97.5320	4,876,587	5,000,000	5,575,330		(33,830)			5.500	4.306	FA	114,583	275,000	03/25/2019	08/01/2035
93000*-AA-3	WSC HOLDINGS HOLDCO LLC PIK TERM NOTE			2	5.B GI	7,537,696	101.5000	7,650,762	7,537,696	7,537,696					12.000	11.931	MJSD	2,478	839,153	12/31/2022	07/30/2029
93002@-AA-9	WPS TI LESSOR LLC SENIOR SECURED NOTES			1	1.E PL	221,570,000	96.4070	213,610,016	221,570,000	221,570,000					4.540	4.582	MON	419,137	5,657,315	05/24/2022	01/16/2039
931142-CB-7	WALMART INC BONDS				1.C FE	8,424,839	105.6520	7,993,597	7,566,000	8,275,510		(36,089)			5.250	4.270	MS	132,405	178,815	09/26/2022	09/01/2035
931142-CS-0	WALMART INC SR UNSECURED				1.C FE	1,175,327	107.6960	985,423	915,000	1,134,758		(8,948)			5.625	3.725	AO	12,867	51,469	02/15/2018	04/01/2040
931142-DB-6	WALMART INC SR UNSECURED			1	1.C FE	2,154,493	109.1680	1,817,653	1,665,000	2,083,055		(15,727)			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	89.2930	1,826,041	2,045,000	2,343,732		(11,185)			4.000	3.003	AO	18,178	81,800	11/12/2021	04/11/2043
931142-DP-5	WALMART INC SR UNSECURED			2	1.C FE	7,470,900	98.0720	7,355,363	7,500,000	7,495,636		3,221			3.300	3.346	AO	47,438	247,500	04/15/2014	04/22/2024
931142-DV-2	WALMART INC SR UNSECURED			1	1.C FE	34,923,800	96.2500	33,687,601	35,000,000	34,977,978		10,777			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	82.6440	17,148,583	20,750,000	21,043,625		(7,765)			3.625	3.537	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	92.2520	7,341,376	7,958,000	8,022,031		(3,100)			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	89.6000	37,739,541	42,120,000	43,014,398		(22,631)			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	97.8950	10,768,420	11,000,000	11,388,098		(165,856)			3.550	1.965	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	96.8370	7,746,985	8,000,000	7,985,456		2,348			3.700	3.737	JD	4,111	296,000	06/20/2018	06/26/2028
931142-EL-3	WALMART INC SR UNSECURED			1	1.C FE	11,470,840	97.1450	10,685,919	11,000,000	11,207,096		(143,627)			2.850	1.512	JJ	150,654	313,500	02/22/2021	07/08/2024
931142-EM-1	WALMART INC SR UNSECURED			1	1.C FE	4,993,400	96.1930	4,809,642	5,000,000	4,996,525		922			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	93.5840	9,358,419	10,000,000	9,991,808		1,111			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	3,040,191	73.2520	2,519,855	3,440,000	3,040,770		735			2.950	3.566	MS	27,343	60,180	10/19/2022	09/24/2049
931142-EQ-2	WALMART INC SR UNSECURED			1	1.C FE	24,973,500	87.8770	21,969,203	25,000,000	24,981,494		2,508			2.375	2.387	MS	159,983	593,750	09/19/2019	09/24/2029

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
931142-ES-8	WALMART INC SR UNSECURED			1	1.C FE	19,978,800	85.8080	17,161,531	20,000,000	19,982,509		2,905			1.500	1.516	MS	82,500	300,000	09/08/2021	09/22/2028
931142-ET-6	WALMART INC SR UNSECURED			1	1.C FE	19,929,000	81.7270	16,345,360	20,000,000	19,937,376		6,563			1.800	1.839	MS	99,000	360,000	09/08/2021	09/22/2031
931142-EU-3	WALMART INC SR UNSECURED			1	1.C FE	21,013,460	73.4260	15,419,359	21,000,000	21,012,769		(551)			2.500	2.496	MS	144,375	525,000	09/27/2021	09/22/2041
931142-EV-1	WALMART INC SR UNSECURED			1	1.C FE	53,562,422	68.8500	39,812,569	57,825,000	53,583,566		20,898			2.650	3.000	MS	421,400	1,134,863	09/21/2022	09/22/2051
931142-EW-9	WALMART INC SR UNSECURED			1	1.C FE	5,935,800	98.6090	5,916,528	6,000,000	5,941,017		5,217			3.900	4.291	MS	72,800		09/29/2022	09/09/2025
931142-EX-7	WALMART INC SR UNSECURED			1	1.C FE	17,971,283	98.8980	17,900,607	18,100,000	17,977,776		6,493			3.950	4.109	MS	222,429		09/26/2022	09/09/2027
931142-EY-5	WALMART INC SR UNSECURED			1	1.C FE	19,863,415	98.0600	19,611,917	20,000,000	19,866,539		3,124			4.150	4.234	MS	258,222		09/27/2022	09/09/2032
931142-EZ-2	WALMART INC SR UNSECURED			1	1.C FE	32,276,940	95.9490	31,663,120	33,000,000	32,279,751		2,811			4.500	4.634	MS	462,000		10/26/2022	09/09/2052
93401*-AA-8	WARBURG PINCUS LLC SERIES A SENIOR NOTE			1	1.D PL	68,000,000	83.9680	57,098,461	68,000,000	68,000,000					2.720	2.720	MS	472,676	1,849,600	09/29/2021	09/29/2031
93401*-AB-6	WARBURG PINCUS LLC SERIES B SENIOR NOTE			1	1.D PL	34,000,000	82.4160	28,021,360	34,000,000	34,000,000					2.870	2.870	MS	249,371	975,800	09/29/2021	09/29/2033
93401*-AC-4	WARBURG PINCUS LLC SERIES C SENIOR NOTE			1	1.D PL	88,000,000	82.4160	72,525,872	88,000,000	88,000,000					2.870	2.870	MS	645,431	1,992,418	12/15/2021	09/29/2033
93933V-BC-1	WASHINGTON MUTUAL BANK SUBORDINATED				6. *		0.0060	1,179	18,900,000						6.750	0.000	MN			12/17/2008	05/20/2036
940663-AC-1	WASHINGTON UNIVERSITY ST LOUIS SR UNSECURED			1	1.B FE	4,000,000	79.7990	3,191,946	4,000,000	4,000,000					3.524	3.524	AO	29,758	73,612	03/31/2022	04/15/2054
940663-AD-9	WASHINGTON UNIVERSITY ST LOUIS SR UNSECURED			1	1.B FE	3,383,593	79.1160	2,773,025	3,505,000	3,383,600		7			4.349	4.506	AO	32,180	79,604	10/11/2022	04/15/2122
941053-AH-3	WASTE CONNECTIONS INC SR UNSECURED			1	2.A FE	24,963,000	95.6670	23,916,655	25,000,000	24,976,658		3,402			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	91.7550	31,105,090	33,900,000	34,380,621		(73,675)			3.500	3.233	MN	197,750	1,186,500	06/03/2021	05/01/2029
94106B-AA-9	WASTE CONNECTIONS INC SR UNSECURED			1	2.A FE	16,998,470	85.3860	14,515,613	17,000,000	16,998,926		136			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	28,368,330	68.5400	19,886,882	29,015,000	28,376,098		3,680			3.050	3.157	AO	221,239	840,580	11/09/2022	04/01/2050
94106B-AC-5	WASTE CONNECTIONS INC SR UNSECURED			1	2.A FE	29,918,480	79.6490	23,894,842	30,000,000	29,926,725		7,143			2.200	2.230	JJ	304,333	540,833	11/23/2021	01/15/2032
94106B-AD-3	WASTE CONNECTIONS INC SR UNSECURED			1	2.A FE	46,869,786	66.9370	33,736,127	50,400,000	46,887,815		16,437			2.950	3.288	JJ	685,580	1,003,205	11/17/2022	01/15/2052
94106B-AE-1	WASTE CONNECTIONS INC SR UNSECURED			1	2.A FE	14,988,750	85.8310	12,874,581	15,000,000	14,989,079		329			3.200	3.209	JD	40,000	349,333	03/02/2022	06/01/2032
94106B-AF-8	WASTE CONNECTIONS INC SR UNSECURED			1	2.A FE	29,595,700	93.2560	27,976,770	30,000,000	29,599,887		4,187			4.200	4.363	JJ	465,500		11/17/2022	01/15/2033
94106L-AN-9	WASTE MANAGEMENT INC SENIOR NOTES				2.A FE	15,060,958	116.8850	22,389,301	19,155,000	16,379,710		168,256			7.750	10.172	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	103.5730	22,071,423	21,310,000	21,239,051		2,329			6.125	6.157	MN	112,395	1,305,238	12/22/2009	11/30/2039
94106L-AZ-2	WASTE MANAGEMENT INC SR UNSECURED			1	2.A FE	2,100,060	97.6850	1,953,700	2,000,000	2,027,935		(24,328)			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	96.7100	14,506,485	15,000,000	14,984,461		6,837			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	87.1810	8,328,438	9,553,000	9,692,923		(10,372)			3.900	3.735	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	86.6290	433,144	500,000	604,307		(3,458)			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	99.0310	6,932,155	7,000,000	6,999,592		1,086			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	28,173,216	87.2370	23,292,151	26,700,000	28,078,267		(38,355)			4.150	3.816	JJ	510,934	1,058,250	11/16/2022	07/15/2049
94106L-BM-0	WASTE MANAGEMENT INC COMPANY GUARNT			1	2.A FE	23,766,780	63.1690	16,177,705	25,610,000	23,808,266		31,834			2.500	2.855	MN	81,810	621,500	09/26/2022	11/15/2050
94106L-BP-3	WASTE MANAGEMENT INC COMPANY GUARNT			1	2.A FE	21,763,252	78.3320	19,113,031	24,400,000	21,969,843		194,258			1.500	2.850	MS	107,767	291,000	04/27/2022	03/15/2031
94106L-BQ-1	WASTE MANAGEMENT INC COMPANY GUARNT			1	2.A FE	20,013,914	84.7840	16,956,855	20,000,000	20,011,573		(1,749)			2.000	1.990	JD	33,333	400,000	07/22/2021	06/01/2029
94106L-BR-9	WASTE MANAGEMENT INC COMPANY GUARNT			1	2.A FE	13,533,870	74.2200	9,648,619	13,000,000	13,506,217		(21,925)			2.950	2.674	JD	31,958	383,500	09/27/2021	06/01/2041
94106L-BS-7	WASTE MANAGEMENT INC SR UNSECURED			1	2.A FE	1,751,097	95.2460	1,809,675	1,900,000	1,754,292		3,195			4.150	5.202	AO	16,646	33,511	09/27/2022	04/15/2032
941848-D#-7	WATERS CORPORATION SENIOR GUARANTEED NT SERIES I			1	2.B	30,000,000	99.2570	29,776,966	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	97.9760	9,797,603	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	74,938,500	93.3230	69,991,967	75,000,000	74,948,334		9,834			3.310	3.330	MS	751,646	1,986,000	03/30/2022	09/12/2026
941848-E@-8	WATERS CORPORATION SENIOR GUARANTEED NT SERIES K			1	2.B	9,200,000	94.3030	8,675,846	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	78.7770	36,513,088	46,350,000	46,350,000					2.250	2.250	MS	344,728	1,042,875	03/02/2021	03/03/2031
941848-F*-9	WATERS CORPORATION SENIOR GUAR NOTE SERIES M			1	2.B	39,150,000	89.3390	34,976,158	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	89.5530	16,119,528	18,000,000	18,000,000					1.680	1.680	MS	99,960	302,400	03/02/2021	03/02/2026
94184@-AC-3	RCD ACQUISITION LLC PIK SUBORDINATED TERM LOAN			2	5.B GI	27,003,253	81.2590	21,942,700	27,003,253	27,003,253					13.500	13.265	MJSD	10,126	3,400,289	12/31/2022	04/23/2027
947075-AU-1	WEATHERFORD INTERNATIONAL LTD COMPANY GUARNT			1	4.C FE	94,500	96.5830	96,583	100,000	94,597		97			8.625	9.673	JD	719	4,313	11/01/2022	04/30/2030
948741-AL-7	WEINGARTEN REALTY INVESTORS SR UNSECURED			1	2.A FE	3,998,300	95.8500	3,833,993	4,000,000	3,992,762		(5,538)			3.850	3.882	JD	12,833	96,250	06/29/2022	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
94973V-AN-7	ELEVANCE HEALTH INC SR UNSECURED			1	2.B FE	2,057,240	107.4130	2,148,265	2,000,000	2,056,986		(254)			6.375	6.076	JD	5,667	63,750	10/26/2022	06/15/2037
94973V-AY-3	ELEVANCE HEALTH INC SR UNSECURED			1	2.B FE	13,384,751	91.4790	11,453,137	12,520,000	13,264,043		(24,863)			4.625	4.172	MN	73,990	579,050	07/31/2017	05/15/2042
94973V-BB-2	ELEVANCE HEALTH INC SR UNSECURED			1	2.B FE	11,211,801	90.9670	10,944,229	12,031,000	11,355,358		18,677			4.650	5.098	JJ	257,965	559,442	10/12/2017	01/15/2043
94973V-BF-3	ELEVANCE HEALTH INC SR UNSECURED				2.B FE	1,667,445	95.4210	1,445,632	1,515,000	1,649,063		(3,814)			5.100	4.446	JJ	35,628	77,265	03/06/2018	01/15/2044
94973V-BK-2	ELEVANCE HEALTH INC SR UNSECURED			1	2.B FE	13,938,440	89.7510	12,292,324	13,696,000	13,912,708		(6,789)			4.650	4.527	FA	240,593	636,864	10/29/2020	08/15/2044
949746-RF-0	WELLS FARGO & CO SUBORDINATED				2.B FE	5,482,155	97.3590	4,699,504	4,827,000	5,382,368		(15,202)			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	93.5000	5,609,980	6,000,000	5,992,503		2,126			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	92.5980	13,889,653	15,000,000	14,925,678		18,027			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	93.4110	7,239,326	7,750,000	8,497,580		(21,044)			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	96.6750	3,383,633	3,500,000	3,495,826		1,114			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	16,043,600	97.1800	15,548,798	16,000,000	15,996,123		(2,316)			3.300	3.315	MS	164,267	363,000	05/02/2022	09/09/2024
94974B-GE-4	WELLS FARGO & COMPANY SUBORDINATED				2.B FE	5,967,658	84.9410	4,819,560	5,674,000	5,933,857		(7,120)			4.650	4.323	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	95.8640	12,764,330	13,315,000	13,283,557		14,041			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	77.6060	11,221,827	14,460,000	14,155,412		8,121			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	96.4460	4,822,307	5,000,000	4,991,615		1,631			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	96.2630	38,505,062	40,000,000	39,978,317		7,406			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	86.9140	24,092,518	27,720,000	27,535,170		4,282			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	80.3230	1,606,463	2,000,000	1,997,964		49			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	18,477,715	84.0750	15,192,267	18,070,000	18,438,896		(8,744)			4.750	4.606	JD	57,222	858,325	04/10/2019	12/07/2046
95000U-2A-0	WELLS FARGO & COMPANY SR UNSECURED			2	2.A FE	7,870,079	92.8000	7,619,802	8,211,000	8,097,079		172,645			3.584	4.111	MN	31,881	294,282	06/29/2018	05/22/2028
95000U-2C-6	WELLS FARGO & COMPANY SR UNSECURED			1	2.A FE	479,131	98.7260	473,884	480,000	479,802		180			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	92.9290	12,080,757	13,000,000	13,000,000					3.196	3.196	JD	16,158	415,480	06/10/2019	06/17/2027
95000U-2G-7	WELLS FARGO & COMPANY SR UNSECURED			1	2.A FE	21,650,522	85.2740	17,330,156	20,323,000	21,382,815		(106,311)			2.879	1.860	AO	99,142	585,099	08/31/2021	10/30/2030
95000U-2K-8	WELLS FARGO & COMPANY SR UNSECURED			1	1.E FE	11,000,000	93.3710	10,270,816	11,000,000	11,000,000					2.164	2.164	FA	92,571	238,040	02/04/2020	02/11/2026
95000U-2M-4	WELLS FARGO & COMPANY SR UNSECURED			1	2.A FE	59,475,062	89.3560	51,102,707	57,190,000	59,302,717		(67,146)			5.013	4.750	AO	692,843	2,353,729	11/16/2022	04/04/2051
95000U-2N-2	WELLS FARGO & COMPANY SR UNSECURED			1	2.A FE	4,000,000	93.1360	3,725,431	4,000,000	4,000,000					2.188	2.170	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	71.7570	11,122,266	15,500,000	15,500,000					3.068	3.052	AO	80,578	475,540	04/23/2020	04/30/2041
95000U-2R-3	WELLS FARGO & COMPANY SR UNSECURED			1	2.A FE	200,000	98.4140	196,827	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	2.A FE	3,290,000	88.3460	2,906,591	3,290,000	3,290,000					2.393	2.372	JD	6,342	78,730	05/26/2020	06/02/2028
95000U-2U-6	WELLS FARGO & COMPANY SR UNSECURED			1	2.A FE	31,000,000	84.3840	26,159,050	31,000,000	31,000,000					3.350	3.213	MS	343,282	519,250	02/23/2022	03/02/2033
95000U-2V-4	WELLS FARGO & COMPANY SR UNSECURED			1	2.A FE	50,000,000	92.8570	46,428,570	50,000,000	50,000,000					3.526	3.264	MS	475,031	881,500	03/17/2022	03/24/2028
95000U-2Z-5	WELLS FARGO & COMPANY SR UNSECURED			1	2.A FE	16,856,704	85.5190	15,863,789	18,550,000	16,864,192		7,489			4.611	5.181	AO	156,812	405,768	10/26/2022	04/25/2053
95040Q-AC-8	WELLTOWER INC SR UNSECURED			1	2.A FE	14,975,201	97.0240	12,683,952	13,073,000	14,161,315		(353,066)			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	93.9850	2,250,945	2,395,000	2,422,190		(5,329)			4.250	3.980	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	82.7420	15,203,832	18,375,000	18,783,604		(9,464)			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	97.8840	6,545,500	6,687,000	6,769,941		(72,201)			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	91.9220	12,084,951	13,147,000	14,171,025		(157,329)			4.125	2.695	MS	159,681	542,314	07/27/2020	03/15/2029
95040Q-AJ-3	WELLTOWER INC SR UNSECURED			1	2.A FE	998,160	84.6790	846,793	1,000,000	998,679		165			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	28,279,877	90.1930	27,258,257	30,222,000	28,320,413		51,556			2.700	4.341	FA	308,264	356,994	11/07/2022	02/15/2027
95040Q-AL-8	WELLTOWER INC SR UNSECURED			1	2.A FE	5,639,900	80.1560	5,615,761	7,006,000	5,655,992		16,092			2.750	5.781	JJ	88,840		11/16/2022	01/15/2031
95040Q-AP-9	WELLTOWER INC SR UNSECURED			1	2.A FE	12,112,330	78.4500	12,551,945	16,000,000	12,174,541		62,211			2.750	6.253	JJ	202,889		10/21/2022	01/15/2032
95040Q-AR-5	WELLTOWER INC SR UNSECURED			1	2.A FE	28,964,902	85.5780	26,757,572	31,267,000	28,990,631		25,728			3.850	4.788	JD	53,501	852,677	11/15/2022	06/15/2032
95081Q-AN-4	WESCO DISTRIBUTION INC COMPANY GUARNT			1	3.B FE	14,068,125	101.3680	14,216,859	14,025,000	14,041,907		(10,771)			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.B FE	11,019,149	101.3140	11,093,850	10,950,000	10,986,862		(13,296)			7.250	7.099	JD	35,283	793,875	05/29/2020	06/15/2028

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
955278-D*-4	WEST PENN POWER COMPANY FIRST MORTGAGE BONDS			1	1.G Z	103,635,000	100.0000	103,635,000	103,635,000	103,635,000					5.290	5.290	JJ	274,115		12/13/2022	01/15/2033
955306-B#-1	WEST PHARMACEUTICAL SERVICES I SERIES B SENIOR NOTE			1	1.G	15,000,000	98.0020	14,700,259	15,000,000	15,000,000					3.820	3.820	JJ	280,133	573,000	07/05/2012	07/05/2024
956708-AB-7	WEST VIRGINIA UNITED HEALTH SY SECURED			1	1.F FE	787,342	64.1120	793,062	1,237,000	788,729		1,387			3.129	5.775	JD	3,225	19,353	11/23/2022	06/01/2050
95709T-AH-3	EVERGY KANSAS CENTRAL INC 1ST MORTGAGE			1	1.F FE	25,907,067	83.4020	21,667,714	25,980,000	25,923,988		1,883			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	82.8750	9,936,753	11,990,000	11,823,015		4,901			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	94.1560	9,415,571	10,000,000	10,000,014		(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	81.8130	4,090,640	5,000,000	4,982,594		441			4.250	4.274	JD	17,708	212,500	11/05/2015	12/01/2045
958254-AD-6	WESTERN MIDSTREAM OPERATING LP SR UNSECURED			1	3.A FE	4,106,125	83.3690	8,753,734	10,500,000	4,210,770		42,776			5.450	14.719	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	94.8000	10,573,083	11,153,000	7,913,227		968,684			3.950	19.642	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	95.0990	5,610,820	5,900,000	3,867,737		384,794			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	82.8170	11,275,517	13,615,000	5,498,548		35,709			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	82.6770	10,268,475	12,420,000	7,734,735		31,519			5.500	8.759	FA	284,625	760,725	04/03/2020	02/01/2050
958667-AB-3	WESTERN MIDSTREAM OPERATING LP SR UNSECURED			1	3.A FE	10,106,023	94.6210	14,485,585	15,309,000	12,522,765		1,047,665			3.350	13.009	FA	213,688	608,533	03/31/2020	02/01/2025
958667-AC-1	WESTERN MIDSTREAM OPERATING LP SR UNSECURED			1	3.A FE	1,228,500	87.5240	2,363,151	2,700,000	1,456,802		103,573			4.300	14.692	FA	48,375	132,975	03/26/2020	02/01/2030
960413-AS-1	WESTLAKE CORPORATION SR UNSECURED			1	2.B FE	13,589,450	83.9550	11,934,260	14,215,000	13,634,762		11,606			5.000	5.301	FA	268,506	710,750	06/29/2020	08/15/2046
960413-AU-6	WESTLAKE CORPORATION SR UNSECURED			1	2.B FE	4,575,398	75.7100	3,815,805	5,040,000	4,605,812		8,123			4.375	4.971	MN	28,175	220,500	07/06/2020	11/15/2047
960413-AZ-5	WESTLAKE CORPORATION SR UNSECURED			1	2.B FE	1,360,058	62.0080	1,395,175	2,250,000	1,362,675		2,617			3.125	6.036	FA	26,563		10/11/2022	08/15/2051
960413-BA-9	WESTLAKE CORPORATION SR UNSECURED			1	2.B FE	1,070,509	59.1270	1,079,072	1,825,000	1,071,168		660			3.375	6.205	FA	23,269		11/14/2022	08/15/2061
96188#-AA-6	WETT HOLDINGS LLC SENIOR NOTE			1	2.B PL	20,555,556	97.9410	20,132,380	20,555,556	20,555,556					4.310	4.334	MJSD	2,461	885,944	12/18/2014	12/18/2024
962178-AN-9	TRI POINTE HOMES INC SR UNSECURED				3.C FE	7,762,050	99.5700	7,467,739	7,500,000	7,558,010		(37,606)			5.875	5.314	JD	19,583	440,625	10/27/2016	06/15/2024
96926G-AD-5	RICE UNIVERSITY UNSECURED			1	1.A FE	1,949,785	81.0150	1,470,425	1,815,000	1,942,552		(3,958)			3.774	3.361	MN	8,753	55,289	10/17/2022	05/15/2055
969457-BV-1	THE WILLIAMS COMPANIES INC SR UNSECURED			2	2.B FE	24,051,076	95.5720	21,991,139	23,010,000	23,950,347		(23,737)			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	17,167,497	98.9660	16,626,318	16,800,000	16,896,204		(80,759)			4.550	4.047	JD	14,863	739,034	09/22/2022	06/24/2024
969457-BX-7	THE WILLIAMS COMPANIES INC SR UNSECURED			1	2.B FE	8,457,075	87.7900	7,462,167	8,500,000	8,466,399		3,640			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	81.3850	9,156,643	11,251,000	11,174,377		8,318			2.600	2.693	MS	86,133	292,526	11/29/2021	03/15/2031
969457-BZ-2	THE WILLIAMS COMPANIES INC SR UNSECURED			1	2.B FE	14,945,250	93.5900	14,038,573	15,000,000	14,947,071		1,821			4.650	4.696	FA	277,063		08/03/2022	08/15/2052
969457-CA-6	THE WILLIAMS COMPANIES INC SR UNSECURED			1	2.B FE	18,707,285	90.4530	17,412,239	19,250,000	18,709,051		1,766			5.300	5.488	FA	405,266		10/26/2022	08/15/2052
96949L-AB-1	WILLIAMS PARTNERS LP SR UNSECURED			1	2.B FE	44,953,736	97.2720	44,696,321	45,950,000	45,568,143		117,578			4.000	4.328	MS	541,189	1,719,000	07/12/2022	09/15/2025
96949L-AC-9	WILLIAMS PARTNERS LP SR UNSECURED			1	2.B FE	46,723,101	88.0500	36,452,007	41,399,000	46,484,619		(144,011)			5.100	4.223	MS	621,675	2,111,349	12/02/2021	09/15/2045
96949L-AD-7	WILLIAMS PARTNERS LP SR UNSECURED			1	2.B FE	38,999,352	94.4060	37,100,477	39,299,000	39,135,980		29,193			3.750	3.844	JD	65,498	1,473,713	07/19/2019	06/15/2027
96949L-AE-5	WILLIAMS PARTNERS LP SR UNSECURED			1	2.B FE	15,668,180	85.3940	13,819,275	16,183,000	15,709,025		7,348			4.850	5.045	MS	261,625	784,876	04/27/2021	03/01/2048
96950F-AF-1	WILLIAMS PARTNERS LP SR UNSECURED				2.B FE	5,757,521	102.7510	5,163,250	5,025,000	5,644,903		(21,762)			6.300	5.208	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	95.5350	28,661	30,000	30,130		(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	98.7160	40,303,749	40,828,000	40,995,947		(175,612)			4.300	3.843	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	91.4560	24,779,151	27,094,000	27,337,678		(6,651)			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	85.4770	7,265,525	8,500,000	9,520,579		(32,244)			4.900	4.027	JJ	192,053	416,500	09/15/2021	01/15/2045
96950F-AQ-7	WILLIAMS PARTNERS LP SR UNSECURED			1	2.B FE	23,876,076	97.5150	23,255,433	23,848,000	23,861,320		(7,808)			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	90.9550	5,343,588	5,875,000	5,881,831		(2,404)			4.625	4.577	FA	102,649	271,719	08/11/2020	08/15/2028
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS SENIOR NOTE			1	1.F PL	82,222,222	85.6480	70,421,989	82,222,222	82,222,222					3.670	3.687	MJSD	8,382	3,017,556	12/18/2014	12/18/2034
97314@-AC-9	WIND ENERGY TRANSMISSION TEXAS SENIOR SECURED NOTE			1	1.F PL	34,545,000	99.7050	34,442,986	34,545,000	34,545,000					5.650	5.689	MJSD	254,817		11/15/2022	12/18/2034
97382W-AA-1	WINDSTREAM ESCROW LLC SR SECURED			1	4.C FE	9,800,000	81.8100	8,017,384	9,800,000	9,800,000					7.750	7.750	FA	286,922	759,500	08/11/2020	08/15/2028
976656-CG-1	WISCONSIN ELECTRIC POWER COMPA SR UNSECURED			1	1.G FE	20,585,496	80.1220	16,416,272	20,489,000	20,574,864		(2,601)			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	95.4610	19,092,183	20,000,000	19,994,485		2,167			3.100	3.112	JD	51,667	620,000	05/14/2015	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
976656-CK-2	WISCONSIN ELECTRIC POWER COMPA SR UNSECURED			1	1.F FE	10,399,413	82.2870	8,541,341	10,380,000	10,398,398		(679)			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	94.6600	3,786,380	4,000,000	3,999,697		150			2.050	2.054	JD	3,644	82,000	12/03/2019	12/15/2024
976656-CN-6	WISCONSIN ELECTRIC POWER COMPA SR UNSECURED			1	1.F FE	23,268,634	98.4520	22,939,304	23,300,000	23,269,415		781			4.750	4.767	MS	304,356		09/14/2022	09/30/2032
97670M-A#-3	WISCONSIN GAS LLC DEBENTURES			1	1.F	45,000,000	95.0730	42,782,893	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	95.8810	75,170,344	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	40,000,000	84.3590	33,743,634	40,000,000	40,000,000					2.070	2.069	JD	69,000	848,700	11/22/2021	12/01/2028
976843-BN-1	WISCONSIN PUBLIC SERVICE CORPO SR UNSECURED			1	1.F FE	4,092,579	64.6050	2,648,825	4,100,000	4,092,788		190			2.850	2.859	JD	9,738	121,070	11/10/2021	12/01/2051
97786#-AK-8	WOLSELEY CAPITAL INC SER J GUARANTEED SR NOTE			1	2.A FE	74,731,850	95.6900	71,767,597	75,000,000	74,738,272		6,422			3.730	3.866	MS	932,500	2,611,000	11/22/2022	09/01/2025
97786#-AL-6	WOLSELEY CAPITAL INC SER K GUARANTEED SR NOTE			1	2.A FE	23,100,000	93.0250	21,488,860	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	19,122,730	96.2740	18,292,101	19,000,000	19,082,080		(40,650)			3.440	3.203	MN	56,282	653,600	12/15/2021	11/30/2024
97786#-AP-7	WOLSELEY CAPITAL INC SER N GUARANTEED SR NOTE			1	2.A FE	18,300,000	93.0350	17,025,447	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	30,053,333	87.0810	26,170,603	30,053,333	30,053,333					3.830	3.830	MS	354,905	1,151,043	09/10/2015	09/10/2045
97806*-AH-5	WOLVERINE POWER SUPPLY SERIES 2019A FIRST MORTG BOND			1	1.F	43,725,000	85.9820	37,595,502	43,725,000	43,725,000					3.870	3.870	MN	188,018	1,692,158	05/21/2019	05/21/2049
97806*-AJ-1	WOLVERINE POWER SUPPLY SERIES 2022A FIRST MTG BONDS			1	1.F	84,075,000	79.3470	66,710,864	84,075,000	84,075,000					3.220	3.220	JD	67,680	1,353,608	06/22/2022	06/22/2052
98138H-AG-6	WORKDAY INC SR UNSECURED			1	2.B FE	3,193,512	93.6570	2,997,022	3,200,000	3,194,309		797			3.500	3.545	AO	28,000	56,000	05/19/2022	04/01/2027
98138H-AH-4	WORKDAY INC SR UNSECURED			1	2.B FE	25,290,305	91.7570	23,397,921	25,500,000	25,307,263		16,958			3.700	3.836	AO	235,875	471,750	05/24/2022	04/01/2029
983024-AN-0	WYETH LLC NOTES			1	1.E FE	54,710,075	108.4640	59,882,146	55,209,000	54,886,427		8,434			5.950	6.002	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	97.9380	4,505,149	4,600,000	4,600,000					6.625	6.625	JJ	127,826	304,750	07/20/2020	07/31/2026
983130-AV-7	WYNN LAS VEGAS LLC SR UNSECURED 144A			1	4.B FE	22,990,625	95.2890	22,726,502	23,850,000	23,526,727		134,302			5.500	6.176	MS	437,250	1,311,750	03/31/2020	03/01/2025
983130-AX-3	WYNN LAS VEGAS LLC SR UNSECURED 144A			2	4.B FE	24,197,500	90.5050	22,173,807	24,500,000	24,319,312		35,086			5.250	5.440	MN	164,354	1,286,250	03/29/2019	05/15/2027
983133-AA-7	WYNN RESORTS FINANCE LLC SR UNSECURED			1	4.B FE	14,824,000	85.7550	12,563,140	14,650,000	14,793,034		(18,390)			5.125	4.947	AO	187,703	750,813	04/12/2021	10/01/2029
98379J-AA-3	XPO ESCROW SUBORDINATED LLC SR UNSECURED			1	3.A FE	197,924	100.8850	201,770	200,000	197,981		57			7.500	7.750	MN	2,750		10/11/2022	11/15/2027
98385X-AJ-5	XTO ENERGY INC NOTES			1	1.D FE	4,689,712	104.2790	6,559,171	6,290,000	5,098,517		47,260			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	111.1850	15,037,799	13,525,000	13,701,661		(7,039)			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	87.8760	8,787,595	10,000,000	9,982,303		3,984			1.750	1.794	MS	51,528	151,667	10/29/2021	03/15/2027
98388M-AC-1	XCEL ENERGY INC SR UNSECURED			1	2.A FE	9,972,400	80.1040	8,010,389	10,000,000	9,975,319		2,540			2.350	2.381	MN	30,028	242,833	10/29/2021	11/15/2031
98388M-AD-9	XCEL ENERGY INC SR UNSECURED			1	2.A FE	6,348,714	96.1660	6,107,525	6,351,000	6,349,077		363			4.600	4.604	JD	24,346	166,361	05/03/2022	06/01/2032
98389B-AH-3	XCEL ENERGY INC SENIOR NOTES			1	2.A FE	10,809,671	108.7350	11,841,259	10,890,000	10,835,942		2,431			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	95.9640	30,708,527	32,000,000	32,034,040		(17,821)			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	94.2660	9,426,634	10,000,000	9,991,626		1,969			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	95.9570	1,919,137	2,000,000	1,991,771		1,322			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	85.6440	9,313,832	10,875,000	10,819,024		7,275			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	12,825,122	73.4160	10,260,553	13,976,000	12,809,863		(11,075)			3.500	3.922	JD	40,763	361,060	11/30/2022	12/01/2049
98389B-AY-6	XCEL ENERGY INC SR UNSECURED			1	2.A FE	31,254,000	89.4130	26,823,855	30,000,000	31,028,070		(136,343)			3.400	2.841	JD	85,000	1,020,000	04/14/2021	06/01/2030
98421M-AA-4	XEROX HOLDINGS CORPORATION COMPANY GUARNT			1	3.B FE	6,775,000	91.5390	6,201,745	6,775,000	6,775,000					5.000	5.000	FA	127,972	338,750	08/04/2020	08/15/2025
98421M-AB-2	XEROX HOLDINGS CORPORATION COMPANY GUARNT			1	3.B FE	10,300,000	80.6060	8,302,444	10,300,000	10,300,000					5.500	5.500	FA	214,011	566,500	08/04/2020	08/15/2028
98459L-AC-7	YALE UNIVERSITY UNSECURED			1	1.A FE	1,891,515	64.2670	1,889,457	2,940,000	1,896,279		4,764			2.402	4.728	AO	14,908	11,289	10/17/2022	04/15/2050
98478*-AV-9	YANKEE GAS SERVICES CO FIRST MORTGAGE BONDS SERIES P			1	1.F	42,000,000	95.0410	39,917,298	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	50,000,000	87.7720	43,885,909	50,000,000	50,000,000					1.380	1.380	FA	260,667	661,250	08/31/2021	08/15/2026
98478*-BA-4	YANKEE GAS SERVICES CO FIRST MORTGAGE BONDS SERIES U			1	1.F Z	31,584,000	91.7360	28,973,740	31,584,000	31,584,000					4.310	4.310	MS	427,288		09/08/2022	09/01/2032
98581*-AA-9	YELLOWSTONE ENERGY LP SENIOR SECURED NOTE			1	2.B	10,185,941	100.0420	10,190,175	10,185,941	10,185,941					5.750	5.745	JD	1,627	585,692	04/24/2013	12/31/2026

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
98665#-AA-4	WELLSPAN HEALTH OBLIGATED GRP MASTER NOTE SERIES 2020A			1	1.E	24,388,650	82.3900	20,093,856	24,388,650	24,388,650					3.350	3.349	JD	68,085	817,020	09/02/2020	06/01/2050
98665#-AB-2	WELLSPAN HEALTH OBLIGATED GRP MASTER NOTE SERIES 2020B			1	1.E	29,443,787	73.9660	21,778,272	29,443,787	29,443,787					2.880	2.880	JD	70,665	847,981	11/30/2020	06/01/2044
988498-AL-5	YUM BRANDS INC SR UNSECURED			1	3.C FE	15,973,375	91.9210	14,431,543	15,700,000	15,896,544		(24,230)			4.750	4.534	JJ	343,874	745,750	09/05/2019	01/15/2030
988498-AR-2	YUM BRANDS INC SR UNSECURED			1	3.C FE	9,825,000	92.6490	9,102,777	9,825,000	9,825,000					5.375	5.375	AO	132,023	264,047	03/24/2022	04/01/2032
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC SENIOR UNSECURED 144A				3.A FE	10,751,526	95.1110	11,455,146	12,044,000	11,386,213		247,855			4.750	7.335	AO	98,527	572,090	04/14/2020	04/29/2025
98919V-AA-3	ZAYO GROUP HOLDINGS INC SR SECURED			1	4.C FE	13,072,375	74.1110	9,967,978	13,450,000	13,210,449		51,162			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	91.2360	912,358	1,000,000	1,263,719		(9,858)			4.700	2.922	FA	19,583	47,000	02/16/2021	02/01/2043
98978V-AK-9	ZOETIS INC SR UNSECURED			1	2.A FE	23,122,400	99.3120	19,862,467	20,000,000	21,836,118		(690,422)			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	2,216,580	92.6250	1,852,502	2,000,000	2,154,070		(33,545)			3.000	1.214	MS	18,167	60,000	02/16/2021	09/12/2027
98978V-AM-5	ZOETIS INC SR UNSECURED			1	2.A FE	6,924,212	81.4970	4,847,415	5,948,000	6,876,772		(25,700)			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	87.3260	12,911,079	14,785,000	18,545,308		(98,899)			4.450	3.002	FA	239,414	657,933	10/25/2021	08/20/2048
98978V-AS-2	ZOETIS INC SR UNSECURED			1	2.A FE	7,539,027	81.3430	6,097,474	7,496,000	7,530,800		(4,506)			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	6,244,965	67.9850	4,425,816	6,510,000	6,244,973		232			3.000	3.191	MN	24,955	184,050	11/09/2022	05/15/2050
98978V-AU-7	ZOETIS INC SR UNSECURED			1	2.B FE	4,146,971	102.0880	4,236,641	4,150,000	4,147,087		117			5.400	5.427	MN	28,013		11/08/2022	11/14/2025
98978V-AV-5	ZOETIS INC SR UNSECURED			1	2.B FE	51,147,313	104.1190	52,541,394	50,463,000	51,140,995		(6,318)			5.600	5.418	MN	353,241		11/17/2022	11/16/2032
G1696#-BA-3	BUNZL FINANCE PLC SERIES C GUARANTEED SENIOR NT			1	2.A	17,875,150	97.8700	17,616,554	18,000,000	17,980,057		14,731			3.620	3.709	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	97.3890	10,712,794	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	96.2710	4,813,557	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	96.5760	4,828,803	5,000,000	5,000,000					4.190	4.190	MN	26,769	209,500	09/10/2014	05/15/2026
G1696#-BP-0	BUNZL FINANCE PLC SERIES B GUARANTEED SENIOR NT			1	2.A Z	28,000,000	89.1080	24,950,219	28,000,000	28,000,000					3.970	3.970	MN	123,511		11/21/2022	11/21/2031
G1696#-BQ-8	BUNZL FINANCE PLC SERIES C GUARANTEED SENIOR NT			1	2.A Z	19,500,000	88.2150	17,202,022	19,500,000	19,500,000					4.010	4.010	MN	86,883		11/21/2022	11/21/2032
G2044@-AY-1	COMPASS GROUP PLC SERIES K SENIOR NOTE			1	1.G	60,000,000	99.1620	59,497,281	60,000,000	60,000,000					4.120	4.181	AO	618,000	2,472,000	09/14/2011	10/01/2023
G2044@-BA-2	COMPASS GROUP PLC SERIES M SENIOR NOTE			1	1.G	24,967,184	96.6490	24,162,288	25,000,000	24,985,238		5,070			3.810	3.892	AO	238,125	952,500	10/01/2014	09/18/2025
G3107*-AC-3	ERAC UK FINANCE LIMITED SENIOR GUARANTEED NT SER 2015A			1	1.G	92,022,000	98.4230	69,965,479	71,086,260	71,086,260				(8,502,480)	3.244	3.244	FA	948,038	2,454,869	02/03/2015	02/05/2024
G5963#-AG-8	MEGGITT PLC SENIOR NOTE SERIES A			1	2.B PL	63,700,000	98.7130	62,880,173	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 INC SENIOR NOTE SERIES D			1	2.C	22,850,000	98.5500	21,098,466	21,409,000	21,409,000				(1,361,000)	0.980	0.980	JJ	94,414	210,303	07/19/2017	07/19/2023
G6093#-AB-0	APTARGROUP INC SENIOR NOTE SERIES E			1	2.C	51,412,500	95.5250	46,014,666	48,170,250	48,170,250				(3,062,250)	1.170	1.170	JJ	253,616	564,921	07/19/2017	07/19/2024
G8228*-AM-4	SMITH & NEPHEW PLC SERIES A SENIOR NOTE			1	2.B	45,000,000	89.4300	40,243,605	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	87.4380	39,347,062	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	85.4580	25,637,387	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	83.3050	27,865,608	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	87.0400	34,467,671	39,600,000	39,600,000					2.970	2.970	MS	297,297	1,176,120	09/10/2020	09/30/2030
J0835#-AG-2	COSTCO WHOLESALE JAPAN LTD GUARANTEED SENIOR NOTE			1	1.E	59,903,384	100.4840	45,941,265	45,720,000	45,707,471		43,953		(6,438,294)	1.050	1.133	MN	78,677	454,514	10/01/2014	05/02/2023
J0835#-AH-0	COSTCO WHOLESALE JAPAN LTD GUARANTEED SENIOR NOTE			1	1.E	58,650,000	101.2050	46,271,014	45,720,000	45,720,000				(6,438,000)	0.920	0.920	JJ	202,133	441,766	07/08/2014	07/08/2024
J0835#-AJ-6	COSTCO WHOLESALE JAPAN LTD GUARANTEED SENIOR NOTE			1	1.E	58,375,000	100.7540	53,741,919	53,340,000	53,340,000				(7,511,000)	0.790	0.790	MN	46,821	410,851	05/21/2015	05/21/2025
J0835#-AM-9	COSTCO WHOLESALE JAPAN LTD SERIES A GUAR SEN NOTE			1	1.E	70,245,489	92.5620	53,604,766	57,912,000	57,912,000				(8,154,800)	0.280	0.280	FA	58,105	170,080	08/22/2019	08/22/2029
J0835#-AN-7	COSTCO WHOLESALE JAPAN LTD SERIES B GUAR SEN NOTE			1	1.E	49,914,498	84.3600	34,712,601	41,148,000	41,148,000				(5,794,200)	0.420	0.420	FA	61,928	181,270	08/22/2019	08/22/2034
J3891#-AA-0	LILLY JAPAN FINANC GODO KAISHA SENIOR NOTE SERIES A			1	1.F	134,913,477	92.6600	104,040,534	112,282,605	112,282,605				(15,810,923)	0.420	0.420	MN	60,258	460,664	11/25/2019	11/15/2029
L2289#-AA-9	DH JAPAN FINANCE SA SENIOR NOTE SERIES A			1	2.A	99,821,747	95.8730	81,821,853	85,344,000	85,344,000				(12,017,600)	0.300	0.300	MN	35,560	247,800	05/11/2017	05/11/2027
L2289#-AB-7	DH JAPAN FINANCE SA SENIOR NOTE SERIES B			1	2.A	99,839,544	89.2800	76,195,123	85,344,000	85,344,000				(12,017,600)	0.650	0.650	MN	77,047	536,900	05/11/2017	05/11/2032

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
N6587*-AC-7	ALLIANCE AUTOMOTIVE NETHERLAND SERIES C GUAR SENIOR NOTE			1	2.B	28,032,500	70.9600	18,989,728	26,761,250	26,761,250				(1,701,250)	1.950	1.950	MN	44,937	513,411	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	98.9080	33,670,622	34,042,500	34,042,500				(2,335,000)	3.100	3.100	JD	2,931	1,060,549	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	93.0570	31,678,941	34,042,500	34,042,500				(2,335,000)	3.430	3.430	JD	3,243	1,173,446	06/24/2019	06/30/2026
008474-B@-6	AGNICO EAGLE MINES LIMITED SERIES B SENIOR NOTE		A	1	2.B	12,064,275	99.2840	11,914,066	12,000,000	12,012,314		(7,429)			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.A FE	1,533,574	97.5250	1,365,344	1,400,000	1,488,885		(34,569)			4.420	1.803	JD	344	61,880	08/30/2021	06/29/2025
008911-BK-4	AIR CANADA SR SECURED		A	1	3.B FE	9,800,000	88.6880	8,691,392	9,800,000	9,800,000					3.875	3.875	FA	143,461	383,969	07/27/2021	08/15/2026
013716-AU-9	RIO TINTO ALCAN INC SR UNSECURED		A	1	1.F FE	11,111,944	107.1800	9,860,557	9,200,000	10,692,035		(104,980)			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	93.4430	14,950,937	16,000,000	15,994,210		2,408			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	96.2950	29,851,490	31,000,000	31,173,075		(115,476)			2.500	2.114	JD	6,458	775,000	02/22/2021	06/28/2024
06367W-YH-0	BANK OF MONTREAL SR UNSECURED		A		1.F FE	50,000,000	100.0230	50,011,417	50,000,000	50,000,000					4.980	1.784	MJSD	147,327	1,051,633	03/05/2020	03/10/2023
06368B-GS-1	BANK OF MONTREAL SUBORDINATED		A	2	2.A FE	10,552,200	88.0940	8,809,381	10,000,000	10,378,216		(69,874)			3.803	2.567	JD	16,902	380,300	06/11/2020	12/15/2032
06368D-H7-2	BANK OF MONTREAL SUBORDINATED		A	2	2.A FE	55,000,000	75.8900	41,739,439	55,000,000	55,000,000					3.088	3.043	JJ	806,740	849,200	01/05/2022	01/10/2037
06368E-DC-3	BANK OF MONTREAL SR UNSECURED		A	1	1.F FE	57,615,392	88.4670	51,010,002	57,660,000	57,657,714		38,267			0.949	0.916	JJ	241,677	547,193	05/06/2021	01/22/2027
06368F-AG-4	BANK OF MONTREAL SR UNSECURED		A	1	1.F FE	2,189,075	96.6860	2,194,772	2,270,000	2,203,560		14,486			2.150	4.727	MS	15,319		09/23/2022	03/08/2024
06368L-AQ-9	BANK OF MONTREAL SR UNSECURED		A	1	1.F FE	9,573,563	99.1500	9,649,276	9,732,000	9,581,539		7,976			4.700	5.074	MS	135,951		09/20/2022	09/14/2027
064159-4A-1	BANK OF NOVA SCOTIA SR UNSECURED		A	1	1.F FE	2,498,075	88.7980	2,219,947	2,500,000	2,498,647		377			1.350	1.366	JD	656	33,750	06/21/2021	06/24/2026
064159-4B-9	BANK OF NOVA SCOTIA SR UNSECURED		A	1	1.F FE	70,843,520	79.6570	56,556,297	71,000,000	70,865,694		14,359			2.150	2.174	FA	636,042	1,683,390	06/28/2021	08/01/2031
064159-HB-5	BANK OF NOVA SCOTIA SUBORDINATED		A		2.A FE	29,106,765	98.1910	26,984,829	27,482,000	28,356,610		(292,008)			4.500	3.342	JD	51,529	915,345	06/30/2022	12/16/2025
064159-QE-9	BANK OF NOVA SCOTIA SR UNSECURED		A		1.F FE	23,960,380	92.6940	22,246,534	24,000,000	23,979,139		5,434			2.700	2.726	FA	266,400	648,000	11/01/2019	08/03/2026
064159-TF-3	BANK OF NOVA SCOTIA SR UNSECURED		A		1.F FE	1,996,180	94.2450	1,884,908	2,000,000	1,998,379		750			2.200	2.240	FA	18,089	44,000	01/07/2020	02/03/2025
064159-VL-7	BANK OF NOVA SCOTIA SR UNSECURED		A		1.F FE	32,035,280	91.6160	29,317,225	32,000,000	32,024,645		(10,013)			1.300	1.268	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	96.8910	9,689,087	10,000,000	9,998,327		2,373			0.550	0.574	MS	16,194	55,000	09/11/2020	09/15/2023
06417X-AE-1	THE BANK OF NOVA SCOTIA SR UNSECURED		A	1	1.F FE	42,282,102	80.6690	34,187,671	42,380,000	42,290,957		8,854			2.450	2.476	FA	429,745	582,607	01/03/2022	02/02/2032
06417X-AG-6	THE BANK OF NOVA SCOTIA SUB NOTES		A	1	2.A FE	27,999,160	85.4380	23,922,555	28,000,000	28,060,055		60,895			4.588	4.620	MN	203,401	720,826	04/05/2022	05/04/2037
0778FP-AA-7	BELL CANADA INC SR UNSECURED		A	1	2.A FE	30,995,008	85.4370	26,341,870	30,832,000	30,992,100		(6,184)			4.464	4.421	AO	344,085	1,376,340	04/15/2021	04/01/2048
0778FP-AB-5	BELL CANADA INC SR UNSECURED		A	1	2.A FE	16,981,648	82.2040	13,955,807	16,977,000	16,983,425		(236)			4.300	4.297	JJ	308,227	730,011	10/24/2019	07/29/2049
0778FP-AC-3	BELL CANADA INC COMPANY GUARNT		A	1	2.A FE	19,990,600	94.6420	18,928,415	20,000,000	19,996,192		3,128			0.750	0.766	MS	43,333	150,000	03/12/2021	03/17/2024
0778FP-AF-6	BELL CANADA INC COMPANY GUARNT		A	1	2.A FE	1,495,920	72.7650	1,091,474	1,500,000	1,496,059		79			3.650	3.665	MS	15,817	54,750	03/12/2021	03/17/2051
0778FP-AG-4	BELL CANADA INC COMPANY GUARNT		A	1	2.A FE	995,610	78.4900	784,899	1,000,000	996,134		379			2.150	2.197	FA	8,122	21,679	08/09/2021	02/15/2032
097751-BT-7	BOMBARDIER INC SR UNSECURED		A	1	4.C FE	17,862,764	97.3490	18,012,461	18,503,000	17,897,869		35,105			7.875	8.803	AO	307,612	610,431	10/19/2022	04/15/2027
097751-BV-2	BOMBARDIER INC SR UNSECURED		A	1	4.C FE	11,876,250	98.0430	12,255,344	12,500,000	11,915,362		39,112			7.125	8.717	JD	39,583	445,313	10/19/2022	06/15/2026
097751-BX-8	BOMBARDIER INC SR UNSECURED		A	1	4.C FE	8,389,375	92.6320	8,800,086	9,500,000	8,432,470		43,095			6.000	8.768	FA	215,333		10/17/2022	02/15/2028
09784Y-AC-2	BONAVISTA ENERGY CORP SUB CONV PIK TOGGLE DEBENTURE		A		4.B	1,348,985	181.4270	2,447,424	1,348,985	1,348,985					10.000	10.122	FMAN	18,736	135,800	08/11/2020	08/11/2035
11271L-AB-8	BROOKFIELD FINANCE INC SR UNSECURED		A	1	1.G FE	8,442,036	80.3310	6,218,396	7,741,000	8,406,809		(17,968)			4.700	4.109	MS	102,074	363,827	04/19/2021	09/20/2047
11271L-AC-6	BROOKFIELD FINANCE INC COMPANY GUARNT		A	1	1.G FE	28,278,306	92.1930	23,750,863	25,762,000	27,715,225		(374,160)			3.900	2.230	JJ	435,378	891,618	02/02/2022	01/25/2028
11271L-AE-2	BROOKFIELD FINANCE INC COMPANY GUARNT		A	1	1.G FE	48,952,470	90.9210	44,551,331	49,000,000	48,963,769		4,143			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	64.0480	1,713,272	2,675,000	2,857,072		(4,117)			3.500	3.129	MS	23,666	93,625	11/09/2021	03/30/2051
11271L-AH-5	BROOKFIELD FINANCE INC COMPANY GUARNT		A	1	1.G FE	22,300,178	80.3480	17,876,609	22,249,000	22,292,435		(4,775)			2.724	2.697	AO	127,947	606,063	05/05/2021	04/15/2031
11271R-AA-7	BROOKFIELD FINANCE INC COMPANY GUARNT		A	1	1.G FE	4,769,580	98.2980	4,313,300	4,388,000	4,533,960		(133,813)			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.A FE	9,850,000	88.7770	8,744,566	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.A FE	4,900,000	78.0860	3,826,212	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	82.5810	2,477,426	3,000,000	2,994,272		678			3.050	3.079	JD	7,625	91,500	05/27/2020	06/01/2030

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
13607G-LV-4	CANADIAN IMPERIAL BANK OF COMM SR UNSECURED		A		1.C FE	75,000,000	99.9810	74,985,825	75,000,000	75,000,000					4.910	2.146	JAJO	658,367	1,175,384	01/16/2020	01/24/2023
13607G-RT-3	CANADIAN IMPERIAL BANK OF COMM SR UNSECURED		A		1.F FE	75,000,000	99.4970	74,622,766	75,000,000	75,000,000					4.700	0.480	MJSD	192,506	1,378,132	12/07/2020	12/14/2023
13607G-RV-8	CANADIAN IMPERIAL BANK OF COMM SR UNSECURED		A		1.F FE	50,000,000	99.4020	49,701,134	50,000,000	50,000,000					4.700	0.411	MJSD	26,111	1,003,779	03/23/2021	03/30/2024
13607H-6M-9	CANADIAN IMPERIAL BANK OF COMM SR UNSECURED		A	1	1.F FE	8,100,000	97.8260	7,923,919	8,100,000	8,100,000					3.945	3.945	FA	130,481		07/28/2022	08/04/2025
13607H-R4-6	CANADIAN IMPERIAL BANK OF COMM SR UNSECURED		A	1	1.F FE	9,994,600	96.1800	9,618,031	10,000,000	9,995,878		1,278			3.300	3.319	AO	77,000	165,000	03/30/2022	04/07/2025
13607H-R5-3	CANADIAN IMPERIAL BANK OF COMM SR UNSECURED		A	1	1.F FE	2,989,260	88.4340	2,653,022	3,000,000	2,989,926		666			3.600	3.643	AO	25,200	54,000	03/30/2022	04/07/2032
13607H-R6-1	CANADIAN IMPERIAL BANK OF COMM SR UNSECURED		A	1	1.F FE	9,987,300	94.1460	9,414,646	10,000,000	9,989,038		1,738			3.450	3.478	AO	80,500	172,500	03/30/2022	04/07/2027
13607H-VE-9	CANADIAN IMPERIAL BANK OF COMM SR UNSECURED		A	1	1.F FE	21,006,400	88.0230	18,515,585	21,035,000	21,014,945		5,613			1.250	1.278	JD	6,573	262,938	06/15/2021	06/22/2026
136375-BQ-4	CANADIAN NATIONAL RAILWAY COMP DEBENTURES		A	1	1.F FE	3,495,479	109.8990	4,626,731	4,210,000	3,664,392		18,845			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	75.4680	3,494,173	4,630,000	4,403,870		7,188			3.500	3.848	MN	20,706	162,050	07/22/2016	11/15/2042
136375-BZ-4	CANADIAN NATIONAL RAILWAY COMP SR UNSECURED		A	1	1.F FE	3,798,335	84.3750	3,024,827	3,585,000	3,762,464		(5,486)			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	96.2790	1,251,629	1,300,000	1,297,020		1,512			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	94.4530	9,445,316	10,000,000	9,986,763		3,950			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	73.8120	1,412,759	1,914,000	1,854,169		1,614			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	80.2980	6,696,882	8,340,000	8,373,914		(1,191)			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	90.3660	4,897,854	5,420,000	5,546,493		(3,355)			4.450	4.287	JJ	107,866	241,190	02/21/2020	01/20/2049
136375-CZ-3	CANADIAN NATIONAL RAILWAY COMP SR UNSECURED		A	1	1.F FE	512,488	63.1040	504,829	800,000	512,930		442			2.450	4.828	MN	3,267		11/29/2022	05/01/2050
136375-DB-5	CANADIAN NATIONAL RAILWAY COMP SR UNSECURED		A	1	1.F FE	37,158,767	89.8170	34,287,527	38,175,000	37,162,728		3,961			4.400	4.559	FA	681,212		10/11/2022	08/05/2052
136375-DC-3	CANADIAN NATIONAL RAILWAY COMP SR UNSECURED		A	1	1.F FE	32,131,562	93.1390	30,456,575	32,700,000	32,143,325		11,763			3.850	4.061	FA	510,574		10/11/2022	08/05/2032
136385-AE-1	CANADIAN NATURAL RESOURCES LTD NOTES		A	1	2.A FE	18,978,942	102.3040	19,898,132	19,450,000	19,140,751		15,464			6.450	6.642	JD	3,485	1,254,525	02/17/2015	06/30/2033
136385-AG-6	CANADIAN NATURAL RESOURCES LTD NOTES		A	1	2.A FE	11,634,847	96.8980	11,461,095	11,828,000	11,787,443		(4,822)			5.850	5.834	FA	288,308	691,938	06/08/2020	02/01/2035
136385-AJ-0	CANADIAN NATURAL RESOURCES LTD NOTES		A	1	2.A FE	44,855,953	99.7540	54,405,763	54,540,000	47,164,699		247,308			6.500	8.078	FA	1,339,260	3,545,100	06/08/2020	02/15/2037
136385-AL-5	CANADIAN NATURAL RESOURCES LTD NOTES		A	1	2.A FE	15,832,324	99.7330	13,265,499	13,301,000	15,646,628		(107,886)			6.250	4.601	MS	244,775	831,313	10/25/2021	03/15/2038
136385-AP-6	CANADIAN NATURAL RESOURCES LTD NOTES		A	2	2.A FE	5,004,895	103.9600	3,638,607	3,500,000	4,921,957		(65,210)			6.750	3.440	FA	98,438	236,250	09/16/2021	02/01/2039
136385-AX-9	CANADIAN NATURAL RESOURCES LTD SR UNSECURED		A	1	2.A FE	24,582,640	94.4910	23,756,906	25,142,000	24,829,357		62,567			3.850	4.159	JD	80,664	967,967	04/25/2019	06/01/2027
136385-AY-7	CANADIAN NATURAL RESOURCES LTD SR UNSECURED		A	1	2.A FE	14,871,891	87.7160	12,494,245	14,244,000	14,852,925		(18,539)			4.950	4.620	JD	58,757	705,078	08/11/2021	06/01/2047
136385-BA-8	CANADIAN NATURAL RESOURCES LTD SR UNSECURED		A	1	2.A FE	3,346,493	84.5850	2,831,906	3,348,000	3,346,866		132			2.950	2.955	JJ	45,542	98,766	06/22/2020	07/15/2030
13645R-AF-1	CANADIAN PACIFIC RAILWAY COMPA BONDS		A	1	2.B FE	12,688,289	104.1160	13,883,875	13,335,000	12,899,440		17,028			5.950	6.290	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	100.6290	2,123,272	2,110,000	2,533,524		(14,663)			5.750	4.193	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	95.7760	29,307,526	30,600,000	30,443,186		71,485			2.900	3.156	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	95.7170	33,500,869	35,000,000	35,048,920		(16,380)			3.700	3.647	FA	539,583	1,295,000	10/30/2015	02/01/2026
13645R-AU-8	CANADIAN PACIFIC RAILWAY COMPA SR UNSECURED		A	1	2.B FE	48,044,345	91.8130	42,298,129	46,070,000	47,915,942		(56,024)			4.800	4.495	FA	921,400	2,211,360	10/25/2021	08/01/2045
13645R-AV-6	CANADIAN PACIFIC RAILWAY COMPA SR UNSECURED		A	1	2.B FE	13,676,350	93.7890	12,192,549	13,000,000	13,630,240		(43,615)			4.800	4.252	MS	183,733	624,000	09/17/2021	09/15/2035
13645R-AX-2	CANADIAN PACIFIC RAILWAY COMPA SR UNSECURED		A	1	2.B FE	3,967,288	100.7800	3,214,882	3,190,000	3,965,714		(538)			6.125	4.913	MS	57,531	152,513	09/21/2022	09/15/2115
13645R-AY-0	CANADIAN PACIFIC RAILWAY COMPA SENIOR UNSECURED		A	1	2.B FE	10,583,609	95.7440	10,115,321	10,565,000	10,576,939		(2,145)			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	21,969,640	89.2520	19,635,427	22,000,000	21,975,988		5,869			1.750	1.779	JD	31,014	385,000	12/02/2021	12/02/2026
13645R-BF-0	CANADIAN PACIFIC RAILWAY COMPA COMPANY GUARNT		A	1	2.B FE	611,123	83.5410	626,561	750,000	614,325		3,202			2.450	4.988	JD	1,480	9,188	09/23/2022	12/02/2031
13645R-BG-8	CANADIAN PACIFIC RAILWAY COMPA COMPANY GUARNT		A	1	2.B FE	14,921,700	75.6540	11,348,046	15,000,000	14,924,841		2,904			3.000	3.035	JD	36,250	450,000	11/17/2021	12/02/2041
13645R-BH-6	CANADIAN PACIFIC RAILWAY COMPA COMPANY GUARNT		A	1	2.B FE	25,751,781	68.4400	18,855,209	27,550,000	25,759,252		7,287			3.100	3.419	JD	68,798	775,775	10/26/2022	12/02/2051
13648T-AA-5	CANADIAN PACIFIC RAILWAY COMPA COMPANY GUARNT		A	1	2.B FE	18,982,700	82.1940	15,616,911	19,000,000	18,988,695		1,404			2.050	2.059	MS	125,506	389,500	09/16/2021	03/05/2030
15135U-AF-6	CENOVUS ENERGY INC SR UNSECURED		A	1	2.C FE	4,133,215	104.1340	3,684,263	3,538,000	4,073,646		(19,617)			6.750	5.362	MN	30,515	238,815	11/30/2021	11/15/2039
15135U-AP-4	CENOVUS ENERGY INC SR UNSECURED		A	1	2.C FE	10,232,899	91.9040	12,090,028	13,155,000	10,491,903		81,076			5.250	7.410	JD	30,695	690,638	04/06/2020	06/15/2037
15135U-AR-0	CENOVUS ENERGY INC SR UNSECURED		A	1	2.C FE	2,355,132	90.5500	1,892,489	2,090,000	2,342,842		(5,950)			5.400	4.555	JD	5,016	112,860	04/15/2021	06/15/2047
19238V-B@-3	COGECO CABLE INC SENIOR SECURED NOTE		A	1	2.C	49,988,448	96.5140	48,257,150	50,000,000	49,996,883		1,177			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	94.8130	44,561,924	47,000,000	47,000,000					4.290	4.290	MS	672,100	2,016,300	08/27/2014	09/01/2026

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
194693-A*-8	COLLIERS INTL GROUP INC GUAR SENIOR NOTE SERIES B		A	1	3.B	47,500,000	78.2020	37,146,051	47,500,000	47,500,000					3.020	3.020	AO	334,717	1,434,500	10/07/2021	10/07/2031
21017#-AA-1	GCT USA LP SERIES A SENIOR SECURED NOTE		A	1	2.C PL	70,221,600	99.0470	69,332,918	70,000,000	70,141,364		(80,236)			4.820	4.599	JD	178,072	2,892,000	05/20/2022	12/12/2023
21017#-AB-9	GCT USA LP SERIES B SENIOR SECURED NOTE		A	1	2.C PL	25,000,000	97.4530	24,363,168	25,000,000	25,000,000					4.930	4.930	JD	65,049	1,232,500	12/12/2013	12/12/2025
22576C-E#-4	CRESCENT POINT ENERGY CORP SERIES O SR GUARANTEED NOTE		A	1	2.C	19,985,414	99.1130	19,822,622	20,000,000	19,999,124		1,913			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	2.C	41,000,000	97.1140	39,816,769	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	83.0660	1,661,327	2,000,000	2,305,115		(9,780)			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	96.3350	7,157,706	7,430,000	7,455,765		(6,285)			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	94.5500	6,552,285	6,930,000	7,835,807		(21,432)			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	93.8490	11,637,220	12,400,000	12,138,241		51,285			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	94.6830	3,799,633	4,013,000	3,984,281		13,496			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	87.3600	5,241,590	6,000,000	5,820,487		22,635			3.125	3.621	MN	23,958	187,500	04/22/2020	11/15/2029
29250N-BA-2	ENBRIDGE INC COMPANY GUARNT		A	1	2.A FE	1,227,771	76.4590	1,280,685	1,675,000	1,228,972		1,200			4.000	6.009	MN	8,561	33,500	11/08/2022	11/15/2049
29250N-BE-4	ENBRIDGE INC COMPANY GUARNT		A	1	2.A FE	497,715	68.5230	513,926	750,000	498,485		770			3.400	5.822	FA	10,625		10/12/2022	08/01/2051
292766-B*-2	ENERPLUS CORPORATION SENIOR NOTES		A	1	2.C	32,000,000	95.9180	30,693,699	32,000,000	32,000,000					3.790	3.790	MS	397,529	1,212,800	09/03/2014	09/03/2026
294105-A#-8	EPCOR UTILITIES INC SERIES C SENIOR NOTE		A	1	1.G	19,800,000	76.6200	15,170,826	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.B FE	36,510,000	91.1460	33,277,295	36,510,000	36,510,000					4.625	4.625	AO	290,812	1,688,588	10/28/2020	04/29/2030
303901-BK-7	FAIRFAX FINANCIAL HOLDINGS LIM SR UNSECURED		A	1	2.B FE	24,964,000	94.2710	23,567,795	25,000,000	24,965,023		1,023			5.625	5.644	FA	527,344		08/11/2022	08/16/2032
349553-A@-6	FORTIS INC SENIOR NOTE				2.A	32,000,000	101.3750	32,439,871	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	83.5080	10,020,905	12,000,000	12,122,356		(3,406)			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	86.9460	21,736,504	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	98.6410	62,143,648	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	96.7660	48,382,913	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	96.1000	2,786,895	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	96.1460	5,696,621	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	86.9980	12,397,265	14,250,000	14,204,477		7,113			4.000	4.064	FA	237,500	570,000	09/21/2021	08/01/2028
36168Q-AN-4	GFL ENVIRONMENTAL INC COMPANY GUARNT		A	1	4.C FE	4,930,625	87.3750	4,281,377	4,900,000	4,924,085		(6,285)			4.750	4.594	JD	10,344	232,750	12/15/2021	06/15/2029
36168Q-AP-9	GFL ENVIRONMENTAL INC SR UNSECURED		A	1	4.C FE	5,875,000	85.1530	5,002,716	5,875,000	5,875,000					4.375	4.375	FA	97,101	260,601	08/03/2021	08/15/2029
375916-A#-0	GILDAN ACTIVEWEAR INC SENIOR NOTE SERIES A		A	1	2.B	27,000,000	98.0070	26,461,952	27,000,000	27,000,000					2.700	2.700	FA	255,150	729,000	08/25/2016	08/25/2023
375916-B@-1	GILDAN ACTIVEWEAR INC SENIOR NOTE SERIES C		A	1	2.B	27,500,000	90.3660	24,850,648	27,500,000	27,500,000					2.910	2.910	FA	280,088	800,250	08/25/2016	08/25/2026
552704-AE-8	MEG ENERGY CORP COMPANY GUARNT		A	1	3.C FE	9,542,380	102.0290	9,877,417	9,681,000	9,581,230		14,997			7.125	7.366	FA	287,405	689,771	08/17/2021	02/01/2027
552704-AF-5	MEG ENERGY CORP SR UNSECURED		A	1	3.C FE	9,699,300	94.3490	9,143,323	9,691,000	9,693,025		(3,352)			5.875	5.838	FA	237,228	569,346	11/30/2021	02/01/2029
57701R-AJ-1	MATTAMY GROUP CORPORATION SR UNSECURED		A	1	3.C FE	6,900,000	88.8060	6,127,613	6,900,000	6,900,000					5.250	5.250	JD	16,100	362,250	11/20/2019	12/15/2027
57701R-AM-4	MATTAMY GROUP CORPORATION SR UNSECURED		A	1	3.C FE	4,725,000	81.6950	4,023,463	4,925,000	4,769,075		16,996			4.625	5.149	MS	75,927	227,781	04/09/2020	03/01/2030
59151K-AJ-7	METHANEX CORPORATION SR UNSECURED		A	1	3.A FE	2,843,500	77.5510	3,644,920	4,700,000	2,900,878		22,397			5.650	9.984	JD	22,129	265,550	04/01/2020	12/01/2044
59151K-AL-2	METHANEX CORPORATION SR UNSECURED		A	1	3.A FE	13,326,040	88.7950	13,869,779	15,620,000	13,739,656		168,087			5.250	7.431	JD	36,447	767,550	09/02/2022	12/15/2029
67077M-AE-8	NUTRIEN LTD SR UNSECURED		A	1	2.B FE	23,939,585	97.0310	23,647,372	24,371,000	23,996,682		26,430			4.000	4.424	JD	43,326	815,220	10/06/2022	12/15/2026
67077M-AG-3	NUTRIEN LTD SR UNSECURED		A	1	2.B FE	1,146,550	97.2500	972,504	1,000,000	1,127,035		(4,498)			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	32,438,474	86.6500	33,160,105	38,269,000	32,508,325		60,833			4.125	5.866	MS	464,809	70,496	10/27/2022	03/15/2035
67077M-AR-9	NUTRIEN LTD SR UNSECURED		A	1	2.B FE	24,886,166	88.7250	21,448,268	24,174,000	24,805,697		(18,846)			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	91.7700	8,369,450	9,120,000	9,773,311		(17,207)			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	34,291,233	90.1510	30,583,813	33,925,000	34,181,682		(40,207)			5.000	4.902	AO	424,063	1,196,250	11/04/2022	04/01/2049
67077M-AW-8	NUTRIEN LTD SR UNSECURED		A	1	2.B FE	3,990,256	86.1960	3,834,006	4,448,000	4,007,427		17,170			2.950	4.548	MN	17,495	65,608	08/26/2022	05/13/2030
67077M-AX-6	NUTRIEN LTD SR UNSECURED		A	1	2.B FE	11,464,262	76.5170	10,146,883	13,261,000	11,475,956		11,641			3.950	4.841	MN	69,841	275,631	08/24/2022	05/13/2050

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
68245X-AH-2	1011778 BC UNLIMITED LIABILITY SR SECURED		A	1	3.B FE	12,318,438	90.0920	11,081,297	12,300,000	12,310,272		(5,741)			3.875	3.824	MS	140,340	476,625	06/15/2021	01/15/2028
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY SECURED		A	1	4.B FE	16,253,750	89.9260	15,197,574	16,900,000	16,446,438		73,382			4.375	4.963	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	99.4980	4,726,151	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	81.2330	11,941,233	14,700,000	14,700,000					4.000	4.000	AO	124,133	588,000	10/14/2020	10/15/2030
68245X-AP-4	1011778 BC UNLIMITED LIABILITY SR SECURED		A	1	3.B FE	9,850,000	86.2610	8,496,684	9,850,000	9,850,000					3.500	3.500	FA	130,239	344,750	10/20/2020	02/15/2029
683715-AC-0	OPEN TEXT CORPORATION SR UNSECURED		A	1	3.C FE	15,490,000	85.8230	13,731,717	16,000,000	15,645,602		58,971			3.875	4.354	FA	234,222	620,000	03/26/2020	02/15/2028
683715-AD-8	OPEN TEXT CORPORATION SR UNSECURED		A	1	3.C FE	14,700,000	80.5000	11,833,511	14,700,000	14,700,000					3.875	3.875	JD	47,469	580,701	11/09/2021	12/01/2029
683715-AF-3	OPEN TEXT CORPORATION SR SECURED		A	1	2.C FE	14,800,000	100.8720	14,929,004	14,800,000	14,800,000					6.900	6.900	JD	85,100		11/16/2022	12/01/2027
70137W-AG-3	PARKLAND CORPORATION COMPANY GUARNT		A	1	3.B FE	3,822,920	83.7470	3,695,748	4,413,000	3,845,318		22,398			4.500	6.878	AO	49,646	97,043	10/13/2022	10/01/2029
70137W-AL-2	PARKLAND CORPORATION COMPANY GUARNT		A	1	3.B FE	5,237,813	83.3070	5,169,222	6,205,000	5,284,819		47,006			4.625	7.269	MN	47,830	143,491	10/13/2022	05/01/2030
71644E-AE-2	SUNCOR ENERGY INC SR UNSECURED		A	1	2.A FE	27,159,294	107.3720	24,867,324	23,160,000	25,975,047		(621,286)			7.875	4.062	JD	81,060	1,705,725	10/06/2022	06/15/2026
71644E-AF-9	SUNCOR ENERGY INC SR UNSECURED		A	1	2.A FE	13,731,886	106.2660	12,645,711	11,900,000	13,245,222		(194,350)			7.000	4.769	MN	106,439	833,000	05/21/2020	11/15/2028
71644E-AJ-1	SUNCOR ENERGY INC SR UNSECURED		A	1	2.A FE	5,451,840	105.3240	4,739,576	4,500,000	5,199,974		(28,883)			6.800	5.307	MN	39,100	306,000	09/22/2011	05/15/2038
71675B-AA-8	PETRONAS ENERGY CANADA LTD COMPANY GUARNT			2	1.G FE	12,599,531	87.3130	11,088,751	12,700,000	12,617,454		13,044			2.112	2.243	MS	73,017	268,224	03/10/2022	03/23/2028
77509N-AF-0	ROGERS CABLE INC BOND		A		2.A FE	15,274,586	113.5750	17,178,267	15,125,000	15,223,015		(6,855)			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	111.4470	6,887,396	6,180,000	6,417,598		(8,121)			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	80.0880	1,613,769	2,015,000	1,972,022		1,259			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	99.1420	18,093,452	18,250,000	18,246,944		3,954			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	27,366,843	89.7380	24,534,235	27,340,000	27,361,403		(921)			5.450	5.442	AO	372,508	1,490,030	10/01/2014	10/01/2043
775109-BB-6	ROGERS COMMUNICATIONS INC SR UNSECURED		A	1	2.A FE	9,289,534	85.3640	7,447,114	8,724,000	9,235,489		(14,674)			5.000	4.559	MS	128,437	436,200	03/18/2019	03/15/2044
775109-BE-0	ROGERS COMMUNICATIONS INC COMPANY GUARNT		A	1	2.A FE	25,875,300	95.7610	24,687,141	25,780,000	25,822,169		(15,114)			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	91.3940	11,881,187	13,000,000	12,909,614		21,666			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	75.8690	8,026,977	10,580,000	10,758,680		(5,504)			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	15,351,814	76.1720	11,730,469	15,400,000	15,354,946		897			4.350	4.369	MN	111,650	669,900	04/29/2019	05/01/2049
775109-BP-5	ROGERS COMMUNICATIONS INC COMPANY GUARNT		A	1	2.A FE	8,224,043	68.2380	5,442,004	7,975,000	8,214,075		(5,550)			3.700	3.523	MN	37,704	295,075	10/07/2021	11/15/2049
775109-BZ-3	ROGERS COMMUNICATIONS INC COMPANY GUARNT		A	1	2.A FE	11,538,100	81.6950	9,521,597	11,655,000	11,541,130		3,030			4.500	4.577	MS	154,429	997,668	03/07/2022	03/15/2042
775109-CB-5	ROGERS COMMUNICATIONS INC COMPANY GUARNT		A	1	2.A FE	7,999,280	92.6100	7,408,832	8,000,000	7,999,408		128			3.200	3.202	MS	75,378	375,644	03/07/2022	03/15/2027
775109-CC-3	ROGERS COMMUNICATIONS INC COMPANY GUARNT		A	1	2.A FE	14,966,550	86.6210	12,993,216	15,000,000	14,968,868		2,318			3.800	3.827	MS	167,833	897,333	03/07/2022	03/15/2032
775109-CD-1	ROGERS COMMUNICATIONS INC COMPANY GUARNT		A	1	2.A FE	14,411,883	77.7850	11,862,159	15,250,000	14,415,004		3,121			4.550	4.888	MS	204,308	1,040,706	11/07/2022	03/15/2052
780082-AD-5	ROYAL BANK OF CANADA SUBORDINATED		A		1.G FE	11,974,320	98.8600	11,863,245	12,000,000	11,990,821		2,719			4.650	4.677	JJ	238,700	558,000	01/22/2016	01/27/2026
78013X-ZU-5	ROYAL BANK OF CANADA SR UNSECURED		A		1.E FE	14,974,200	96.5220	14,478,261	15,000,000	14,991,695		5,218			2.550	2.587	JJ	175,313	382,500	07/09/2019	07/16/2024
78015K-7C-2	ROYAL BANK OF CANADA SR UNSECURED		A		1.E FE	24,954,938	95.4010	23,850,153	25,000,000	24,982,997		8,991			2.250	2.288	MN	93,750	562,500	11/01/2019	11/01/2024
78015K-7H-1	ROYAL BANK OF CANADA SR UNSECURED		A		1.E FE	25,909,520	91.6980	23,841,358	26,000,000	25,955,168		17,997			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.E FE	50,000,000	99.7270	49,863,280	50,000,000	50,000,000					4.732	0.450	JAJO	407,619	696,561	10/21/2020	10/26/2023
78016E-YH-4	ROYAL BANK OF CANADA SR UNSECURED		A	1	1.E FE	59,183,320	80.5600	48,738,860	60,500,000	59,294,338		110,575			2.300	2.552	MN	224,186	1,406,961	01/31/2022	11/03/2031
78016E-Z5-9	ROYAL BANK OF CANADA SR UNSECURED		A		1.E FE	14,994,450	96.8720	14,530,731	15,000,000	14,995,728		1,278			3.375	3.388	AO	108,281	253,125	04/07/2022	04/14/2025
78016E-Z9-1	ROYAL BANK OF CANADA SR UNSECURED		A		1.E FE	37,313,827	98.8110	36,994,811	37,440,000	37,337,991		24,164			5.122	1.547	JAJO	381,499	462,440	06/08/2022	04/14/2025
78016E-ZD-2	ROYAL BANK OF CANADA SR UNSECURED		A	1	1.E FE	14,991,450	95.3390	14,300,824	15,000,000	14,992,828		1,378			3.625	3.637	MN	86,094	302,083	04/07/2022	05/04/2027
78016E-ZM-2	ROYAL BANK OF CANADA SR UNSECURED		A		1.E FE	20,969,340	88.9680	18,683,362	21,000,000	20,980,913		6,140			0.875	0.905	JJ	81,667	183,750	02/22/2021	01/20/2026
78016E-ZT-7	ROYAL BANK OF CANADA SR UNSECURED		A	1	1.E FE	3,998,640	88.1840	3,527,340	4,000,000	3,999,030		267			1.150	1.157	JJ	21,339	46,000	07/07/2021	07/14/2026
78016E-ZV-2	ROYAL BANK OF CANADA SR UNSECURED		A		1.E FE	50,000,000	98.8110	49,405,453	50,000,000	50,000,000					4.642	0.395	JAJO	373,350	678,005	07/26/2021	07/29/2024
78016F-ZQ-0	ROYAL BANK OF CANADA SR UNSECURED		A	1	1.E FE	14,972,400	91.3890	13,708,298	15,000,000	14,974,353		1,953			3.875	3.897	MN	92,031	322,917	04/07/2022	05/04/2032
867224-AB-3	SUNCOR ENERGY INC SR UNSECURED		A	1	2.A FE	14,133,975	76.0910	11,437,291	15,031,000	14,190,583		17,522			4.000	4.365	MN	76,825	601,240	06/29/2020	11/15/2047
867224-AE-7	SUNCOR ENERGY INC SR UNSECURED		A	1	2.A FE	21,006,284	72.6370	15,210,089	20,940,000	20,974,650		(23,726)			3.750	3.691	MS	255,206	646,500	11/07/2022	03/04/2051
867229-AD-8	SUNCOR ENERGY INC SR UNSECURED		A		2.A FE	15,470,007	99.8380	16,211,647	16,238,000	15,911,461		6,404			5.950	6.123	JD	80,513	966,161	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	103.3210	6,715,888	6,500,000	6,579,578		(4,242)			6.500	6.356	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	105.7340	39,140,670	37,018,000	41,335,937		(178,047)			6.850	5.690	JD	211,311	2,535,733	03/03/2020	06/01/2039
87952V-AP-1	TELESAT CORPORATION SR SECURED		A	1	5.A FE	2,900,000	45.4630	1,318,428	2,900,000	2,900,000					4.875	4.875	JD	11,781	141,375	11/22/2019	06/01/2027
87971M-BD-4	TELUS CORPORATION SR UNSECURED		A	1	2.B FE	60,385,850	92.5400	56,449,628	61,000,000	60,717,976		63,115			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.B FE	25,972,700	94.8850	24,670,146	26,000,000	25,986,610		2,562			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.B FE	37,751,934	86.6660	32,437,399	37,428,000	37,739,268		(7,831)			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.B FE	22,087,704	82.3830	18,371,488	22,300,000	22,101,612		3,934			4.300	4.357	JD	42,618	958,900	05/22/2019	06/15/2049
87971M-BW-2	TELUS CORPORATION SR UNSECURED		A	1	2.B FE	49,856,500	85.3150	42,657,562	50,000,000	49,864,901		8,401			3.400	3.434	MN	226,667	1,204,167	02/23/2022	05/13/2032
89114Q-CA-4	TORONTO DOMINION BANK SR UNSECURED		A		1.E FE	399,944	96.8840	387,537	400,000	399,983		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	97.9100	40,143,139	41,000,000	41,183,974		(153,965)			3.250	2.861	MS	407,153	1,332,500	02/22/2021	03/11/2024
89114Q-CG-1	TORONTO DOMINION BANK SR UNSECURED		A	1	1.E FE	999,260	98.1750	981,751	1,000,000	999,889		248			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	91.1800	28,265,783	31,000,000	31,005,746		(2,316)			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	89.4980	26,849,461	30,000,000	29,954,545		16,646			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	88.5270	4,426,355	5,000,000	4,925,412		24,135			0.750	1.256	JJ	18,229	37,500	03/30/2021	01/06/2026
89114T-ZD-7	THE TORONTO-DOMINION BANK SR UNSECURED		A	1	1.E FE	8,999,550	88.3490	7,951,444	9,000,000	8,999,689		88			1.200	1.201	JD	8,400	108,000	06/01/2021	06/03/2026
89114T-ZT-2	THE TORONTO-DOMINION BANK SR UNSECURED		A	1	1.E FE	19,960,200	91.7640	18,352,863	20,000,000	19,966,295		6,095			2.800	2.843	MS	172,667	280,000	03/07/2022	03/10/2027
89114T-ZV-7	THE TORONTO-DOMINION BANK SR UNSECURED		A	1	1.E FE	39,922,000	86.4470	34,578,681	40,000,000	39,927,453		5,453			3.200	3.223	MS	394,667	640,000	03/07/2022	03/10/2032
89115A-2A-9	THE TORONTO-DOMINION BANK SR UNSECURED		A	1	1.E FE	4,400,000	97.0920	4,272,052	4,400,000	4,400,000					3.766	3.766	JD	11,507	81,931	06/01/2022	06/06/2025
89115A-2B-7	THE TORONTO-DOMINION BANK SR UNSECURED		A		1.E FE	20,011,800	99.0560	19,811,228	20,000,000	20,009,673		(2,127)			5.320	1.774	MJSD	79,784	344,190	06/02/2022	06/06/2025
89115A-2C-5	THE TORONTO-DOMINION BANK SR UNSECURED		A	1	1.E FE	50,000,000	96.6500	48,325,180	50,000,000	50,000,000					4.108	4.108	JD	131,228	1,027,000	06/01/2022	06/08/2027
89115A-2E-1	THE TORONTO-DOMINION BANK SR UNSECURED		A	1	1.E FE	47,170,000	95.3390	44,971,276	47,170,000	47,170,000					4.456	4.456	JD	134,288	1,050,948	06/01/2022	06/08/2032
89115A-2H-4	THE TORONTO-DOMINION BANK SR UNSECURED		A	1	1.E FE	2,250,000	99.0130	2,227,790	2,250,000	2,250,000					4.693	4.693	MS	31,091		09/08/2022	09/15/2027
89115A-2J-0	THE TORONTO-DOMINION BANK SR UNSECURED		A	1	1.E FE	4,500,000	98.8310	4,447,413	4,500,000	4,500,000					4.285	4.285	MS	56,776		09/08/2022	09/13/2024
89116O-MJ-9	THE TORONTO-DOMINION BANK SUBORDINATED		A	2	1.F FE	17,299,673	92.1560	15,970,550	17,330,000	18,063,509		706,239			3.625	2.582	MS	184,974	628,213	09/08/2016	09/15/2031
893526-8Z-9	TRANSCANADA PIPELINES LIMITED SR UNSECURED		A	1	2.A FE	16,234,945	114.6810	18,050,754	15,740,000	16,140,203		(17,032)			7.625	7.327	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	100.8650	9,304,838	9,225,000	9,251,825		(1,038)			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	99.0860	7,953,594	8,027,000	6,353,951		65,532			5.850	8.490	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	102.4400	7,163,623	6,993,000	7,309,968		(13,791)			6.200	5.735	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	111.2730	35,666,294	32,053,000	31,144,878		24,531			7.250	7.546	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	829,748	98.8530	825,425	835,000	834,512		599			3.750	3.826	AO	6,523	31,313	10/02/2013	10/16/2023
89352H-AL-3	TRANSCANADA PIPELINES LIMITED SR UNSECURED		A	1	2.A FE	1,056,485	89.0530	805,932	905,000	1,036,365		(4,189)			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	91.6310	879,661	960,000	1,047,354		(6,489)			4.625	3.604	MS	14,800	44,400	03/25/2021	03/01/2034
89352H-AW-9	TRANSCANADA PIPELINES LIMITED SR UNSECURED		A	1	2.A FE	15,958,698	95.0640	13,537,180	14,240,000	15,575,303		(245,358)			4.250	2.287	MN	77,331	605,200	06/01/2021	05/15/2028
89352H-AX-7	TRANSCANADA PIPELINES LIMITED SR UNSECURED		A	1	2.A FE	2,323,995	89.5630	2,149,515	2,400,000	2,331,832		2,866			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	87.7210	6,079,031	6,930,000	6,886,634		(186)			4.875	4.904	MN	43,168	337,838	04/15/2021	05/15/2048
89352H-AZ-2	TRANSCANADA PIPELINES LIMITED SR UNSECURED		A	2	2.A FE	28,692,504	91.4780	26,455,364	28,920,000	28,683,187		(2,594)			5.100	5.150	MS	434,282	1,334,670	11/08/2022	03/15/2049
89352H-BA-6	TRANSCANADA PIPELINES LIMITED SR UNSECURED		A	1	2.A FE	14,775,728	91.9570	13,609,678	14,800,000	14,781,533		2,133			4.100	4.120	AO	128,102	606,800	04/02/2020	04/15/2030
923725-AD-7	VERMILION ENERGY INC SR UNSECURED		A	1	3.C FE	5,795,309	91.7550	5,413,518	5,900,000	5,798,693		3,384			6.875	7.177	MN	67,604	173,116	11/14/2022	05/01/2030
92660F-AK-0	VIDEOTRON LTD SR UNSECURED 144A		A	1	3.A FE	6,648,353	94.4880	6,403,448	6,777,000	6,703,598		14,708			5.125	5.410	AO	73,323	347,321	12/04/2018	04/15/2027
92660F-AN-4	VIDEOTRON LTD COMPANY GUARNT		A	1	3.A FE	4,862,625	84.5310	4,945,080	5,850,000	4,932,382		69,757			3.625	6.655	JD	9,425	212,063	05/17/2022	06/15/2029
C1000#-AA-9	ARSENAL IO CANADA 2 INC PIK FACILITY B1		A	2	5.B GI	16,400,000	67.6440	11,093,665	16,400,000	16,400,000					12.750	11.130	FA	824,783	492,000	08/12/2022	08/12/2029
C1465*-AK-9	CGI GROUP INC GUARANTEED SERIES D SENIOR NT		A	1	2.A	21,428,571	98.0070	21,001,462	21,428,571	21,428,571					3.740	3.740	MS	242,655	801,429	09/12/2014	09/12/2024
C3301E-AB-2	ATX NETWORKS TORONTO CORP SUBORDINATED UNSECURED TL		A		5.B GI	7,365,301	91.0000	6,702,424	7,365,301	7,365,301					10.000	0.307	MS	249,602	693,583	09/01/2022	09/01/2028

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
	ISLAND TIMBERLANDS FINANCE SENIOR SECURED BONDS																				
C4862#-AB-8	SERIES 2		A		2.A PL	20,000,000	101.9350	20,386,937	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	97.7290	20,523,124	21,000,000	20,999,285		464			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	97.1530	19,430,598	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	94.6040	18,920,798	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	94.5900	10,478,982	11,078,280	11,078,280				(779,895)	3.960	3.960	AO	95,052	449,853	10/13/2016	10/13/2026
C4931*-BB-8	KEYERA PARTNERSHIP SERIES W SR GUARANTEED NOTE			1	2.C	11,466,135	92.2220	10,216,663	11,078,280	11,078,280				(779,895)	4.110	4.110	AO	98,652	466,892	10/13/2016	10/13/2028
C4931*-BC-6	KEYERA PARTNERSHIP SERIES X SR GUARANTEED NOTE			1	2.C	53,508,177	92.1590	48,325,457	52,437,192	52,437,192				(3,691,503)	3.680	3.680	MS	541,385	2,023,359	09/20/2017	09/20/2027
C5793#-AF-0	MCCAIN FINANCE CANADA LTD SENIOR GUARANTEED NOTE		A	1	1.G FE	50,000,000	96.7060	48,353,023	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	94.3100	23,577,487	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	89.4390	9,908,307	11,078,280	11,078,280				(779,895)	3.560	3.560	AO	74,495	405,636	04/23/2018	04/23/2030
C5793#-AJ-2	MCCAIN FINANCE CANADA LTD SENIOR GUARANTEED NOTE			1	1.G FE	12,052,065	87.1560	9,655,391	11,078,280	11,078,280				(779,895)	3.680	3.680	AO	77,006	419,309	04/23/2018	04/23/2032
C5793#-AK-9	MCCAIN FINANCE CANADA LTD SENIOR GUARANTEED NOTE			1	1.G FE	16,069,420	89.1830	13,173,231	14,771,040	14,771,040				(1,039,860)	3.680	3.680	AO	102,675	559,079	10/23/2018	10/23/2030
C5793#-AL-7	MCCAIN FINANCE CANADA LTD SENIOR GUARANTEED NOTE			1	1.G FE	16,069,420	87.3850	12,907,695	14,771,040	14,771,040				(1,039,860)	3.790	3.790	AO	105,744	575,790	10/23/2018	10/23/2032
C5793#-AN-3	MCCAIN FINANCE CANADA LTD SENIOR GUARANTEED NOTE			1	1.G FE	9,137,288	91.5590	8,114,541	8,862,624	8,862,624				(623,916)	3.080	3.081	AO	51,561	280,755	01/17/2020	01/17/2028
C5793#-AP-8	MCCAIN FINANCE CANADA LTD SENIOR GUARANTEED NOTE			1	1.G FE	41,879,236	83.2660	33,822,826	40,620,360	40,620,360				(2,859,615)	3.420	3.420	AO	262,408	1,428,841	07/17/2020	07/17/2034
C5793#-AQ-6	MCCAIN FINANCE CANADA LTD SENIOR GUARANTEED NOTE			1	1.G FE	41,879,236	82.2290	33,401,548	40,620,360	40,620,360				(2,859,615)	3.460	3.460	AO	265,477	1,445,553	07/17/2020	07/17/2035
C5864@-AG-4	MULLEN GROUP LTD SERIES G SENIOR NOTE		A	1	3.C	12,000,000	94.8020	11,376,278	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	89.6080	20,609,803	23,000,000	23,000,000					3.940	3.940	AO	173,688	906,200	10/22/2014	10/22/2026
C7051*-AA-8	GCT CANADA LIMITED PARTNERSHIP SENIOR SECURED NOTE			1	2.C PL	63,910,000	95.6330	60,035,641	62,776,920	62,776,920				(4,419,405)	3.860	3.860	JD	107,697	2,476,779	12/15/2015	12/15/2025
C8973@-AE-1	GAZ METRO INC SERIES E SENIOR SECURED NOTE		A	1	1.F	88,200,000	96.3310	84,964,249	88,200,000	88,200,000					3.220	3.220	JD	173,558	2,840,040	12/09/2014	12/09/2024
G22708-AA-8	COLLIERS INTL EMEA FINCO PLC GUARANTEED SENIOR NOTE			1	3.B	49,072,900	84.9980	37,304,087	43,888,450	43,888,450				(2,790,050)	2.230	2.230	MN	84,278	962,804	05/30/2018	05/30/2028
G22708-AB-6	COLLIERS INTL EMEA FINCO PLC GUAR SENIOR NOTE SERIES A			1	3.B	49,555,800	71.2870	32,049,750	44,958,900	44,958,900				(2,858,100)	1.520	1.520	AO	159,454	660,744	10/07/2021	10/07/2031
000000-00-0	DELEK OVERRIDING ROYALTY LEVIA SR SECURED		D	1	4.A FE	3,075,000	99.5000	3,059,625	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	96.3000	871,515	905,000	905,000					4.500	4.504	MS	10,294	40,725	03/10/2021	03/30/2024
000000-00-0	VENA ENERGY CAPITAL PTE LTD COMPANY GUARNT		D		2.C FE	7,470,563	92.0800	7,103,949	7,715,000	7,589,765		41,622			3.133	3.911	FA	83,927	216,020	08/30/2022	02/26/2025
000000-00-0	ENERGEAN ISRAEL FINANCE LTD SR SECURED		D	1	3.C FE	865,280	92.2380	797,854	865,000	865,176		(50)			4.875	4.870	MS	10,659	42,169	03/10/2021	03/30/2026
000000-00-0	MDGH - GMTN BV COMPANY GUARNT		D	2	1.C FE	5,027,400	92.5500	4,997,700	5,400,000	5,034,344		6,944			2.500	4.686	MN	15,000		12/05/2022	05/21/2026
000000-00-0	KALLPA GENERACION SA SR UNSECURED		D	1	2.C FE	1,866,488	95.4880	1,685,354	1,765,000	1,823,636		(17,230)			4.875	3.747	MN	8,843	86,044	06/08/2020	05/24/2026
000000-00-0	SAMBA FUNDING LIMITED COMPANY GUARNT		D		1.G FE	6,141,850	92.4560	5,547,375	6,000,000	6,113,679		(26,149)			2.900	2.407	JJ	73,467	136,300	03/10/2022	01/29/2027
000000-00-0	BANK LEUMI LE-ISRAEL BM SR UNSECURED		D	2	1.F FE	2,673,239	98.8310	2,659,549	2,691,000	2,674,592		1,353			5.125	5.277	JJ	58,996		07/20/2022	07/27/2027
000000-00-0	DP WORLD CRESCENT LIMITED SR UNSECURED		D		2.C FE	5,533,750	98.7380	4,838,138	4,900,000	5,389,330		(74,975)			4.848	2.941	MS	62,687	237,552	03/10/2022	09/26/2028
000000-00-0	GOLD FIELDS OROGEN HOLDING BVI COMPANY GUARNT		D	1	2.C FE	4,504,063	101.2060	3,800,295	3,755,000	4,332,877		(84,208)			6.125	3.318	MN	29,388	229,994	12/10/2020	05/15/2029
000000-00-0	POWER FINANCE CORPORATION LIMI SR UNSECURED		D		2.C FE	7,445,444	91.6440	7,180,288	7,835,000	7,462,001		16,557			4.500	5.382	JD	12,732	176,288	08/31/2022	06/18/2029
000000-00-0	EMPRESA NACIONAL DEL PETROLEO SR UNSECURED		D	1	2.C FE	7,940,350	96.4560	6,978,610	7,235,000	7,710,410		(72,304)			5.250	3.961	MN	58,031	379,838	11/22/2019	11/06/2029
000000-00-0	TELECOMUNICACIONES DIGITALES S SR UNSECURED		D	1	3.A FE	2,568,681	89.0630	2,458,125	2,760,000	2,584,528		15,847			4.500	5.600	JJ	52,095	62,100	03/16/2022	01/30/2030
000000-00-0	PETRONAS CAPITAL LIMITED COMPANY GUARNT		D	2	1.G FE	24,759,225	91.1940	22,871,455	25,080,000	24,654,625		(61,228)			3.500	3.712	AO	170,683	436,100	11/18/2022	04/21/2030
000000-00-0	PT INDONESIA ASAHAN ALUMINIUM SR UNSECURED		D	2	2.C FE	1,321,905	95.3940	1,240,119	1,300,000	1,320,701		(1,204)			5.450	5.181	MN	9,053	35,425	06/07/2022	05/15/2030
000000-00-0	AES PANAMA GENERATION HOLDINGS SR SECURED		D	1	2.C FE	3,400,000	86.2380	3,449,500	4,000,000	3,418,909		18,909			4.375	7.109	MN	15,069	87,500	09/15/2022	05/31/2030
000000-00-0	LEVIATHAN BOND LTD SR SECURED		D	1	3.C FE	2,128,000	93.8630	1,994,578	2,125,000	2,127,382		(261)			6.750	6.730	JD	398	143,438	08/05/2020	06/30/2030
000000-00-0	ABU DHABI PORTS COMPANY PJSC SR UNSECURED		D	2	1.E FE	2,847,600	82.8630	2,983,050	3,600,000	2,856,941		9,341			2.500	5.635	MN	13,750		11/09/2022	05/06/2031
000000-00-0	BANK HAPOALIM BM SUBORDINATED		D	2	2.B FE	8,406,950	85.9880	7,218,693	8,395,000	8,404,635		(1,810)			3.255	3.223	JJ	122,779	204,381	10/20/2021	01/21/2032
000000-00-0	JSC NC KAZMUNAYGAS SR UNSECURED		D	1	2.C FE	9,151,850	73.8630	8,254,134	11,175,000	9,255,676		103,826			3.500	5.727	AO	83,657	391,125	03/29/2022	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
000000-00-0	STAR ENERGY GEOTHERMAL WAYANG SR SECURED		D	1	3.C FE	670,552	94.3310	673,057	713,504	677,854		3,146			6.750	7.785	AO	8,963	48,162	12/07/2021	04/24/2033
000000-00-0	BANGKOK BANK PUBLIC COMPANY LI SUBORDINATED		D	2	3.A FE	4,496,369	83.3630	3,755,481	4,505,000	4,555,463		59,094			3.733	3.275	MS	44,846	168,172	09/15/2020	09/25/2034
000000-00-0	QATARENERGY SR UNSECURED		D	1	1.D FE	2,500,588	76.5190	1,920,621	2,510,000	2,501,026		366			3.125	3.151	JJ	36,822	78,438	11/23/2021	07/12/2041
000000-00-0	PT PERTAMINA PERSERO SR UNSECURED		D		2.B FE	4,439,063	90.6130	3,397,969	3,750,000	4,396,725		(19,421)			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	4,571,338	94.4250	4,598,498	4,870,000	4,573,494		3,350			6.875	7.444	AO	61,382	178,578	06/01/2022	04/25/2044
000000-00-0	ABU DHABI CRUDE OIL PIPELINE L SR SECURED		D	1	1.C FE	2,544,845	91.6750	2,108,525	2,300,000	2,522,100		(9,530)			4.600	3.806	JD	294	105,800	01/11/2021	11/02/2047
000000-00-0	DP WORLD LIMITED SR UNSECURED		D	2	2.C FE	8,095,661	83.9560	8,026,217	9,560,000	8,102,554		6,893			4.700	5.802	MS	113,578	211,618	10/31/2022	09/30/2049
000000-00-0	CELULOSA ARAUCO Y CONSTITUCION SR UNSECURED		D	1	2.C FE	751,043	86.6750	749,739	865,000	752,748		935			5.150	6.136	JJ	18,809	18,540	08/01/2022	01/29/2050
000000-00-0	PETRONAS CAPITAL LIMITED COMPANY GUARNT		D	2	1.G FE	1,488,258	88.4050	1,380,886	1,562,000	1,489,103		845			4.550	4.861	AO	13,819	35,536	05/18/2022	04/21/2050
000000-00-0	EMPRESA DE TRANSPORTE DE PASAJ SR UNSECURED		D	1	1.G FE	2,541,000	83.6130	1,672,250	2,000,000	2,513,734		(11,829)			4.700	3.257	MN	14,100	94,000	08/19/2020	05/07/2050
000000-00-0	QATARENERGY SR UNSECURED		D	1	1.D FE	15,948,000	73.3000	11,361,500	15,500,000	15,935,161		(9,546)			3.300	3.148	JJ	240,121	511,500	09/03/2021	07/12/2051
000000-00-0	PETRONAS CAPITAL LIMITED COMPANY GUARNT		D	2	1.G FE	1,143,650	90.1750	901,750	1,000,000	1,142,355		(1,295)			4.800	4.052	AO	9,333	48,000	03/10/2022	04/21/2060
001201-A#-9	AGL ENERGY LIMITED SERIES C GUARANTEED SR NOTE		D	1	2.B	12,000,000	90.7750	10,893,043	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	87.3920	20,659,484	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	1,070,862	90.3000	772,065	855,000	1,055,300		(6,425)			4.875	3.326	MS	12,736	41,681	07/02/2020	03/11/2044
00131L-AK-1	AIA GROUP LIMITED SUBORDINATED		D	1	1.F FE	4,882,036	71.3020	3,575,795	5,015,000	4,884,133		1,763			3.200	3.384	MS	46,807	150,240	08/31/2022	09/16/2040
00131L-AN-5	AIA GROUP LIMITED SR UNSECURED		D	1	1.E FE	6,942,270	102.2310	7,151,058	6,995,000	6,943,966		1,696			5.625	5.801	AO	72,136		10/26/2022	10/25/2027
00173*-AF-8	ALS GROUP GENERAL PARTNERSHIP US SERIES R GUARANTEED SR NT		D	1	2.B	5,767,860	82.2020	5,754,140	7,000,000	5,778,566		10,706			3.510	5.933	JJ	109,883		11/03/2022	07/11/2032
00191A-AD-8	ARD FINANCE SA SR SECURED		D	1	5.C FE	10,909,738	69.9170	8,491,425	12,145,000	11,291,458		149,553			6.500	8.402	JD	2,193	789,425	04/30/2020	06/30/2027
00217G-AB-9	APTIV PLC COMPANY GUARNT		D	1	2.B FE	14,102,700	82.4660	12,369,901	15,000,000	14,114,972		12,272			3.250	3.988	MS	162,500	174,236	11/14/2022	03/01/2032
00217G-AC-7	APTIV PLC COMPANY GUARNT		D	1	2.B FE	25,875,363	72.6920	19,174,759	26,378,000	25,876,498		1,136			4.150	4.254	MN	182,448	757,725	10/11/2022	05/01/2052
00388W-AJ-0	ABU DHABI NATIONAL ENERGY COMP SR UNSECURED		D	2	1.D FE	3,171,048	88.7060	2,838,600	3,200,000	3,175,137		3,598			2.000	2.153	AO	11,022	64,000	03/10/2022	04/29/2028
00774M-AE-5	AERCAP IRELAND CAPITAL DESIGNA COMPANY GUARNT		D	1	2.C FE	7,989,769	90.2620	7,094,590	7,860,000	7,971,642		(18,127)			3.875	3.552	JJ	133,675	152,288	02/15/2022	01/23/2028
00774M-AG-0	AERCAP IRELAND CAPITAL DESIGNA SR UNSECURED		D	1	2.C FE	8,347,811	96.2660	7,999,698	8,310,000	8,339,713		(8,097)			4.450	4.304	AO	92,449	369,795	03/22/2022	10/01/2025
00774M-AU-9	AERCAP IRELAND CAPITAL DESIGNA COMPANY GUARNT		D	1	2.C FE	78,899,020	92.2980	72,915,037	79,000,000	78,937,743		33,363			1.650	1.694	AO	224,492	1,303,500	12/16/2021	10/29/2024
00774M-AV-7	AERCAP IRELAND CAPITAL DESIGNA COMPANY GUARNT		D	1	2.C FE	54,672,945	87.4470	48,392,990	55,340,000	54,719,099		43,456			2.450	2.745	AO	233,504	1,308,790	10/12/2022	10/29/2026
00774M-AW-5	AERCAP IRELAND CAPITAL DESIGNA COMPANY GUARNT		D	1	2.C FE	45,016,540	84.0550	39,039,453	46,445,000	45,052,027		33,896			3.000	3.540	AO	239,966	1,153,350	11/10/2022	10/29/2028
00774M-AX-3	AERCAP IRELAND CAPITAL DESIGNA COMPANY GUARNT		D	1	2.C FE	119,377,850	78.1060	100,893,770	129,175,000	119,649,604		272,125			3.300	4.223	JJ	1,787,997	2,188,397	11/01/2022	01/30/2032
00774M-AY-1	AERCAP IRELAND CAPITAL DESIGNA COMPANY GUARNT		D	1	2.C FE	68,836,187	76.2670	52,768,993	69,190,000	68,851,204		16,222			3.400	3.450	AO	405,146	2,352,460	03/08/2022	10/29/2033
00774M-AZ-8	AERCAP IRELAND CAPITAL DESIGNA COMPANY GUARNT		D	1	2.C FE	15,238,890	70.9270	13,580,405	19,147,000	15,275,959		37,331			3.850	5.540	AO	126,955	475,860	11/10/2022	10/29/2041
00787C-AD-4	AEROPUERTO INTERNACIONAL DE TO SR SECURED		D	1	2.B FE	4,405,000	82.3310	3,626,692	4,405,000	4,405,000					4.000	4.000	FA	68,522	176,200	08/05/2021	08/11/2041
00787C-AE-2	AEROPUERTO INTERNACIONAL DE TO SR SECURED		D	1	2.B FE	15,044,270	81.8310	13,535,707	16,541,000	15,059,005		14,735			5.125	5.781	FA	329,671	570,848	06/06/2022	08/11/2061
00946A-AD-6	AIRPORT AUTHORITY HONG KONG SR UNSECURED		D	1	1.B FE	10,027,695	81.8810	9,056,067	11,060,000	10,034,787		7,092			2.500	3.682	JJ	129,801	54,313	12/01/2022	01/12/2032
00946A-AE-4	AIRPORT AUTHORITY HONG KONG SR UNSECURED		D	1	1.B FE	5,393,381	72.2200	3,932,379	5,445,000	5,394,379		998			3.250	3.300	JJ	83,074	88,481	01/05/2022	01/12/2052
013822-AE-1	ALCOA CORPORATION SR UNSECURED		C	1	2.C FE	6,500,000	96.3780	6,264,578	6,500,000	6,500,000					5.500	5.500	JD	15,889	357,500	07/08/2020	12/15/2027
013822-AG-6	ALCOA CORPORATION COMPANY GUARNT		D	1	2.C FE	4,481,250	88.5890	4,429,429	5,000,000	4,504,301		23,051			4.125	6.056	MS	52,135	103,125	08/24/2022	03/31/2029
01538T-AA-3	ALFA DESARROLLO SPA SR SECURED		D	1	2.C FE	4,730,816	76.0000	3,805,078	5,006,682	4,734,442		3,610			4.550	4.941	MS	59,482	232,261	03/17/2022	09/27/2051
01609W-AS-1	ALIBABA GROUP HOLDING LIMITED SR UNSECURED		D	1	1.E FE	2,066,957	98.8760	2,046,733	2,070,000	2,069,746		582			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	22,090,254	91.9250	20,223,390	22,000,000	22,090,769		(19,353)			3.400	3.298	JD	51,944	748,000	03/30/2021	12/06/2027
01609W-AU-6	ALIBABA GROUP HOLDING LIMITED SR UNSECURED		D	1	1.E FE	18,744,876	83.3050	14,700,833	17,647,000	18,651,213		(54,113)			4.000	3.488	JD	49,019	705,880	04/06/2021	12/06/2037
01609W-AV-4	ALIBABA GROUP HOLDING LIMITED SR UNSECURED		D	1	1.E FE	5,693,886	75.6130	3,364,756	4,450,000	5,624,411		(33,513)			4.200	2.715	JD	12,979	186,900	11/20/2020	12/06/2047
01609W-AW-2	ALIBABA GROUP HOLDING LIMITED SR UNSECURED		D	1	1.E FE	4,967,976	76.2500	3,465,563	4,545,000	4,957,865		(6,054)			4.400	3.908	JD	13,888	199,980	04/07/2021	12/06/2057
01609W-AX-0	ALIBABA GROUP HOLDING LIMITED SR UNSECURED		D	1	1.E FE	10,068,950	78.8760	8,281,980	10,500,000	10,136,876		39,755			2.125	2.601	FA	88,010	223,125	04/14/2021	02/09/2031
01609W-AY-8	ALIBABA GROUP HOLDING LIMITED SR UNSECURED		D	1	1.E FE	31,606,490	64.4970	21,284,010	33,000,000	31,699,358		52,455			2.700	2.980	FA	351,450	891,000	04/13/2021	02/09/2041

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
01609W-AZ-5	ALIBABA GROUP HOLDING LIMITED SR UNSECURED		D	1	1.E FE	7,114,441	62.2220	4,660,428	7,490,000	7,127,613		7,567			3.150	3.419	FA	93,063	235,935	04/27/2021	02/09/2051
01609W-BA-9	ALIBABA GROUP HOLDING LIMITED SR UNSECURED		D	1	1.E FE	11,909,508	59.6250	7,155,000	12,000,000	11,911,501		1,091			3.250	3.284	FA	153,833	390,000	03/02/2021	02/09/2061
020564-AD-2	ALPEK SAB DE CV SR UNSECURED		D	1	2.C FE	3,554,210	90.6440	3,439,930	3,795,000	3,564,063		9,347			4.250	5.332	MS	46,146	100,406	09/01/2022	09/18/2029
02154C-AF-0	ALTICE FINANCING SA SR SECURED		D	1	4.B FE	9,750,000	80.5830	7,856,886	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	78.9610	11,607,315	14,700,000	14,700,000					5.750	5.750	FA	319,317	852,294	08/03/2021	08/15/2029
02156L-AA-9	NEXT ALT SA RL SR SECURED 144A		D	1	4.B FE	17,100,000	91.2880	15,610,325	17,100,000	17,100,000					8.125	8.125	FA	578,906	1,389,375	07/17/2018	02/01/2027
02156L-AC-5	NEXT ALT SA RL SR SECURED		D	1	4.B FE	23,545,000	78.5130	18,646,922	23,750,000	23,605,604		23,069			5.500	5.637	AO	275,764	1,306,250	03/17/2020	01/15/2028
02156L-AE-1	NEXT ALT SA RL SR SECURED		D	1	4.B FE	3,800,000	76.1240	2,892,713	3,800,000	3,800,000					5.125	5.125	MS	57,343	194,750	09/15/2020	01/15/2029
02156L-AF-8	NEXT ALT SA RL SR SECURED		D	1	4.B FE	19,700,000	74.9340	14,762,011	19,700,000	19,700,000					5.125	5.125	AO	213,143	1,009,625	04/13/2021	07/15/2029
02156L-AH-4	NEXT ALT SA RL SR SECURED		D	1	4.B FE	24,650,000	76.4980	18,856,794	24,650,000	24,650,000					5.500	5.500	AO	286,214	1,389,644	09/24/2021	10/15/2029
02156T-AA-2	ALTICE FRANCE HOLDING SA SR UNSECURED		D	1	5.A FE	200,000	59.0370	118,073	200,000	200,000					6.000	6.000	FA	4,533	12,000	01/23/2020	02/15/2028
02364W-BE-4	AMERICA MOVIL SAB DE CV SR UNSECURED		D	1	2.A FE	17,605,655	85.3310	12,373,031	14,500,000	17,357,997		(105,867)			4.375	3.031	JJ	290,755	634,375	01/14/2021	07/16/2042
02364W-BG-9	AMERICA MOVIL SAB DE CV SR UNSECURED		D	1	1.G FE	50,315,336	85.4110	41,202,266	48,240,000	50,166,375		(78,257)			4.375	4.088	AO	404,512	1,906,516	10/18/2022	04/22/2049
02364W-BH-7	AMERICA MOVIL SAB DE CV SR UNSECURED		D	1	1.G FE	55,046,271	90.6440	49,283,913	54,371,000	54,517,250		(291,196)			3.625	3.490	AO	377,765	1,336,574	11/08/2022	04/22/2029
02364W-BJ-3	AMERICA MOVIL SAB DE CV SR UNSECURED		D	1	1.G FE	82,865,038	85.0810	71,127,074	83,599,000	82,817,104		(14,958)			2.875	3.001	MN	360,521	2,234,996	11/04/2022	05/07/2030
02364W-BK-0	AMERICA MOVIL SAB DE CV SR UNSECURED		D	1	1.G FE	33,589,768	95.7500	32,234,238	33,665,000	33,592,194		2,426			4.700	4.728	JJ	703,224		09/01/2022	07/21/2032
03512T-AB-7	ANGLOGOLD ASHANTI HOLDINGS PLC COMPANY GUARNT		D	1	3.A FE	241,250	96.3570	240,894	250,000	241,385		135			6.500	6.843	AO	3,431	8,125	08/08/2022	04/15/2040
03512T-AE-1	ANGLOGOLD ASHANTI HOLDINGS PLC COMPANY GUARNT		D	1	2.C FE	2,158,118	87.2750	1,968,054	2,255,000	2,164,282		5,635			3.750	4.346	AO	21,141	71,438	05/27/2022	10/01/2030
03512T-AF-8	ANGLOGOLD ASHANTI HOLDINGS PLC COMPANY GUARNT		D	1	2.C FE	1,781,216	87.5860	1,563,417	1,785,000	1,781,809		504			3.375	3.409	MN	10,041	61,750	10/19/2021	11/01/2028
03835V-AJ-5	APTIV PLC SR UNSECURED		C	1	2.B FE	26,211,690	59.5410	18,755,442	31,500,000	26,289,147		77,457			3.100	4.078	JD	81,375	998,200	03/30/2022	12/01/2051
03938L-BE-3	ARCELORMITTAL SA SR UNSECURED		D	1	2.C FE	24,977,000	100.9470	25,236,771	25,000,000	24,977,361		361			6.550	6.572	MN	145,556		11/21/2022	11/29/2027
03938L-BF-0	ARCELORMITTAL SA SR UNSECURED		D	1	2.C FE	24,842,750	99.7310	24,932,870	25,000,000	24,843,770		1,020			6.800	6.888	MN	151,111		11/21/2022	11/29/2032
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC SR SECURED		C	1	3.C FE	12,000,000	86.6930	10,403,195	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		C	1	5.A FE	9,316,750	73.5290	7,573,524	10,300,000	9,627,198		118,797			5.250	6.919	MN	69,096	540,750	03/20/2020	08/15/2027
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC SR SECURED		C	1	3.C FE	3,000,000	95.6380	2,869,126	3,000,000	3,000,000					5.250	5.250	AO	26,688	157,500	04/07/2020	04/30/2025
046353-AD-0	ASTRAZENECA PLC SR UNSECURED		D	1	1.G FE	36,422,865	113.4590	41,127,620	36,249,000	36,645,066		(47,341)			6.450	6.254	MS	688,429	2,338,061	03/03/2020	09/15/2037
046353-AG-3	ASTRAZENECA PLC SR UNSECURED		D		1.G FE	4,761,171	87.0120	4,524,631	5,200,000	4,807,944		11,514			4.000	4.575	MS	59,511	208,000	10/29/2020	09/18/2042
046353-AL-2	ASTRAZENECA PLC SR UNSECURED		D		1.G FE	3,890,420	96.7480	3,869,915	4,000,000	3,953,327		15,030			3.375	3.807	MN	16,875	135,000	11/26/2018	11/16/2025
046353-AM-0	ASTRAZENECA PLC SR UNSECURED		D		1.G FE	17,201,184	90.7280	15,537,175	17,125,000	17,197,621		(2,062)			4.375	4.344	MN	93,652	749,219	06/04/2019	11/16/2045
046353-AR-9	ASTRAZENECA PLC SR UNSECURED		D	1	1.G FE	1,020,600	99.1900	991,903	1,000,000	1,002,786		(4,976)			3.500	2.983	FA	13,028	35,000	04/04/2019	08/17/2023
046353-AT-5	ASTRAZENECA PLC SR UNSECURED		D	1	1.G FE	10,377,700	96.3800	9,638,006	10,000,000	10,244,602		(37,398)			4.000	3.530	JJ	182,222	400,000	04/08/2019	01/17/2029
046353-AU-2	ASTRAZENECA PLC SR UNSECURED		D	1	1.G FE	31,403,486	89.7560	28,560,374	31,820,000	31,440,064		4,845			4.375	4.444	FA	518,180	1,392,125	03/05/2021	08/17/2048
046353-AV-0	ASTRAZENECA PLC SR UNSECURED		D	1	1.G FE	20,131,054	88.0710	17,949,655	20,381,000	20,220,818		47,720			0.700	0.944	AO	32,893	142,667	03/31/2021	04/08/2026
046353-AW-8	ASTRAZENECA PLC SR UNSECURED		D	1	1.G FE	9,792,334	79.2490	8,486,779	10,709,000	9,949,409		90,100			1.375	2.402	FA	59,309	147,249	04/01/2021	08/06/2030
046353-AX-6	ASTRAZENECA PLC SR UNSECURED		D	1	1.G FE	1,764,884	59.0240	1,298,537	2,200,000	1,781,690		9,382			2.125	3.163	FA	18,830	46,750	03/05/2021	08/06/2050
046353-AZ-1	ASTRAZENECA PLC SR UNSECURED		D	1	1.G FE	3,857,377	71.0140	3,923,532	5,525,000	3,862,642		5,265			3.000	4.991	MN	15,194	82,875	11/22/2022	05/28/2051
05256L-AB-9	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SECURED NOTES		D	1	2.B FE	98,600,000	94.4500	93,127,264	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	97.0190	14,552,856	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	95.0420	142,562,610	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	104.7030	5,235,164	5,000,000	5,374,969		(109,421)			6.420	3.877	MS	107,000	321,000	09/12/2018	03/01/2026
055451-AR-9	BHP BILLITON FINANCE USA LIMIT SR UNSECURED		D		1.F FE	4,778,169	87.7720	4,103,361	4,675,000	4,766,678		(3,152)			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	97.6530	41,296,532	42,289,000	43,562,350		(36,181)			5.000	4.768	MS	534,486	2,114,450	10/09/2018	09/30/2043
05565Q-DN-5	BP CAPITAL MARKETS PLC SR UNSECURED		D	1	1.F FE	6,000,000	94.2060	5,652,339	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	87.8480	28,989,865	33,000,000	32,906,169		30,075			1.000	1.095	JJ	147,583	330,000	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
05578A-AV-0	BPCE SA SR UNSECURED		D		1.E FE	6,978,580	92.9730	6,508,116	7,000,000	6,985,348		6,768			1.625	1.730	JJ	52,767	56,875	01/10/2022	01/14/2025
05578Q-AC-7	BPCE SA SUBORDINATED 144A		D		2.B FE	19,851,560	97.1690	17,490,506	18,000,000	18,922,231		(594,664)			4.625	1.228	JJ	393,125	832,500	09/16/2021	07/11/2024
05578Q-AF-0	BPCE SA SUBORDINATED		D	2	2.B FE	32,525,200	73.1050	23,759,263	32,500,000	32,522,998		(1,643)			3.116	3.005	AO	202,540	1,012,700	12/08/2021	10/19/2032
05578Q-AG-8	BPCE SA SUBORDINATED		D	2	2.B FE	3,078,780	65.5520	1,966,571	3,000,000	3,075,785		(2,666)			3.582	3.354	AO	21,492	107,460	11/30/2021	10/19/2042
05583J-AG-7	BPCE SA SR UNSECURED		D		2.A FE	10,522,657	93.2050	9,972,018	10,699,000	10,531,176		15,312			2.375	3.160	JJ	117,875	184,051	07/08/2022	01/14/2025
05583J-AJ-1	BPCE SA SR UNSECURED		D	2	2.A FE	35,780,572	75.2270	27,436,909	36,472,000	35,989,739		201,507			2.277	2.408	JJ	371,404	830,467	10/12/2021	01/20/2032
05583J-AK-8	BPCE SA SR UNSECURED		D	2	2.A FE	10,748,322	86.6030	9,489,134	10,957,000	10,841,313		92,926			2.045	2.249	AO	44,814	224,071	01/18/2022	10/19/2027
05964H-AB-1	BANCO SANTANDER SA SR UNSECURED		D		1.G FE	26,353,710	95.3190	22,876,460	24,000,000	25,920,348		(421,708)			4.250	2.275	AO	226,667	1,020,000	01/03/2022	04/11/2027
05964H-AE-5	BANCO SANTANDER SA SR UNSECURED		D		1.G FE	11,378,112	99.7100	11,366,977	11,400,000	11,399,354		4,430			3.125	3.165	FA	126,667	356,250	10/17/2017	02/23/2023
05964H-AF-2	BANCO SANTANDER SA SR UNSECURED		D		1.G FE	11,944,680	90.9270	10,911,253	12,000,000	11,969,485		5,269			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	800,000	99.5800	796,636	800,000	800,000					3.848	3.848	AO	6,755	30,784	04/09/2018	04/12/2023
05964H-AL-9	BANCO SANTANDER SA SR UNSECURED		D		1.G FE	10,000,000	88.9010	8,890,079	10,000,000	10,000,000					1.849	1.849	MS	49,307	184,900	03/23/2021	03/25/2026
05964H-AM-7	BANCO SANTANDER SA SR UNSECURED		D		1.G FE	10,000,000	80.2570	8,025,725	10,000,000	10,000,000					2.958	2.958	MS	78,880	295,800	03/23/2021	03/25/2031
05964H-AN-5	BANCO SANTANDER SA SR UNSECURED		D	2	1.G FE	55,000,000	85.5600	47,057,873	55,000,000	55,000,000					1.722	1.602	MS	281,499	947,100	09/07/2021	09/14/2027
05964H-AP-0	BANCO SANTANDER SA SR UNSECURED		D		1.F FE	4,000,000	96.4880	3,859,518	4,000,000	4,000,000					3.496	3.496	MS	37,679	69,920	03/17/2022	03/24/2025
05964H-AQ-8	BANCO SANTANDER SA SR UNSECURED		D	2	1.G FE	25,000,000	92.7670	23,191,651	25,000,000	25,000,000					4.175	4.081	MS	281,233	521,875	03/17/2022	03/24/2028
05964H-AR-6	BANCO SANTANDER SA SR UNSECURED		D		1.G FE	3,350,870	98.9800	3,365,324	3,400,000	3,355,346		4,476			5.147	5.691	FA	64,652		09/19/2022	08/18/2025
05971K-AC-3	BANCO SANTANDER SA SR UNSECURED		D		1.F FE	38,022,790	87.5500	32,743,525	37,400,000	37,908,669		(72,001)			3.306	3.068	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	96.0310	24,007,715	25,000,000	25,000,000					2.706	2.706	JD	7,517	676,500	06/20/2019	06/27/2024
05971K-AE-9	BANCO SANTANDER SA SR UNSECURED		D		1.G FE	2,087,475	93.6180	2,062,404	2,203,000	2,105,454		17,980			2.746	4.715	MN	5,545	30,247	07/08/2022	05/28/2025
05971K-AG-4	BANCO SANTANDER SA SUBORDINATED		D		2.B FE	35,701,000	76.6480	27,439,831	35,800,000	35,711,436		9,746			2.749	2.784	JD	76,544	984,142	12/02/2021	12/03/2030
05971K-AL-3	BANCO SANTANDER SA SUBORDINATED		D	2	2.B FE	27,224,139	75.7800	20,491,754	27,041,000	27,207,349		(14,217)			3.225	3.048	MN	94,474	872,072	12/09/2021	11/22/2032
05971K-AM-1	BANCO SANTANDER SA SR UNSECURED		D		1.F FE	4,000,000	97.8590	3,914,355	4,000,000	4,000,000					3.892	3.892	MN	16,000	77,840	05/16/2022	05/24/2024
05971U-2C-0	BANCO DE CREDITO DEL PERU SA SUBORDINATED		D	1	2.C FE	3,854,756	91.0500	3,610,133	3,965,000	3,987,383		105,345			3.125	4.082	JJ	61,953	102,891	05/31/2022	07/01/2030
05971W-AD-5	BANCO SANTANDER-CHILE SR UNSECURED		D	1	1.G FE	5,483,175	84.8310	4,665,719	5,500,000	5,484,380		1,205			3.177	3.214	AO	31,549	174,206	03/10/2022	10/26/2031
059895-AT-9	BANGKOK BANK PUBLIC COMPANY LI SUBORDINATED		D	2	3.A FE	2,690,000	83.3630	2,242,451	2,690,000	2,690,000					3.733	3.669	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	2,305,000	78.6860	1,813,712	2,305,000	2,305,000					3.466	3.361	MS	21,748	79,891	09/15/2021	09/23/2036
06738E-AE-5	BARCLAYS PLC SENIOR UNSECURED		D		2.B FE	37,880,300	96.1060	36,520,286	38,000,000	37,969,749		12,947			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	90.5270	3,118,662	3,445,000	3,422,080		480			5.250	5.300	FA	67,321	180,863	10/16/2018	08/17/2045
06738E-AN-5	BARCLAYS PLC SR UNSECURED		D		2.B FE	23,107,562	96.6330	22,418,860	23,200,000	23,167,649		9,770			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	93.1190	15,224,936	16,350,000	16,409,030		(13,313)			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	9,481,174	86.4870	8,207,596	9,490,000	9,482,071		169			4.950	4.956	JJ	223,134	469,755	01/03/2017	01/10/2047
06738E-BB-0	BARCLAYS PLC SR UNSECURED		D	1	2.B FE	3,000,000	99.2830	2,978,487	3,000,000	3,000,000					4.338	4.252	MN	16,268	130,140	05/09/2018	05/16/2024
06738E-BH-7	BARCLAYS PLC SR UNSECURED		D	1	2.B FE	30,000,000	96.9340	29,080,175	30,000,000	30,000,000					3.932	3.932	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	92.2020	3,973,908	4,310,000	4,812,874		(69,256)			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	92.8980	55,738,580	60,000,000	60,000,000					2.852	2.852	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	95.2120	46,906,413	49,265,000	49,457,444		194,042			1.007	0.982	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	86.7540	14,314,392	16,500,000	16,527,514		(6,417)			2.279	2.086	MN	38,648	376,035	12/16/2021	11/24/2027
06738E-BV-6	BARCLAYS PLC SR UNSECURED		D	1	2.B FE	20,000,000	76.4310	15,286,114	20,000,000	20,000,000					2.894	2.787	MN	59,488	578,800	11/17/2021	11/24/2032
06738E-BW-4	BARCLAYS PLC SR UNSECURED		D	1	2.B FE	5,000,000	68.9080	3,445,408	5,000,000	5,000,000					3.330	3.270	MN	17,113	166,500	11/17/2021	11/24/2042
06849U-AD-7	BARRICK PD AUSTRALIA FINANCE P SR UNSECURED		D		1.G FE	1,003,392	102.8900	823,120	800,000	971,650		(6,952)			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	98.8440	4,942,186	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	73.4550	7,345,470	10,000,000	9,791,362		174,520			2.588	2.985	FA	99,926	258,800	03/30/2021	08/12/2035
09659W-2L-7	BNP PARIBAS SA SR UNSECURED		D	2	1.G FE	15,000,000	92.2050	13,830,820	15,000,000	15,000,000					2.219	2.214	JD	20,341	332,850	06/02/2020	06/09/2026

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
09659W-2M-5	BNP PARIBAS SA SR UNSECURED		D	2	1.G FE	11,050,291	83.5450	9,288,516	11,118,000	11,155,979		102,396			1.904	1.961	MS	53,510	211,687	06/07/2021	09/30/2028
09659W-2N-3	BNP PARIBAS SA SR UNSECURED		D	2	1.G FE	23,000,000	87.4550	20,114,694	23,000,000	23,000,000					1.323	1.287	JJ	142,002	304,290	01/06/2021	01/13/2027
09659W-2Q-6	BNP PARIBAS SA SR UNSECURED		D	2	1.G FE	12,000,000	86.9310	10,431,771	12,000,000	12,000,000					1.675	1.563	JD	558	201,000	06/23/2021	06/30/2027
09659W-2R-4	BNP PARIBAS SA SR UNSECURED		D	2	1.G FE	10,000,000	81.7250	8,172,472	10,000,000	10,000,000					2.159	2.056	MS	63,571	215,900	09/08/2021	09/15/2029
09659W-2T-0	BNP PARIBAS SA SR UNSECURED		D	2	1.G FE	35,000,000	88.1810	30,863,428	35,000,000	35,000,000					2.591	2.387	JJ	405,563	453,425	01/12/2022	01/20/2028
09952A-A*-7	BORAL FINANCE PTY LTD SER A 2018 GUAR SR FIXED NOTE		D	1	2.B FE	19,600,000	95.7270	18,762,548	19,600,000	19,600,000					4.050	4.050	AO	165,375	793,800	04/16/2018	04/16/2026
111013-AL-2	SKY LIMITED SR SECURED144A		D		1.G FE	1,383,282	97.6680	1,362,468	1,395,000	1,392,675		1,296			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	119.7010	31,881,106	26,634,000	27,709,331		(98,139)			9.625	8.060	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	92.3760	47,506,946	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	92.5190	24,054,901	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	98.9750	24,743,662	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	99.6010	19,920,114	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	15,652,470	96.1100	15,377,672	16,000,000	15,698,974		13,510			3.320	4.201	MS	140,178	332,000	11/22/2022	03/26/2025
12656*-AK-8	CSLB HOLDINGS INC GUARANTIED SENIOR NOTE SER I		D	1	1.G	4,290,880	92.2770	3,691,065	4,000,000	4,208,791		(53,363)			2.870	1.446	AO	24,873	114,800	06/08/2021	10/13/2026
12656*-AN-2	CSLB HOLDINGS INC GUARANTIED SENIOR NOTE SER A		D	1	1.G	34,300,000	89.1820	30,589,362	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	89.1910	5,351,482	6,000,000	6,195,624		(42,538)			2.380	1.610	MN	13,487	142,800	06/08/2021	05/27/2027
12656*-AR-3	CSLB HOLDINGS INC GTD SENIOR NOTE SERIES 2020B		D	1	1.G	22,000,000	83.6580	18,404,681	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	77.2570	11,202,336	14,500,000	14,500,000					2.830	2.830	MN	38,755	410,350	05/27/2020	05/27/2035
12661P-AA-7	CSL FINANCE PLC COMPANY GUARNT		D	1	1.G FE	3,196,394	95.8410	3,066,913	3,200,000	3,196,843		449			3.850	3.875	AO	21,902	61,600	05/19/2022	04/27/2027
12661P-AB-5	CSL FINANCE PLC COMPANY GUARNT		D	1	1.G FE	3,718,133	94.4470	3,541,748	3,750,000	3,718,870		738			4.050	4.200	AO	27,000	60,750	12/08/2022	04/27/2029
12661P-AD-1	CSL FINANCE PLC COMPANY GUARNT		D	1	1.G FE	5,982,218	89.6010	5,477,288	6,113,000	5,983,093		875			4.625	4.789	AO	50,262	141,363	10/07/2022	04/27/2042
12686L-AA-7	TELECOMUNICACIONES DIGITALES S SR UNSECURED		D	1	3.A FE	1,366,131	89.0630	1,229,063	1,380,000	1,369,685		1,206			4.500	4.625	JJ	26,048	62,100	10/28/2019	01/30/2030
14366R-AA-7	CARNIVAL HOLDINGS BERMUDA LIMI COMPANY GUARNT		D	2	4.B FE	9,664,960	102.6520	10,059,924	9,800,000	9,668,335		3,375			10.375	10.711	MN	186,404		10/19/2022	05/01/2028
151191-AZ-6	CELULOSA ARAUCO Y CONSTITUCION SR UNSECURED		D	1	2.C FE	996,744	98.1750	947,389	965,000	974,172		(6,548)			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	88.6130	323,436	365,000	360,400		75			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	86.6750	2,097,535	2,420,000	2,405,997		223			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.A FE	7,675,950	102.3750	7,729,313	7,550,000	7,617,429		(24,999)			7.375	6.966	JD	40,214	556,813	07/15/2020	06/05/2027
15239X-AA-6	THE CENTRAL AMERICA BOTTLING C COMPANY GUARNT		D	1	3.B FE	4,208,927	93.4250	3,958,417	4,237,000	4,211,641		2,714			5.250	5.363	AO	39,545	166,832	01/20/2022	04/27/2029
184494-A#-9	CLEANAWAY WASTE MANAGEMENT LIM SERIES C SENIOR NOTE		D	1	2.B	9,470,000	79.9560	7,571,800	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.B	21,000,000	87.9080	18,460,772	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.B	22,000,000	83.7350	18,421,773	22,000,000	22,000,000					2.930	2.930	FA	250,678	644,600	02/11/2020	02/11/2030
200447-A*-1	COMISION FEDERAL DE ELECTRICID SENIOR NOTE		D	1	2.B	51,975,000	87.0440	45,241,266	51,975,000	51,975,000					4.390	4.390	MS	583,102	2,281,703	09/29/2016	09/29/2036
200447-A@-9	COMISION FEDERAL DE ELECTRICID SENIOR NOTE		D	1	2.B	59,160,000	93.0050	55,021,596	59,160,000	59,160,000					5.460	5.460	JD	35,890	3,230,136	06/26/2018	06/26/2038
200447-AL-4	COMISION FEDERAL DE ELECTRICID COMPANY GUARNT		D	1	2.B FE	2,099,580	87.9880	1,847,738	2,100,000	2,099,997		417			4.688	4.688	MN	12,579	73,836	02/08/2022	05/15/2029
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA SUBORDINATED 144A		D		2.A FE	4,466,936	75.1630	3,066,658	4,080,000	4,447,165		(8,785)			4.316	3.757	JJ	83,644	176,093	04/27/2021	01/10/2048
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA SUBORDINATED		D		2.A FE	28,000,000	77.1900	21,613,208	28,000,000	28,000,000					2.688	2.688	MS	229,973	752,640	03/02/2021	03/11/2031
202712-BS-3	COMMONWEALTH BANK OF AUSTRALIA SUBORDINATED		D		2.A FE	35,466,924	82.2810	29,473,209	35,820,000	35,490,284		23,360			3.784	3.903	MS	402,864	677,714	03/08/2022	03/14/2032
20557#-AF-8	COMPUTERSHARE US SERIES A GUARANTEED SR NOTE		D	1	2.B	55,000,000	96.6820	53,175,275	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	93.6600	87,010,119	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		C	1	4.A FE	26,050,675	93.1470	24,572,076	26,380,000	26,156,853		43,603			6.750	6.985	AO	445,163	1,780,650	04/15/2020	10/01/2026
210314-AD-2	CONSORCIO TRANSMANTARO SA SR UNSECURED		D	1	2.C FE	8,157,265	90.7690	7,656,344	8,435,000	8,161,106		3,841			5.200	5.537	AO	97,471	219,310	09/09/2022	04/11/2038

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
210383-AG-0	CONSTELLIUM SE SR UNSECURED 144A		C	1	4.B FE	2,698,000	95.5470	2,577,847	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	92.4690	4,253,562	4,600,000	4,593,561		977			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	6,467,500	81.4580	5,620,631	6,900,000	6,478,203		10,703			3.750	4.809	AO	54,625	183,750	10/14/2022	04/15/2029
21218M-AB-1	CONTINUUM ENERGY LEVANTER PTE SR SECURED		D	2	3.B FE	585,338	89.8770	526,083	585,338	585,338					4.500	4.500	FA	10,390	26,340	02/02/2021	02/09/2027
21684A-AB-2	COOPERATIEVE RABOBANK UA SENIOR SUBORDINATED		D		2.A FE	23,037,634	96.1600	18,712,785	19,460,000	22,628,137		(89,658)			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	97.6790	75,514,319	77,309,000	77,963,508		(239,533)			4.375	4.024	FA	1,381,093	3,382,269	12/13/2021	08/04/2025
21684A-AD-8	COOPERATIEVE RABOBANK UA SUBORDINATED		D		2.A FE	32,757,256	90.6800	25,643,470	28,279,000	32,538,202		(124,087)			5.250	4.172	FA	606,231	1,484,648	05/24/2021	08/04/2045
21684A-AF-3	COOPERATIEVE RABOBANK UA SUBORDINATED		D		2.A FE	47,243,421	94.3050	43,521,822	46,150,000	47,182,533		(262,989)			3.750	3.070	JJ	769,167	1,730,625	01/13/2022	07/21/2026
21685W-CJ-4	COOPERATIEVE RABOBANK UA BANK GUARANTEED		D		1.D FE	1,182,554	101.7310	1,022,401	1,005,000	1,159,583		(5,788)			5.250	4.037	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	1,097,129	82.4250	906,675	1,100,000	1,097,477		81			4.250	4.267	JJ	21,297	46,750	04/09/2019	07/17/2042
21987B-AU-2	CORPORACION NACIONAL DEL COBRE SR UNSECURED 144A		D		1.G FE	2,345,525	91.0190	2,430,201	2,670,000	2,386,975		5,612			4.875	5.700	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	10,280,231	93.6440	8,980,436	9,590,000	10,039,816		(97,095)			3.625	2.477	FA	144,849	347,638	06/26/2020	08/01/2027
21987B-AX-6	CORPORACION NACIONAL DEL COBRE SR UNSECURED 144A		D	2	1.G FE	5,054,750	85.4000	4,270,000	5,000,000	5,050,733		(1,161)			4.500	4.431	FA	93,750	225,000	02/27/2019	08/01/2047
21987B-AY-4	CORPORACION NACIONAL DEL COBRE SR UNSECURED		D	1	1.G FE	1,892,718	83.9250	1,707,035	2,034,000	1,901,827		2,496			4.375	4.815	FA	36,089	88,988	01/28/2019	02/05/2049
21987B-AZ-1	CORPORACION NACIONAL DEL COBRE SR UNSECURED		D	1	1.G FE	8,083,700	87.1750	6,799,650	7,800,000	8,028,736		(32,031)			3.000	2.508	MS	59,150	234,000	04/07/2021	09/30/2029
21987B-BA-5	CORPORACION NACIONAL DEL COBRE SR UNSECURED		D	1	1.G FE	606,562	75.1500	548,595	730,000	607,240		640			3.700	4.770	JJ	11,329	27,843	09/22/2022	01/30/2050
22535W-AH-0	CREDIT AGRICOLE SA LONDON BRAN SR UNSECURED		D	2	1.G FE	32,296,150	87.6600	28,489,558	32,500,000	32,446,224		148,357			1.247	1.322	JJ	174,493	405,275	01/03/2022	01/26/2027
225401-AC-2	CREDIT SUISSE GROUP AG SR UNSECURED 144A		D	1	2.B FE	4,635,613	83.3020	3,873,534	4,650,000	4,642,576		1,297			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.B FE	55,018,000	88.6020	48,731,011	55,000,000	55,007,448		79,923			2.593	2.494	MS	435,768	1,426,150	05/04/2020	09/11/2025
225401-AP-3	CREDIT SUISSE GROUP AG SR UNSECURED		D	1	2.B FE	2,405,000	77.9220	1,874,025	2,405,000	2,405,000					4.194	4.166	AO	25,216	100,866	03/27/2020	04/01/2031
225401-AQ-1	CREDIT SUISSE GROUP AG SR UNSECURED		D	1	2.B FE	30,000,000	85.4940	25,648,345	30,000,000	30,000,000					2.193	2.186	JD	47,515	657,900	06/02/2020	06/05/2026
225401-AT-5	CREDIT SUISSE GROUP AG SR UNSECURED		D	1	2.B FE	32,052,083	79.6240	25,610,968	32,165,000	32,119,234		63,585			1.305	1.168	FA	173,731	419,753	03/31/2021	02/02/2027
225401-BB-3	CREDIT SUISSE GROUP AG SR UNSECURED		D	1	2.B FE	1,595,000	103.1280	1,644,897	1,595,000	1,595,000					9.016	9.016	MN	18,775		11/09/2022	11/15/2033
225433-AC-5	CREDIT SUISSE GROUP FUNDING GU SR UNSECURED		D		2.B FE	63,302,691	90.3150	56,898,230	63,000,000	63,083,206		(35,261)			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.B FE	21,036,009	69.1090	13,812,091	19,986,000	20,985,307		(29,060)			4.875	4.501	MN	124,496	974,318	07/14/2021	05/15/2045
225433-AR-2	CREDIT SUISSE GROUP FUNDING GU SR UNSECURED		D		2.B FE	16,996,113	88.9190	15,116,220	17,000,000	16,998,706		364			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.B	29,500,000	90.0320	26,559,301	29,500,000	29,500,000					3.750	3.750	JJ	473,229	1,106,250	01/27/2020	01/27/2030
23291K-AG-0	DH EUROPE FINANCE II SARL COMPANY GUARNT		C	1	1.G FE	22,303,082	95.2620	21,243,457	22,300,000	22,301,232		(669)			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		C	1	1.G FE	61,778,911	87.7860	52,958,780	60,327,000	61,491,033		(161,946)			2.600	2.283	MN	200,420	1,568,502	06/30/2021	11/15/2029
23291K-AJ-4	DH EUROPE FINANCE II SARL COMPANY GUARNT		C	1	1.G FE	31,148,141	80.6060	24,915,429	30,910,000	31,126,736		(10,076)			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		C	1	1.G FE	29,203,429	75.8880	21,920,281	28,885,000	29,186,292		(7,350)			3.400	3.339	MN	125,489	982,090	04/15/2021	11/15/2049
23371D-AJ-3	DAE FUNDING LLC COMPANY GUARNT		D	2	2.C FE	17,850,316	93.1750	16,771,500	18,000,000	17,910,067		48,327			1.550	1.870	FA	116,250	290,367	03/10/2022	08/01/2024
235822-AB-9	DANA FINANCING LUXEMBOURG SA R SR UNSECURED 144A		D	1	3.B FE	9,250,000	98.6050	9,120,966	9,250,000	9,250,000					5.750	5.750	AO	112,285	531,875	03/21/2017	04/15/2025
243435-A#-1	DECHRA PHARMACEUTICALS PLC SERIES A SENIOR NOTES		B	1	2.C PL	28,053,000	92.2860	26,672,541	28,902,150	28,902,150				849,150	3.640	3.640	JJ	488,029		07/14/2022	07/14/2029
24343S-A@-3	DECHRA PHARMACEUTICALS PLC SERIES B SENIOR NOTES		D	1	2.C PL	45,387,090	84.1220	38,881,088	46,220,000	45,442,607		55,517			3.340	3.603	JJ	681,822	1,400,128	05/12/2022	01/22/2030
24820R-AG-3	EQUINOR ASA NOTES		D	2	1.D FE	23,681,697	107.1210	22,302,506	20,820,000	21,873,973		(147,199)			6.500	5.486	JD	112,775	1,353,300	12/15/2014	12/01/2028
251525-AP-6	DEUTSCHE BANK AKTIENGESELLSCHA SUBORDINATED		D		2.C FE	8,126,479	95.1430	8,450,566	8,882,000	8,506,726		147,104			4.500	6.532	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	118.3490	60,831,589	51,400,000	51,698,231		(31,968)			8.750	8.198	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	94.7680	9,002,974	9,500,000	9,494,675		1,201			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	93.2440	4,662,204	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	106.0790	1,145,656	1,080,000	1,274,953		(10,459)			5.875	4.132	MS	16,039	63,450	06/29/2020	09/30/2036
25243Y-AU-3	DIAGEO CAPITAL PLC SENIOR UNSECURED		D	1	1.G FE	10,924,972	99.1930	10,797,177	10,885,000	10,885,402		(8,206)			2.625	2.549	AO	49,209	285,731	05/18/2017	04/29/2023
25243Y-AV-1	DIAGEO CAPITAL PLC SENIOR UNSECURED		D	1	1.G FE	4,042,853	82.7010	3,558,616	4,303,000	4,050,381		3,817			3.875	4.305	AO	28,717	116,502	07/11/2022	04/29/2043
25243Y-AZ-2	DIAGEO CAPITAL PLC COMPANY GUARNT		D	1	1.G FE	10,200,866	95.4930	9,808,108	10,271,000	10,129,206		(24,854)			3.875	4.113	MN	47,539	232,132	10/03/2022	05/18/2028

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
25243Y-BA-6	DIAGEO CAPITAL PLC COMPANY GUARNT		D	1	1.G FE	1,999,420	94.9340	1,898,671	2,000,000	1,999,791		112			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	77,394,650	85.6220	65,350,972	76,325,000	76,900,620		(178,105)			2.375	2.217	AO	337,367	1,693,969	06/13/2022	10/24/2029
25243Y-BC-2	DIAGEO CAPITAL PLC COMPANY GUARNT		D	1	1.G FE	16,937,440	91.5560	15,564,563	17,000,000	16,967,716		11,469			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	58,051,317	82.5200	48,057,875	58,238,000	57,913,387		(30,080)			2.000	2.059	AO	200,598	1,092,260	07/11/2022	04/29/2030
25243Y-BE-8	DIAGEO CAPITAL PLC COMPANY GUARNT		D	1	1.G FE	68,521,637	79.7670	56,378,800	70,679,000	68,608,629		94,120			2.125	2.453	AO	258,666	1,373,366	07/11/2022	04/29/2032
25243Y-BF-5	DIAGEO CAPITAL PLC COMPANY GUARNT		D	1	1.G FE	1,248,350	101.1250	1,264,056	1,250,000	1,248,448		98			5.200	5.248	AO	12,097		10/19/2022	10/24/2025
25243Y-BG-3	DIAGEO CAPITAL PLC COMPANY GUARNT		D	1	1.G FE	37,547,725	102.3510	38,473,676	37,590,000	37,549,211		1,486			5.300	5.326	AO	370,784		11/03/2022	10/24/2027
25243Y-BH-1	DIAGEO CAPITAL PLC COMPANY GUARNT		D	1	1.G FE	67,598,350	104.9230	71,054,643	67,721,000	67,595,920		(2,430)			5.500	5.519	JJ	693,200		11/03/2022	01/24/2033
26139P-AA-1	DP WORLD CRESCENT LIMITED SR UNSECURED		D		2.C FE	2,702,050	99.0500	2,575,300	2,600,000	2,627,224		(65,557)			3.908	1.347	MN	8,750	101,608	11/08/2021	05/31/2023
279158-AC-3	ECOPETROL SA SR UNSECURED		D	1	3.A FE	2,684,620	99.2000	2,668,480	2,690,000	2,687,053		2,433			5.875	6.035	MS	45,216	79,019	06/16/2022	09/18/2023
279158-AK-5	ECOPETROL SA SR UNSECURED		D	1	3.A FE	1,240,910	95.0500	1,140,600	1,200,000	1,225,812		(12,206)			4.125	3.028	JJ	22,688	45,375	03/10/2022	01/16/2025
279158-AL-3	ECOPETROL SA SR UNSECURED		D	1	3.A FE	8,125,760	94.3150	7,149,077	7,580,000	7,855,298		(77,829)			5.375	4.165	JD	5,659	407,425	04/25/2019	06/26/2026
28228P-AA-9	EG GLOBAL FINANCE PLC SR SECURED		D	1	4.C FE	2,725,980	86.9870	3,141,957	3,612,000	3,160,356		175,225			6.750	13.841	MN	31,154	243,810	03/23/2020	02/07/2025
28228P-AB-7	EG GLOBAL FINANCE PLC SR SECURED		D	2	4.C FE	11,540,910	93.6540	10,534,183	11,248,000	11,282,430		(97,139)			8.500	7.573	AO	162,002	956,080	03/18/2020	10/30/2025
28249N-AA-9	EIG PEARL HOLDINGS SA RL SR SECURED		D		1.F FE	4,303,514	84.1340	3,613,556	4,295,000	4,303,116		(398)			3.545	3.520	FA	51,176	91,355	01/21/2022	08/31/2036
28249N-AB-7	EIG PEARL HOLDINGS SA RL SR SECURED		D		1.F FE	10,702,696	76.7190	8,945,489	11,660,000	10,711,065		8,369			4.387	4.969	FA	171,929	306,915	08/12/2022	11/30/2046
285295-B#-7	RS GROUP PLC SERIES C SENIOR NOTE		B	1	2.B	7,956,900	80.0320	5,996,905	7,493,150	7,493,150				(476,350)	1.460	1.460	AO	24,615	105,161	10/10/2019	10/10/2029
285295-B*-1	RS GROUP PLC SERIES A SENIOR NOTE		B	1	2.B	10,230,300	88.7420	8,549,424	9,634,050	9,634,050				(612,450)	1.200	1.200	AO	26,012	111,129	10/10/2019	10/10/2026
285295-B@-9	RS GROUP PLC SERIES B SENIOR NOTE		D	1	2.B	6,000,000	92.4980	5,549,874	6,000,000	6,000,000					3.370	3.370	JD	11,795	202,200	12/10/2019	12/10/2026
285295-C*-0	RS GROUP PLC SERIES D SENIOR NOTE		D	1	2.B	10,250,000	87.3340	8,951,777	10,250,000	10,250,000					3.580	3.580	MS	113,143	366,950	03/10/2020	03/10/2030
29245V-AE-5	EMPRESA NACIONAL DE TELECOMUNI SR UNSECURED		D	1	2.C FE	1,924,654	79.5500	1,531,338	1,925,000	1,924,689		27			3.050	3.052	MS	17,451	58,713	09/09/2021	09/14/2032
29246B-AE-8	EMPRESAS PUBLICAS DE MEDELLIN SR UNSECURED		D	1	3.A FE	498,550	79.2060	396,031	500,000	498,983		132			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	1,020,250	90.6130	996,738	1,100,000	1,025,041		4,791			3.650	4.760	MN	6,023	20,075	06/07/2022	05/07/2030
29246Q-AF-2	EMPRESA DE TRANSPORTE DE PASAJ SR UNSECURED		D	1	1.G FE	1,272,550	88.1750	1,056,713	1,550,000	1,274,448		1,898			3.693	4.694	MS	17,172	28,621	04/01/2022	09/13/2061
29446M-AC-6	EQUINOR ASA COMPANY GUARNT		D	1	1.D FE	5,221,270	73.2190	4,019,745	5,490,000	5,213,994		(2,563)			3.250	3.486	MN	21,312	154,050	10/13/2022	11/18/2049
29446M-AH-5	EQUINOR ASA COMPANY GUARNT		D	1	1.D FE	6,148,277	80.0100	4,548,594	5,685,000	6,115,866		(14,968)			3.700	3.239	AO	49,665	173,345	11/21/2022	04/06/2050
302154-DS-5	THE EXPORT-IMPORT BANK OF KORE SR UNSECURED		D		1.C FE	7,126,048	97.4790	6,969,749	7,150,000	7,126,620		573			4.500	4.542	MS	94,738		09/06/2022	09/15/2032
30251G-BA-4	FMG RESOURCES AUGUST 2006 PTY COMPANY GUARNT		D	1	3.A FE	10,000,000	92.5810	9,258,077	10,000,000	10,000,000					4.500	4.500	MS	132,500	450,000	09/05/2019	09/15/2027
30251G-BC-0	FMG RESOURCES AUGUST 2006 PTY COMPANY GUARNT		D	1	3.A FE	7,542,000	84.5320	7,523,368	8,900,000	7,610,797		68,797			4.375	6.688	AO	97,344	194,688	06/21/2022	04/01/2031
30251G-BD-8	FMG RESOURCES AUGUST 2006 PTY COMPANY GUARNT		D	1	3.A FE	4,900,000	93.9380	4,602,985	4,900,000	4,900,000					5.875	5.875	AO	60,774	147,136	04/06/2022	04/15/2030
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB SR UNSECURED		D	1	2.A FE	6,402,675	69.2250	4,177,729	6,035,000	6,372,834		(12,849)			3.500	3.147	JJ	96,811	191,625	11/08/2022	01/16/2050
35177P-AL-1	ORANGE SA NOTES		D		2.A FE	32,290,593	122.6910	31,592,843	25,750,000	29,028,818		(290,388)			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	97.3370	16,109,285	16,550,000	17,570,398		(31,986)			5.375	4.874	JJ	415,129	889,563	12/03/2018	01/13/2042
36264N-AB-0	GSK CONSUMER HEALTHCARE CAPITA COMPANY GUARNT		D	1	2.B FE	4,977,550	95.3970	4,769,856	5,000,000	4,979,202		1,652			3.125	3.320	MS	42,101		10/28/2022	03/24/2025
36321P-AA-8	GALAXY PIPELINE ASSETS BIDCO L SR SECURED		D	1	1.C FE	8,535,021	92.5500	7,856,898	8,489,355	8,517,705		(5,521)			1.750	1.609	MS	37,554	148,564	12/10/2020	09/30/2027
36321P-AB-6	GALAXY PIPELINE ASSETS BIDCO L SR SECURED		D	1	1.C FE	5,134,225	80.3310	4,116,977	5,125,000	5,132,177		(706)			2.625	2.607	MS	34,007	134,531	10/29/2020	03/31/2036
36830B-AD-7	GC TREASURY CENTER COMPANY LIM COMPANY GUARNT		D	1	2.B FE	4,513,901	87.8000	4,332,930	4,935,000	4,524,175		10,274			4.400	5.606	MS	54,888	66,440	10/25/2022	03/30/2032
36830B-AF-2	GC TREASURY CENTER COMPANY LIM COMPANY GUARNT		D	1	2.B FE	1,232,907	78.8000	977,120	1,240,000	1,232,983		76			5.200	5.238	MS	16,299	32,240	03/23/2022	03/30/2052
37960J-AA-6	GLOBAL AIRCRAFT LEASING CO LTD SR UNSECURED		D	1	4.B FE	18,432,887	85.2560	15,797,114	18,529,143	18,494,114		18,668			7.250	0.809	MS	395,546	1,229,316	09/15/2022	09/15/2024
39530L-AD-2	GREENKO DUTCH BV COMPANY GUARNT		D	2	3.B FE	1,695,125	86.7500	1,470,521	1,695,125	1,695,125					3.850	3.850	MS	16,678	65,262	03/22/2021	03/29/2026
39530M-AA-6	GREENKO POWER II LIMITED COMPANY GUARNT		D	1	3.B FE	1,938,650	83.8660	1,625,878	1,938,650	1,938,650					4.300	4.300	JD	4,168	83,362	12/07/2021	12/13/2028
40049J-BE-6	GRUPO TELEVISA SAB SR UNSECURED		D	1	2.A FE	1,971,760	88.2380	1,764,750	2,000,000	1,973,290		454			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	75.8310	3,791,563	5,000,000	4,921,760		1,595			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	101.1340	5,845,537	5,780,000	7,171,930		(76,959)			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	102.5310	18,224,958	17,775,000	21,413,639		(170,549)			6.500	4.572	MS	340,194	1,155,375	06/29/2020	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
404280-AJ-8	HSBC HOLDINGS PLC SUBORDINATED		D		2.A FE	45,013,169	98.8920	40,590,203	41,045,000	44,094,209		(131,208)			6.800	6.021	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	98.2880	31,444,278	31,992,000	32,785,093		(651,198)			4.250	2.139	MS	404,121	1,359,660	07/23/2021	03/14/2024
404280-AQ-2	HSBC HOLDINGS PLC SUBORDINATED		D		2.A FE	1,418,156	85.1660	1,030,510	1,210,000	1,392,723		(5,283)			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	8,678,677	96.3520	7,953,843	8,255,000	8,473,227		(78,480)			4.250	3.193	FA	129,615	350,838	04/27/2020	08/18/2025
404280-AW-9	HSBC HOLDINGS PLC SR UNSECURED		D		1.G FE	27,244,296	96.8800	23,251,155	24,000,000	26,018,486		(616,372)			4.300	1.573	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	96.7040	7,821,400	8,088,000	8,557,281		(112,684)			4.375	2.791	MN	37,351	353,850	12/16/2021	11/23/2026
404280-BK-4	HSBC HOLDINGS PLC SR UNSECURED		D	2	1.G FE	5,165,000	92.4440	4,774,717	5,165,000	5,165,000					4.041	3.944	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	92.1580	8,862,845	9,617,000	9,617,000					4.583	4.537	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	96.0540	14,408,099	15,000,000	15,000,000					4.292	4.234	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	97.4050	3,701,404	3,800,000	3,800,000					3.803	3.803	MS	44,157	144,514	03/04/2019	03/11/2025
404280-CC-1	HSBC HOLDINGS PLC SR UNSECURED		D	2	1.G FE	3,177,150	87.5700	2,627,093	3,000,000	3,123,178		(9,099)			3.973	3.256	MN	12,912	119,190	09/18/2019	05/22/2030
404280-CE-7	HSBC HOLDINGS PLC SR UNSECURED		D	1	1.G FE	29,930,700	94.2390	28,271,608	30,000,000	30,043,660		110,854			2.633	2.676	MN	118,485	789,900	04/02/2020	11/07/2025
404280-CF-4	HSBC HOLDINGS PLC SR UNSECURED		D		1.G FE	32,767,111	95.9870	31,324,407	32,634,000	32,735,420		(11,891)			4.950	4.897	MS	408,333	1,615,383	03/25/2020	03/31/2030
404280-CG-2	HSBC HOLDINGS PLC SR UNSECURED		D	2	1.G FE	12,969,789	91.1460	12,566,320	13,787,000	13,112,636		142,847			2.099	4.025	JD	21,704	173,661	07/11/2022	06/04/2026
404280-CJ-6	HSBC HOLDINGS PLC SR UNSECURED		D	2	1.G FE	30,028,090	90.3580	27,107,310	30,000,000	30,014,053		(5,976)			1.645	1.624	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	76.7750	126,679	165,000	165,000					2.357	2.334	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	83.5320	60,143,363	72,000,000	71,966,247		250,239			2.013	2.053	MS	398,574	1,449,360	11/19/2021	09/22/2028
404280-CM-9	HSBC HOLDINGS PLC SR UNSECURED		D	1	1.G FE	9,000,000	86.2310	7,760,800	9,000,000	9,000,000					1.589	1.556	MN	14,698	143,010	11/17/2020	05/24/2027
404280-CT-4	HSBC HOLDINGS PLC SR UNSECURED		D	1	1.G FE	5,006,200	77.3830	3,869,140	5,000,000	5,005,561		126			2.804	2.661	MN	14,409	140,200	11/18/2021	05/24/2032
404280-CV-9	HSBC HOLDINGS PLC SR UNSECURED		D	1	1.G FE	45,000,000	80.9260	36,416,706	45,000,000	45,000,000					2.206	2.108	FA	369,505	992,700	08/10/2021	08/17/2029
404280-CY-3	HSBC HOLDINGS PLC SR UNSECURED		D	1	1.G FE	25,000,000	76.8280	19,206,962	25,000,000	25,000,000					2.871	2.762	MN	77,756	717,750	11/15/2021	11/22/2032
404280-DA-4	HSBC HOLDINGS PLC SR UNSECURED		D	1	1.G FE	29,500,000	94.1230	27,766,191	29,500,000	29,500,000					2.999	2.640	MS	272,784	442,353	03/03/2022	03/10/2026
404280-DC-0	HSBC HOLDINGS PLC SUBORDINATED		D	2	2.A FE	15,375,000	86.6700	13,325,569	15,375,000	15,375,000					4.762	4.626	MS	187,107	366,079	03/22/2022	03/29/2033
404280-DF-3	HSBC HOLDINGS PLC SR UNSECURED		D	1	1.G FE	25,000,000	94.8610	23,715,346	25,000,000	25,000,000					4.755	4.483	JD	72,646	594,375	05/31/2022	06/09/2028
43761A-E*-3	HOMESERVE PLC SERIES E SENIOR NOTE		D	1	2.B	10,000,000	86.5130	8,651,316	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	83.5460	20,594,028	24,650,000	24,650,000					3.680	3.680	FA	330,091	907,120	08/20/2020	08/20/2032
438127-AB-8	HONDA MOTOR CO LTD SR UNSECURED		D	1	1.G FE	4,189,864	91.6610	3,849,768	4,200,000	4,191,062		1,198			2.534	2.587	MS	32,815	53,214	05/19/2022	03/10/2027
438127-AC-6	HONDA MOTOR CO LTD SR UNSECURED		D	1	1.G FE	32,600,000	86.0010	28,036,394	32,600,000	32,600,000					2.967	2.967	MS	298,233	483,621	03/03/2022	03/10/2032
449282-AA-0	ICHTHYS LNG PTY LTD SENIOR SECURED NOTES		D	1	1.G PL	45,000,000	92.8630	41,788,406	45,000,000	45,000,000					4.250	4.250	JD	85,000	966,875	06/13/2022	12/15/2029
44963B-AD-0	IHO VERWALTUNGS GMBH SR SECURED		D	1	3.B FE	5,940,000	84.5280	5,020,955	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	87.9390	9,620,478	10,940,000	10,916,272		(33,905)			6.000	6.057	MN	83,873	656,400	06/07/2019	05/15/2027
44963H-AA-3	IHS HOLDING LIMITED COMPANY GUARNT		D	1	4.B FE	1,470,000	83.1670	1,222,555	1,470,000	1,470,000					5.625	5.625	MN	7,350	82,688	11/18/2021	11/29/2026
44963H-AB-1	IHS HOLDING LIMITED COMPANY GUARNT		D	1	4.B FE	2,929,433	80.8140	2,357,356	2,917,000	2,927,026		(2,258)			6.250	6.147	MN	16,206	182,313	12/07/2021	11/29/2028
449691-AA-2	ILIAD HOLDING SAS SR SECURED		D	1	4.A FE	5,900,000	92.8700	5,479,336	5,900,000	5,900,000					6.500	6.500	AO	80,961	370,717	10/13/2021	10/15/2026
449691-AC-8	ILIAD HOLDING SAS SR SECURED		D	1	4.A FE	3,900,000	90.6930	3,537,027	3,900,000	3,900,000					7.000	7.000	AO	57,633	263,900	10/13/2021	10/15/2028
45326Y-A*-8	INCITEC PIVOT LTD SERIES A SENIOR NOTE		D	1	2.B	15,000,000	92.1120	13,816,869	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	89.5740	17,601,196	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.B	25,000,000	98.1300	24,532,522	25,000,000	25,000,000					3.940	3.940	AO	235,306	985,000	04/05/2016	04/05/2024
45662N-A@-2	INFINEON TECHNOLOGIES AG SERIES B SENIOR NOTE		D	1	2.B	24,000,000	95.9150	23,019,492	24,000,000	24,000,000					4.100	4.100	AO	235,067	984,000	04/05/2016	04/05/2026
45674G-AA-2	INEOS QUATTRO FINANCE 2 PLC SR SECURED		D	1	3.B FE	6,800,000	90.4440	6,150,181	6,800,000	6,800,000					3.375	3.375	JJ	105,825	229,500	01/21/2021	01/15/2026
456837-AP-8	ING GROEP NV SR UNSECURED		D		1.G FE	10,353,053	97.8890	9,390,502	9,593,000	9,914,044		(250,458)			3.550	0.892	AO	77,570	340,552	03/25/2021	04/09/2024
45685N-AA-4	ING GROEP NV SR UNSECURED		D		1.G FE	7,956,640	97.8240	7,825,921	8,000,000	7,962,509		5,869			4.625	4.794	JJ	179,861	185,000	06/27/2022	01/06/2026
456873-AB-4	TRANE TECHNOLOGIES LUXEMBOURG SR UNSECURED		C	1	2.B FE	4,988,025	97.4050	4,870,260	5,000,000	4,991,168		3,555			3.550	3.630	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	84.6180	1,692,363	2,000,000	1,989,959		260			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	54,795,133	92.4470	53,424,195	57,789,000	54,733,034		38,389			3.800	4.761	MS	609,995	798,760	11/01/2022	03/21/2029

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
456873-AE-8	TRANE TECHNOLOGIES LUXEMBOURG COMPANY GUARNT		C	1	2.B FE	4,994,750	94.2060	4,710,297	5,000,000	4,997,428		743			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	82.1760	9,704,960	11,810,000	11,874,121		(1,557)			4.500	4.462	MS	147,625	531,450	05/18/2020	03/21/2049
45824T-BC-8	INTELSAT JACKSON HOLDINGS SA SR SECURED		D	1	4.A FE	432,500	89.7050	448,525	500,000	433,781		1,281			6.500	9.041	MS	9,569		10/20/2022	03/15/2030
461127-E#-5	INTERTEK FINANCE PLC SERIES A SENIOR NOTE		D	1	2.A	22,000,000	97.0070	21,341,587	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	95.7080	9,570,838	10,000,000	10,000,000					4.050	4.050	AO	99,000	405,000	10/03/2014	10/03/2026
461127-F#-4	INTERTEK FINANCE PLC SERIES B SENIOR NOTES		D	1	2.A	17,000,000	86.3190	14,674,181	17,000,000	17,000,000					2.330	2.330	MS	116,629	213,454	03/01/2022	03/15/2028
461127-F*-8	INTERTEK FINANCE PLC SERIES B SENIOR NOTE		D	1	2.A	10,000,000	91.3880	9,138,832	10,000,000	10,000,000					2.080	2.080	JD	16,756	208,000	12/02/2020	12/02/2025
461127-F@-6	INTERTEK FINANCE PLC SERIES A SENIOR NOTES		D	1	2.A	15,000,000	88.9050	13,335,740	15,000,000	15,000,000					2.240	2.240	JJ	156,800	168,000	01/13/2022	01/13/2027
461127-G*-7	INTERTEK FINANCE PLC SERIES C SENIOR NOTES		D	1	2.A	16,000,000	84.5950	13,535,243	16,000,000	16,000,000					2.470	2.470	MS	116,364	212,969	03/01/2022	03/15/2029
461127-G@-5	INTERTEK FINANCE PLC SERIES D SENIOR NOTES		D	1	2.A	10,000,000	82.7230	8,272,345	10,000,000	10,000,000					2.540	2.540	MS	74,789	136,878	03/01/2022	03/15/2030
46115H-AT-4	INTESA SANPAOLO SPA SR UNSECURED 144A		D		3.A FE	14,325,708	96.4730	13,961,540	14,472,000	14,416,612		34,610			5.017	5.288	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	73.7060	7,223,222	9,800,000	9,800,000					4.198	4.198	JD	34,284	411,404	05/24/2021	06/01/2032
46128M-AN-1	INVERSIONES CMPC SA COMPANY GUARNT		D	1	2.C FE	574,051	90.1750	518,506	575,000	574,296		86			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	88.8520	44,425,820	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	82.1990	44,346,186	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.A FE	11,419,505	93.9880	10,564,195	11,240,000	11,356,892		(18,188)			4.250	4.041	FA	181,791	477,700	05/08/2019	08/14/2028
46507M-AE-2	THE ISRAEL ELECTRIC CORPORATIO SR SECURED		D	1	2.A FE	12,869,000	100.3940	11,545,281	11,500,000	11,659,680		(330,691)			6.875	3.862	JD	21,962	790,625	02/20/2019	06/21/2023
46656J-AA-7	ITAU UNIBANCO HOLDING SA SR UNSECURED		D		3.C FE	5,535,950	99.4880	5,506,633	5,535,000	5,535,020		(325)			2.900	2.894	JJ	70,002	160,515	01/17/2020	01/24/2023
47216F-AA-5	JAZZ SECURITIES DESIGNATED ACT SR SECURED		C	1	3.B FE	6,800,000	89.7590	6,103,596	6,800,000	6,800,000					4.375	4.375	JJ	137,181	360,306	04/22/2021	01/15/2029
48126P-AA-0	JSC NC KAZMUNAYGAS SR UNSECURED		D	1	2.C FE	4,110,000	73.8630	3,035,749	4,110,000	4,110,000					3.500	3.500	AO	30,768	143,850	10/06/2020	04/14/2033
48263@-AA-7	KDM HOLDING INC SERIES B 2032 SENIOR NOTE		D	1	2.C	9,500,000	83.3940	7,922,420	9,500,000	9,500,000					3.560	3.560	MS	85,489	169,100	03/31/2022	03/31/2032
48667Q-AQ-8	JSC NC KAZMUNAYGAS SR UNSECURED 144A		D		2.C FE	7,097,000	89.3000	5,536,600	6,200,000	6,927,002		(86,302)			5.375	3.533	AO	62,022	333,250	07/13/2021	04/24/2030
48667Q-AS-4	JSC NC KAZMUNAYGAS SR UNSECURED 144A		D		2.C FE	9,270,350	82.0500	7,302,450	8,900,000	9,236,921		(11,708)			6.375	6.047	AO	105,595	439,875	08/15/2022	10/24/2048
48723R-AC-9	HANA BANK CO LTD SR UNSECURED		D		1.E FE	3,819,659	92.0500	3,525,515	3,830,000	3,821,120		1,461			3.250	3.309	MS	31,465	62,238	03/23/2022	03/30/2027
49835W-AA-5	KKR PM LP SENIOR SECURED NOTE		D	1	2.B PL	12,560,300	91.7810	11,527,965	12,560,300	12,560,300					6.990	6.993	FA	319,482	877,965	05/15/2017	06/17/2031
50050H-AN-6	KB KOOKMIN BANK SUBORDINATED		D		2.A FE	3,302,316	79.1900	3,226,993	4,075,000	3,323,272		20,956			2.500	5.408	MN	16,130	50,938	11/01/2022	11/04/2030
500630-DU-9	THE KOREA DEVELOPMENT BANK SR UNSECURED		D		1.C FE	7,236,515	94.8480	6,876,480	7,250,000	7,236,863		348			4.250	4.273	MS	96,717		08/31/2022	09/08/2032
50065W-AF-3	KOREA NATIONAL OIL CORPORATION SR UNSECURED 144A		D		1.C FE	7,458,450	98.6480	7,398,600	7,500,000	7,494,766		4,741			4.000	4.068	JJ	131,667	300,000	01/15/2014	01/23/2024
50201D-AD-5	LCPR SENIOR SECURED FINANCING SR SECURED		D	1	4.A FE	7,850,000	83.1720	6,529,027	7,850,000	7,850,000					5.125	5.125	JJ	185,511	402,313	03/23/2021	07/15/2029
50247V-AB-5	LYB INTERNATIONAL FINANCE BV SENIOR UNSECURED		D	1	2.B FE	15,189,417	88.6380	13,783,284	15,550,000	15,220,981		8,554			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	83.2800	1,768,869	2,124,000	2,259,630		(4,165)			4.875	4.393	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	98.7910	14,818,596	15,000,000	15,000,000					3.260	3.260	JJ	224,125	489,000	07/16/2015	07/16/2023
51512*-AB-0	LANDSBERG ORORA SERIES B GUARANTEED SR NOTE		D	1	2.B PL	7,500,000	95.1190	7,133,911	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	96.6650	5,799,878	6,000,000	6,078,805		(24,739)			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	85.8950	7,176,498	8,355,000	8,933,184		(14,279)			5.300	4.792	JD	36,901	442,815	02/21/2020	12/01/2045
539439-AR-0	LLOYDS BANKING GROUP PLC SR UNSECURED		D		1.G FE	10,547,635	94.8080	10,035,409	10,585,000	10,563,474		3,592			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.G FE	6,714,630	99.3080	6,246,466	6,290,000	6,401,311		(177,181)			4.050	1.198	FA	95,529	254,745	03/19/2021	08/16/2023
539439-AW-9	LLOYDS BANKING GROUP PLC SUBORDINATED		D	2	2.A FE	20,045,600	106.0320	21,206,408	20,000,000	20,045,193		(407)			7.953	7.919	MN	203,243		11/09/2022	11/15/2033
53944Y-AA-1	LLOYDS BANKING GROUP PLC SUBORDINATED		D		2.A FE	12,018,540	97.6990	11,512,805	11,784,000	11,883,750		(51,275)			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	95.6740	22,249,091	23,255,000	23,361,601		(30,391)			4.650	4.495	MS	291,366	1,081,358	04/07/2020	03/24/2026
53944Y-AD-5	LLOYDS BANKING GROUP PLC SR UNSECURED		D		1.G FE	28,980,579	92.9450	27,423,417	29,505,000	29,267,208		53,444			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	73.4850	16,515,648	22,475,000	22,898,011		(10,329)			4.344	4.217	JJ	466,461	976,314	04/27/2021	01/09/2048
53944Y-AH-6	LLOYDS BANKING GROUP PLC SR UNSECURED		D		1.G FE	8,753,054	98.1840	8,386,838	8,542,000	8,629,805		(72,926)			3.900	3.010	MS	100,867	333,138	03/31/2021	03/12/2024
53944Y-AL-7	LLOYDS BANKING GROUP PLC SR UNSECURED		D	2	1.G FE	61,000,000	96.9410	59,133,876	61,000,000	61,000,000					3.870	3.850	JJ	1,127,890	2,360,700	04/02/2020	07/09/2025
53944Y-AQ-6	LLOYDS BANKING GROUP PLC SUBORDINATED		D	2	2.A FE	22,467,035	65.4430	18,331,270	28,011,000	22,608,727		141,692			3.369	4.777	JD	44,563	943,691	03/15/2022	12/14/2046

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
53944Y-AS-2	LLOYDS BANKING GROUP PLC SR UNSECURED		D	2	1.G FE	24,000,000	92.3310	22,159,481	24,000,000	24,000,000					3.750	3.650	MS	257,500	450,000	03/11/2022	03/18/2028
55276V-AH-5	MDGH - GMTN BV COMPANY GUARNT		D	2	1.C FE	24,372,000	95.5810	21,983,688	23,000,000	23,654,135		(366,234)			2.500	0.872	MN	86,250	575,000	01/14/2021	11/07/2024
55285G-AB-0	MDGH GMTN RSC LTD COMPANY GUARNT		D	2	1.C FE	3,176,340	105.5500	3,345,935	3,170,000	3,176,276		(64)			5.500	5.475	AO	30,511		11/01/2022	04/28/2033
55300R-AB-7	MGM CHINA HOLDINGS LIMITED SR UNSECURED		D	1	4.A FE	1,447,133	92.6130	1,805,018	1,949,000	1,493,654		46,522			5.875	14.959	MN	14,631	57,252	07/18/2022	05/15/2026
55300R-AG-6	MGM CHINA HOLDINGS LIMITED SR UNSECURED		D	1	4.A FE	4,500,000	87.8940	5,273,625	6,000,000	4,609,742		109,742			4.750	12.091	FA	118,750	59,375	08/18/2022	02/01/2027
58547D-AA-7	MELCO RESORTS FINANCE LIMITED SR UNSECURED 144A		D	1	3.C FE	2,471,333	91.7690	2,541,077	2,769,000	2,615,188		55,868			4.875	7.418	JD	9,374	134,989	04/06/2020	06/06/2025
58547D-AD-1	MELCO RESORTS FINANCE LIMITED SR UNSECURED		D	1	3.C FE	11,714,356	78.0000	10,790,520	13,834,000	11,794,891		74,445			5.375	7.770	JD	55,768	609,203	07/12/2022	12/04/2029
58547D-AE-9	MELCO RESORTS FINANCE LIMITED SR UNSECURED		D	1	3.C FE	14,729,000	82.5000	12,086,250	14,650,000	14,693,615		(15,495)			5.750	5.623	JJ	374,389	842,375	08/04/2020	07/21/2028
59284M-AD-6	MEXICO CITY AIRPORT TRUST SR SECURED 144A		D	1	2.C FE	3,887,090	77.0000	3,461,150	4,495,000	3,893,450		6,443			5.500	6.589	JJ	103,697	140,113	08/31/2022	07/31/2047
603051-AA-1	MINERAL RESOURCES LIMITED SR UNSECURED		D	1	3.C FE	8,683,625	101.8680	8,786,108	8,625,000	8,655,644		(11,897)			8.125	7.952	MN	116,797	700,781	07/13/2020	05/01/2027
603051-AC-7	MINERAL RESOURCES LIMITED SR UNSECURED		D	1	3.C FE	5,400,000	102.1140	5,514,135	5,400,000	5,400,000					8.000	8.000	MN	72,000	214,800	04/27/2022	11/01/2027
603051-AD-5	MINERAL RESOURCES LIMITED SR UNSECURED		D	1	3.C FE	5,400,000	102.2690	5,522,503	5,400,000	5,400,000					8.500	8.500	MN	76,500	228,225	04/27/2022	05/01/2030
606822-AH-7	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	9,926,900	98.0130	9,801,258	10,000,000	9,962,308		35,408			2.527	3.079	MS	75,810	126,350	05/02/2022	09/13/2023
606822-AJ-3	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	16,115,507	91.5420	16,243,129	17,744,000	16,914,987		203,638			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	12,662,982	97.3690	11,207,180	11,510,000	12,062,285		(249,879)			3.777	1.512	MS	143,703	434,733	10/14/2020	03/02/2025
606822-BB-9	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	1,692,712	87.0040	1,422,508	1,635,000	1,684,713		(2,391)			4.286	4.014	JJ	30,172	70,076	07/02/2019	07/26/2038
606822-BD-5	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	25,125,000	97.8270	24,579,005	25,125,000	25,125,000					3.407	3.407	MS	271,069	856,009	02/26/2019	03/07/2024
606822-BE-3	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	19,569,210	85.5280	16,583,912	19,390,000	19,546,729		(7,268)			4.153	4.082	MS	255,001	805,267	11/21/2019	03/07/2039
606822-BH-6	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	20,500,000	92.5200	18,966,599	20,500,000	20,500,000					3.741	3.741	MS	242,853	766,905	02/26/2019	03/07/2029
606822-BJ-2	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	11,100,000	96.2650	10,685,449	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	22,811,710	81.4380	18,323,475	22,500,000	22,785,140		(13,543)			3.751	3.643	JJ	382,133	843,975	10/28/2021	07/18/2039
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	8,549,450	87.7770	7,619,041	8,680,000	8,562,033		12,583			3.195	3.428	JJ	125,567	144,574	03/18/2022	07/18/2029
606822-BN-3	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	35,982,750	93.7180	33,193,041	35,418,000	35,676,656		(176,411)			2.193	1.837	FA	271,851	684,106	08/31/2022	02/25/2025
606822-BR-4	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	5,065,050	82.9620	4,148,108	5,000,000	5,053,589		(6,795)			2.559	2.395	FA	44,783	127,950	04/13/2021	02/25/2030
606822-BU-7	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	7,254,863	79.1240	6,412,222	8,104,000	7,324,263		69,401			2.048	3.511	JJ	75,609	82,985	03/18/2022	07/17/2030
606822-BV-5	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D	2	1.G FE	15,000,000	96.4390	14,465,858	15,000,000	15,000,000					0.848	0.839	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	93.0030	13,950,381	15,000,000	15,000,000					0.953	0.873	JJ	64,328	142,553	07/12/2021	07/19/2025
606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D	2	1.G FE	89,871,194	77.3370	69,340,764	89,661,000	89,881,420		20,380			2.309	2.180	JJ	925,872	2,070,273	09/24/2021	07/20/2032
606822-BY-9	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D	2	1.G FE	58,817,970	86.9490	51,385,306	59,098,000	58,874,448		60,393			1.538	1.535	JJ	406,492	874,822	03/18/2022	07/20/2027
606822-BZ-6	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D	2	1.G FE	63,863,720	86.5670	55,402,822	64,000,000	63,982,848		117,960			1.640	1.542	AO	227,413	1,049,600	11/19/2021	10/13/2027
606822-CB-8	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D	2	1.G FE	49,956,600	78.0960	39,047,953	50,000,000	50,005,794		49,194			2.494	2.390	AO	270,183	1,247,000	10/27/2021	10/13/2032
606822-CC-6	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D	2	1.G FE	20,000,000	88.2440	17,648,801	20,000,000	20,000,000					2.341	2.193	JJ	210,690	234,100	01/11/2022	01/19/2028
606822-CD-4	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D	2	1.G FE	10,000,000	79.8790	7,987,855	10,000,000	10,000,000					2.852	2.759	JJ	128,340	142,600	01/11/2022	01/19/2033
606822-CH-5	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D	2	1.G FE	15,000,000	98.9530	14,842,883	15,000,000	15,000,000					4.789	4.789	JJ	321,249		07/11/2022	07/18/2025
606822-CN-2	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D	2	1.G FE	50,000,000	99.1810	49,590,293	50,000,000	50,000,000					5.354	5.354	MS	803,100		09/06/2022	09/13/2028
606822-CQ-5	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D	2	1.G FE	7,190,820	99.3970	7,156,598	7,200,000	7,194,542		3,722			5.063	5.177	MS	109,361		09/19/2022	09/12/2025
60687Y-AM-1	MIZUHO FINANCIAL GROUP INC SR UNSECURED		D		1.G FE	3,380,064	91.3940	2,924,609	3,200,000	3,348,952		(29,889)			3.170	2.122	MS	30,996	101,440	12/15/2021	09/11/2027
60687Y-AP-4	MIZUHO FINANCIAL GROUP INC SR UNSECURED		D		1.G FE	2,000,000	99.7670	1,995,346	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	95.3290	1,906,575	2,000,000	2,000,000					2.839	2.839	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	85.7190	805,763	940,000	940,000					3.153	3.153	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	94.4790	1,889,571	2,000,000	2,000,000					2.555	2.555	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	83.7090	7,131,983	8,520,000	8,520,000					2.869	2.869	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	8,886,910	92.0940	8,732,387	9,482,000	8,992,626		105,716			2.226	4.274	MN	21,107	105,535	07/07/2022	05/25/2026
60687Y-BE-8	MIZUHO FINANCIAL GROUP INC SR UNSECURED		D	2	1.G FE	5,491,308	80.9390	4,208,836	5,200,000	5,429,042		(25,011)			2.591	1.895	MN	13,473	134,732	10/13/2020	05/25/2031
60687Y-BU-2	MIZUHO FINANCIAL GROUP INC SUBORDINATED		D		2.B FE	45,100,000	76.7250	34,603,094	45,100,000	45,100,000					2.564	2.564	MS	346,909	1,156,364	09/08/2021	09/13/2031

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
60688U-AB-2	MIZUHO FINANCIAL GROUP CAYMAN COMPANY GUARNT		D		2.B FE	30,185,522	98.3620	27,449,745	27,907,000	29,045,745		(904,544)			4.600	1.258	MS	335,194	1,283,722	02/10/2022	03/27/2024
60920L-AF-1	MONDELEZ INTERNATIONAL HOLDING COMPANY GUARNT		C	1	2.B FE	4,994,950	95.1390	4,756,974	5,000,000	4,998,171		1,036			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	28,777,979	88.5140	26,223,999	29,627,000	28,899,443		115,217			1.450	2.203	MN	66,825	369,779	07/28/2022	05/05/2026
62878U-2B-7	NBN CO LIMITED SR UNSECURED		D	1	1.E FE	25,120,800	79.8830	19,970,839	25,000,000	25,107,271		(11,846)			2.625	2.566	MN	102,083	656,250	10/27/2021	05/05/2031
62878U-2C-5	NBN CO LIMITED SR UNSECURED		D	1	1.E FE	2,814,210	92.3660	2,770,977	3,000,000	2,860,102		45,892			0.875	3.626	AO	6,052	13,125	05/23/2022	10/08/2024
62878U-2D-3	NBN CO LIMITED SR UNSECURED		D	1	1.E FE	92,061,075	86.8910	81,424,143	93,708,000	92,339,123		265,317			1.625	1.999	JJ	731,768	1,050,831	03/29/2022	01/08/2027
62878U-2E-1	NBN CO LIMITED SR UNSECURED		D	1	1.E FE	66,794,290	77.8840	52,182,104	67,000,000	66,815,091		17,936			2.500	2.534	JJ	804,931	1,256,250	10/13/2021	01/08/2032
62947Q-BA-5	NXP BV COMPANY GUARNT		D	1	2.B FE	13,701,453	99.2300	13,402,050	13,506,000	13,630,458		(70,995)			4.875	3.988	MS	219,473	329,209	05/16/2022	03/01/2024
62954H-AJ-7	NXP BV COMPANY GUARNT		D	1	2.B FE	72,446,355	78.6160	60,979,148	77,566,000	72,643,740		197,385			2.650	3.438	FA	776,522	838,526	10/13/2022	02/15/2032
62954H-AL-2	NXP BV COMPANY GUARNT		D	1	2.B FE	14,245,344	67.7400	13,548,026	20,000,000	14,276,230		30,885			3.125	5.526	FA	236,111	78,125	11/10/2022	02/15/2042
62954H-AN-8	NXP BV COMPANY GUARNT		D	1	2.B FE	21,808,938	62.6780	16,085,717	25,664,000	21,844,133		35,196			3.250	4.117	MN	71,824	785,330	09/26/2022	11/30/2051
62954H-AU-2	NXP BV COMPANY GUARNT		D	1	2.B FE	7,982,105	69.8980	6,640,354	9,500,000	8,004,474		22,369			3.250	4.483	MN	42,882	154,375	09/26/2022	05/11/2041
62954H-AV-0	NXP BV COMPANY GUARNT		D	1	2.B FE	9,996,069	92.8890	8,871,781	9,551,000	9,952,669		(43,400)			4.300	3.518	JD	14,831	383,797	11/10/2022	06/18/2029
62954H-AX-6	NXP BV COMPANY GUARNT		D	1	2.B FE	6,530,488	91.2680	5,968,898	6,540,000	6,531,666		1,178			3.150	3.182	MN	34,335	103,005	05/16/2022	05/01/2027
62954H-AY-4	NXP BV COMPANY GUARNT		D	1	2.B FE	26,970,912	86.5750	24,346,524	28,122,000	26,958,252		(12,660)			3.400	3.984	MN	159,358	308,074	11/04/2022	05/01/2030
62954H-BA-5	NXP BV COMPANY GUARNT		D	1	2.B FE	19,001,389	79.5840	16,415,713	20,627,000	19,077,367		75,978			2.500	3.526	MN	71,622	257,838	08/11/2022	05/11/2031
62954H-BB-3	NXP BV COMPANY GUARNT		D	1	2.B FE	20,937,880	94.6750	21,775,342	23,000,000	20,970,803		32,923			5.000	6.186	JJ	718,750		11/08/2022	01/15/2033
62954H-BE-7	NXP BV COMPANY GUARNT		D	1	2.B FE	13,137,833	96.1050	12,959,748	13,485,000	13,157,374		19,541			4.400	5.018	JD	49,445	321,393	09/22/2022	06/01/2027
63859U-BF-9	NATIONWIDE BUILDING SOCIETY SR UNSECURED		D		1.E FE	9,985,900	88.9110	8,891,074	10,000,000	9,992,274		2,857			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	95.1620	28,548,644	30,000,000	29,991,816		7,697			0.550	0.576	JJ	72,875	165,000	01/14/2021	01/22/2024
63859W-AE-9	NATIONWIDE BUILDING SOCIETY SUBORDINATED 144A		D		2.A FE	22,816,919	91.4440	19,661,434	21,501,000	22,533,618		(259,204)			4.000	2.625	MS	255,623	860,040	01/06/2022	09/14/2026
638602-BP-6	NATIONWIDE BUILDING SOCIETY SR UNSECURED 144A		D		1.E FE	30,417,356	96.1920	29,338,557	30,500,000	30,475,744		8,852			3.900	3.933	JJ	528,667	1,189,500	08/05/2015	07/21/2025
63861V-AB-3	NATIONWIDE BUILDING SOCIETY SR UNSECURED		D	2	2.A FE	12,898,171	90.3570	11,061,498	12,242,000	12,815,844		(82,327)			4.302	3.127	MS	165,310	526,651	03/03/2022	03/08/2029
63861V-AC-1	NATIONWIDE BUILDING SOCIETY SR UNSECURED		D	2	1.G FE	6,479,265	98.7210	6,416,892	6,500,000	6,511,123		31,858			4.363	4.303	FA	118,165	141,798	07/08/2022	08/01/2024
65535H-AQ-2	NOMURA HOLDINGS INC SR UNSECURED		D		2.A FE	26,274,423	83.4820	20,665,257	24,754,000	25,924,287		(151,673)			3.103	2.368	JJ	352,053	768,117	03/30/2021	01/16/2030
65535H-AR-0	NOMURA HOLDINGS INC SR UNSECURED		D		2.A FE	61,778,761	91.1070	55,875,238	61,329,000	61,564,540		(90,365)			1.851	1.696	JJ	520,300	1,135,200	03/30/2021	07/16/2025
65535H-AS-8	NOMURA HOLDINGS INC SR UNSECURED		D		2.A FE	39,762,485	80.2290	31,938,975	39,810,000	39,768,694		4,806			2.679	2.694	JJ	488,817	1,066,510	03/31/2021	07/16/2030
65535H-AY-5	NOMURA HOLDINGS INC SR UNSECURED		D		2.A FE	32,536,660	82.5990	27,587,997	33,400,000	32,582,500		45,840			2.172	2.625	JJ	336,527	598,434	08/18/2022	07/14/2028
65535H-AZ-2	NOMURA HOLDINGS INC SR UNSECURED		D		2.A FE	54,188,919	87.7870	47,580,326	54,200,000	54,191,003		2,085			2.329	2.333	JJ	557,524	669,730	01/05/2022	01/22/2027
65535H-BA-6	NOMURA HOLDINGS INC SR UNSECURED		D		2.A FE	11,994,913	79.0110	9,481,264	12,000,000	11,995,405		491			2.999	3.004	JJ	158,947	190,936	01/05/2022	01/22/2032
65535H-BB-4	NOMURA HOLDINGS INC SR UNSECURED		D		2.A FE	15,309,000	83.5560	12,791,653	15,309,000	15,309,000					2.710	2.710	JJ	183,236	220,114	01/04/2022	01/22/2029
65535H-BE-8	NOMURA HOLDINGS INC SR UNSECURED		D		2.A FE	20,000,000	99.0450	19,808,945	20,000,000	20,000,000					5.099	5.099	JJ	495,736		06/28/2022	07/03/2025
65558R-AA-7	NORDEA BANK ABP SR UNSECURED		D		1.D FE	6,499,480	96.6190	6,280,217	6,500,000	6,499,565		85			3.600	3.603	JD	16,250	115,700	05/31/2022	06/06/2025
65558R-AD-1	NORDEA BANK ABP SR UNSECURED		D		1.F FE	33,598,147	100.6170	33,827,416	33,620,000	33,599,226		1,079			5.375	5.390	MS	496,946		09/15/2022	09/22/2027
65559C-AB-7	NORDEA BANK ABP SR UNSECURED		D		1.D FE	9,946,800	89.2780	8,927,757	10,000,000	9,971,442		10,579			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	111.0190	22,314,860	20,100,000	19,805,875		37,372			7.250	7.575	MS	396,696	1,457,250	12/15/2014	09/23/2027
67777L-AD-5	OI EUROPEAN GROUP BV COMPANY GUARNT		C	1	3.C FE	6,850,000	88.4470	6,058,599	6,850,000	6,850,000					4.750	4.750	FA	122,919	243,127	11/08/2021	02/15/2030
685218-AB-5	ORANGE SA SR UNSECURED		D	1	2.A FE	5,902,458	99.0180	4,845,960	4,894,000	5,781,049		(26,740)			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	97.7040	96,727,078	99,000,000	99,000,000					5.160	5.160	JJ	2,355,540	5,108,400	01/15/2019	01/15/2029
69370P-AA-9	PT PERTAMINA PERSERO SR UNSECURED 144A		D		2.B FE	6,740,688	98.6440	6,692,978	6,785,000	6,766,314		(2,994)			6.450	6.425	MN	37,685	437,633	06/08/2021	05/30/2044
69370P-AD-3	PT PERTAMINA PERSERO SR UNSECURED		D		2.B FE	4,187,600	91.2610	3,741,701	4,100,000	4,161,460		(8,224)			3.650	3.394	JJ	62,770	149,650	09/13/2019	07/30/2029
69370P-AG-6	PT PERTAMINA PERSERO SR UNSECURED		D	2	2.B FE	2,825,350	75.7380	2,082,781	2,750,000	2,821,289		(1,483)			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	70.4880	704,875	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	32,915,632	88.5110	29,120,119	32,900,000	32,909,742		(3,128)			1.400	1.390	FA	181,681	460,600	02/04/2021	02/09/2026

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
69370P-AL-5	PT PERTAMINA PERSERO SR UNSECURED		D	2	2.B FE	3,040,000	80.5110	3,220,440	4,000,000	3,061,076		21,076			2.300	5.999	FA	36,289		10/05/2022	02/09/2031
69370R-AE-7	PT PERTAMINA PERSERO SR UNSECURED		D		2.B FE	3,921,888	80.7060	2,816,648	3,490,000	3,902,556		(8,622)			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	1,648,800	75.7380	1,211,800	1,600,000	1,646,258		(965)			4.175	3.997	JJ	29,689	66,800	03/06/2020	01/21/2050
69370R-AJ-6	PT PERTAMINA PERSERO SR UNSECURED		D	2	2.B FE	1,152,800	70.4880	863,472	1,225,000	1,153,535		728			4.150	4.473	FA	17,793	50,838	01/25/2022	02/25/2060
69377F-AA-4	PT FREEPORT INDONESIA SR UNSECURED		D	1	2.C FE	3,255,900	95.8860	3,135,472	3,270,000	3,257,695		1,795			4.763	4.861	AO	33,313	77,875	04/25/2022	04/14/2027
69377F-AB-2	PT FREEPORT INDONESIA SR UNSECURED		D	1	2.C FE	3,152,112	91.7610	2,878,543	3,137,000	3,151,244		(868)			5.315	5.251	AO	35,662	83,366	04/08/2022	04/14/2032
69377F-AC-0	PT FREEPORT INDONESIA SR UNSECURED		D	1	2.C FE	1,883,066	86.7610	1,622,431	1,870,000	1,882,946		(119)			6.200	6.148	AO	24,798	57,970	04/11/2022	04/14/2052
714295-AC-6	PERRIGO FINANCE UNLIMITED COMP SR UNSECURED		C	2	3.B FE	12,889,300	94.6540	11,358,466	12,000,000	12,485,312		(279,172)			3.900	1.487	JD	20,800	468,000	07/15/2021	12/15/2024
71429M-AB-1	PERRIGO FINANCE UNLIMITED COMP SENIOR UNSECURED		C	1	3.B FE	5,515,350	93.0680	4,653,400	5,000,000	5,349,490		(113,967)			4.375	1.928	MS	64,410	218,750	07/14/2021	03/15/2026
71429M-AC-9	PERRIGO FINANCE UNLIMITED COMP COMPANY GUARNT		C	1	3.B FE	17,472,002	85.4060	14,689,789	17,200,000	17,433,223		(27,358)			4.400	2.939	JD	33,636	713,800	07/15/2021	06/15/2030
71568P-AC-3	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D		2.B FE	8,748,900	95.0000	7,980,000	8,400,000	8,609,815		(44,102)			4.125	3.500	MN	44,275	346,500	04/07/2020	05/15/2027
71568P-AE-9	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED 144A		D		2.B FE	8,852,000	98.2060	7,856,500	8,000,000	8,573,993		(91,721)			5.450	3.945	MN	48,444	436,000	05/18/2022	05/21/2028
71568P-AF-6	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED 144A		D		2.B FE	993,230	94.1000	941,000	1,000,000	993,650		101			6.150	6.200	MN	6,833	61,500	05/15/2018	05/21/2048
71568P-AG-4	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D	1	2.B FE	5,520,000	96.6360	5,798,160	6,000,000	5,531,454		11,454			5.375	6.975	JJ	139,750		10/26/2022	01/25/2029
71568P-AJ-8	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D		2.B FE	878,750	88.3000	883,000	1,000,000	880,623		1,873			3.875	6.116	JJ	17,653		11/15/2022	07/17/2029
71568P-AL-3	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D		2.B FE	1,247,750	84.7380	1,186,325	1,400,000	1,254,331		6,581			3.375	5.144	FA	19,163		08/09/2022	02/05/2030
71568Q-AB-3	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D		2.B FE	3,880,524	83.9880	3,435,929	4,091,000	3,883,201		2,677			5.250	5.680	AO	39,972	107,389	08/11/2022	10/24/2042
71568Q-AC-1	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D		2.B FE	20,038,489	95.0000	19,360,050	20,379,000	20,071,920		33,431			4.125	4.508	MN	107,414	420,317	08/11/2022	05/15/2027
71568Q-AE-7	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D		2.B FE	10,164,613	98.2060	9,501,455	9,675,000	10,022,362		(50,001)			5.450	4.686	MN	58,587	418,288	05/19/2022	05/21/2028
71568Q-AG-2	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D		2.B FE	2,620,800	96.6360	2,638,163	2,730,000	2,622,558		1,758			5.375	6.162	JJ	63,586		11/18/2022	01/25/2029
71568Q-AJ-6	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D		2.B FE	8,592,795	88.3000	7,523,160	8,520,000	8,530,929		(42,268)			3.875	3.799	JJ	150,402	223,588	11/17/2022	07/17/2029
71568Q-AN-7	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D	2	2.B FE	7,347,500	82.0110	6,396,858	7,800,000	7,345,491		(384)			3.000	3.847	JD	650	192,000	12/06/2022	06/30/2030
71647N-BJ-7	PETROBRAS GLOBAL FINANCE BV COMPANY GUARNT		D	1	3.C FE	641,759	76.3940	534,756	700,000	642,497		635			5.500	6.107	JD	2,246	38,500	03/10/2022	06/10/2051
716743-AJ-8	PETRONAS CAPITAL LIMITED COMPANY GUARNT 144A		D		1.G FE	4,956,250	97.0530	4,852,650	5,000,000	4,988,949		4,723			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	88.6300	7,976,700	9,000,000	11,242,266		(70,525)			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	5,609,108	91.1940	5,234,536	5,740,000	5,627,325		10,239			3.500	3.808	AO	39,064	176,400	05/05/2022	04/21/2030
716743-AR-0	PETRONAS CAPITAL LIMITED COMPANY GUARNT		D	2	1.G FE	9,200,000	88.4050	8,133,260	9,200,000	9,200,000					4.550	4.550	AO	81,394	418,600	04/14/2020	04/21/2050
716743-AS-8	PETRONAS CAPITAL LIMITED COMPANY GUARNT		D	2	1.G FE	1,800,000	90.1750	1,623,150	1,800,000	1,800,000					4.800	4.800	AO	16,800	86,400	04/14/2020	04/21/2060
71675C-AE-8	PETRONAS CAPITAL LIMITED COMPANY GUARNT		D	2	1.G FE	17,173,298	68.3150	12,105,418	17,720,000	17,184,000		6,488			3.404	3.549	AO	105,558	603,189	05/13/2021	04/28/2061
73730E-AB-9	POSCO HOLDINGS INC SR UNSECURED		D		2.A FE	7,242,571	93.9690	6,822,149	7,260,000	7,243,850		1,279			4.500	4.554	FA	133,403		07/29/2022	08/04/2027
74365P-AG-3	PROSUS NV SR UNSECURED		D	1	2.C FE	4,155,200	90.1990	3,770,316	4,180,000	4,159,109		3,909			3.257	3.389	JJ	61,264	68,071	02/25/2022	01/19/2027
74365P-AJ-7	PROSUS NV SR UNSECURED		D	1	2.C FE	575,000	72.3910	416,246	575,000	575,000					4.987	4.987	JJ	12,904	14,338	01/11/2022	01/19/2052
74445P-AE-2	PT INDONESIA ASAHAN ALUMINIUM SR UNSECURED		D	2	2.C FE	1,335,893	97.8860	1,189,315	1,215,000	1,278,936		(26,889)			4.750	2.373	MN	7,374	57,713	11/05/2020	05/15/2025
74730D-AB-9	QATARENERGY SR UNSECURED		D	1	1.D FE	18,055,342	88.5190	16,849,544	19,035,000	18,192,608		135,980			1.375	2.619	MS	79,246	213,686	05/11/2022	09/12/2026
74730D-AC-7	QATARENERGY SR UNSECURED		D	1	1.D FE	31,174,603	82.6440	26,817,897	32,450,000	31,231,921		49,385			2.250	2.721	JJ	342,753	583,875	11/03/2022	07/12/2031
74730D-AD-5	QATARENERGY SR UNSECURED		D	1	1.D FE	2,554,800	73.3000	1,858,155	2,535,000	2,554,255		(423)			3.300	3.258	JJ	39,271	83,655	09/01/2021	07/12/2051
74730D-AE-3	QATARENERGY SR UNSECURED		D	1	1.D FE	6,337,465	76.5190	4,943,111	6,460,000	6,341,336		3,527			3.125	3.254	JJ	94,769	185,391	03/30/2022	07/12/2041
74779P-A#-5	QUBE HOLDINGS LIMITED SERIES C SENIOR NOTE		D	1	2.C	9,600,000	90.4670	8,684,866	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	96.8840	11,626,104	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	93.1640	16,769,498	18,000,000	18,039,378		(7,383)			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	22,509,734	87.1720	20,223,828	23,200,000	22,823,619		310,381			1.106	1.674	FA	90,520	256,592	01/06/2022	02/24/2027
74977R-DL-5	COOPERATIEVE RABOBANK UA SR UNSECURED		D	2	1.G FE	20,000,000	86.9160	17,383,239	20,000,000	20,000,000					1.980	1.827	JD	17,600	396,000	12/08/2021	12/15/2027
74977R-DN-1	COOPERATIEVE RABOBANK UA SR UNSECURED		D	2	1.G FE	5,000,000	92.5020	4,625,111	5,000,000	5,000,000					3.649	3.552	AO	43,078	91,225	03/30/2022	04/06/2028
74977R-DR-2	COOPERATIEVE RABOBANK UA SR UNSECURED		D	2	1.G FE	53,458,900	96.1530	51,730,535	53,800,000	53,485,721		26,821			4.655	4.821	FA	897,406		09/12/2022	08/22/2028

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
75625Q-AD-1	RECKITT BENCKISER TREASURY SER SENIOR UNSECURED 144A		D	2	1.G FE	499,460	96.5730	482,867	500,000	499,877		80			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	92.9170	14,959,715	16,100,000	16,076,540		4,814			3.000	3.035	JD	6,708	483,000	06/21/2017	06/26/2027
759470-BD-8	RELIANCE INDUSTRIES LIMITED SR UNSECURED		D	1	2.B FE	4,689,167	65.5870	4,863,276	7,415,000	4,696,083		6,916			3.625	6.375	JJ	126,184	20,209	11/01/2022	01/12/2052
767201-AD-8	RIO TINTO FINANCE USA LIMITED COMPANY GUARNT		D		1.F FE	16,863,434	110.2230	15,756,378	14,295,000	15,364,255		(161,063)			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	8,247,890	100.3160	6,952,907	6,931,000	8,089,915		(44,334)			5.200	3.891	MN	59,068	360,412	03/26/2019	11/02/2040
767201-AT-3	RIO TINTO FINANCE USA LIMITED COMPANY GUARNT		D	1	1.F FE	5,355,973	66.5770	5,545,848	8,330,000	5,363,758		7,786			2.750	5.128	MN	37,543	64,969	11/30/2022	11/02/2051
76720A-AD-8	RIO TINTO FINANCE USA PLC SR UNSECURED		D	1	1.F FE	19,976,744	94.3470	16,995,747	18,014,000	19,648,890		(57,517)			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	86.7670	8,888,401	10,244,000	10,246,538		(941)			4.125	4.115	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	95.0940	8,843,740	9,300,000	9,337,101		(7,006)			5.750	5.649	AO	112,892	534,750	10/16/2020	10/15/2027
780097-BK-6	NATWEST GROUP PLC SR UNSECURED		D	2	1.G FE	1,690,000	97.7040	1,651,199	1,690,000	1,690,000					4.269	4.269	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	91.0380	1,943,667	2,135,000	2,135,000					4.445	4.445	MN	13,972	94,901	05/02/2019	05/08/2030
780097-BN-0	NATWEST GROUP PLC SR UNSECURED		D	2	1.G FE	1,000,000	98.4870	984,869	1,000,000	1,000,000					2.359	2.350	MN	2,556	23,590	05/19/2020	05/22/2024
780097-BP-5	NATWEST GROUP PLC SR UNSECURED		D	2	1.G FE	11,311,100	89.5770	9,620,569	10,740,000	11,167,964		(92,267)			3.073	2.114	MN	35,754	330,040	06/08/2021	05/22/2028
78397P-AA-9	SA GLOBAL SUKUK LIMITED SR UNSECURED		D	2	1.F FE	5,001,000	94.0000	4,700,000	5,000,000	5,000,484		(346)			0.946	0.939	JD	1,839	47,300	06/29/2021	06/17/2024
78467K-B#-3	SSE PLC SENIOR NOTE		B	1	2.A	42,540,000	91.5420	33,201,062	36,268,500	36,268,500				(4,338,000)	3.050	3.050	JD	76,819	1,130,688	06/06/2016	06/06/2026
78467K-C@-4	SSE PLC SENIOR NOTE		B	1	2.A	56,720,000	91.2520	44,127,431	48,358,000	48,358,000				(5,784,000)	3.150	3.150	MS	486,602	1,560,069	09/06/2016	09/06/2026
80007R-AE-5	SANDS CHINA LTD SR UNSECURED		D	1	3.A FE	6,452,260	93.9090	7,555,918	8,046,000	6,498,879		46,619			5.900	10.501	FA	188,567	54,000	10/25/2022	08/08/2028
80007R-AL-9	SANDS CHINA LTD SR UNSECURED		D	1	3.A FE	4,538,120	86.3750	4,694,481	5,435,000	4,573,933		35,813			4.875	7.706	JD	9,568	132,478	08/04/2022	06/18/2030
80007R-AN-5	SANDS CHINA LTD SR UNSECURED		D	1	3.A FE	2,694,025	84.6250	3,084,581	3,645,000	2,728,517		34,492			2.800	10.360	MS	32,036		10/21/2022	03/08/2027
80007R-AQ-8	SANDS CHINA LTD SR UNSECURED		D	1	3.A FE	5,365,192	80.8750	5,758,300	7,120,000	5,421,471		56,279			3.350	8.353	MS	74,869	38,750	10/14/2022	03/08/2029
80007R-AS-4	SANDS CHINA LTD SR UNSECURED		D	1	3.A FE	7,472,136	78.8750	7,729,750	9,800,000	7,544,892		72,756			3.750	7.414	FA	145,843		08/15/2022	08/08/2031
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PL SR UNSECURED		D	2	2.A FE	2,944,860	89.3190	2,679,574	3,000,000	2,989,524		44,664			3.823	4.078	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	20,000,000	100.0000	20,000,000	20,000,000	20,000,000					3.373	3.290	JJ	329,804	674,600	01/02/2018	01/05/2024
80281L-AN-5	SANTANDER UK GROUP HOLDINGS PL SR UNSECURED		D	2	2.A FE	15,986,740	93.6240	14,979,804	16,000,000	16,073,367		86,627			1.089	1.045	MS	51,304	174,240	11/09/2021	03/15/2025
80281L-AR-6	SANTANDER UK GROUP HOLDINGS PL SR UNSECURED		D	2	2.A FE	54,863,841	85.6150	46,916,824	54,800,000	54,852,012		(11,828)			2.469	2.262	JJ	638,922	676,506	01/05/2022	01/11/2028
80283L-AJ-2	SANTANDER UK PLC SR UNSECURED		D		1.E FE	59,599,200	98.8160	59,289,467	60,000,000	59,943,164		45,500			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	5,983,619	97.0000	5,820,000	6,000,000	5,989,506		5,887			2.875	3.015	AO	35,938	172,500	04/04/2022	04/16/2024
80414L-2D-6	SAUDI ARABIAN OIL COMPANY SR UNSECURED		D		1.F FE	2,784,375	91.4880	2,470,163	2,700,000	2,775,092		(9,283)			3.500	3.011	AO	19,688	94,500	02/16/2022	04/16/2029
80414L-2G-9	SAUDI ARABIAN OIL COMPANY SR UNSECURED		D	2	1.F FE	10,612,160	96.0000	10,080,000	10,500,000	10,533,417		(41,049)			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	90.9560	22,338,855	24,560,000	24,694,362		(46,559)			1.625	1.426	MN	41,019	399,100	02/18/2021	11/24/2025
80627D-AC-0	IHO VERWALTUNGS GMBH SR SECURED 144A		D	1	3.B FE	7,183,750	86.6750	6,500,649	7,500,000	7,339,366		37,676			4.750	5.391	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	93.5820	7,818,774	8,355,000	9,007,993		(145,518)			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	82.7690	5,545,531	6,700,000	7,113,669		(60,226)			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	2,171,868	78.1610	1,551,494	1,985,000	2,135,837		(16,930)			4.125	3.023	JJ	37,756	81,881	10/27/2020	01/15/2031
81180W-BG-5	SEAGATE HDD CAYMAN COMPANY GUARNT		D	1	3.B FE	8,548,000	109.6550	9,373,316	8,548,000	8,548,000					9.625	9.625	JD	70,847		11/29/2022	12/01/2032
822582-AD-4	SHELL INTERNATIONAL FIN NOTES		D	1	1.D FE	46,417,642	110.6800	51,913,184	46,904,000	46,540,927		12,630			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	6,345,100	102.5240	6,151,423	6,000,000	6,256,373		(12,028)			5.500	5.104	MS	88,000	110,000	11/01/2022	03/25/2040
822582-AT-9	SHELL INTERNATIONAL FIN SR UNSECURED		D		1.E FE	4,132,215	80.8800	3,639,606	4,500,000	4,184,813		10,226			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	90.7230	15,336,668	16,905,000	17,920,859		(30,931)			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	47,496,586	96.9670	45,225,601	46,640,000	47,023,137		(173,997)			3.250	2.881	MN	210,528	1,337,050	07/14/2022	05/11/2025
822582-BE-1	SHELL INTERNATIONAL FIN COMPANY GUARNT		D	1	1.D FE	8,645,392	92.9860	7,996,777	8,600,000	8,626,269		(3,544)			4.125	4.091	MN	49,271	272,250	06/08/2022	05/11/2035
822582-BF-8	SHELL INTERNATIONAL FIN SENIOR UNSECURED		D	1	1.D FE	81,894,803	88.0330	78,269,890	88,910,000	81,764,751		488			4.375	4.945	MN	540,252	2,754,063	11/07/2022	05/11/2045
822582-BQ-4	SHELL INTERNATIONAL FIN Senior Unsecured		D	1	1.D FE	42,863,031	82.6710	34,577,179	41,825,000	42,654,242		(58,412)			4.000	3.839	MN	237,008	1,377,800	11/01/2022	05/10/2046

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
822582-BT-8	SHELL INTERNATIONAL FIN SENIOR UNSECURED		D	1	1.D FE	69,839,382	94.3400	66,713,788	70,716,000	70,051,907		101,961			2.875	3.171	MN	288,020	1,716,792	07/11/2022	05/10/2026
822582-BX-9	SHELL INTERNATIONAL FIN SENIOR UNSECURED		D	1	1.D FE	19,678,850	92.8570	18,571,425	20,000,000	19,866,126		33,966			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	23,904,612	79.5530	20,303,580	25,522,000	23,934,972		14,787			3.750	4.145	MS	289,781	750,750	11/01/2022	09/12/2046
822582-CB-6	SHELL INTERNATIONAL FIN SENIOR UNSECURED		D	1	1.D FE	24,772,125	96.4050	24,583,310	25,500,000	24,825,978		53,853			3.875	4.391	MN	131,750	494,063	06/16/2022	11/13/2028
822582-CC-4	SHELL INTERNATIONAL FIN COMPANY GUARNT		D	1	1.D FE	11,278,600	95.1520	10,466,742	11,000,000	11,138,186		(77,817)			2.000	1.273	MN	33,000	220,000	02/22/2021	11/07/2024
822582-CD-2	SHELL INTERNATIONAL FIN COMPANY GUARNT		D	1	1.D FE	54,457,892	86.6910	50,735,197	58,524,000	54,807,699		342,919			2.375	3.421	MN	208,492	1,389,945	04/13/2022	11/07/2029
822582-CE-0	SHELL INTERNATIONAL FIN COMPANY GUARNT		D	1	1.D FE	35,699,484	71.0000	30,729,615	43,281,000	35,739,493		33,071			3.125	4.158	MN	202,880	903,719	11/30/2022	11/07/2049
822582-CG-5	SHELL INTERNATIONAL FIN COMPANY GUARNT		D	1	1.D FE	97,893,360	88.1020	89,863,995	102,000,000	97,663,964		26,515			2.750	3.365	AO	662,292	1,732,500	11/04/2022	04/06/2030
822582-CH-3	SHELL INTERNATIONAL FIN COMPANY GUARNT		D	1	1.D FE	70,043,497	72.8230	55,476,347	76,180,000	70,028,418		8,365			3.250	3.674	AO	584,576	1,794,163	10/31/2022	04/06/2050
822582-CJ-9	SHELL INTERNATIONAL FIN COMPANY GUARNT		D		1.D FE	1,995,120	96.8650	1,937,306	2,000,000	1,998,853		1,629			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	12,248,125	73.2160	11,549,793	15,775,000	12,289,817		41,648			2.875	4.624	MN	44,093	241,141	10/11/2022	11/26/2041
822582-CL-4	SHELL INTERNATIONAL FIN COMPANY GUARNT		D	1	1.D FE	48,915,583	68.1930	43,297,888	63,493,000	49,021,917		106,314			3.000	4.387	MN	185,188	1,012,395	11/17/2022	11/26/2051
82460C-AR-5	SHINHAN BANK SUBORDINATED		D		2.A FE	4,543,246	88.4560	4,038,028	4,565,000	4,544,516		1,270			4.375	4.435	AO	43,272	99,859	04/07/2022	04/13/2032
82460E-AL-4	SHINHAN BANK SUBORDINATED		D		2.A FE	5,011,166	90.0970	4,576,928	5,080,000	5,038,665		7,832			3.750	3.941	MS	53,446	190,500	04/26/2019	09/20/2027
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS SENIOR UNSECURED		D	1	2.B FE	40,767,924	94.1150	39,716,470	42,200,000	41,284,538		44,505			3.200	3.758	MS	367,609	1,030,400	10/17/2022	09/23/2026
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAP SR UNSECURED 144A		D	1	1.E FE	2,243,543	91.1660	2,051,226	2,250,000	2,247,406		647			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	94.3110	471,555	500,000	499,767		51			3.400	3.412	MS	4,958	17,000	03/07/2017	03/16/2027
84265V-AJ-4	SOUTHERN COPPER CORPORATION SENIOR NOTES		D		2.A FE	26,858,125	102.1130	23,996,438	23,500,000	26,600,768		(75,451)			5.875	4.896	AO	260,785	1,380,625	05/01/2020	04/23/2045
84859B-AB-7	SPIRIT IP CAYMAN LTD SR SECURED		D	1	3.B FE	4,826,500	99.6460	4,882,664	4,900,000	4,829,200		2,700			8.000	8.696	JAJO	47,911		11/09/2022	09/20/2025
853254-CN-8	STANDARD CHARTERED PLC SR UNSECURED		D	2	1.G FE	3,318,229	106.1440	3,508,058	3,305,000	3,317,946		(283)			7.767	7.669	MN	32,087		11/09/2022	11/16/2028
85513L-AB-0	STAR ENERGY GEOTHERMAL DARAJAT SR SECURED		D	1	2.C FE	8,524,119	82.8940	7,559,910	9,120,000	8,545,066		20,947			4.850	5.582	AO	94,607	321,070	05/26/2022	10/14/2038
86389Q-AF-9	STUDIO CITY FINANCE LIMITED COMPANY GUARNT		D	1	4.A FE	3,837,500	76.7060	3,835,313	5,000,000	3,850,640		13,140			6.500	12.829	JJ	149,861		12/01/2022	01/15/2028
86389Q-AG-7	STUDIO CITY FINANCE LIMITED COMPANY GUARNT		D	1	4.A FE	3,415,500	73.8750	3,398,250	4,600,000	3,420,139		4,639			5.000	10.910	JJ	106,056		12/16/2022	01/15/2029
86562M-AC-4	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	2,032,487	96.5030	1,806,535	1,872,000	1,992,078		(36,411)			3.784	1.706	MS	22,038	70,836	11/18/2021	03/09/2026
86562M-AF-7	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	5,115,706	91.7360	5,243,626	5,716,000	5,417,197		76,792			2.632	4.240	JJ	69,790	150,445	10/19/2018	07/14/2026
86562M-AK-6	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	2,052,760	92.8190	1,856,380	2,000,000	2,029,970		(7,420)			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	7,512,660	93.5610	6,950,639	7,429,000	7,490,383		(11,940)			3.446	3.225	JJ	120,890	141,527	03/18/2022	01/11/2027
86562M-AV-2	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	12,193,000	92.2990	11,253,976	12,193,000	12,193,000					3.352	3.352	AO	82,877	408,709	10/11/2017	10/18/2027
86562M-AY-6	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	5,000,000	92.9270	4,646,365	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	2,142,743	99.2120	2,138,013	2,155,000	2,153,476		2,698			3.748	3.880	JJ	36,346	80,769	10/22/2018	07/19/2023
86562M-BF-6	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	20,000,000	98.9000	19,779,999	20,000,000	20,000,000					3.936	3.936	AO	164,000	787,200	10/10/2018	10/16/2023
86562M-BP-4	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	68,727,450	86.6500	59,355,514	68,500,000	68,677,356		(23,059)			3.040	2.996	JJ	954,433	1,892,400	02/07/2022	07/16/2029
86562M-BS-8	SUMITOMO MITSUI FINANCIAL GRP SUBORDINATED		D		2.A FE	27,922,407	86.1100	23,913,559	27,771,000	27,895,658		(16,891)			3.202	3.126	MS	256,888	889,227	05/25/2021	09/17/2029
86562M-BT-6	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	5,164,000	95.0710	4,896,154	5,150,000	5,155,317		(2,968)			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	26,025,800	84.5070	22,740,857	26,910,000	26,065,611		39,811			2.724	3.229	MS	191,402	624,068	08/17/2022	09/27/2029
86562M-BW-9	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	2,184,149	84.0760	1,793,336	2,133,000	2,177,470		(5,721)			2.750	2.426	JJ	27,048	58,658	10/26/2021	01/15/2030
86562M-CA-6	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	6,433,542	91.1870	6,383,082	7,000,000	6,526,397		92,856			1.474	4.334	JJ	49,584	54,059	06/16/2022	07/08/2025
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	17,374,883	79.4540	14,023,557	17,650,000	17,407,264		29,129			2.130	2.330	JJ	180,662	375,945	11/18/2021	07/08/2030
86562M-CD-0	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	29,015,320	88.2110	25,581,169	29,000,000	29,009,366		(3,035)			0.948	0.937	JJ	129,060	274,920	01/05/2021	01/12/2026
86562M-CG-3	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	1,761,610	82.8100	1,465,742	1,770,000	1,763,053		1,141			1.902	1.975	MS	9,726	33,665	09/23/2021	09/17/2028
86562M-CH-1	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	39,940,200	86.8630	34,745,320	40,000,000	39,955,064		11,725			1.402	1.433	MS	162,009	560,800	09/23/2021	09/17/2026
86562M-CJ-7	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	19,272,700	77.2620	15,066,128	19,500,000	19,297,543		20,641			2.222	2.354	MS	125,173	433,290	10/15/2021	09/17/2031
86562M-CK-4	SUMITOMO MITSUI FINANCIAL GRP SUBORDINATED		D		2.A FE	28,055,000	67.2650	18,871,262	28,055,000	28,055,000					2.930	2.930	MS	237,470	822,012	09/13/2021	09/17/2041
86562M-CM-0	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	7,500,000	88.7160	6,653,725	7,500,000	7,500,000					2.174	2.174	JJ	75,637	81,525	01/05/2022	01/14/2027

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
86562M-CN-8	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	54,974,500	84.4900	46,469,438	55,000,000	54,977,756		3,256			2.472	2.479	JJ	630,703	679,800	01/07/2022	01/14/2029
86959L-AH-6	SVENSKA HANDELSBANKEN AB PUBL SR UNSECURED		D	2	1.F FE	23,852,270	87.7220	21,351,551	24,340,000	24,065,272		213,001			1.418	1.736	JD	19,175	345,141	01/06/2022	06/11/2027
86959L-AL-7	SVENSKA HANDELSBANKEN AB PUBL SR UNSECURED		D		1.C FE	4,693,044	95.7960	4,502,423	4,700,000	4,693,758		714			3.950	3.983	JD	10,830	92,825	06/01/2022	06/10/2027
87124V-AD-1	SYDNEY AIRPORT FINANCE COMPANY GUARNATEED SENIOR SECURED NT		D	1	2.A FE	39,905,840	99.6700	39,868,188	40,000,000	39,997,189		12,473			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	77.1080	26,774,588	34,723,350	34,723,350				(2,381,700)	4.760	4.760	FA	670,315	1,705,389	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	75.3920	14,927,637	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	62.6280	21,320,240	34,042,500	34,042,500				(2,335,000)	3.230	3.230	JD	45,816	1,107,002	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	62.7190	14,945,776	23,829,750	23,829,750				(1,634,500)	3.280	3.280	JD	32,567	786,897	06/16/2020	06/16/2040
872882-AE-5	TSMC GLOBAL LTD COMPANY GUARNT		D	1	1.D FE	61,046,847	89.9340	55,039,608	61,200,000	61,114,578		30,722			0.750	0.802	MS	118,575	459,000	12/09/2020	09/28/2025
872882-AF-2	TSMC GLOBAL LTD COMPANY GUARNT		D	1	1.D FE	41,727,422	82.7790	34,767,180	42,000,000	41,812,674		38,273			1.000	1.097	MS	108,500	420,000	12/03/2020	09/28/2027
872882-AG-0	TSMC GLOBAL LTD COMPANY GUARNT		D	1	1.D FE	16,566,393	76.2920	12,756,022	16,720,000	16,599,198		14,635			1.375	1.474	MS	59,391	229,900	10/14/2020	09/28/2030
87312@-AC-2	TWE US FINANCE CO SERIES C GUARANTEED SR NOTE		D	1	2.C	41,000,000	98.6800	40,458,779	41,000,000	41,000,000					4.380	4.380	JD	74,825	1,795,800	12/16/2013	12/16/2023
87312@-AD-0	TWE US FINANCE CO SERIES D GUARANTEED SR NOTE		D	1	2.C	44,000,000	96.5050	42,462,148	44,000,000	44,000,000					4.530	4.530	JD	83,050	1,993,200	12/16/2013	12/16/2025
87312@-AF-5	TWE US FINANCE CO SERIES F GUARANTEED SR NOTE		D	1	2.C PL	10,000,000	89.7490	8,974,855	10,000,000	10,000,000					4.910	4.910	MS	125,478		09/29/2022	09/29/2032
87312@-AG-3	TWE US FINANCE CO SERIES G GUARANTEED SR NOTE		D	1	2.C PL	15,662,000	88.8060	13,908,845	15,662,000	15,662,000					5.010	5.010	MS	200,526		09/29/2022	09/29/2034
87318*-AA-2	TWE USA PARTNERSHIP SERIES A GTD SENIOR NOTE		D	1	2.C PL	30,000,000	91.3550	27,406,525	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	87.9280	12,793,501	14,550,000	14,550,000					3.820	3.820	JD	6,176	555,810	06/27/2017	06/27/2029
874060-AW-6	TAKEDA PHARMACEUTICAL COMPANY SR UNSECURED		D	1	2.B FE	9,859,880	99.4570	9,471,289	9,523,000	9,801,730		(58,150)			5.000	4.357	MN	46,292	323,925	12/22/2022	11/26/2028
874060-AX-4	TAKEDA PHARMACEUTICAL COMPANY SR UNSECURED		D	1	2.B FE	81,663,353	81.8110	67,589,922	82,617,000	81,720,022		93,772			2.050	2.206	MS	428,117	1,693,649	02/03/2022	03/31/2030
874060-AY-2	TAKEDA PHARMACEUTICAL COMPANY SR UNSECURED		D	1	2.B FE	27,394,151	73.8330	20,473,823	27,730,000	27,400,480		11,033			3.025	3.109	JJ	400,776	754,133	02/07/2022	07/09/2040
874060-AZ-9	TAKEDA PHARMACEUTICAL COMPANY SR UNSECURED		D	1	2.B FE	101,480,634	68.6770	73,928,878	107,647,000	101,461,867		16,310			3.175	3.460	JJ	1,632,945	2,519,394	10/26/2022	07/09/2050
874060-BD-7	TAKEDA PHARMACEUTICAL COMPANY SR UNSECURED		D	1	2.B FE	16,925,431	67.5090	11,814,155	17,500,000	16,924,445		(36)			3.375	3.513	JJ	282,188	531,563	11/09/2022	07/09/2060
87656X-A#-8	TATE & LYLE INTL FINANCE PLC SERIES C SENIOR NOTE		D	1	2.C	34,300,000	95.4280	32,731,695	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	80.7150	16,595,105	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	84.3390	19,397,907	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	80.3870	20,096,642	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	76.4230	26,289,361	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 NOTES		D	2	4.A FE	7,840,000	82.2600	6,375,140	7,750,000	7,822,420		(4,576)			6.375	6.255	MN	63,130	494,063	08/23/2018	11/15/2033
87927V-AM-0	TELECOM ITALIA CAPITAL NOTES		D		4.A FE	13,720,171	76.5680	10,908,675	14,247,000	13,819,103		23,857			6.000	6.367	MS	216,080	854,820	08/23/2018	09/30/2034
87927V-AR-9	TELECOM ITALIA CAPITAL COMPANY GUARNT		D	2	4.A FE	6,083,188	81.1700	4,707,857	5,800,000	6,040,689		(10,627)			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		4.A FE	23,205,610	94.8430	22,562,226	23,789,000	23,670,157		78,625			5.303	5.676	MN	108,632	1,261,531	02/26/2016	05/30/2024
87938W-AT-0	TELEFONICA EMISIONES SA SENIOR UNSECURED		D	1	2.C FE	20,000,000	94.8610	18,972,236	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	53,798,607	81.0090	39,413,983	48,654,000	53,574,387		(122,293)			5.213	4.499	MS	796,127	2,536,333	10/21/2021	03/08/2047
87938W-AV-5	TELEFONICA EMISIONES SA SENIOR UNSECURED		D	1	2.C FE	26,117,137	79.6750	19,973,791	25,069,000	25,974,613		(56,381)			4.665	4.314	MS	373,580	1,109,990	11/14/2022	03/06/2038
87938W-AW-3	TELEFONICA EMISIONES SA SENIOR UNSECURED		D	1	2.C FE	29,465,997	77.3960	21,659,261	27,985,000	29,353,570		(68,751)			4.895	4.496	MS	437,596	1,056,586	11/14/2022	03/06/2048
87938W-AX-1	TELEFONICA EMISIONES SA COMPANY GUARNT		D	1	2.C FE	24,976,638	84.0780	19,615,332	23,330,000	24,923,692		(36,702)			5.520	5.016	MS	429,272	1,287,816	08/17/2021	03/01/2049
87973P-BC-7	TEMASEK FINANCIAL I LIMITED COMPANY GUARNT		D	1	1.A FE	1,082,134	66.6430	729,746	1,095,000	1,082,387		180			2.750	2.799	FA	12,463	30,113	07/26/2021	08/02/2061
88034P-AA-7	TENCENT MUSIC ENTERTAINMENT GR SR UNSECURED		D	1	1.F FE	17,006,070	88.7120	15,081,040	17,000,000	17,003,191		(1,245)			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	7,452,283	74.8940	5,617,031	7,500,000	7,462,548		4,462			2.000	2.071	MS	49,167	150,000	08/27/2020	09/03/2030
88167A-AK-7	TEVA PHARMACEUTICAL FINANCE NE COMPANY GUARNT		D	1	3.C FE	5,000,000	96.7380	4,836,875	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	5,031,667	98.1440	4,907,188	5,000,000	5,007,221		(6,091)			6.000	5.864	AO	63,333	300,000	05/15/2018	04/15/2024

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
88167A-AN-1	TEVA PHARMACEUTICAL FINANCE NE COMPANY GUARNT		D	1	3.C FE	10,250,000	98.7690	10,123,797	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	88.4250	6,897,150	7,800,000	7,800,000					5.125	5.125	MN	57,742	399,750	11/02/2021	05/09/2029
88323A-AD-4	THAIOIL TREASURY CENTER COMPAN COMPANY GUARNT		D		2.C FE	3,623,449	79.4780	3,342,050	4,205,000	3,626,687		3,238			5.375	6.478	MN	25,741	113,009	09/01/2022	11/20/2048
88323A-AH-5	THAIOIL TREASURY CENTER COMPAN COMPANY GUARNT		D		2.C FE	3,740,995	62.4880	4,645,946	7,435,000	3,747,925		6,931			3.750	8.402	JD	10,068	139,406	10/25/2022	06/18/2050
89153V-AG-4	TOTALENERGIES CAPITAL INTERNAT SENIOR UNSECURED		D		1.E FE	17,954,100	98.6970	17,765,487	18,000,000	17,994,553		5,055			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	98.7520	7,829,035	7,928,000	8,200,476		(212,858)			3.750	1.019	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	93.0550	6,597,570	7,090,000	7,615,913		(83,100)			3.455	2.108	FA	89,818	244,960	04/01/2021	02/19/2029
89153V-AS-8	TOTALENERGIES CAPITAL INTERNAT COMPANY GUARNT		D	1	1.E FE	20,486,600	95.5820	19,116,392	20,000,000	20,238,894		(133,243)			2.434	1.743	JJ	231,230	486,800	02/22/2021	01/10/2025
89153V-AT-6	TOTALENERGIES CAPITAL INTERNAT COMPANY GUARNT		D	1	1.E FE	14,842,218	88.6480	12,481,656	14,080,000	14,693,539		(83,653)			2.829	2.133	JJ	189,204	398,323	04/01/2021	01/10/2030
89153V-AU-3	TOTALENERGIES CAPITAL INTERNAT COMPANY GUARNT		D	1	1.E FE	14,152,762	75.4100	10,836,423	14,370,000	14,145,322		(3,279)			3.461	3.532	JJ	233,476	445,431	10/12/2022	07/12/2049
89153V-AV-1	TOTALENERGIES CAPITAL INTERNAT COMPANY GUARNT		D	1	1.E FE	29,881,326	71.4410	22,653,829	31,710,000	29,893,451		9,402			3.127	3.417	MN	88,140	920,432	11/07/2022	05/29/2050
89153V-AW-9	TOTALENERGIES CAPITAL INTERNAT COMPANY GUARNT		D	1	1.E FE	4,253,450	70.6410	3,002,255	4,250,000	4,253,415		(35)			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	74.9750	12,220,910	16,300,000	16,343,135		(2,303)			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	96.3240	12,522,105	13,000,000	13,000,000					2.358	2.358	JJ	152,419	306,540	06/25/2019	07/02/2024
892331-AG-4	TOYOTA MOTOR CORPORATION SR UNSECURED		D		1.E FE	3,859,140	88.9320	3,665,796	4,122,000	3,878,648		19,508			2.760	3.793	JJ	56,568	56,884	05/25/2022	07/02/2029
892331-AL-3	TOYOTA MOTOR CORPORATION SR UNSECURED		D	1	1.E FE	16,000,217	94.9340	15,629,877	16,464,000	16,049,879		52,692			0.681	2.761	MS	29,899	54,235	10/27/2022	03/25/2024
892331-AM-1	TOYOTA MOTOR CORPORATION SR UNSECURED		D	1	1.E FE	33,878,863	89.7290	33,069,643	36,855,000	34,263,981		385,923			1.339	3.656	MS	131,597	280,554	07/12/2022	03/25/2026
892331-AN-9	TOYOTA MOTOR CORPORATION SR UNSECURED		D	1	1.E FE	3,734,000	84.5150	3,380,589	4,000,000	3,753,932		19,932			2.362	3.219	MS	25,195	47,240	03/23/2022	03/25/2031
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV SR SECURED		D	1	4.B FE	13,576,215	93.4750	12,672,392	13,557,000	13,561,326		(5,658)			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	150,000	91.9490	137,924	150,000	150,000					8.500	8.500	FA	4,817	12,750	07/19/2019	08/15/2027
898339-AB-2	TRUST 1401 SR UNSECURED		D	1	2.B FE	3,534,619	80.7380	2,858,108	3,540,000	3,535,018		68			6.390	6.401	JJ	104,306	226,206	06/25/2019	01/15/2050
902613-AK-4	UBS GROUP AG SR UNSECURED		D	2	1.G FE	5,850,450	77.5240	4,651,421	6,000,000	5,861,527		11,077			2.746	3.012	FA	64,073	96,110	01/19/2022	02/11/2033
902613-AM-0	UBS GROUP AG SR UNSECURED		D	2	1.G FE	25,565,129	97.6580	25,108,896	25,711,000	25,638,094		72,964			4.488	4.653	MN	157,060	576,955	07/08/2022	05/12/2026
902613-AP-3	UBS GROUP AG SR UNSECURED		D	2	1.G FE	14,518,200	95.9330	14,390,021	15,000,000	14,552,695		34,495			4.751	5.574	MN	97,000	356,325	09/13/2022	05/12/2028
902613-AS-7	UBS GROUP AG SR UNSECURED		D	2	1.G FE	5,500,000	96.9480	5,332,134	5,500,000	5,500,000					4.703	4.703	FA	104,903		08/01/2022	08/05/2027
904678-AF-6	UNICREDIT SPA SUBORDINATED		D	2	3.A FE	10,337,277	87.9970	9,138,520	10,385,000	10,359,434		53,144			5.861	5.558	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	81.2640	16,049,586	19,750,000	19,750,000					5.459	5.359	JD	2,995	1,218,312	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	93.4240	44,215,936	47,328,000	47,328,000					4.090	4.090	FA	752,778	1,935,715	02/11/2019	02/11/2029
91127K-AH-5	UNITED OVERSEAS BANK LIMITED SUBORDINATED		D	2	1.F FE	3,885,445	92.0270	3,579,867	3,890,000	3,889,489		4,044			3.863	3.907	AO	35,063	75,135	04/01/2022	10/07/2032
918367-AA-1	VTR COMUNICACIONES SPA SR SECURED		D	1	4.B FE	3,004,700	61.5810	1,830,811	2,973,000	2,989,924		(6,136)			5.125	4.883	JJ	70,258	152,366	06/29/2020	01/15/2028
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC SR UNSECURED		D	1	4.B FE	11,924,500	80.3420	9,540,581	11,875,000	11,911,293		(5,588)			5.000	4.936	JJ	273,785	593,750	06/08/2020	07/15/2030
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE P SR SECURED		D	1	3.C FE	21,821,650	89.8360	19,566,305	21,780,000	21,805,308		(5,034)			5.500	5.470	MN	153,065	1,197,900	06/25/2019	05/15/2029
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE P SR SECURED		D	1	3.C FE	9,900,000	83.5700	8,273,440	9,900,000	9,900,000					4.500	4.500	FA	168,300	445,500	06/17/2020	08/15/2030
92857W-AQ-3	VODAFONE GROUP PLC BONDS		D	1	2.B FE	7,220,433	101.6690	5,957,817	5,860,000	6,971,910		(56,127)			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	80.2690	39,243,347	48,890,000	48,072,052		19,620			4.375	4.492	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	98.4280	18,209,137	18,500,000	18,866,704		(148,112)			4.125	3.251	MN	65,714	763,125	04/20/2020	05/30/2025
92857W-BL-3	VODAFONE GROUP PLC SR UNSECURED		D	1	2.B FE	19,426,646	92.3690	18,118,093	19,615,000	19,457,619		6,054			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	52,073,760	89.0820	44,772,504	50,260,000	51,993,539		(58,610)			5.250	4.976	MN	227,217	2,494,275	10/06/2022	05/30/2048
92857W-BS-8	VODAFONE GROUP PLC SR UNSECURED		D	1	2.B FE	57,092,863	84.4960	44,535,417	52,707,000	56,939,302		(114,408)			4.875	4.322	JD	85,649	2,488,614	11/07/2022	06/19/2049
92857W-BT-6	VODAFONE GROUP PLC SR UNSECURED		D	1	2.B FE	6,568,520	85.9400	4,878,813	5,677,000	6,537,773		(9,894)			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	77.5700	55,121,566	71,060,000	77,736,264		(143,976)			4.250	3.695	MS	872,459	3,020,050	11/08/2021	09/17/2050
92858R-AA-8	VMED O2 UK FINANCING I PLC SR SECURED		D	2	3.C FE	11,800,000	81.0050	9,558,614	11,800,000	11,800,000					4.250	4.247	JJ	231,247	501,500	09/10/2020	01/31/2031
92936M-AF-4	WPP FINANCE 2010 SR UNSECURED		D		2.B FE	24,792,674	96.8390	24,437,259	25,235,000	25,146,576		48,920			3.750	3.964	MS	268,122	946,313	04/22/2015	09/19/2024
961214-CX-9	WESTPAC BANKING CORP SR UNSECURED		D		1.D FE	5,355,950	93.7670	4,688,353	5,000,000	5,236,929		(68,303)			2.850	1.403	MN	19,000	142,500	03/30/2021	05/13/2026

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
961214-DW-0	WESTPAC BANKING CORP SR UNSECURED		D		1.D FE	5,483,000	93.8010	4,690,070	5,000,000	5,364,780		(68,017)			3.400	1.883	JJ	73,667	170,000	03/30/2021	01/25/2028
961214-EF-6	WESTPAC BANKING CORP SUBORDINATED		D	2	2.A FE	2,520,000	85.7440	2,160,760	2,520,000	2,520,000					4.110	4.024	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	82.0940	1,280,663	1,560,000	1,593,677		(1,526)			4.421	4.230	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	94.9020	33,215,702	35,000,000	34,995,621		1,979			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	1,359,769	99.9300	1,359,051	1,360,000	1,359,997		79			2.000	2.006	JJ	12,693	27,200	01/09/2020	01/13/2023
961214-EP-4	WESTPAC BANKING CORP SUBORDINATED		D	2	2.A FE	740,000	74.4430	550,876	740,000	740,000					2.668	2.519	MN	2,523	19,743	11/09/2020	11/15/2035
961214-EQ-2	WESTPAC BANKING CORP SUBORDINATED		D		2.A FE	7,000,000	66.5470	4,658,309	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	25,400,000	85.3250	21,672,599	25,400,000	25,400,000					1.953	1.953	MN	56,496	498,818	11/08/2021	11/20/2028
961214-EY-5	WESTPAC BANKING CORP SUBORDINATED		D		2.A FE	24,710,000	66.5620	16,447,536	24,710,000	24,710,000					3.133	3.133	MN	92,470	774,164	11/08/2021	11/18/2041
98105E-AL-1	WOORI BANK SR UNSECURED		D		1.E FE	4,270,566	87.6130	3,758,576	4,290,000	4,274,099		3,533			2.000	2.096	JJ	38,372	42,900	01/12/2022	01/20/2027
98105H-AG-5	WOORI BANK SUBORDINATED		D		2.B FE	4,956,215	94.4780	4,388,503	4,645,000	4,847,414		(31,418)			5.125	4.242	FA	95,884	238,056	04/26/2019	08/06/2028
98313R-AD-8	WYNN MACAU LIMITED SR UNSECURED		D	1	4.B FE	1,695,000	86.6250	1,732,500	2,000,000	1,699,266		4,266			5.500	9.507	AO	27,500		11/30/2022	10/01/2027
98313R-AE-6	WYNN MACAU LIMITED SR UNSECURED		D	1	4.B FE	6,130,870	79.9090	6,512,584	8,150,000	6,176,430		45,560			5.125	10.017	JD	18,564	208,844	11/30/2022	12/15/2029
98313R-AG-1	WYNN MACAU LIMITED SR UNSECURED		D	1	4.B FE	5,900,000	91.0500	5,371,950	5,900,000	5,900,000					5.500	5.499	JJ	149,631	324,500	06/12/2020	01/15/2026
98313R-AH-9	WYNN MACAU LIMITED SR UNSECURED		D	2	4.B FE	8,221,590	84.4890	8,557,891	10,129,000	8,248,544		26,954			5.625	9.993	FA	197,832	22,500	12/21/2022	08/26/2028
98953G-AD-7	ZIGGO BOND COMPANY BV SR UNSECURED		D	1	4.C FE	9,850,000	80.9170	7,970,277	9,850,000	9,850,000					5.125	5.126	JJ	232,775	504,813	02/05/2020	02/28/2030
98955D-AA-8	ZIGGO BV SR SECURED		D	1	4.A FE	9,471,000	83.6150	7,919,197	9,471,000	9,471,000					4.875	4.875	AO	97,472	461,711	10/17/2019	01/15/2030
A3158#-AC-3	HOFER FINANCIAL SERVICES GMBH SERIES C SENIOR NOTE		D	1	1.G PL	38,032,000	97.3220	37,013,568	38,032,000	38,032,000					3.410	3.410	JJ	561,986	1,296,891	07/25/2017	07/25/2024
A3158#-AH-2	HOFER FINANCIAL SERVICES GMBH SERIES H SENIOR NOTE		D	1	1.G PL	85,539,500	98.9410	84,099,830	85,000,000	85,119,774		(160,787)			3.790	3.593	MS	850,118	3,221,500	04/24/2020	09/26/2023
B1401#-AB-3	BRUSSELS AIRPORT COMPANY NV SA GUARANTEED SENIOR SECURED NOTE		B	1	2.A FE	27,252,500	85.1370	22,783,616	26,761,250	26,761,250				(1,701,250)	1.820	1.820	MN	67,647	471,630	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	71.4900	10,713,751	14,986,300	14,986,300				(952,700)	1.640	1.640	MS	81,925	244,088	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	67.5690	31,101,542	46,029,350	46,029,350				(2,926,150)	2.140	2.140	MS	328,343	978,265	02/20/2020	02/20/2040
B9754*-AC-1	WAREHOUSES DE PAUW NV SENIOR NOTE		B	1	1.G PL	54,060,000	82.8740	44,356,497	53,522,500	53,522,500				(537,500)	2.600	2.600	MN	166,217	673,953	05/18/2022	05/18/2032
D7002@-AB-3	RHEINKALK HOLDING GMBH SERIES A 2034 SENIOR NOTE		B	1	2.C	27,597,500	76.2460	20,404,410	26,761,250	26,761,250				(836,250)	2.380	2.380	MS	160,999	291,595	03/31/2022	03/31/2034
D7002@-AC-1	RHEINKALK HOLDING GMBH SERIES A 2037 SENIOR NOTE		B	1	2.C	60,714,500	73.8610	43,485,605	58,874,750	58,874,750				(1,839,750)	2.580	2.580	MS	383,961	695,416	03/31/2022	03/31/2037
D8286#-AA-8	SIRONA DENTAL SERVICES GMBH SERIES A SENIOR NOTE		B	1	2.B	18,466,800	94.8130	16,746,294	17,662,425	17,662,425				(1,122,825)	0.980	0.980	AO	30,772	200,525	10/27/2016	10/27/2024
D8286#-AB-6	SIRONA DENTAL SERVICES GMBH SERIES B SENIOR NOTE		B	1	2.B	6,717,000	85.8180	5,511,843	6,422,700	6,422,700				(408,300)	1.310	1.310	AO	14,958	92,636	10/27/2016	10/27/2027
F0164#-AC-6	AIR LIQUIDE FINANCE SA GUARANTEED SENIOR NT SERIES B		D	1	1.G	56,795,640	97.0900	55,341,259	57,000,000	56,959,449		22,713			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	85.4620	25,211,365	29,500,000	29,500,000					3.210	3.210	JJ	418,236	946,950	01/22/2020	01/22/2030
F2000#-AE-6	COMPAGNIE DES LEVURES LESAFFRE SERIES C SENIOR NOTE		B	1	2.A	98,240,000	81.2020	69,537,936	85,636,000	85,636,000				(5,444,000)	1.960	1.960	MS	438,266	1,615,246	09/27/2018	09/27/2033
F3166#-AF-1	ESSILOR INTERNATIONAL SENIOR NOTE SERIES D		D	1	1.F	8,388,802	98.6220	8,382,897	8,500,000	8,488,114		13,697			3.400	3.571	MN	45,758	289,000	10/01/2014	11/04/2023
F8568@-AD-1	SONEPAR SERIES A SENIOR NOTES		D	1	2.A	83,300,000	96.0790	80,033,688	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	94.5760	35,433,515	37,465,750	37,465,750				(2,381,750)	1.530	1.530	MN	85,984	550,708	05/07/2015	05/07/2025
F8568@-AF-6	SONEPAR SERIES C SENIOR NOTE		B	1	2.A	79,124,500	82.6320	61,917,559	74,931,500	74,931,500				(4,763,500)	1.500	1.500	JD	53,076	1,104,548	06/14/2019	06/14/2029
F8568@-AG-4	SONEPAR SERIES D SENIOR NOTE		D	1	2.A	49,500,000	90.4280	44,761,762	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.B	17,000,000	98.5630	16,755,634	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.B	38,440,000	95.4590	36,694,568	38,440,000	38,440,000					4.220	4.220	JD	76,602	1,622,168	12/14/2016	12/14/2026
G03639@-AU-0	ANGLIAN WATER SERVICES FINANCE CLASS A SENIOR UNWRAPPED BONDS		D	1	1.G FE	23,703,876	98.8230	23,322,330	23,600,000	23,636,273		(45,741)			3.840	3.639	AO	191,317	906,240	08/23/2021	10/15/2023

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
G0369@-AW-6	ANGLIAN WATER SERVICES FINANCE CLASS A SENIOR UNWRAPPED BOND		D	1	1.G FE	2,690,700	94.1060	2,352,645	2,500,000	2,637,919		(40,174)			3.290	1.577	AO	14,622	82,250	08/23/2021	04/27/2026
G0369@-BB-1	ANGLIAN WATER SERVICES FINANCE CLASS A SENIOR UNWRAPPED BONDS		B	1	1.G FE	79,362,000	85.6250	62,110,021	72,537,000	72,537,000				(8,676,000)	2.880	2.878	FA	847,073	2,225,092	02/06/2019	02/06/2029
G0566*-AC-3	ARQIVA PP FIN PLC SERIES 3 GUAR SECURED SR NOTE		B	1	2.A FE	13,398,144	109.5210	10,422,932	9,516,854	9,516,854				(1,138,291)	5.805	0.000	JD	2,443	335,987	07/24/2014	06/29/2029
G0646#-AN-9	ASSOCIATED BRITISH FOODS PLC SERIES M SENIOR NOTE		D	1	1.F	9,500,000	98.6310	9,369,972	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	77.6210	84,455,441	108,805,500	108,805,500				(13,014,000)	2.860	2.860	MS	803,891	3,064,540	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	99.5430	48,278,468	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	99.1220	17,975,096	18,134,250	18,134,250				(2,169,000)	4.472	4.472	JD	63,075	833,637	12/03/2013	12/03/2023
G1128*-AC-2	BIRMINGHAM AIRPORT FINANCE PLC SENIOR NOTE		B	1	2.C	69,550,000	65.7570	39,748,577	60,447,500	60,447,500				(7,230,000)	3.800	3.800	MS	580,632	2,297,195	03/30/2016	03/30/2041
G1128*-AD-0	BIRMINGHAM AIRPORT FINANCE PLC SENIOR NOTE		B	1	2.C	23,263,200	48.0120	10,448,042	21,761,100	21,761,100				(2,602,800)	3.210	3.210	JJ	304,637	736,204	01/24/2019	01/24/2049
G1267*-AA-7	BIDCORP FOODSERVICE EUROPE LTD SERIES A SENIOR NOTE		B	1	2.C	23,564,100	89.2090	20,053,635	22,479,450	22,479,450				(1,084,650)	1.650	1.650	MS	114,364	174,056	03/10/2022	03/10/2027
G1267*-AB-5	BIDCORP FOODSERVICE EUROPE LTD SERIES B SENIOR NOTE		B	1	2.C	19,080,800	84.4760	15,372,620	18,197,650	18,197,650				(883,150)	1.880	1.880	MS	105,486	160,543	03/10/2022	03/10/2029
G1320*-AA-2	BREEDON HOLDINGS LIMITED SERIES A SENIOR NOTE		B	1	2.C	6,998,000	80.9840	4,895,279	6,044,750	6,044,750				(723,000)	2.110	2.110	MS	34,720	129,335	09/23/2021	09/23/2028
G1320*-AB-0	BREEDON HOLDINGS LIMITED SERIES B SENIOR NOTE		B	1	2.C	6,998,000	73.3140	4,431,669	6,044,750	6,044,750				(723,000)	2.340	2.340	MS	38,505	143,433	09/23/2021	09/23/2031
G1320*-AC-8	BREEDON HOLDINGS LIMITED SERIES C SENIOR NOTE		B	1	2.C	16,795,200	68.4770	9,934,267	14,507,400	14,507,400				(1,735,200)	2.370	2.370	MS	93,597	348,653	09/23/2021	09/23/2033
G1591#-AR-3	BRITVIC PLC GUARANTEED SERIES B SR NOTES		B	1	2.C	24,154,500	98.6970	17,897,930	18,134,250	18,134,250				(2,169,000)	3.920	3.920	FA	258,675	747,613	02/20/2014	02/20/2024
G1591#-AT-9	BRITVIC PLC GUARANTEED SERIES D SR NOTES		D	1	2.C	25,000,000	96.4730	24,118,206	25,000,000	25,000,000					4.240	4.240	FA	385,722	1,060,000	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	100.5950	24,322,766	24,179,000	24,179,000				(2,892,000)	5.025	1.838	FA	359,238	489,463	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	99.4070	30,044,642	30,223,750	30,223,750				(3,615,000)	5.025	1.839	FA	449,047	611,828	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	97.4390	11,779,925	12,089,500	12,089,500				(1,446,000)	5.065	1.879	FA	181,408	249,820	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	94.8630	22,340,233	23,549,900	23,549,900				(1,497,100)	3.219	0.000	JD	31,586	123,103	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	94.4690	7,994,597	8,462,650	8,462,650				(1,012,200)	4.765	1.630	JD	17,682	203,408	06/05/2018	06/17/2030
G1591#-BJ-0	BRITVIC PLC SERIES O SENIOR NOTES		B	1	2.C	10,854,000	70.6230	7,559,813	10,704,500	10,704,500				(680,500)	1.150	1.150	MN	16,072	119,209	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	96.6420	23,367,182	24,179,000	24,179,000				(2,892,000)	5.155	1.977	MN	155,908	603,746	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	94.9870	15,251,746	16,056,750	16,056,750				(1,020,750)	3.487	1.013	MN	74,653	124,673	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	87.5200	8,464,540	9,671,600	9,671,600				(1,156,800)	2.620	2.620	MS	75,315	256,791	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	75.6340	7,315,058	9,671,600	9,671,600				(1,156,800)	2.830	2.830	MS	81,352	277,374	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	66.1770	19,201,164	29,014,800	29,014,800				(3,470,400)	2.970	2.970	MS	256,128	873,287	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	52.5900	17,166,297	32,641,650	32,641,650				(3,904,200)	3.040	3.040	MS	294,935	1,005,603	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	79.3490	27,819,371	35,059,550	35,059,550				(4,193,400)	2.200	2.200	FA	282,814	814,551	02/19/2020	02/19/2030
G1737@-AF-6	BUUK INFRASTRUCTURE ISSUER PLC SERIES B SENIOR NOTE		B	1	2.B FE	67,508,000	70.4960	47,726,971	67,701,200	67,701,200				(8,097,600)	2.410	2.410	FA	598,253	1,723,068	02/19/2020	02/19/2035
G1744#-AA-6	CADOGAN ESTATES LIMITED GUARANTEED SERIES A SR NOTES		D	1	2.B	25,000,000	96.1690	24,042,205	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	81.5500	18,731,962	22,970,050	22,970,050				(2,747,400)	3.620	3.620	MS	242,525	843,122	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	99.7000	69,789,909	70,000,000	70,001,403		(4,717)			4.290	4.283	AO	617,283	3,003,000	10/01/2014	04/17/2023

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
G1745*-AM-3	BROOKFIELD UTILITIES ISSUER UK SERIES B SENIOR NOTE		B	1	2.B FE	25,155,000	89.2080	16,177,148	18,134,250	18,134,250				(2,169,000)	4.510	4.510	JD	36,349	825,770	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	83.6290	15,165,414	18,134,250	18,134,250				(2,169,000)	3.720	3.720	MS	181,766	671,734	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	77.5960	28,142,829	36,268,500	36,268,500				(4,338,000)	3.960	3.960	MS	386,985	1,430,144	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	89.5710	2,165,741	2,417,900	2,417,900				(289,200)	2.620	2.620	MN	8,974	62,044	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	79.8580	7,723,533	9,671,600	9,671,600				(1,156,800)	2.910	2.910	MN	39,871	275,647	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	74.3370	13,480,524	18,134,250	18,134,250				(2,169,000)	3.140	3.140	MN	80,667	557,688	11/10/2016	11/10/2036
G1746#-AB-2	CADENT FINANCE PLC GUARANTEED SERIES 2 NOTES		B	1	1.G FE	48,750,200	80.3290	36,903,066	45,940,100	45,940,100				(5,494,800)	2.790	2.790	MS	363,156	1,305,106	03/19/2019	03/19/2031
G1746#-AC-0	CADENT FINANCE PLC GUARANTEED SERIES 3 NOTES		B	1	1.G FE	92,397,600	75.2330	65,486,031	87,044,400	87,044,400				(10,411,200)	2.890	2.890	MS	712,749	2,561,465	03/19/2019	03/19/2034
G1746#-AD-8	CADENT FINANCE PLC GUARANTEED SERIES 4 NOTES		B	1	1.G FE	100,066,200	68.7270	64,808,174	94,298,100	94,298,100				(11,278,800)	2.990	2.990	MS	798,862	2,870,938	03/19/2019	03/19/2039
G1819@-AA-8	CANAL & RIVER TRUST SERIES A SENIOR NOTES		B	1	1.E	36,019,500	68.5350	22,785,088	33,246,125	33,246,125				(3,976,500)	2.850	2.850	JJ	426,382	1,001,084	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	89.6200	24,146,131	26,942,811	26,942,811				(3,222,574)	3.670	3.670	AO	192,342	994,885	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	95.8080	31,836,425	33,229,467	33,229,467				(3,974,508)	2.520	2.520	AO	151,417	838,521	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	83.5430	15,005,879	17,961,874	17,961,874				(2,148,383)	2.770	2.770	AO	89,967	498,220	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	76.2200	24,476,910	32,113,500	32,113,500				(2,041,500)	1.540	1.540	MS	125,011	484,037	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	72.1310	108,869,807	150,933,450	150,933,450				(9,595,050)	1.670	1.669	MS	637,149	2,467,019	06/08/2021	06/08/2036
G1955#-AA-0	CATALYST HOUSING LIMITED SENIOR NOTE SERIES 2011 A		B	1	1.G YE	41,050,000	95.2370	28,784,241	30,223,750	30,223,750				(3,615,000)	4.740	4.740	JD	35,815	1,443,034	06/22/2011	06/22/2026
G2037*-AA-4	CHANEL LIMITED SENIOR NOTES SERIES A		C	1	1.D	75,000,000	97.8540	73,390,428	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	96.5450	24,136,227	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	94.5230	23,630,683	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	94.2490	60,533,163	64,227,000	64,227,000				(4,083,000)	1.839	1.839	MS	298,565	1,152,446	02/29/2016	03/30/2026
G2037*-AF-3	CHANEL LIMITED SENIOR NOTES SERIES B		B	1	1.D	41,610,000	90.9160	36,981,922	40,677,100	40,677,100				(2,585,900)	2.044	2.044	MS	210,170	811,245	02/29/2016	03/30/2028
G2037*-AH-9	CHANEL LIMITED SENIOR NOTES SERIES D		B	1	1.D	73,365,000	83.7080	60,035,626	71,720,150	71,720,150				(4,559,350)	2.753	2.753	MS	499,099	1,926,498	02/29/2016	03/30/2036
G2037*-AJ-5	CHANEL LIMITED SENIOR NOTE SERIES A		D	1	1.D	6,000,000	83.2650	4,995,905	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	80.0650	10,408,494	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	76.8480	25,720,920	33,470,000	33,470,000					2.700	2.700	AO	195,800	903,690	10/13/2020	10/13/2035
G2479@-AA-7	COVENT GARDEN GROUP HLDGS LTD SERIES A SENIOR NOTES		B	1	1.G PL	8,100,000	95.8320	5,792,816	6,044,750	6,044,750				(723,000)	3.630	3.630	JD	9,143	221,131	12/16/2014	12/16/2024
G2479@-AB-5	COVENT GARDEN GROUP HLDGS LTD SERIES B SENIOR NOTES		B	1	1.G PL	28,350,000	90.7950	19,209,202	21,156,625	21,156,625				(2,530,500)	3.680	3.680	JD	32,440	784,617	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	87.7130	21,208,168	24,179,000	24,179,000				(2,892,000)	2.280	2.280	MN	71,973	547,189	11/14/2016	11/14/2026
G2579@-AA-7	GALAXY PIPELINE ASSETS BIDCO L SR SECURED		D	1	1.C FE	681,038	80.3310	574,368	715,000	683,766		2,729			2.625	3.173	MS	4,744	18,769	01/13/2022	03/31/2036
G2615@-AB-0	DCC TREASURY LIMITED 2013 SERIES B GRNTD SR UNSECURED NT		D	1	2.B	69,992,400	99.6090	69,726,446	70,000,000	69,999,676		1,010			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	98.7220	74,041,476	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	88.9310	12,375,470	13,915,850	13,915,850				(884,650)	1.960	1.960	MS	81,825	267,890	09/13/2017	09/13/2027

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
G2616#-AQ-4	DCC TREASURY 2014 LIMITED SERIES F GRNTD SR UNSECURED NT		B	1	2.B	28,047,500	84.5860	22,636,392	26,761,250	26,761,250				(1,701,250)	2.170	2.170	MS	174,216	570,371	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	97.2430	23,338,423	24,000,000	24,000,000					4.550	4.550	AO	263,900	1,092,000	04/04/2019	04/04/2026
G2616@-AA-1	DPG HOLDINGS LIMITED SENIOR NOTE		B	1	2.B PL	48,020,000	94.3280	45,615,224	48,358,000	48,358,000				338,000	4.260	4.260	JJ	881,244		07/27/2022	07/27/2027
G2685@-AF-6	GREAT PORTLAND ESTATES PLC SENIOR NOTES		B	1	2.C	44,856,000	95.7520	41,673,326	43,522,200	43,522,200				(5,205,600)	2.150	2.150	MN	101,370	940,739	05/22/2017	05/22/2024
G2685@-AG-4	GREAT PORTLAND ESTATES PLC SERIES A SENIOR NOTES		B	1	2.C	16,839,600	83.1540	12,063,434	14,507,400	14,507,400				(1,735,200)	2.700	2.700	MN	42,434	393,798	06/05/2018	06/05/2028
G2685@-AJ-8	GREAT PORTLAND ESTATES PLC SERIES C SENIOR NOTES		B	1	2.C	9,822,400	70.6920	5,982,458	8,462,650	8,462,650				(1,012,200)	2.930	2.930	MN	26,862	249,284	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	74.8300	90,466,125	120,895,000	120,895,000				(14,460,000)	2.800	2.800	MN	432,535	3,359,930	11/15/2017	11/15/2037
G2687*-AA-7	DAWSONGROUP PLC FLOATING RATE SERIES A SR NOTE		B	1	2.B PL	33,545,000	99.1860	29,977,652	30,223,750	30,223,750				(3,321,250)	3.328	1.826	MS	256,315	319,606	03/31/2022	03/31/2026
G28288-AA-9	DP WORLD CRESCENT LIMITED SR UNSECURED		D		2.C FE	2,028,500	99.0500	1,981,000	2,000,000	2,010,295		(18,205)			3.908	2.642	MN	6,730	78,160	04/01/2022	05/31/2023
G294A@-AA-7	DYSON FINANCE LIMITED GUARANTEED SERIES A SENIOR NT		B	1	1.G	15,110,000	94.1080	11,377,166	12,089,500	12,089,500				(1,446,000)	2.770	2.770	MN	42,790	332,393	05/27/2015	05/27/2025
G294A@-AC-3	DYSON FINANCE LIMITED GUARANTEED SERIES C SENIOR NT		B	1	1.G	37,775,000	89.0620	26,917,933	30,223,750	30,223,750				(3,615,000)	2.830	2.830	MN	109,292	848,982	05/27/2015	05/27/2027
G294A@-AF-6	DYSON FINANCE LIMITED GUARANTEED SERIES C SENIOR NT		B	1	1.G	22,982,502	91.0160	18,309,469	20,116,800	20,116,800				(2,832,720)	0.800	0.800	MS	47,386	163,089	03/28/2017	03/15/2032
G294A@-AJ-8	DYSON FINANCE LIMITED GUARANTEED SERIES F SENIOR NT		B	1	1.G	38,145,600	81.6140	31,450,815	38,536,200	38,536,200				(2,449,800)	2.010	2.010	MS	228,070	757,193	03/28/2017	03/15/2032
G294A@-AM-1	DYSON FINANCE LIMITED GUAR SERIES C SENIOR NOTES		B	1	1.G	100,578,348	106.8110	90,587,230	84,810,600	84,810,600				(11,942,490)	2.620	2.620	FA	857,953	2,359,822	04/08/2020	02/12/2030
G2956@-AT-8	ABP ACQUISITIONS UK LIMITED SERIES 2022A SR SECURED NOTES		B	1	2.B Z	51,213,000	99.8980	51,931,684	51,984,850	51,984,850				771,850	5.098	5.095	MN	246,843		11/28/2022	11/28/2032
G3076*-AD-8	ENVOL INVESTMENTS LIMITED GUARANTEED SEC SEN INI PP NOTE		B	1	2.B PL	30,360,200	82.9380	23,083,055	27,831,700	27,831,700				(1,769,300)	2.780	2.780	JD	4,298	763,819	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	86.6860	8,383,921	9,671,600	9,671,600				(1,156,800)	2.690	2.691	MS	65,764	260,575	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	77.4930	37,474,064	48,358,000	48,358,000				(5,784,000)	3.050	3.051	MS	372,827	1,477,237	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	72.7890	29,039,471	39,895,350	39,895,350				(4,771,800)	3.350	3.350	MS	337,836	1,338,595	10/05/2017	10/06/2037
G3122@-AF-5	ESPUG FINANCE LIMITED SENIOR SECURED NOTE		B	1	2.B	42,345,000	66.1010	23,973,969	36,268,500	36,268,500				(4,338,000)	2.530	2.530	JD	2,549	918,656	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	84.4610	15,316,329	18,134,250	18,134,250				(2,169,000)	2.650	2.650	MN	53,395	483,131	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	78.3620	20,841,756	26,596,900	26,596,900				(3,181,200)	2.830	2.830	MN	83,632	756,724	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	72.4860	43,815,777	60,447,500	60,447,500				(7,230,000)	3.190	3.190	AO	374,942	1,936,968	04/21/2017	04/21/2037
G3300#-AA-8	FC INVESTMENT TRUST PLC SERIES D SENIOR NOTE		B	1	1.E	29,270,800	90.9380	25,309,589	27,831,700	27,831,700				(1,769,300)	0.930	0.930	JD	2,876	256,556	06/27/2019	06/27/2026
G3R238-AA-1	GALAXY PIPELINE ASSETS BIDCO L SR SECURED		D	1	1.C FE	989,430	77.3000	797,736	1,032,000	991,137	1,707				3.250	3.581	MS	8,478	33,540	02/03/2022	09/30/2040
G3R238-AC-7	GALAXY PIPELINE ASSETS BIDCO L SR SECURED		D	1	1.C FE	1,286,449	84.8750	1,134,043	1,336,134	1,289,723	3,274				2.160	2.812	MS	7,295	28,861	01/12/2022	03/31/2034
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDCO L SR SECURED		D	1	1.C FE	896,191	80.1440	906,298	1,130,840	896,882	691				2.940	5.625	MS	8,404	16,623	09/20/2022	09/30/2040
G41338-AE-3	GROSVENOR LIMITED SERIES A SENIOR NOTE		B	1	2.B	64,330,000	83.1530	50,263,939	60,447,500	60,447,500				(7,230,000)	2.750	2.750	MN	249,346	1,640,031	11/07/2018	11/07/2028
G41338-AH-6	GROSVENOR LIMITED SENIOR UNSECURED NOTE		B	1	2.A IF	65,440,000	76.2860	46,113,234	60,447,500	60,447,500				(4,992,500)	3.230	3.230	AO	352,526		10/26/2022	10/26/2032
G4378*-AD-1	HEATHROW AIRPORT LIMITED SENIOR NOTES		B		2.A	99,960,000	79.3050	67,113,416	84,626,500	84,626,500				(10,122,000)	3.160	3.160	FA	1,032,537	2,847,176	08/12/2016	08/12/2032
G4378*-AE-9	HEATHROW AIRPORT LIMITED SENIOR NOTES SERIES A1		B		2.A	99,440,000	73.9390	71,510,810	96,716,000	96,716,000				(11,568,000)	2.430	2.430	JD	13,057	2,352,872	06/29/2017	06/29/2033
G4378*-AG-4	HEATHROW AIRPORT LIMITED SENIOR NOTES SERIES A		B		2.A	98,980,000	67.5040	57,126,598	84,626,500	84,626,500				(10,122,000)	2.610	2.610	JD	24,542	2,219,166	06/27/2018	06/27/2036
G4378*-AH-2	HEATHROW AIRPORT LIMITED SENIOR NOTES SERIES A		B	1	2.A	97,732,500	71.0390	64,411,969	90,671,250	90,671,250				(10,845,000)	2.920	2.920	JJ	1,206,129	2,797,397	07/17/2019	07/17/2037

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
G4378*-AK-5	HEATHROW AIRPORT LIMITED SENIOR NOTES SERIES A		B		2.A	104,200,000	62.4400	60,389,080	96,716,000	96,716,000				(11,568,000)	2.320	2.320	JJ	1,072,043	2,378,093	07/09/2020	07/09/2040
G4445*-AG-3	HIGH SPEED RAIL FINANCE PLC SER E GUAR SR SEC FIXED RT NT		B	1	1.G PL	90,615,432	78.9400	70,849,389	89,750,555	89,750,555				(10,734,878)	2.300	2.301	MS	521,800	2,067,507	12/14/2016	03/31/2039
G4588#-BE-0	INTERMEDIATE CAPITAL GROUP PLC SERIES C SENIOR NOTE		D	1	2.B	49,000,000	98.3510	48,191,877	49,000,000	49,000,000					5.210	5.210	MN	354,569	2,552,900	05/11/2015	05/11/2025
G4588#-BN-0	INTERMEDIATE CAPITAL GROUP PLC SERIES E SENIOR NOTE		B	1	2.B	24,919,400	96.4160	22,705,956	23,549,900	23,549,900				(1,497,100)	2.740	2.740	JJ	277,823	648,884	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	99.1320	29,739,738	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	96.9820	19,396,310	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	95.9260	11,596,916	12,089,500	12,089,500				(1,446,000)	3.430	3.430	AO	86,390	415,948	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	83.3220	7,051,249	8,462,650	8,462,650				(1,012,200)	3.580	3.580	AO	63,117	303,896	10/09/2014	10/16/2029
G4691#-AD-7	IMI GROUP LIMITED SENIOR UNSECURED NOTE		B	1	2.A	28,475,000	94.3470	25,248,365	26,761,250	26,761,250				(1,701,250)	1.390	1.390	AO	80,596	356,752	04/13/2015	04/13/2025
G4691#-AH-8	IMI GROUP LIMITED SENIOR NOTE		D	1	2.A	49,000,000	95.7100	46,897,680	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	76.4270	32,338,631	42,313,250	42,313,250				(5,061,000)	2.850	2.850	MN	133,992	1,212,386	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	84.1530	18,513,762	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	77.0320	25,562,421	33,183,950	33,183,950				(2,109,550)	1.590	1.590	JD	29,312	518,790	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	71.5980	19,160,391	26,761,250	26,761,250				(1,701,250)	1.660	1.660	JD	24,680	436,798	12/11/2020	12/11/2032
G5264#-AU-3	KINGSPAN SECURITIES LIMITED SERIES A GUAR SR NT		B	1	2.B	17,833,185	97.4600	15,648,935	16,056,750	16,056,750				(1,020,750)	1.160	1.160	JJ	78,125	186,659	01/31/2018	01/31/2024
G5264#-AV-1	KINGSPAN SECURITIES LIMITED SERIES B GUAR SR NT		B	1	2.B	41,625,500	91.7640	34,380,147	37,465,750	37,465,750				(2,381,750)	1.510	1.510	JJ	237,293	566,948	01/31/2018	01/31/2026
G5264#-AW-9	KINGSPAN SECURITIES LIMITED SERIES C GUAR SR NT		B	1	2.B	23,774,000	86.6070	18,541,639	21,409,000	21,409,000				(1,361,000)	1.800	1.800	JJ	161,638	386,190	01/31/2018	01/31/2028
G5560*-AA-2	LONDON SCHOOL OF ECONOMICS SENIOR NOTE SERIES A		B	1	1.D	47,820,000	91.7890	33,290,457	36,268,500	36,268,500				(4,338,000)	3.730	3.730	MN	127,766	1,381,825	11/27/2013	11/27/2028
G5560*-AB-0	LONDON SCHOOL OF ECONOMICS SENIOR NOTE SERIES B		B	1	1.D	39,850,000	79.6970	24,087,295	30,223,750	30,223,750				(3,615,000)	4.140	4.140	MN	118,175	1,278,096	11/27/2013	11/27/2043
G5791#-AA-9	MANCHESTER UNITED FOOTBALL GUARANTEED SENIOR SECURED NOTE		D	1	1.G PL	56,840,000	94.5950	53,767,603	56,840,000	56,840,000					3.790	3.790	FA	897,598	2,154,236	06/26/2015	06/26/2027
G6076#-AA-3	MIDLAND MOTORWAYS GROUP LTD GUARANTEED SENIOR SECURED NOTE		B	1	2.B PL	103,291,352	75.2990	71,461,062	94,903,541	94,903,541				(11,351,216)	3.120	3.120	JD	8,225	2,964,419	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	68.4710	20,694,363	30,223,750	30,223,750				(3,615,000)	3.340	3.340	JD	2,804	1,010,642	11/28/2017	12/31/2045
G6076#-AD-7	MIDLAND MOTORWAYS GROUP LTD GUARANTEED SENIOR SECURED NOTE		B	1	2.B PL	42,219,485	81.1820	32,366,996	39,869,744	39,869,744				(4,768,737)	2.550	2.549	JD	2,824	1,017,856	10/30/2019	12/31/2039
G6177#-AE-3	INCHCAPE PLC SERIES C SENIOR NOTES		B	1	2.C	26,897,200	90.0470	23,949,801	26,596,900	26,596,900				(3,181,200)	3.120	3.120	MN	99,118	835,486	05/18/2017	05/18/2027
G6302*-AB-1	MOTO STATES PLC GUARANTEED SECURED SR PP NOTE		B	1	2.B PL	119,880,000	71.4590	77,751,268	108,805,500	108,805,500				(11,074,500)	3.270	3.267	JD	165,712	1,843,811	06/14/2022	06/15/2037
G6515#-AB-0	JOHN WOOD GROUP PLC SERIES B SENIOR NOTE		D	1	2.C	7,353,004	96.8550	7,121,785	7,353,004	7,353,004					3.770	3.770	FA	106,263	284,561	08/13/2014	08/13/2024
G6515#-AC-8	JOHN WOOD GROUP PLC SERIES C SENIOR NOTE		D	1	2.C	5,514,753	93.7000	5,167,304	5,514,753	5,514,753					3.920	3.920	FA	82,868	221,693	08/13/2014	08/13/2026
G6515#-AE-4	JOHN WOOD GROUP PLC SERIES E SENIOR NOTE		D	1	2.C	4,595,627	96.5500	4,437,079	4,595,627	4,595,627					3.870	3.870	MN	23,713	182,446	11/13/2014	11/13/2024
G6576*-AA-2	NORDIC TOWERS ISSUERCO LIMITED SENIOR SECURED NOTES		B	1	2.B PL	38,941,000	81.4780	30,526,167	37,465,750	37,465,750				(1,475,250)	2.530	2.538	JAJO	215,907	448,401	04/06/2022	01/09/2032
G6576*-AB-0	NORDIC TOWERS ISSUERCO LIMITED SENIOR SECURED NOTES		B	1	2.B PL	11,570,057	93.1410	9,507,316	10,207,400	10,207,400				(1,362,657)	4.520	4.545	JAJO	105,091	221,167	04/06/2022	01/09/2032
G6576*-AC-8	NORDIC TOWERS ISSUERCO LIMITED SENIOR SECURED NOTES		B	1	2.B PL	56,818,742	91.1820	50,332,197	55,199,808	55,199,808				(1,618,934)	4.140	4.161	JAJO	520,534	790,236	05/27/2022	01/09/2032

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
G6596#-AA-4	NORTH WEST ELECTRICITY NETWORK GUARANTEED SECURED SENIOR NOTE		B	1	2.B	22,486,800	86.5320	14,645,760	16,925,300	16,925,300				(2,024,400)	4.070	4.070	JD	21,049	695,227	12/18/2014	12/20/2029
G6655@-AA-4	NORTHERN GAS NETWORKS LIMITED SERIES A SENIOR NOTE		B	1	2.A	18,515,000	85.1560	14,412,868	16,925,300	16,925,300				(2,024,400)	2.840	2.840	JJ	228,322	509,127	01/10/2019	01/10/2029
G6655@-AB-2	NORTHERN GAS NETWORKS LIMITED SERIES B SENIOR NOTE		B	1	2.A	21,160,000	81.4500	15,754,973	19,343,200	19,343,200				(2,313,600)	2.970	2.970	JJ	272,884	608,494	01/10/2019	01/10/2031
G6655@-AC-0	NORTHERN GAS NETWORKS LIMITED SENIOR NOTE		B	1	2.A	32,916,000	66.1600	20,795,912	31,432,700	31,432,700				(3,759,600)	2.710	2.710	JJ	404,617	902,240	06/26/2019	06/26/2039
G6655@-AD-8	NORTHERN GAS NETWORKS LIMITED SERIES A SENIOR NOTES		B	1	2.A	55,320,000	62.5290	30,237,745	48,358,000	48,358,000				(5,784,000)	2.020	2.020	MS	265,915	990,547	09/23/2021	09/23/2036
G6748#-AA-1	OMEGA LEASING NO 14 LIMITED SENIOR SECURED NOTE		D	1	3.C	18,544,643	91.1160	16,897,063	18,544,643	18,544,643					3.990	4.010	JAJO	162,374	739,931	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	93.5500	28,274,349	30,223,750	30,223,750				(3,615,000)	2.840	2.840	AO	147,828	854,893	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	84.6420	25,581,991	30,223,750	30,223,750				(3,615,000)	2.960	2.960	JJ	424,946	947,570	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	74.8200	17,186,168	22,970,050	22,970,050				(2,747,400)	3.210	3.210	JJ	350,236	780,977	01/10/2019	01/10/2034
G6750*-AG-7	THE 1887 COMPANY LIMITED SERIES G SENIOR NOTE		B	1	2.B Z	86,548,500	100.0000	97,924,950	97,924,950	97,924,950				11,376,450	6.170	6.170	JD	386,015		12/08/2022	12/08/2032
G6764@-AA-2	OMEGA LEASING NO 12 LIMITED SENIOR SECURED NOTE		D	1	3.C	12,850,144	90.8660	11,676,355	12,850,144	12,850,144					2.960	2.971	JAJO	83,469	380,364	04/25/2018	04/12/2027
G6970*-AW-6	PEEL PORTS PP FINANCE LIMITED SER 21 GTD SEC SR FLOATING NT		B	1	2.B Z	67,925,000	100.0000	60,447,500	60,447,500	60,447,500				(7,477,500)	4.348	4.334	JJ	187,227		12/06/2022	12/06/2029
G7059#-AA-2	PHOENIX NATURAL GAS PP FIN PLC GUARANTEED SENIOR SECURED NOTE		B	1	2.B	43,050,000	95.4560	40,390,395	42,313,250	42,313,250				(5,061,000)	2.120	2.120	JJ	438,553	945,568	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	85.8450	51,891,175	60,447,500	60,447,500				(7,230,000)	3.280	3.280	AO	391,028	1,986,409	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	79.4420	28,812,512	36,268,500	36,268,500				(4,338,000)	3.330	3.330	AO	238,193	1,210,014	07/20/2016	07/20/2031
G7178*-AE-4	PORTERBROOK RAIL FINANCE LTD SERIES A SENIOR SECURED NOTE		B	1	2.B FE	9,210,689	93.0890	8,005,647	8,599,987	8,599,987				(1,028,627)	2.690	2.689	AO	48,196	232,052	11/07/2018	04/16/2028
G7178*-AF-1	PORTERBROOK RAIL FINANCE LTD SERIES B SENIOR SECURED NOTE		B	1	2.B FE	21,491,608	93.2770	18,717,623	20,066,636	20,066,636				(2,400,129)	2.770	2.769	AO	115,801	557,558	04/16/2019	04/16/2028
G7178*-AG-9	PORTERBROOK RAIL FINANCE LTD SENIOR SECURED NOTES		B	1	2.B	66,651,213	84.7810	53,186,076	62,733,453	62,733,453				(7,503,418)	2.560	2.560	AO	316,734	1,608,999	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	80.0050	38,688,674	48,358,000	48,358,000				(5,784,000)	2.850	2.849	JD	42,112	1,390,943	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	76.5860	37,035,226	48,358,000	48,358,000				(5,784,000)	2.920	2.919	JD	43,146	1,425,106	03/10/2021	03/10/2033
G7332#-AG-8	RRPF ENGINE LEASING LIMITED FLOATING RATE SER G SR SEC NT		D	1	2.C FE	25,000,000	95.3270	23,831,628	25,000,000	25,000,000					4.370	1.223	FA	434,008	306,729	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	90.6660	6,346,646	7,000,000	7,000,000					4.030	4.031	FA	109,706	282,100	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	87.6680	11,396,812	13,000,000	13,000,000					4.130	4.131	FA	208,794	536,900	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	83.5860	19,224,738	23,000,000	23,000,000					4.230	4.230	FA	378,350	972,900	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	91.7900	28,455,001	31,000,000	31,000,000					4.550	3.777	FA	560,335	436,918	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	95.1790	4,758,963	5,000,000	5,000,000					4.350	4.350	FA	84,583	217,500	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	92.6370	3,705,461	4,000,000	4,000,000					4.460	4.460	FA	69,378	178,400	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	93.3240	9,332,379	10,000,000	10,000,000					4.610	4.611	FA	179,278	461,000	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	90.5060	13,268,244	14,660,000	14,660,000					4.760	4.760	FA	271,373	697,816	11/12/2019	02/11/2031

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
G7605#-AA-1	ROADSTER FINANCE DAC A SENIOR SECURED NOTE		B	1	2.C FE	72,591,455	86.7810	56,581,221	65,200,136	65,200,136				(4,144,864)	2.290	2.290	AO	302,764	1,438,058	10/17/2017	10/18/2032
G7605#-AB-9	ROADSTER FINANCE DAC B SENIOR SECURED NOTE		B	1	2.C FE	158,522,700	77.5330	110,384,019	142,369,850	142,369,850				(9,050,650)	2.760	2.760	AO	796,797	3,784,595	10/17/2017	10/18/2036
G7770#-AC-6	SAGE TREASURY COMPANY LIMITED SERIES F SENIOR NOTES		D	1	2.A	45,613,246	99.4180	44,539,082	44,800,000	45,020,481		(569,304)			3.710	2.415	MN	189,292	1,662,080	12/10/2021	05/20/2023
G7770#-AD-4	SAGE TREASURY COMPANY LIMITED SERIES G SENIOR NOTES		D	1	2.A	18,943,008	96.7350	18,379,744	19,000,000	18,984,873		5,897			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	96.8590	27,527,440	28,420,000	28,420,000					3.730	3.730	JJ	456,417	1,060,066	01/26/2015	01/26/2025
G7815@-AH-4	SAP IRELAND US FINANCIAL SVCS GUARANTEED SERIES D SR NT		D	1	1.F	10,533,160	95.7560	10,533,160	11,000,000	10,548,503		15,343			3.330	5.674	MN	46,805		11/22/2022	11/15/2024
G7827#-AA-3	SAVILLS HOLDING COMPANY LTD SERIES A SENIOR NOTES		B	1	2.B	6,719,000	92.6740	5,601,906	6,044,750	6,044,750				(723,000)	2.970	2.970	JD	5,486	181,189	06/20/2018	06/20/2025
G7827#-AB-1	SAVILLS HOLDING COMPANY LTD SERIES B SENIOR NOTES		B	1	2.B	20,152,500	84.2870	15,284,775	18,134,250	18,134,250				(2,169,000)	3.150	3.150	JD	17,454	576,509	06/20/2018	06/20/2028
G7827#-AC-9	SAVILLS HOLDING COMPANY LTD SERIES C SENIOR NOTES		B	1	2.B	16,123,200	79.6710	11,558,225	14,507,400	14,507,400				(1,735,200)	3.260	3.260	JD	14,451	477,313	06/20/2018	06/20/2030
G7895*-AH-9	SCOTTISH MORTGAGE INVESTMENT T SERIES H SENIOR NOTE		B	1	1.E	129,190,000	61.8120	74,727,314	120,895,000	120,895,000				(14,460,000)	2.300	2.300	JJ	1,282,159	2,932,730	01/15/2020	01/15/2040
G7895*-AL-0	SCOTTISH MORTGAGE INVESTMENT T SERIES K SENIOR NOTE		B	1	1.E	136,670,000	63.3550	76,592,476	120,895,000	120,895,000				(14,460,000)	2.030	2.030	FA	961,216	2,599,415	08/10/2021	08/10/2036
G7895*-AM-8	SCOTTISH MORTGAGE INVESTMENT T SERIES L SENIOR NOTE		B	1	1.E	136,740,000	51.7930	62,615,293	120,895,000	120,895,000				(14,460,000)	2.300	2.300	FA	1,089,062	2,945,150	08/10/2021	08/10/2046
G7895*-AN-6	SCOTTISH MORTGAGE INVESTMENT T SERIES M SENIOR NOTE		D	1	1.E	71,250,000	62.1810	44,303,711	71,250,000	71,250,000					2.990	2.990	JJ	958,669	1,065,188	01/19/2022	01/19/2052
G7898#-AA-7	SCOTLAND GAS NETWORKS PLC SENIOR SERIES A NOTES		B	1	2.B	52,620,000	80.7070	39,028,398	48,358,000	48,358,000				(5,784,000)	2.740	2.740	MS	345,975	1,309,172	09/27/2018	09/27/2030
G7898#-AB-5	SCOTLAND GAS NETWORKS PLC SENIOR SERIES B NOTES		B	1	2.B	11,839,500	75.3870	8,202,573	10,880,550	10,880,550				(1,301,400)	2.870	2.870	MS	81,538	308,539	09/27/2018	09/27/2033
G7996#-AA-8	SEGRO PLC SERIES A SENIOR NOTES		B	1	1.F PL	39,161,500	89.2940	33,454,786	37,465,750	37,465,750				(2,381,750)	1.770	1.770	FA	246,837	667,573	08/17/2017	08/17/2027
G7996#-AB-6	SEGRO PLC SERIES B SENIOR NOTES		B	1	1.F PL	39,168,500	85.3090	31,961,805	37,465,750	37,465,750				(2,381,750)	2.000	2.000	FA	278,912	754,320	08/17/2017	08/17/2029
G7996#-AD-2	SEGRO PLC SERIES A SENIOR NOTES		B	1	1.F PL	5,836,500	85.9740	4,601,559	5,352,250	5,352,250				(340,250)	1.820	1.820	AO	21,376	93,710	10/12/2018	10/12/2028
G7996#-AE-0	SEGRO PLC SERIES B SENIOR NOTES		B	1	1.F PL	8,171,100	77.6830	5,820,940	7,493,150	7,493,150				(476,350)	2.370	2.370	AO	38,971	170,840	10/12/2018	10/12/2033
G7996#-AF-7	SEGRO PLC SERIES A SENIOR NOTES		B	1	1.F PL	19,408,900	72.6350	13,217,900	18,197,650	18,197,650				(1,156,850)	1.350	1.350	AO	46,404	237,039	10/23/2020	10/23/2032
G7996#-AK-6	SEGRO PLC SERIES A SENIOR NOTES		B	1	1.F PL	26,337,500	91.9790	24,614,742	26,761,250	26,761,250				423,750	3.870	3.870	MS	284,807		09/22/2022	09/22/2037
G8038#-AJ-7	SERCO GROUP PLC SERIES C SENIOR NOTE		D	1	2.C PL	9,429,146	99.7830	10,103,331	10,125,258	10,052,185		86,500			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	93.6780	6,557,471	7,000,000	7,531,282		(121,682)			3.690	1.792	MS	84,665	267,423	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	99.5850	39,729,911	39,895,350	39,895,350				(4,771,800)	5.055	2.086	MS	546,192	816,872	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	98.9660	39,482,830	39,895,350	39,895,350				(4,771,800)	5.045	2.076	MS	544,869	812,763	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	96.5480	39,685,400	41,104,300	41,104,300				(4,916,400)	5.115	2.146	MS	570,919	867,021	03/03/2016	03/03/2031
G8056*-AJ-8	SEVERN TRENT WATER LIMITED SERIES C SENIOR NOTES		B	1	2.A	71,186,500	76.1040	50,603,555	66,492,250	66,492,250				(7,953,000)	2.950	2.950	MN	294,228	1,935,237	11/07/2018	11/07/2033
G8056*-AK-5	SEVERN TRENT WATER LIMITED SERIES D SENIOR NOTES		B	1	2.A	19,417,500	68.7130	12,460,623	18,134,250	18,134,250				(2,169,000)	2.970	2.970	MN	80,788	531,370	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	86.1170	7,750,531	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	83.0270	17,186,675	20,700,000	20,700,000					3.830	3.830	MS	264,270	792,810	02/27/2020	03/01/2032
G8249*-AA-5	THE SOCIETY OF LLOYDS SERIES A SENIOR NOTE		B	1	1.E	19,257,000	81.2910	14,741,428	18,134,250	18,134,250				(2,169,000)	2.480	2.480	JJ	199,880	475,528	01/21/2020	01/21/2030
G8249*-AC-1	THE SOCIETY OF LLOYDS SERIES C SENIOR NOTE		B	1	1.E	32,095,000	72.0910	21,788,613	30,223,750	30,223,750				(3,615,000)	2.610	2.610	JJ	350,596	834,091	01/21/2020	01/21/2035
G8279@-AA-6	SOUTH EAST WATER LIMITED GUARANTEED SECURED SR SER 1 NT		B	1	2.B	25,013,500	78.9870	18,143,247	22,970,050	22,970,050				(2,747,400)	2.940	2.940	MS	196,968	684,746	09/16/2019	09/16/2031
G8279@-AC-2	SOUTH EAST WATER LIMITED GUARANTEED SECURED SR SER 3 NT		B	1	2.B	34,555,000	63.3070	19,133,849	30,223,750	30,223,750				(3,615,000)	2.040	2.040	JD	49,668	630,551	12/02/2021	12/02/2035

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
G8287#-AA-4	SOUTHERN GAS NETWORKS PLC SENIOR SERIES A NOTES		B	1	2.A	34,203,000	80.7070	25,368,459	31,432,700	31,432,700				(3,759,600)	2.740	2.740	MS	224,884	850,962	09/27/2018	09/27/2030
G8287#-AB-2	SOUTHERN GAS NETWORKS PLC SENIOR SERIES B NOTES		B	1	2.A	30,256,500	75.3870	20,962,130	27,805,850	27,805,850				(3,325,800)	2.870	2.870	MS	208,374	788,489	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	77.8580	45,180,713	58,029,600	58,029,600				(6,940,800)	2.780	2.780	MS	537,741	1,670,135	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	70.2100	7,639,281	10,880,550	10,880,550				(1,301,400)	2.960	2.960	MS	107,355	333,426	09/01/2016	09/01/2036
G8356*-AA-4	SPIRAX SARCO ENGINEERING PLC SENIOR NOTE		B	1	2.B	71,100,000	98.4250	63,215,456	64,227,000	64,227,000				(4,083,000)	1.050	1.050	MS	215,428	656,350	09/06/2017	09/06/2023
G8472#-AA-9	STERIS PLC SENIOR NOTE SERIES A1		D	1	2.B	2,204,380	94.1520	1,883,047	2,000,000	2,157,211		(36,008)			3.930	1.951	FA	27,073	78,600	08/23/2021	02/27/2027
G8781@-AD-1	THAMES WATER UTILITIES LIMITED CLASS A SERIES 6 NOTE		B	1	2.A	71,100,000	83.5150	50,482,833	60,447,500	60,447,500				(7,230,000)	2.450	2.449	MS	407,265	1,497,287	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	78.7870	47,624,947	60,447,500	60,447,500				(7,230,000)	2.550	2.550	MS	423,888	1,558,401	03/22/2018	03/22/2030
G8810G-AA-8	SAMBA FUNDING LIMITED COMPANY GUARNT		D		1.G FE	4,117,443	95.4880	4,010,475	4,200,000	4,133,963		14,983			2.750	3.686	AO	28,554	69,121	08/08/2022	10/02/2024
G9000#-AA-8	TOTTENHAM HOTSPUR STADIUM LTD GUAR SR SECURED NOTE SERIES A		B	1	2.A PL	12,143,000	73.3910	8,872,605	12,089,500	12,089,500				(1,446,000)	2.590	2.590	JJ	144,382	330,251	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	68.0690	41,146,009	60,447,500	60,447,500				(7,230,000)	2.760	2.760	JJ	769,295	1,759,638	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	67.7360	53,228,134	78,581,750	78,581,750				(9,399,000)	2.790	2.790	JJ	1,010,954	2,312,394	09/18/2019	01/15/2050
G9006@-AA-4	TRANSMISSION FINANCE DAC SERIES 1 SECURED SENIOR NOTE		B	1	2.B	84,474,000	84.9960	70,967,447	83,495,100	83,495,100				(5,307,900)	2.563	2.563	FA	850,047	2,162,420	02/05/2016	02/08/2031
G9006@-AJ-5	TRANSMISSION FINANCE DAC SERIES 9 SECURED SENIOR NOTE		B	1	2.B	21,432,000	91.8970	18,690,606	20,338,550	20,338,550				(1,292,950)	1.690	1.690	MN	54,423	325,531	05/04/2016	05/04/2026
G9302@-AA-5	UNIVERSITY OF EDINBURGH SENIOR NOTE SERIES A		B	1	1.D	61,112,000	79.0390	38,221,771	48,358,000	48,358,000				(5,784,000)	3.200	3.200	FA	571,699	1,642,816	02/18/2016	02/18/2036
G9302@-AB-3	UNIVERSITY OF EDINBURGH SENIOR NOTE SERIES B		B	1	1.D	22,917,000	74.9540	13,592,436	18,134,250	18,134,250				(2,169,000)	3.380	3.380	FA	226,446	650,709	02/18/2016	02/18/2041
G9302@-AC-1	UNIVERSITY OF EDINBURGH SENIOR NOTE SERIES C		B	1	1.D	15,278,000	69.6700	8,422,779	12,089,500	12,089,500				(1,446,000)	3.460	3.460	FA	154,537	444,074	02/18/2016	02/18/2046
G9302@-AD-9	UNIVERSITY OF EDINBURGH SENIOR NOTE SERIES D		B	1	1.D	144,639,000	71.4120	94,967,238	132,984,500	132,984,500				(15,906,000)	2.620	2.620	AO	590,377	3,485,779	10/30/2018	10/30/2038
G9302@-AE-7	UNIVERSITY OF EDINBURGH SENIOR NOTE SERIES E		B	1	1.D	98,662,500	65.2800	59,190,500	90,671,250	90,671,250				(10,845,000)	2.680	2.680	AO	411,748	2,431,095	10/30/2018	10/30/2043
G9302@-AF-4	UNIVERSITY OF EDINBURGH SENIOR NOTE SERIES F		B	1	1.D	85,507,500	57.9040	45,502,279	78,581,750	78,581,750				(9,399,000)	2.690	2.690	AO	358,180	2,114,811	10/30/2018	10/30/2048
G9303#-AA-2	THE UNIVERSITY OF GLASGOW SENIOR NOTE SERIES A		B	1	1.D	29,340,000	63.5950	15,376,595	24,179,000	24,179,000				(2,892,000)	2.970	2.970	JJ	321,158	760,899	07/20/2016	07/20/2046
G9303#-AC-8	THE UNIVERSITY OF GLASGOW SENIOR NOTE SERIES A		B	1	1.D	46,051,200	65.2690	28,406,361	43,522,200	43,522,200				(5,205,600)	2.490	2.490	JJ	484,656	1,148,266	07/20/2017	07/20/2042
G9303#-AD-6	THE UNIVERSITY OF GLASGOW SENIOR NOTE SERIES B		B	1	1.D	51,168,000	58.9050	28,485,142	48,358,000	48,358,000				(5,784,000)	2.550	2.550	JJ	551,483	1,306,595	07/20/2017	07/20/2047
G9303*-AD-0	THE UNIVERSITY OF SURREY SERIES A SENIOR NOTE		B	1	1.E	13,816,000	63.9150	7,726,997	12,089,500	12,089,500				(1,446,000)	2.430	2.430	AO	57,939	294,328	04/20/2021	04/20/2041
G9303*-AE-8	THE UNIVERSITY OF SURREY SERIES B SENIOR NOTE		B	1	1.E	82,902,000	52.4300	38,030,876	72,537,000	72,537,000				(8,676,000)	2.610	2.610	AO	373,384	1,896,778	04/20/2021	04/20/2051
G9305*-AA-4	THE UNIVERSITY OF ST ANDREWS SENIOR NOTE		B	1	1.D	47,996,400	74.6090	33,373,645	44,731,150	44,731,150				(5,350,200)	2.430	2.430	FA	410,632	1,149,926	08/15/2017	08/15/2037
G9307#-AA-8	UNIVERSITY OF BATH SERIES A SENIOR NOTES		B	1	1.F	59,107,500	72.5590	39,474,347	54,402,750	54,402,750				(6,507,000)	2.630	2.630	JJ	671,678	1,510,412	01/12/2018	01/12/2038
G9308@-AA-9	UNIVERSITY OF EXETER SERIES A SENIOR NOTE		B	1	1.F	47,155,500	71.3640	30,196,391	42,313,250	42,313,250				(5,061,000)	2.580	2.580	JJ	460,932	1,154,169	01/29/2018	01/29/2038
G9309#-AA-6	UNIVERSITY OF DURHAM SERIES A SENIOR NOTE		B	1	1.D	30,079,400	58.1100	16,158,032	27,805,850	27,805,850				(3,325,800)	2.660	2.660	FA	252,709	769,430	08/28/2018	08/28/2048
G9369*-AA-7	VIRIDOR ENERGY GROUP LIMITED SENIOR SECURED NOTES		B	1	2.B FE	93,713,721	68.3110	57,618,568	84,347,233	84,347,233				(10,088,597)	2.900	2.900	MS	618,312	2,021,777	11/30/2021	03/31/2043
G9500*-AA-7	WAYPOINT ASSET FUNDING 8 LLC SERIES A SENIOR NOTE		D	1	6. *		0.0000								4.410	0.000	AO		214,391	09/25/2015	10/15/2022
G9502#-AA-1	VALUE DEMONSTRATION UK HOLDING PIK FACILITY B LOAN		D	2	5.B GI	49,200,000	71.1140	34,988,285	49,200,000	49,200,000					13.500	11.765	AO	1,254,600	1,476,000	10/25/2022	10/25/2029
G9851*-AB-0	YORKSHIRE WATER FINANCE PLC GUARANTEED SEC SR CL A SER 8		B	1	1.G	35,434,800	82.5300	26,939,149	32,641,650	32,641,650				(3,904,200)	2.030	2.030	JD	33,131	668,641	09/22/2016	09/22/2028
K2162@-AF-3	DANISH CROWN AS FLOATING SER D GUAR SR UNSC NT		B	1	2.C	109,200,000	100.0710	90,735,191	90,671,250	90,671,250				(10,845,000)	6.005	2.509	JD	462,397	2,718,568	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	91.0800	29,249,088	32,113,500	32,113,500				(2,041,500)	1.920	1.920	JD	51,382	608,875	06/01/2016	06/01/2026
K3752#-AG-3	COPENHAGEN AIRPORTS A/S SENIOR NOTE		D	1	2.B	18,000,550	99.0450	17,828,134	18,000,000	18,000,048		(72)			4.010	4.010	FA	258,645	721,800	10/01/2014	08/22/2023

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
K3752#-AH-1	COPENHAGEN AIRPORTS A/S SENIOR NOTE		B	1	2.B	24,868,140	94.7780	22,511,512	23,751,915	23,751,915				(1,508,100)	2.350	2.350	FA	192,259	553,310	08/27/2015	08/27/2025
K3752@-AB-6	COPENHAGEN AIRPORTS DENMARK SERIES B SENIOR SECURED NOTE		B	1	2.C	49,999,984	100.4910	39,522,725	39,329,572	39,329,572				(2,497,185)	4.390	4.390	JD	4,796	1,704,889	02/18/2014	12/29/2023
K7017#-AA-8	MERIDIAN SPIRITS APS SENIOR SECURED NOTE		D	1	2.A FE	14,839,801	95.4860	14,169,869	14,839,801	14,839,801					4.110	4.130	MJSD	1,694	609,916	06/27/2013	08/01/2030
L2212#-AA-1	CURIUM MIDCO SARL PIK FACILITY		D	2	5.B GI	98,826,733	70.6970	71,344,676	100,915,938	98,883,386		56,236			10.750	11.025	JD	904,039	7,675,701	12/02/2022	12/02/2029
L2848U-AB-8	EIG PEARL HOLDINGS SA RL SR SECURED		D		1.F FE	3,163,850	84.1340	3,474,735	4,130,000	3,176,751		12,901			3.545	6.974	FA	49,210		10/26/2022	08/31/2036
L4801*-AA-8	HINES REAL EST MASTER FCP FIS GREEN SENIOR NOTE		B	1	1.G PL	27,378,000	96.6020	26,886,049	27,831,700	27,831,700				453,700	3.640	3.640	JJ	472,768		10/04/2022	07/13/2027
L5S59N-AA-3	JBS FINANCE LUXEMBOURG SA RL COMPANY GUARNT		C	1	2.C FE		0.0000								3.625	0.000	JJ		615	02/18/2022	01/15/2032
L7598*-AA-8	PILI 1 PORTFOLIO SCSP SERIES A SENIOR NOTE		B	1	1.E PL	36,764,200	90.4240	32,909,905	36,395,300	36,395,300				(368,900)	2.780	2.780	MN	157,389	470,804	05/05/2022	05/05/2029
L7598*-AB-6	PILI 1 PORTFOLIO SCSP SERIES B SENIOR NOTE		B	1	1.E PL	11,894,300	85.2690	10,040,336	11,774,950	11,774,950				(119,350)	3.410	3.410	MN	62,460	186,837	05/05/2022	05/05/2037
L8367#-AB-9	SHURGARD LUXEMBOURG SERIES B SENIOR NOTE		B	1	2.C	25,900,000	97.7310	19,877,010	20,338,550	20,338,550				(1,292,950)	3.110	3.110	JD	1,757	623,665	07/24/2014	07/24/2024
L8367#-AD-5	SHURGARD LUXEMBOURG SERIES A SENIOR NOTE		B	1	2.C	16,930,500	95.1970	15,285,524	16,056,750	16,056,750				(1,020,750)	2.620	2.620	JD	7,011	416,079	06/25/2015	06/25/2025
L8367#-AE-3	SHURGARD LUXEMBOURG SERIES B SENIOR NOTE		B	1	2.C	13,544,400	90.8390	11,668,661	12,845,400	12,845,400				(816,600)	2.770	2.770	JD	5,930	351,920	06/25/2015	06/25/2027
L8367#-AG-8	SHURGARD LUXEMBOURG SENIOR NOTE		B	1	2.C	18,142,500	69.4760	11,155,558	16,056,750	16,056,750				(1,020,750)	1.240	1.240	JJ	86,831	200,795	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	75.8840	17,870,654	23,549,900	23,549,900				(1,497,100)	2.220	2.208	JUL	219,289	499,169	07/30/2019	07/30/2049
L8749#-AB-8	STADIUM FINANCE COMPANY SARL SENIOR SECURED NOTE SERIES B		B	1	1.G PL	124,267,000	77.3310	91,057,060	117,749,500	117,749,500				(7,485,500)	2.370	2.356	JUL	1,170,528	2,664,484	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	78.5690	61,395,773	78,142,850	78,142,850				(4,967,650)	2.500	2.485	JUL	819,415	1,865,241	07/30/2021	07/30/2049
L8749#-AD-4	STADIUM FINANCE COMPANY SARL SENIOR SECURED NOTE SERIES D		B	1	1.G PL	50,607,000	68.7060	33,095,695	48,170,250	48,170,250				(2,436,750)	1.520	1.514	JUL	429,143		05/31/2022	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	93.6290	14,044,389	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	89.7600	13,194,678	14,700,000	14,700,000					4.730	4.730	MN	113,954	695,310	10/30/2019	05/02/2034
M4031B-AA-4	EMIRATES SEMBCORP WATER & POWE SR SECURED		D	1	1.G FE	2,284,923	93.5630	2,301,638	2,460,000	2,290,076		5,153			4.450	5.377	FA	45,613		08/17/2022	08/01/2035
M4R2A7-AB-4	ENERGEAN ISRAEL FINANCE LTD SR SECURED		D	1	3.C FE	1,248,445	87.0810	1,140,764	1,310,000	1,252,826		4,351			5.875	6.566	MS	19,454	76,963	03/17/2022	03/30/2031
M4R2A7-AC-2	ENERGEAN ISRAEL FINANCE LTD SR SECURED		D	1	3.C FE	195,750	89.7380	179,475	200,000	196,384		594			5.375	5.780	MS	2,717	10,750	12/07/2021	03/30/2028
M60170-AW-3	THE ISRAEL ELECTRIC CORPORATIO UNSECURED		D	1	2.A FE	887,205	87.2690	776,692	890,000	887,407		201			3.750	3.788	FA	11,959	16,688	02/15/2022	02/22/2032
M6846H-AC-7	MDGH GMTN RSC LTD COMPANY GUARNT		D	2	1.C FE	6,100,000	78.0190	6,241,500	8,000,000	6,102,689		2,689			3.400	4.966	JD	18,133	136,000	11/29/2022	06/07/2051
M6846H-AV-5	MDGH GMTN RSC LTD COMPANY GUARNT		D	2	1.C FE	14,359,622	90.4250	15,236,613	16,850,000	14,394,059		34,437			3.375	5.399	MS	146,911		11/01/2022	03/28/2032
M8180A-AC-2	QATARENERGY SR UNSECURED		D	1	1.C FE	2,048,420	88.5190	1,947,413	2,200,000	2,072,443		24,023			1.375	3.047	MS	9,159	15,125	04/01/2022	09/12/2026
M8237R-AA-2	SAUDI ARABIAN OIL COMPANY SR UNSECURED		D		1.F FE	1,649,340	88.9560	1,267,627	1,425,000	1,629,618		(9,517)			4.250	3.119	AO	12,617	60,563	01/11/2021	04/16/2039
M8237R-AD-6	SAUDI ARABIAN OIL COMPANY SR UNSECURED		D		1.F FE	30,404,040	91.4880	25,767,454	28,165,000	30,021,814		(270,022)			3.500	2.364	AO	205,370	985,775	02/16/2022	04/16/2029
M8237R-AK-0	SAUDI ARABIAN OIL COMPANY SR UNSECURED		D	2	1.F FE	7,893,137	69.7500	5,796,225	8,310,000	7,901,140		7,877			3.250	3.526	MN	27,758	270,075	02/16/2022	11/24/2050
M8237R-AL-8	SAUDI ARABIAN OIL COMPANY SR UNSECURED		D	2	1.F FE	6,001,413	81.9880	5,087,324	6,205,000	6,033,885		19,255			2.250	2.639	MN	14,349	139,613	04/22/2021	11/24/2030
N1492@-AE-6	BOSKALIS FINANCE BV SENIOR NOTE		D	1	2.B	34,965,300	98.9720	34,640,118	35,000,000	34,997,422		4,488			3.660	3.673	JJ	565,775	1,281,000	10/01/2014	07/22/2023
N15516-AD-4	BRASKEM NETHERLANDS FINANCE BV COMPANY GUARNT		D	1	2.C FE	1,716,070	85.1770	1,409,686	1,655,000	1,706,216		(6,145)			4.500	3.994	JJ	31,238	74,475	05/07/2021	01/31/2030
N3167#-AA-2	FERRARI NV SERIES A SENIOR NOTE		B	1	1.F PL	44,904,000	82.0400	35,127,806	42,818,000	42,818,000				(2,722,000)	1.120	1.120	FA	199,817	481,421	08/01/2019	08/01/2029
N3167#-AB-0	FERRARI NV SERIES B SENIOR NOTE		B	1	1.F PL	61,743,000	77.4340	45,588,945	58,874,750	58,874,750				(3,742,750)	1.270	1.270	FA	311,546	750,608	08/01/2019	08/01/2031
N3167#-AC-8	FERRARI NV SERIES C SENIOR NOTE		B	1	1.F PL	83,858,100	73.1690	55,609,694	76,001,950	76,001,950				(4,831,550)	0.910	0.910	JJ	292,016	689,276	07/29/2021	01/29/2032
N3700L-AD-7	GREENKO DUTCH BV COMPANY GUARNT		D	1	3.B FE	996,232	86.7500	869,886	1,002,750	997,804		1,300			3.850	4.021	MS	9,866	38,606	10/13/2021	03/29/2026
N4281@-CA-1	KONINKLIJKE VOPAK NV SENIOR NOTES SERIES BB		D	1	2.B	8,000,000	84.1400	6,731,220	8,000,000	8,000,000					3.300	3.300	JD	8,800	264,000	12/21/2020	12/19/2030
N4281@-CD-5	KONINKLIJKE VOPAK NV SENIOR NOTES SERIES EE		D	1	2.B	2,000,000	80.8800	1,617,606	2,000,000	2,000,000					3.400	3.399	JD	2,267	68,000	12/21/2020	12/19/2032
N4282*-AG-1	KONINKLIJKE FRIESLANDCAMPINA SENIOR NOTE SERIES D		D	1	2.B	29,549,163	96.3300	28,461,140	29,545,490	29,546,761		(264)			4.010	4.008	FA	398,216	1,184,774	10/01/2014	08/30/2027

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
N7591#-AA-9	ROTTERDAM WORLD GATEWAY BV SECURED SENIOR INITIAL PP NOTE		B	1	2.B PL	100,903,636	86.5410	75,383,212	87,106,691	87,106,691				(5,537,494)	2.470	2.469	JD	5,976	2,125,004	04/05/2018	03/31/2036
N8505#-AA-2	TENNET HOLDING BV SR UNSECURED GREEN NT SRS A		B	1	1.G	22,810,000	84.4740	18,085,131	21,409,000	21,409,000				(1,361,000)	1.610	1.610	JJ	150,321	346,601	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	80.3910	73,146,338	90,988,250	90,988,250				(5,784,250)	1.830	1.830	JJ	726,162	1,674,340	01/24/2019	01/24/2031
P0R60Q-AA-1	ALFA DESARROLLO SPA SR SECURED		D	1	2.C FE	2,081,136	76.0000	2,271,689	2,989,064	2,087,393		6,257			4.550	7.344	MS	35,512	68,001	07/26/2022	09/27/2051
P0R80B-AG-7	AMERICA MOVIL SAB DE CV SR UNSECURED		D	1	3.A FE	5,407,394	90.1440	5,498,769	6,100,000	5,433,905		26,512			5.375	6.998	AO	79,236	163,938	06/28/2022	04/04/2032
P2400P-AA-7	KALLPA GENERACION SA COMPANY GUARNT		D	1	2.C FE	4,103,280	91.5190	3,747,693	4,095,000	4,101,680		(1,529)			4.125	4.080	FA	63,345	168,919	06/08/2020	08/16/2027
P29595-AB-4	COMISION FEDERAL DE ELECTRICID SR UNSECURED		D	1	2.B FE	3,736,525	93.3630	3,687,819	3,950,000	3,749,492		12,967			4.750	6.156	FA	66,711		09/13/2022	02/23/2027
P30179-AM-0	COMISION FEDERAL DE ELECTRICID SR UNSECURED		D	1	2.B FE	1,089,000	98.8310	1,087,144	1,100,000	1,091,522		2,522			4.875	5.649	JJ	24,727		09/07/2022	01/15/2024
P30179-BR-8	COMISION FEDERAL DE ELECTRICID COMPANY GUARNT		D	1	2.B FE	426,000	78.5190	471,113	600,000	426,355		355			6.264	9.114	FA	14,198		09/30/2022	02/15/2052
P3067G-AG-6	COMPANIA CERVECERIAS UNIDAS SA SR UNSECURED		D	1	2.B FE	4,747,785	83.8310	4,830,357	5,762,000	4,770,950		23,165			3.350	5.818	JJ	86,862		10/26/2022	01/19/2032
P3143N-AH-7	CORPORACION NACIONAL DEL COBRE SR UNSECURED		D		1.F FE	1,420,900	103.8310	1,349,806	1,300,000	1,418,723		(2,177)			6.150	5.214	AO	14,880	39,975	08/09/2022	10/24/2036
P3143N-BE-3	CORPORACION NACIONAL DEL COBRE SR UNSECURED		D	1	1.G FE	11,066,005	87.1750	9,319,008	10,690,000	10,987,866		(53,958)			3.000	2.509	MS	81,066	302,700	10/19/2022	09/30/2029
P3143N-BF-0	CORPORACION NACIONAL DEL COBRE SR UNSECURED		D	1	1.G FE	875,875	75.1500	976,950	1,300,000	876,805		930			3.700	6.194	JJ	20,175		11/08/2022	01/30/2050
P3143N-BK-9	CORPORACION NACIONAL DEL COBRE SR UNSECURED		D	1	1.F FE	4,215,640	90.2380	3,577,917	3,965,000	4,184,442		(24,705)			3.750	2.950	JJ	68,561	148,688	10/12/2021	01/15/2031
P3596#-AA-3	EVM ENERGIA DE MEXICO SENIOR SECURED NOTE		D	1	2.B PL	27,608,000	89.0100	24,573,861	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	3,952,633	93.6440	3,633,378	3,880,000	3,921,396		(11,452)			3.750	3.411	FA	59,008	145,500	05/29/2020	08/05/2026
P37110-AM-8	EMPRESA NACIONAL DEL PETROLEO SR UNSECURED		D	2	3.A FE	6,589,058	75.3630	5,143,491	6,825,000	6,604,801		4,610			4.500	4.722	MS	91,284	307,125	04/19/2021	09/14/2047
P37115-AF-2	EMPRESA NACIONAL DE TELECOMUNI SR UNSECURED		D	1	2.C FE	5,908,542	96.8940	5,489,031	5,665,000	5,787,359		(40,191)			4.750	3.986	FA	112,120	208,169	05/12/2022	08/01/2026
P37115-AH-8	EMPRESA NACIONAL DE TELECOMUNI SR UNSECURED		D	1	2.C FE	402,085	79.5500	390,591	491,000	406,509		4,424			3.050	5.454	MS	4,451	9,153	05/12/2022	09/14/2032
P4920#-AA-6	GREENFIELD SPV I SAPI DE CV SENIOR SECURED NOTES		D	1	2.C PL	44,505,000	95.6020	42,547,655	44,505,000	44,505,000					5.550	5.549	JD	6,861	2,470,028	08/01/2018	12/31/2032
P6629M-AA-0	MEXICO CITY AIRPORT TRUST SR SECURED		D	1	2.B FE	5,242,656	94.9560	5,289,063	5,570,000	5,315,137		41,441			4.250	5.586	AO	40,112	177,756	05/24/2022	10/31/2026
P6629M-AB-8	MEXICO CITY AIRPORT TRUST SR SECURED		D	1	2.B FE	5,976,643	76.7380	5,041,654	6,570,000	5,996,510		9,164			5.500	6.203	AO	61,229	361,350	03/17/2022	10/31/2046
P9379R-BA-4	EMPRESAS PUBLICAS DE MEDELLIN SR UNSECURED		D	1	2.C FE	4,146,833	79.2060	3,045,480	3,845,000	4,080,940		(33,340)			4.250	3.168	JJ	73,990	163,413	12/23/2020	07/18/2029
Q0005*-AA-5	AWOF I FINANCE COMPANY PTY LTD SERIES A GUARANTEED SR NOTE		D	1	1.G	31,680,000	86.9680	27,551,471	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	25,959,858	93.6130	24,301,847	25,959,858	25,959,858					4.320	4.320	JJ	526,466	1,121,466	01/15/2019	01/12/2034
Q0466*-AA-7	ARC INFRASTRUCTURE WA PTY LTD SERIES A GUARANTEED SR NOTES		D	1	2.B Z	9,870,000	101.1830	9,986,762	9,870,000	9,870,000					6.180	6.180	MN	55,914		11/28/2022	11/28/2032
Q0697#-AA-4	AUSGRID FINANCE PTY LTD SERIES A GUARANTEED SR SEC NT		D	1	2.A FE	139,774,675	91.5570	124,700,150	136,200,000	139,145,819		(560,762)			3.500	3.001	AO	1,191,750	4,767,000	01/13/2022	10/01/2027
Q0697#-AB-2	AUSGRID FINANCE PTY LTD SERIES B GUARANTEED SR SEC NT		D	1	2.A FE	47,933,469	88.6350	42,810,541	48,300,000	47,937,322		3,853			3.600	3.721	AO	434,700	1,620,000	11/17/2022	10/01/2029
Q0697#-AC-0	AUSGRID FINANCE PTY LTD SERIES C GUARANTEED SR SEC NT		D	1	2.A FE	26,838,628	85.1370	23,327,653	27,400,000	26,842,396		3,768			3.750	3.991	AO	256,875	873,750	11/17/2022	10/01/2032
Q0832*-AG-1	AUSTRALIA PACIFIC AIRPORTS SERIES 2019A GUARANTEED SENIOR		D	1	2.A	23,000,000	84.6770	19,475,759	23,000,000	23,000,000					3.340	3.340	JD	57,615	748,522	12/04/2019	12/04/2031
Q0832*-AH-9	AUSTRALIA PACIFIC AIRPORTS SERIES 2019B GUARANTEED SENIOR		D	1	2.A	24,520,000	81.4220	19,964,615	24,520,000	24,520,000					3.440	3.429	JD	63,262	822,510	12/04/2019	12/04/2034
Q0846#-AB-2	AUSTRALIAN LABORATORY SERVICES SERIES L GUARANTEED SR NOTE		B	1	2.B	11,270,000	70.5380	7,550,791	10,704,500	10,704,500				(680,500)	1.940	1.940	JJ	92,873	209,239	07/17/2019	07/17/2034
Q0846#-AC-0	AUSTRALIAN LABORATORY SERVICES SERIES M GUARANTEED SR NOTE		B	1	2.B	32,692,500	71.6760	21,663,086	30,223,750	30,223,750				(3,615,000)	2.870	2.870	JJ	387,930	919,100	07/17/2019	07/17/2034
Q0846#-AE-6	AUSTRALIAN LABORATORY SERVICES SERIES O GUARANTEED SR NOTE		B	1	2.B	39,149,000	76.8290	28,769,818	37,446,750	37,446,750				(2,568,500)	3.090	3.090	MN	115,710	1,177,286	11/25/2020	11/25/2030
Q1297#-AF-5	CSL FINANCE PTY LIMITED GUARANTIED SENIOR NT SERIES B		B	1	1.G	71,280,000	96.8050	56,993,886	58,874,750	58,874,750				(3,742,750)	1.930	1.930	NOV	155,655	1,099,449	11/12/2014	11/12/2024

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1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q1297#-AH-1	CSL FINANCE PTY LIMITED GUARANTIED SENIOR NT SERIES A		B	1	1.G	27,658,267	99.8000	29,141,774	29,200,230	29,200,230				(431,028)	0.755	0.755	OCT	50,829	204,936	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	96.6950	31,372,454	32,444,700	32,444,700				(478,920)	0.955	0.955	OCT	71,437	288,026	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	91.6920	8,252,294	9,000,000	9,594,244		(118,940)			3.170	1.718	AO	68,948	285,300	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	83.6580	20,914,410	25,000,000	25,647,733		(76,574)			2.650	2.279	MN	62,569	662,500	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	80.9680	10,525,827	13,000,000	13,000,000					2.730	2.730	MN	33,518	354,900	05/27/2020	05/27/2032
Q1298@-AA-7	CPOF FINANCE PTY LIMITED SR GUARANTEED NOTE SERIES A		D	1	2.B FE	73,900,000	95.9740	70,924,546	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	99.8850	16,980,505	17,000,000	17,000,000					5.340	5.340	JJ	421,118	907,800	04/20/2011	07/14/2023
Q1629#-AE-7	BRISBANE AIRPORT CORP PTY LTD SERIES B SENIOR SECURED NOTE		D	1	2.B	19,897,490	97.7250	19,545,013	20,000,000	19,979,780		11,627			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	93.3040	9,330,397	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	90.5430	13,581,403	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	86.6630	8,362,945	9,650,000	9,650,000					4.070	4.070	JD	17,456	392,755	06/15/2017	06/15/2032
Q1842#-AC-2	BROOKFIELD WA RAIL PTY LTD SERIES C GUARANTEED SR SECURED		D	1	2.B	30,000,000	99.7630	29,928,856	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	33,927,207	97.5440	33,262,666	34,100,000	33,963,884		9,373			4.380	4.567	MS	389,990	1,357,800	11/29/2022	03/27/2025
Q1842#-AH-1	BROOKFIELD WA RAIL PTY LTD SERIES C GUARANTEED SR SEC NT		D	1	2.B	5,335,288	97.5990	5,465,518	5,600,000	5,343,750		8,462			4.790	6.250	JJ	122,943		11/02/2022	07/16/2026
Q2312*-AA-9	CHARTER HALL FUNDS MANG LTD SENIOR GUAR NOTE SERIES A		D	1	2.A FE	32,538,000	94.0800	30,611,665	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	40,764,242	92.9990	37,910,404	40,764,242	40,764,242					3.400	3.400	JD	115,499	1,385,984	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	82.8320	105,460,310	127,318,950	127,318,950				(8,732,900)	4.200	4.200	MN	861,525	5,266,500	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	88.1490	8,814,937	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	83.6900	14,806,435	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	83.8760	50,722,472	60,473,072	60,473,072				(4,147,892)	4.643	4.643	JD	226,181	2,884,985	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	80.5240	47,922,191	59,513,182	59,513,182				(4,082,053)	4.869	4.869	JD	233,426	2,977,390	12/02/2020	12/02/2032
Q3629#-AG-8	ETSA UTILITIES FINANCE PTY LTD SERIES B GUARANTEED SENIOR NT		D	1	1.G		0.0000								3.340	0.000	MS		6,680	09/10/2014	09/10/2022
Q3629#-AJ-2	ETSA UTILITIES FINANCE PTY LTD GUARANTEED SENIOR NOTE		D	1	1.G	35,585,272	91.4390	32,461,006	35,500,000	35,566,378		(14,232)			3.090	3.044	JD	60,942	1,096,950	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	89.5880	25,084,632	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	85.0430	10,358,271	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	89.9310	23,382,081	26,000,000	26,000,000					3.560	3.560	FA	385,667	925,600	08/01/2019	08/01/2029

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
Q3629#-AQ-6	ETSA UTILITIES FINANCE PTY LTD SERIES 2019B GUAR SEN NOTE		D	1	1.G	21,520,000	88.7700	19,103,353	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	84.3250	15,178,549	18,000,000	18,000,000					2.830	2.830	MN	74,995	509,400	11/08/2021	11/08/2028
Q3647#-AB-7	EVOLUTION MINING FIN PTY LTD SERIES B GUARANTEED SR NOTE		D	1	2.C PL	20,000,000	79.1660	15,833,235	20,000,000	20,000,000					3.170	3.170	MN	93,339	634,000	11/08/2021	11/08/2031
Q3647#-AC-5	EVOLUTION MINING FIN PTY LTD SERIES C GUARANTEED SR NOTE		D	1	2.C PL	15,000,000	80.0860	12,012,855	15,000,000	15,000,000					3.060	3.060	FA	174,675	229,500	02/14/2022	02/14/2031
Q3793#-AA-1	FIRST GAS LIMITED SERIES 2020A GUAR SEN SEC		D	1	2.B FE	19,800,000	78.0110	15,446,086	19,800,000	19,800,000					2.320	2.320	MS	125,048	459,360	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	85.4150	21,353,771	25,000,000	25,000,000					2.320	2.320	MS	157,889	580,000	03/23/2021	03/23/2028
Q3917#-AA-2	FLINDERS PORT HOLDINGS PTY LTD SERIES A SENIOR SECURED NOTE		D	1	2.B PL	5,500,000	97.7540	5,376,459	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	95.7400	18,669,367	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	74,904,300	93.9890	70,491,752	75,000,000	74,919,031		14,731			3.400	3.431	MS	680,000	2,295,000	03/30/2022	09/25/2026
Q3920#-AH-2	FONTERRA COOPERATIVE GROUP LTD TRANCHE B SENIOR NOTE		D	1	1.G	9,846,600	90.2470	9,024,682	10,000,000	9,859,834		13,234			3.550	3.788	MS	94,667	177,500	03/29/2022	09/25/2029
Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LTD TRANCHE A SENIOR NOTE		D	1	1.G FE	73,500,000	93.6030	68,798,354	73,500,000	73,500,000					3.630	3.630	FA	1,037,575	2,668,050	08/11/2015	08/11/2027
Q3920#-AL-3	FONTERRA COOPERATIVE GROUP LTD SENIOR NOTE		D	1	1.G FE	20,534,800	94.0920	18,818,457	20,000,000	20,483,796		(51,004)			4.090	3.635	JD	29,539	818,000	03/30/2022	12/18/2028
Q39718-AJ-8	GPT RE LIMITED SERIES I GUARANTEED SENIOR NT		D	1	1.F	25,000,000	89.5370	22,384,185	25,000,000	25,000,000					3.790	3.790	JJ	410,583	947,500	07/25/2019	07/25/2030
Q39718-AK-5	GPT RE LIMITED SERIES J GUARANTEED SENIOR NT		D	1	1.F	24,500,000	88.4100	21,660,440	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	79,821,971	81.4480	65,013,390	79,821,971	79,821,971					3.110	3.121	MJSD	6,896	2,482,894	07/21/2021	12/31/2034
Q3974@-AA-4	GIP TITANIUM FINCO PTY LTD GUARANTEED SENIOR SECURED NOTE		D	1	2.B PL	38,087,835	86.1530	32,813,949	38,087,835	38,087,835					2.800	2.810	MJSD	2,962	977,588	02/01/2022	03/31/2036
Q4822#-AA-4	ISPT FINANCE PTY LTD SENIOR NOTE SERIES 2019A		B	1	1.F	31,099,500	84.2650	25,817,450	30,638,250	30,638,250				(2,101,500)	3.380	3.378	FA	353,821	1,076,450	08/28/2019	08/28/2029
Q4822#-AB-2	ISPT FINANCE PTY LTD SENIOR NOTE SERIES 2019B		B	1	1.F	19,350,800	79.3150	15,120,400	19,063,800	19,063,800				(1,307,600)	3.570	3.569	FA	232,531	707,442	08/28/2019	08/28/2031
Q5426#-AB-9	L&K FINANCE PTY LTD SENIOR GUARANTEED NT SERIES J		D	1	2.A FE	60,000,000	96.8740	58,124,341	60,000,000	60,000,000					4.720	4.720	JD	149,467	3,012,000	06/12/2018	06/12/2028
Q5426#-AC-7	L&K FINANCE PTY LTD SENIOR GUARANTEED NT SERIES K		D	1	2.A FE	81,814,550	95.9910	78,712,926	82,000,000	81,766,206		(12,806)			4.820	4.864	JD	208,599	3,942,400	11/09/2022	06/12/2030
Q5426#-AD-5	L&K FINANCE PTY LTD SENIOR GUARANTEED NT SERIES L		D	1	2.A FE	30,000,000	95.1890	28,556,613	30,000,000	30,000,000					4.970	4.970	JD	78,692	1,581,000	06/12/2018	06/12/2033
Q5664#-AA-2	LONSDALE FINANCE PTY LIMITED SERIES A GUAR SEN SEC NOTE		D	1	2.B FE	64,248,967	93.0140	59,831,193	64,325,000	64,254,977		6,010			4.190	4.211	AO	673,804	2,604,609	06/16/2022	10/01/2028
Q5664#-AB-0	LONSDALE FINANCE PTY LIMITED SERIES B GUAR SEN SEC NOTE		D	1	2.B FE	82,970,000	90.5580	75,136,278	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	86.6680	42,467,108	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	83.2100	41,604,841	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	93.6910	27,545,130	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	90.4180	40,281,226	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	90.0360	8,913,586	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	24,420,000	90.7840	22,169,372	24,420,000	24,420,000					3.760	3.760	FA	323,918	918,242	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	95.2230	18,092,412	19,000,000	19,000,000					3.340	3.340	AO	109,292	634,600	04/29/2015	04/29/2025

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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
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LTD GUARANTEED SENIOR SECURED NT		D	1	2.B FE	20,200,000	91.8660	18,556,893	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	94.9610	39,408,913	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	91.0260	24,668,145	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	89.0300	13,354,469	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	85.8350	5,630,804	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	91.6500	43,992,020	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	88.9010	35,738,329	40,200,000	40,200,000					3.600	3.601	AO	353,760	1,447,200	02/14/2018	02/14/2030
Q6646*-AA-7	NEW TERMINAL FINANCING COMPANY SERIES A GUARANTEED SENIOR SEC		D	1	2.B	10,000,000	95.6400	9,563,975	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	92.9710	7,437,701	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	88.8450	5,774,930	6,500,000	6,500,000					3.980	3.980	MS	76,891	258,700	09/15/2015	09/14/2030
Q6646*-AG-4	NEW TERMINAL FINANCING COMPANY SERIES G GUARANTEED SR SEC NOTE		B	1	2.B FE	29,096,000	72.7120	19,802,462	27,234,000	27,234,000				(1,868,000)	5.043	5.043	MS	415,838	1,429,085	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	100.5880	8,047,004	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	95.4180	17,948,038	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	88.0240	48,413,256	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	85.0660	16,375,159	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	93.0690	21,871,257	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	80.5580	7,250,223	9,000,000	8,839,129		(110,650)			5.320	4.126	JJ	223,440	478,800	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	80.5610	11,278,577	14,000,000	13,732,421		(184,054)			5.420	4.144	JJ	354,107	758,800	07/13/2021	07/13/2036
Q7450@-AB-6	PERTH AIRPORT PTY LTD SERIES B GUAR SR SEC NOTE		D	1	2.B FE	24,000,000	98.6130	23,667,220	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	96.9210	13,568,880	14,000,000	14,012,884		(2,477)			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	95.3620	33,757,990	35,400,000	35,505,958		(40,026)			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	92.3360	7,386,856	8,000,000	8,242,593		(49,547)			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	80.9650	44,085,505	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	96.0700	14,410,545	15,000,000	14,991,088		(4,053)			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	97.8020	52,780,491	53,966,500	53,966,500				(4,250,000)	6.620	6.620	AO	754,212	3,474,673	10/15/2014	04/15/2027
Q7724#-AK-4	POWERCO LIMITED GUARANTEED SENIOR SECURED NOTE		B	1	2.B FE	25,665,500	96.8620	21,524,114	22,221,500	22,221,500				(1,750,000)	5.990	3.755	FMAN	167,751	824,017	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	100.8110	41,603,036	41,268,500	41,268,500				(3,250,000)	6.090	3.557	MJSD	130,827	1,539,258	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	96.7600	18,429,790	19,047,000	19,047,000				(1,500,000)	6.320	3.792	MJSD	62,662	754,724	12/13/2018	12/13/2030
Q7724#-AN-8	POWERCO LIMITED SERIES 2021A GUARANTEE SR NT		D	1	2.B FE	11,000,000	76.4260	8,406,811	11,000,000	11,000,000					2.410	2.410	MS	78,057	132,550	03/15/2022	03/15/2032
Q7724#-AP-3	POWERCO LIMITED SERIES 2021B GUARANTEE SR NT		D	1	2.B FE	17,500,000	73.3230	12,831,450	17,500,000	17,500,000					2.510	2.510	MS	129,335	219,625	03/15/2022	03/15/2034
Q7794#-AN-3	QPH FINANCE CO PTY LIMITED SERIES G GUARANTEED SENIOR SEC		D	1	2.B FE	53,200,000	74.8200	39,804,291	53,200,000	53,200,000					3.400	3.400	FA	683,324		08/15/2022	08/15/2037

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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
Q8059@-AA-1	REGISTRY FINANCE PTY LTD SER A GUARANTEED SR SECURED NT		D	1	1.F PL	12,350,000	75.3770	9,309,037	12,350,000	12,350,000					2.800	2.800	MS	101,819	172,900	03/15/2022	03/15/2037
Q8059@-AB-9	REGISTRY FINANCE PTY LTD SER B GUARANTEED SR SECURED NT		B	1	1.F PL	13,790,200	74.9600	9,696,964	12,936,150	12,936,150				(854,050)	4.220	4.220	MS	160,739	270,387	03/15/2022	03/15/2047
Q8059@-AC-7	REGISTRY FINANCE PTY LTD SER C GUARANTEED SR SECURED NT		B	1	1.F PL	20,314,000	74.8110	14,261,762	19,063,800	19,063,800				(1,250,200)	4.180	4.180	MS	234,633	394,688	03/15/2022	03/15/2052
Q8773@-AJ-7	STOCKLAND TRUST MANAGEMENT LTD SERIES A GUARANTEED SENIOR NT		D	1	1.G FE	49,500,000	91.9030	45,491,791	49,500,000	49,500,000					3.090	3.090	FA	539,591	1,529,550	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	90.3670	33,101,536	36,630,000	36,630,000					3.810	3.810	AO	236,477	1,395,603	04/30/2019	04/30/2029
Q8806@-AA-7	TEC HEDLAND PTY LTD SENIOR SECURED NOTE		B	1	2.B PL	42,207,597	73.1280	29,362,546	40,152,358	40,152,358				(2,754,080)	4.070	4.091	MJSD	4,539	1,661,564	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	96.5600	28,968,132	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	94.5040	33,076,529	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	91.1640	21,150,072	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	92.5610	7,404,859	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	89.2610	14,067,606	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	87.9890	34,315,899	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	84.7150	21,475,184	25,350,000	25,350,000					4.160	4.160	MN	134,749	1,054,560	05/15/2019	05/15/2034
Q9194@-AG-2	TRANSPOWER NEW ZEALAND LIMITED SERIES A SENIOR NOTE		D	1	1.D	10,000,000	92.5960	9,259,597	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	88.3480	15,019,122	17,000,000	16,942,204		9,528			2.910	2.977	JD	4,123	494,700	07/02/2019	06/28/2028
Q9326#-AE-6	UNIVERSITY OF MELBOURNE SERIES E SENIOR NOTE		B	1	1.B FE	67,500,000	94.2490	64,169,510	68,085,000	68,085,000				585,000	5.270	5.270	AO	787,384		10/12/2022	10/12/2052
Q9326*-AA-8	UNIVERSITY OF NEW SOUTH WALES SERIES A SENIOR NOTE		D	1	1.B FE	10,879,000	84.1420	9,153,759	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	98.8640	14,829,672	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	47,500,000	79.3330	37,683,350	47,500,000	47,500,000					2.590	2.590	AO	222,128	1,230,250	10/26/2021	10/28/2031
Q9389#-AF-7	VECTOR LIMITED SER 2017 1 TRANCHE A SENIOR NT		D	1	2.B FE	50,050,525	91.3930	45,239,480	49,500,000	49,963,144		(87,381)			3.490	3.275	AO	316,718	1,727,550	12/15/2021	10/25/2027
Q9389#-AG-5	VECTOR LIMITED SER 2017 1 TRANCHE B SENIOR NT		D	1	2.B FE	9,000,000	88.4700	7,962,315	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	94.7790	16,112,386	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	97.0920	16,505,582	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	91.5340	26,279,425	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	87.7850	6,057,183	6,900,000	6,761,103		21,531			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	70,823,200	88.6430	61,606,744	69,500,000	70,664,931		(158,269)			3.360	3.065	MS	720,020	2,335,200	12/15/2021	09/10/2029
Q9396*-AA-3	VICTORIA INTL CONTAINER TERMIN SENIOR SECURED NOTE		B	1	2.A PL	61,726,725	81.9100	47,682,002	58,212,675	58,212,675				(3,886,450)	4.270	4.267	MS	633,338	1,687,874	09/30/2022	03/31/2039
Q9582*-AC-3	WELLINGTON ELECTRICITY FLOATING RATE SERIES C SR NOTE		B	1	2.C	23,915,850	97.1300	21,583,680	22,221,500	22,221,500				(1,694,350)	5.447	2.490	JAJO	254,806	546,002	01/18/2022	01/16/2029

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q9582*-AD-1	WELLINGTON ELECTRICITY FLOATING RATE SERIES D SR NOTE		B	1	2.C	20,499,300	95.5550	18,200,269	19,047,000	19,047,000				(1,452,300)	5.557	2.601	JAJO	222,825	483,172	01/18/2022	01/16/2031
Q9582*-AE-9	WELLINGTON ELECTRICITY FLOATING RATE SERIES E SR NOTE		B	1	2.C	20,499,300	94.8560	18,067,231	19,047,000	19,047,000				(1,452,300)	5.587	2.631	JAJO	224,031	487,309	01/18/2022	01/16/2032
Q9609*-AA-6	WESTCONNEX FINANCE CO PTY LTD SERIES A GUARANTEED SR SEC NT		D	1	2.A FE	20,000,000	82.2550	16,451,066	20,000,000	20,000,000					2.980	2.978	MS	175,489	745,000	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	80.0270	16,005,387	20,000,000	20,000,000					3.080	3.080	JD	27,378	616,000	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	77.8050	13,226,931	17,000,000	17,000,000					3.280	3.279	JD	24,782	557,600	06/15/2021	06/15/2036
R2284#-AB-6	STATNETT SF SERIES A SENIOR NOTE		D	1	1.F	34,912,913	91.4490	32,007,176	35,000,000	34,961,520		6,751			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	90.4230	29,839,697	33,000,000	33,000,000					3.100	3.100	MS	309,742	1,023,000	06/12/2013	06/12/2028
R2284#-AG-5	STATNETT SF SERIES C SENIOR NOTE		D	1	1.F	41,755,625	85.3160	35,832,616	42,000,000	41,847,806		12,910			3.400	3.445	MS	432,367	1,428,000	10/01/2014	06/12/2032
R3000#-AE-1	HAFSLUND ECO AS SERIES B SENIOR NOTE		B	1	2.A	44,629,575	92.2470	35,310,109	38,277,750	38,277,750				(4,304,250)	2.960	2.960	JJ	484,681	1,180,774	07/27/2017	07/27/2027
R3000#-AF-8	HAFSLUND ECO AS SERIES C SENIOR NOTE		B	1	2.A	34,513,538	88.5940	26,225,118	29,601,460	29,601,460				(3,328,620)	3.050	3.050	JJ	386,217	940,896	07/27/2017	07/27/2029
R3000#-AG-6	HAFSLUND ECO AS SERIES D SENIOR NOTE		B	1	2.A	19,637,013	83.4080	14,047,667	16,842,210	16,842,210				(1,893,870)	3.120	3.120	JJ	224,787	547,624	07/27/2017	07/27/2032
R6236*-AA-2	NORSPAN LNG VIII AS SENIOR SECURED NOTE		D	1	2.C PL	45,623,091	93.3740	42,599,891	45,623,091	45,623,091					4.660	4.661	MS	537,415	2,126,036	01/18/2017	03/30/2032
U23388-AK-4	DAE FUNDING LLC COMPANY GUARNT		D	2	2.C FE	5,593,000	93.1750	5,217,800	5,600,000	5,596,386		2,248			1.550	1.591	FA	36,167	96,203	06/30/2021	08/01/2024
W2710@-AA-8	ELLEVIO AB PUBL GUARANTEED SECURED SR SER 2 NT		B	1	2.B FE	25,000,000	91.2490	18,473,173	20,244,721	20,244,721				(3,133,471)	2.520	2.519	FA	173,344	530,215	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	92.2090	23,052,135	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	88.6500	21,497,560	24,250,000	24,250,000					3.290	3.289	FA	268,158	797,825	10/26/2016	10/26/2028
Y0889V-AC-4	BHARTI AIRTEL LIMITED SR UNSECURED		D	1	2.C FE	2,059,619	84.2390	2,076,491	2,465,000	2,075,748		16,129			3.250	5.631	JD	6,231	40,056	07/19/2022	06/03/2031
Y0R1LY-AB-0	ADANI RENEWABLE ENERGY RJ LIMI SR SECURED		D	1	3.A FE	5,224,061	74.5500	4,045,843	5,427,019	5,222,519		501			4.625	5.046	AO	52,989	239,192	09/01/2022	10/15/2039
Y1753Q-AB-8	CONTINUUM ENERGY LEVANTER PTE SR SECURED		D	2	3.B FE	3,560,509	89.8770	3,173,890	3,531,375	3,553,726		(5,558)			4.500	4.292	FA	62,682	158,912	10/13/2021	02/09/2027
Y23874-ZJ-5	EXPORT-IMPORT BANK OF INDIA SR UNSECURED		D		2.C FE	10,717,209	97.9880	10,420,971	10,635,000	10,656,613		(17,413)			3.875	3.699	MS	124,777	412,106	04/26/2019	03/12/2024
Y44709-AF-3	JSC NC KAZMUNAYGAS SR UNSECURED		D		2.C FE	14,367,458	89.3000	12,452,885	13,945,000	14,270,848		(58,268)			5.375	4.941	AO	139,498	633,847	05/24/2022	04/24/2030
Y44709-AG-1	JSC NC KAZMUNAYGAS SR UNSECURED		D		2.C FE	10,376,118	82.0500	8,955,758	10,915,000	10,361,737		(8,225)			6.375	6.719	AO	129,502	480,834	09/01/2022	10/24/2048
Y4596H-AD-9	JSC NC KAZMUNAYGAS SR UNSECURED		D		3.A FE	4,356,330	77.3000	3,173,165	4,105,000	4,342,813		(9,078)			5.750	5.256	AO	47,208	205,994	07/05/2022	04/19/2047
Y4821X-MA-4	KB KOOKMIN BANK SUBORDINATED		D		2.A FE	5,012,448	92.8000	4,445,120	4,790,000	4,938,638		(21,245)			4.500	3.922	FA	89,813	215,550	04/26/2019	02/01/2029
Y68856-AQ-9	PETRONAS CAPITAL LIMITED COMPANY GUARNT		D		1.G FE	5,445,183	88.6300	4,382,754	4,945,000	5,400,854		(12,756)			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	5,040,000	68.3150	3,415,750	5,000,000	5,039,443		(482)			3.404	3.367	AO	29,785	170,200	10/05/2021	04/28/2061
Y6886M-AE-0	PETRONAS CAPITAL LIMITED COMPANY GUARNT		D	2	1.G FE	21,587,524	82.6150	20,343,118	24,624,000	21,600,677		16,270			2.480	4.075	JJ	259,537	139,475	11/29/2022	01/28/2032
Y71260-AB-2	PT INDOFOOD CBP SUKSES MAKMUR SR UNSECURED		D	1	2.C FE	3,998,543	73.2610	3,901,148	5,325,000	4,007,256		8,714			4.745	6.705	JD	15,441	126,336	06/08/2022	06/09/2051
Y7133M-AC-3	PT PELABUHAN INDONESIA PERSERO SR UNSECURED		D		2.C FE	8,884,010	96.5110	8,464,015	8,770,000	8,817,666		(19,047)			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	2,731,808	94.4880	2,442,502	2,585,000	2,718,484		(3,717)			6.000	5.560	MN	24,988	146,640	06/07/2022	05/03/2042
Y7140W-AC-2	PT INDONESIA ASAHAN ALUMINIUM SR UNSECURED		D		2.B FE	1,400,700	101.0500	1,394,490	1,380,000	1,400,460		(240)			6.530	6.224	MN	11,515		11/29/2022	11/15/2028
Y7563*-AA-5	SEASPAN HOLDCO III LTD SERIES A SENIOR SECURED NOTE		D	1	2.B PL	12,000,000	87.1520	10,458,235	12,000,000	12,000,000					3.910	3.910	MJSD	33,887	469,200	05/21/2021	06/05/2031
Y7563*-AB-3	SEASPAN HOLDCO III LTD SERIES B SENIOR SECURED NOTE		D	1	2.B PL	4,000,000	87.1520	3,486,078	4,000,000	4,000,000					3.910	3.910	MJSD	11,296	156,400	08/12/2021	06/05/2031
Y7563*-AC-1	SEASPAN HOLDCO III LTD SERIES C SENIOR SECURED NOTE		D	1	2.B PL	28,000,000	85.1880	23,852,575	28,000,000	28,000,000					4.060	4.060	MJSD	82,102	1,136,800	05/21/2021	06/05/2033
Y7563*-AD-9	SEASPAN HOLDCO III LTD SERIES D SENIOR SECURED NOTE		D	1	2.B PL	7,300,000	84.0100	6,132,765	7,300,000	7,300,000					4.260	4.260	MJSD	22,460	310,980	05/21/2021	06/05/2036
Y7563*-AE-7	SEASPAN HOLDCO III LTD SERIES A SENIOR SECURED NOTE		D	1	2.B PL	22,000,000	94.1400	20,710,899	22,000,000	22,000,000					5.150	5.150	MJSD	81,828	383,961	08/03/2022	09/05/2032

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
Y7563*-AF-4	SEASPAN HOLDCO III LTD SERIES B SENIOR SECURED NOTE		D	1	2.B PL	18,000,000	94.1560	16,948,136	18,000,000	18,000,000					5.290	5.290	MJSD		322,690	08/03/2022	09/05/2034
Y7563*-AG-2	SEASPAN HOLDCO III LTD SERIES C SENIOR SECURED NOTE		D	1	2.B PL	24,155,000	94.9250	22,929,080	24,155,000	24,155,000					5.490	5.490	MJSD	95,775	449,404	08/03/2022	09/05/2037
Y7S272-AE-2	POSCO HOLDINGS INC SR UNSECURED		D		1.G FE	937,780	93.9690	939,690	1,000,000	939,855		2,075			4.500	6.018	FA	18,375		10/26/2022	08/04/2027
Y8190D-AA-5	SUMMIT DIGITEL INFRASTRUCTURE SR SECURED		D	1	2.C FE	2,642,457	75.9520	2,616,546	3,445,000	2,662,677		20,219			2.875	6.336	FA	38,242		09/14/2022	08/12/2031
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						132,137,658,928	XXX	114,661,967,291	131,842,643,225	130,831,407,879	22,270,740	(47,021,316)	107,152,358	(1,083,658,776)	XXX	XXX	XXX	1,159,018,283	4,106,944,677	XXX	XXX
000780-HC-3	ABN AMRO MORTGAGE CORP PTC SERIES 2003-6 CLASS 1A26			4	2.A FM	117,574	93.3580	107,088	114,707	115,931		(196)			5.500	5.201	MON	526	6,309	06/19/2003	05/25/2033
04285E-AM-9	ARROYO MORTGAGE TRUST ARRW 2022-2 A1			4	1.A FE	7,521,706	97.2650	7,405,539	7,613,777	7,522,273		568			4.950	5.072	MON	31,407	188,441	07/07/2022	07/25/2057
05542V-AN-5	BCAP LLC TRUST BCAP 2013-RR8 4A1			4	1.F FE	1,264,625	98.9750	1,216,310	1,228,910	1,234,578		(4,811)			3.944	2.990	MON	4,039	39,405	12/11/2014	11/26/2034
10568G-AD-9	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2019-1 A1C			4	1.A	2,082,122	97.2760	2,024,380	2,081,060	2,078,471		151			3.500	3.425	MON	6,070	72,837	03/01/2019	03/25/2058
10568L-AL-0	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2019-2 A3			4	1.A	23,025,382	92.5810	20,744,105	22,406,366	22,917,908		(13,378)			3.500	2.981	MON	65,352	767,429	07/22/2022	10/25/2044
10568Y-AB-4	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2020-RPL1 A2			2	1.A	15,862,500	89.0180	13,352,772	15,000,000	15,608,997		(109,470)			3.000	1.904	MON	37,500	450,000	04/22/2021	05/26/2059
105695-AA-8	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2020-TAC1 A1			2	1.A FE	8,813,345	88.0170	7,579,614	8,611,514	8,781,974		(5,080)			2.000	1.656	MON	14,353	172,230	09/30/2020	10/25/2057
105699-AA-0	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2020-NQM1 A1			2	1.A	1,628,449	95.8110	1,560,251	1,628,467	1,627,708		71			1.449	1.406	MON	1,966	23,596	07/31/2020	05/25/2060
10569B-AA-5	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2020-RPL2 A1			2	1.A FE	9,999,588	89.4290	8,726,741	9,758,296	9,946,797		(2,626)			2.000	1.457	MON	16,264	195,166	10/27/2020	05/25/2059
10569C-AA-3	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2021-HE2 A1			4	1.A	14,911,270	98.9850	14,759,867	14,911,270	14,911,270					4.678	4.723	MON	9,688	299,691	05/19/2021	10/25/2069
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022-NQM1 A1			2	1.A FE	8,010,057	91.6680	7,348,331	8,016,203	8,007,532		(2,525)			3.626	3.627	MON	24,222	242,223	02/28/2022	09/25/2061
10569V-AC-7	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2021-HE3 A3			2	1.A FE	3,663,704	97.4180	3,722,659	3,821,334	3,675,780		12,076			5.028	7.045	MON	2,668	59,338	08/05/2022	08/25/2069
12527Q-AA-9	CASCADE FUNDING MORTGAGE TRUST CFMT 2022-EB02 A			4	1.A FE	27,821,153	97.3800	27,092,168	27,821,172	27,821,156		4			3.169	3.190	MON	14,694	600,014	04/12/2022	07/25/2054
12546G-AA-8	CHNGE MORTGAGE TRUST CHNGE 2022-5 A1			2	1.A FE	61,986,144	97.3310	61,827,393	63,523,000	61,986,313		169			6.000	6.247	MON	317,615		12/20/2022	01/25/2058
12546G-AB-6	CHNGE MORTGAGE TRUST CHNGE 2022-5 M1			2	2.B FE	9,653,787	94.5740	9,604,915	10,156,000	9,653,841		54			7.408	7.967	MON	62,694		12/20/2022	01/25/2058
12566P-AB-1	CIM TRUST CIM 2021-INV1 A2			2	1.A	19,488,067	80.2700	15,336,249	19,105,948	19,462,896		(4,715)			2.500	2.301	MON	39,804	477,649	08/11/2021	07/01/2051
12567N-AA-7	CIM TRUST CIM 2022-R2 A1			4	1.A FE	22,074,895	94.0380	21,221,240	22,566,569	22,100,248		25,353			3.750	4.173	MON	70,521	493,644	05/25/2022	12/25/2061
12567R-AA-8	CIM TRUST CIM 2021-R6 A1			2	1.A	30,866,056	88.0580	27,212,672	30,903,102	30,864,171		(1,709)			1.425	1.435	MON	36,697	437,045	07/26/2022	07/25/2061
12571Y-AA-7	CIM TRUST CIM 2022-R1 A1			2	1.A	17,013,320	89.5450	15,328,191	17,117,883	17,015,651		2,331			3.000	3.096	MON	42,795	427,947	02/25/2022	01/25/2061
126416-AA-4	CREDIT SUISSE MORTGAGE TRUST CSMC 2022-NQM1 A1			2	1.A FM	9,212,670	85.7950	7,904,071	9,212,763	9,211,793		(878)			2.265	2.256	MON	17,389	191,280	01/24/2022	11/25/2066
12646U-AK-4	CREDIT SUISSE MORTGAGE TRUST CSMC 2013-IVR1 A2			4	1.A FM	2,903,591	87.3320	2,495,510	2,857,491	2,887,760		4,185			3.000	2.837	MON	7,144	85,708	04/18/2013	03/25/2043
12647M-BX-2	CREDIT SUISSE MORTGAGE TRUST CSMC 2013-6 2A2			4	1.A FM	12,752,825	87.3620	10,969,769	12,556,628	12,713,332		(5,518)			3.500	3.304	MON	36,624	439,482	01/04/2018	08/25/2043
12647M-DL-6	CREDIT SUISSE MORTGAGE TRUST CSMC 2013-6 2A22			2	1.A FM	565,269	87.3620	493,640	565,048	565,099		(28)			3.500	3.489	MON	1,648	19,777	04/01/2020	08/25/2043
12647M-DM-4	CREDIT SUISSE MORTGAGE TRUST CSMC 2013-6 2A23			2	1.A FM	2,186,641	87.3190	1,918,638	2,197,284	2,187,227		99			3.500	3.560	MON	6,409	76,905	04/01/2020	08/25/2043
12647M-DS-1	CREDIT SUISSE MORTGAGE TRUST CSMC 2013-6 B1			2	1.A	1,509,060	94.5730	1,470,045	1,554,405	1,522,411		9,482			3.330	4.142	MON	4,314	51,531	04/01/2020	08/25/2043
12647M-DT-9	CREDIT SUISSE MORTGAGE TRUST CSMC 2013-6 B2			2	1.A FM	1,430,147	94.3370	1,409,737	1,494,358	1,449,421		13,711			3.330	4.558	MON	4,147	49,540	04/01/2020	08/25/2043
12654P-AE-8	CREDIT SUISSE MORTGAGE TRUST CSMC 2018-RPL9 A			4	1.A	24,139,824	93.4210	22,597,966	24,189,490	24,136,505		379			3.850	3.872	MON	77,608	931,295	10/02/2018	09/25/2057
12659F-AA-3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021-NQM8 A1			2	1.A FE	17,175,969	84.8300	14,570,527	17,176,065	17,174,466		(1,484)			1.841	1.831	MON	26,351	342,562	12/10/2021	10/25/2066
12659T-AC-9	CREDIT SUISSE MORTGAGE TRUST CSMC 2021-INV2 A3			2	1.A	8,210,487	83.3480	7,694,450	9,231,749	8,221,503		11,016			3.000	3.843	MON	23,079	115,397	07/07/2022	11/25/2056
12662Q-AA-4	CREDIT SUISSE MORTGAGE TRUST CSMC 2021-NQM7 A1			2	1.A	14,593,908	81.8180	11,940,602	14,594,066	14,592,420		(1,402)			1.756	1.747	MON	21,356	256,272	11/01/2021	10/25/2066
15132E-FA-1	CENDANT MORTGAGE CORPORATION MTGE PTC SERIES 2003-8 1A11			4	1.A FM	525,309	95.1420	529,978	557,041	532,585		2,420			5.250	6.506	MON	2,437	29,245	08/21/2003	10/25/2033
15132E-GH-5	CENDANT MORTGAGE CORPORATION MTGE PTC SERIES 2003-9 CL 1A10			4	1.A FM	467,647	88.3610	430,092	486,747	473,279		2,946			5.250	5.901	MON	2,130	25,554	09/17/2003	11/25/2033
15132E-GP-7	CENDANT MORTGAGE CORPORATION MTGE PTC SERIES 2003-9 CL 2A6			4	1.A FM	201,859	99.7530	217,891	218,432	207,820		(1,590)			3.368	4.212	MON	613	6,743	09/17/2003	03/25/2033

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
15132E-HM-3	CENDANT MORTGAGE CORPORATION MTGR PTC SERIES 2004-2 CL A5			4	1.A Z	118,443	90.5300	108,752	120,127	118,393		46			4.738	5.143	MON	474	8,426	04/29/2004	05/25/2034
15132E-JE-9	CENDANT MORTGAGE CORPORATION MTGE PTC SERIES 2004-3 CL A8			4	1.A FM	883,694	91.8120	829,019	902,955	887,466		1,960			4.169	4.581	MON	3,137	38,944	05/27/2004	06/25/2034
17182A-AC-5	CIM TRUST CIM 2019-R2 M1			2	1.A	21,037,500	84.9900	16,998,034	20,000,000	20,820,552		(91,781)			3.250	2.529	MON	54,167	650,000	03/18/2021	07/25/2058
17307G-QA-9	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005-1 CLASS 3A1			2	1.A FE	783,719	95.6810	745,255	778,898	779,953		(948)			6.500	6.437	MON	4,219	50,628	08/01/2011	04/25/2035
17321L-AA-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2013-J1 A1			4	1.A	1,891,488	90.2160	1,741,937	1,930,861	1,901,761		(4,406)			3.500	3.726	MON	5,632	67,077	11/01/2013	10/25/2043
17322G-AA-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2014-A A			4	1.A	2,314,183	92.8080	2,074,593	2,235,350	2,276,089		(1,805)			4.000	3.353	MON	7,451	89,414	02/24/2014	01/25/2035
17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2014-J1 A1			4	1.A FM	2,656,913	88.6110	2,344,778	2,646,163	2,651,926		1,436			3.500	3.451	MON	7,718	92,790	06/24/2014	06/25/2044
17323E-AD-5	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2014-J2 A1			4	1.A FM	697,207	90.4610	625,281	691,213	694,208		827			3.500	3.359	MON	2,016	24,192	10/24/2014	11/25/2044
204012-AF-5	COMMUNITY PROGRAM LOAN TRUST SERIES 1987-A CLASS B SUB BOND			4	5.B GI	14,384	96.7730	27,907	28,838	19,106		926			4.500	34.375	AO	324	1,348	09/17/1987	10/01/2029
22540V-G6-3	CREDIT SUISSE FIRST BOSTON MOR CSFB MTG-BACKD PASS THRU CTF S			4	4.B FM	410,153	91.6610	369,711	403,347	405,376		(641)			7.000	6.839	MON	2,353	28,234	03/08/2002	03/25/2032
22541Q-MV-1	CREDIT SUISSE FIRST BOSTON MOR CSFB 2003-19 1A23			4	1.A FM	133,530	93.6700	133,772	142,813	137,712		1,015			5.250	6.142	MON	625	6,528	08/05/2003	07/25/2033
23243V-AB-6	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-OC7 CLASS-2A1			4	3.C FM		0.0000								4.459	0.000	MON		169	08/17/2006	07/25/2036
29977K-AA-1	EVERBANK MORTGAGE LOAN TRUST EVER 2013-2 A			4	1.A FE	11,642,247	89.4200	10,725,594	11,994,690	11,704,402		(6,453)			3.000	3.374	MON	29,987	359,841	04/12/2018	06/25/2043
29977K-AC-7	EVERBANK MORTGAGE LOAN TRUST EVER 2013-2 B1			2	1.A	363,471	98.0780	365,158	372,313	368,046		209			3.310	4.323	MON	1,027	12,230	03/31/2020	06/25/2043
35634K-AA-3	ACHIEVE MORTGAGE ACHM 2022-HE1 A			4	1.C FE	56,479,472	98.9730	56,055,512	56,637,405	56,480,280		809			7.000	7.149	MON	66,077	286,334	12/14/2022	10/25/2037
36167K-AA-6	GCAT 2021-NQM6 TRUST GCAT 2021-NQM6 A1			4	1.A	13,894,959	83.5310	11,606,623	13,895,044	13,893,668		(1,260)			1.855	1.846	MON	21,479	257,753	11/23/2021	08/25/2066
36228F-AA-4	GSMPS MORTGAGE LOAN TRUST SERIES 1998-1 CLASS A			4	2.C FM	164,759	93.1600	147,047	157,845	159,060		(433)			8.000	7.602	MON	1,052	5,940	07/01/2022	09/19/2027
36228F-AE-6	GSMPS MORTGAGE LOAN TRUST SERIES 1998-2 CLASS A			4	1.A FM	135,696	97.3710	128,220	131,681	131,423		(286)			7.750	7.444	MON	850	5,807	10/24/2000	05/19/2027
36228F-AK-2	GSMPS MORTGAGE LOAN TRUST SERIES 1998-3 CLASS A			4	1.A FE	157,815	96.2370	150,318	156,196	156,025		(145)			5.025	4.924	MON	654	7,992	03/18/2010	09/19/2027
36228F-AP-1	GSMPS MORTGAGE LOAN TRUST SERIES 1998-4 CLASS A			4	1.A FE	632,052	97.1550	608,813	626,640	625,780		(323)			4.196	4.147	MON	2,191	30,731	11/20/2008	12/19/2026
36228F-AT-3	GSMPS MORTGAGE LOAN TRUST SERIES 1998-5 CLASS A			4	1.A FM	531,329	95.1280	500,245	525,866	524,811		(498)			7.500	7.439	MON	3,287	22,632	11/20/2008	06/19/2027
36228F-CG-9	GSMPS MORTGAGE LOAN TRUST SERIES 1999-2 CLASS A			4	2.B FM	526,191	97.0620	503,200	518,430	517,852		(764)			8.000	7.874	MON	3,456	38,552	12/05/2002	09/19/2027
36228F-CL-8	GSMPS MORTGAGE LOAN TRUST SERIES 1999-3 CLASS A			4	3.C FM	344,993	94.6120	318,576	336,718	337,359		(608)			8.000	7.773	MON	2,245	25,312	01/01/2022	08/19/2029
36257E-AA-1	GS MORTGAGE-BACKED SECURITIES GSMBS 2019-SL1 A1			4	1.A FE	870,316	99.4860	858,006	862,439	863,524		(3,377)			2.625	1.943	MON	1,887	22,639	03/26/2021	01/25/2059
36259W-AA-9	GS MORTGAGE-BACKED SECURITIES GSMBS 2020-NQM1 A1			2	1.A	2,273,652	87.1420	1,981,343	2,273,699	2,273,169		292			1.382	1.363	MON	2,619	31,423	08/26/2020	09/27/2060
36262E-AB-2	GS MORTGAGE-BACKED SECURITIES GSMBS 2021-NQM1 A2			2	1.A FE	3,363,184	82.2550	2,766,410	3,363,216	3,362,682		52			1.275	1.262	MON	3,573	42,881	04/30/2021	07/25/2061
46641Y-AA-1	JP MORGAN MORTGAGE TRUST JPMMT 2014-2 1A1			4	1.A	2,928,871	92.8830	2,660,960	2,864,859	2,886,894		(9,491)			3.000	2.520	MON	7,162	85,946	06/25/2014	06/25/2029
46641Y-AJ-2	JP MORGAN MORTGAGE TRUST JPMMT 2014-2 2A2			4	1.A	2,119,171	93.4380	1,906,828	2,040,731	2,067,601		(10,584)			3.500	2.662	MON	5,952	71,405	06/25/2014	06/25/2029
46652K-AC-3	JP MORGAN MORTGAGE TRUST JPMMT 2020-INV2 A3			4	1.A	4,442,385	83.7730	3,601,639	4,299,299	4,427,264		9,719			3.000	2.627	MON	10,748	128,979	07/24/2020	10/25/2050
51236L-AA-0	LAKEVIEW TRUST BVEBO 2022-1 A			2	1.A FE	30,481,594	97.7480	29,803,383	30,489,959	30,484,661		3,068			2.389	2.437	MON	4,046	568,161	05/19/2022	04/25/2052
51236R-AA-7	LAKEVIEW TRUST BVEBO 2022-2 A			2	1.A FE	36,553,652	97.6060	35,678,623	36,553,659	36,550,733		(2,919)			3.240	3.280	MON	6,580	799,527	04/22/2022	05/29/2052
52523K-AN-4	LEHMAN XS TRUST LXS 2006-17 CLASS 1A1			4	1.A		0.0000								4.469	0.000	MON		3,142	10/25/2006	08/25/2046
55265K-3J-6	MASTR ASSET SECURITIZATION TRU MASTR SERIES 2003-12 CLASS 1A1			4	1.A FM	211,243	98.1860	220,503	224,577	222,880		4,022			5.250	6.263	MON	983	11,764	02/27/2009	12/25/2024
576434-FE-9	MASTR ALTERNATIVE LOANS TRUST MALT SERIES 2003-5 CLASS 3A1			2	3.C FM	1,088,919	99.0810	1,201,679	1,212,825	1,123,246		9,889			6.000	7.574	MON	6,064	72,747	08/01/2011	08/25/2033
58552F-AD-8	MELLO WAREHOUSE SECURITIZATION MWST 2021-3 D			4	2.B FE	7,143,750	94.6180	7,096,313	7,500,000	7,215,132		71,382			6.389	8.783	MON	6,655	185,165	06/29/2022	11/25/2055
59166B-AA-9	METLIFE SECURITIZATION TRUST MST 2017-1A A			4	1.A	12,754,884	93.3570	11,991,742	12,845,084	12,768,231		(8,457)			3.000	3.077	MON	32,113	385,352	05/10/2018	04/25/2055
59166D-AA-5	METLIFE SECURITIZATION TRUST MST 2018-1A A			4	1.A	8,660,769	93.8980	8,117,352	8,644,900	8,651,373		1,121			3.750	3.706	MON	27,015	335,032	08/14/2018	03/25/2057
59166E-AA-3	METLIFE SECURITIZATION TRUST MST 2019-1A A			2	1.A	8,094,798	94.1210	7,406,617	7,869,232	8,061,817		(1,070)			3.746	3.308	MON	24,567	295,249	12/09/2020	04/25/2058
599809-CS-7	MILL CITY MORTGAGE TRUST MCMLT 2015-1 B3			2	1.A	10,110,356	85.0870	8,578,484	10,082,000	10,104,822		(5,534)			3.616	3.562	MON	30,382	305,080	02/14/2022	06/25/2056

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
59980C-AA-1	MILL CITY MORTGAGE TRUST MCMLT 2017-3 A1			4	1.A	4,528,945	96.6680	4,354,783	4,504,893	4,506,809		(4,297)			2.750	2.532	MON	10,324	123,884	09/21/2017	01/25/2061
59980C-AF-0	MILL CITY MORTGAGE TRUST MCMLT 2017-3 M2			2	1.A FE	2,289,639	89.7780	1,945,324	2,166,824	2,263,245		(13,303)			3.250	1.514	MON	5,868	70,422	04/15/2021	01/25/2061
59980T-AG-1	MILL CITY MORTGAGE TRUST MCMLT 2016-1 B3			2	1.A	16,369,918	83.2800	13,229,875	15,886,000	16,308,564		(42,997)			3.737	3.371	MON	49,475	557,840	01/26/2022	04/25/2057
59980Y-AB-1	MILL CITY MORTGAGE TRUST MCMLT 2018-4 A1B			2	1.A	4,521,230	94.7240	4,282,671	4,521,230	4,521,230					3.485	3.440	MON	13,130	157,777	03/26/2020	04/25/2066
59981A-AC-0	MILL CITY MORTGAGE TRUST MCMLT 2019-1 A1			4	1.A	6,900,893	94.0370	6,403,271	6,809,346	6,863,152		(5,052)			3.250	2.910	MON	18,442	221,304	06/10/2019	10/25/2069
59981B-AG-9	MILL CITY MORTGAGE TRUST MCMLT 2019-GS1 M1			2	1.A	12,103,750	83.9570	9,655,079	11,500,000	12,007,617		(67,578)			3.000	2.279	MON	28,750	345,000	08/19/2021	07/25/2059
62955V-AA-4	NEW YORK MORTGAGE TRUST INC NYMT 2022-CP1 A1			4	1.A	9,211,174	89.2720	8,223,024	9,211,195	9,209,810		(1,364)			2.042	2.020	MON	15,677	172,524	01/12/2022	07/25/2061
64828C-AA-7	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018-2A A1			4	1.A	7,642,125	96.0170	7,151,925	7,448,632	7,582,478		(5,871)			4.500	4.012	MON	27,932	335,188	04/30/2018	03/25/2036
64828G-AD-2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019-6A A1B			4	1.A	11,344,474	92.0040	10,174,598	11,058,812	11,286,726		(10,062)			3.500	2.999	MON	32,255	387,059	07/28/2021	09/25/2059
64828M-AA-5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017-3A A1			4	1.A	8,264,967	94.3710	7,494,506	7,941,556	8,163,877		(35,023)			4.000	3.280	MON	26,472	317,662	10/23/2019	04/25/2057
64828M-AP-2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017-3A B1			2	1.A	13,124,843	91.8650	12,617,023	13,734,303	13,128,108		3,265			4.500	4.866	MON	51,504	154,511	09/15/2022	04/25/2057
64829C-AA-6	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015-1A A1			4	1.A	6,294,651	92.6620	5,529,184	5,967,039	6,228,336		(19,176)			3.750	2.592	MON	18,647	223,764	09/09/2020	05/28/2052
64829E-AA-2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015-2A A1			4	1.A FE	2,429,333	92.9130	2,180,832	2,347,182	2,403,271		(6,820)			3.750	3.070	MON	7,335	88,019	06/09/2017	08/25/2055
64829K-BV-1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017-2A A3			4	1.A	3,552,121	93.6910	3,113,940	3,323,622	3,526,651		(15,628)			4.000	2.471	MON	11,079	132,945	06/30/2021	03/25/2057
64829V-AA-4	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018-RPL1 A1			4	1.A	10,244,667	94.2400	9,715,165	10,308,965	10,260,453		1,298			3.500	3.617	MON	30,068	360,814	05/31/2018	12/25/2057
64829X-AA-0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018-5A A1			4	1.A FE	8,192,245	96.2370	7,719,494	8,021,370	8,148,103		(5,491)			4.750	4.298	MON	31,751	381,015	09/21/2021	12/25/2057
64830C-AA-3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019-1A A1			2	1.D FE	2,915,174	92.5890	2,758,616	2,979,417	2,922,823		2,499			3.932	4.322	MON	9,762	117,904	03/24/2020	09/25/2057
64830D-AB-9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019-2A A1			4	1.E FE	3,763,208	94.5070	3,557,625	3,764,415	3,761,572		(581)			4.250	4.232	MON	13,332	159,988	06/17/2020	12/25/2057
64830D-AM-5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019-2A B1			2	1.A	8,584,407	90.2710	7,335,607	8,126,238	8,477,113		(39,151)			4.000	2.697	MON	27,087	325,049	04/15/2021	12/25/2057
64830G-AB-2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018-1A A1A			4	1.A	6,147,730	93.7800	5,643,248	6,017,540	6,107,713		(10,462)			4.000	3.583	MON	20,058	240,701	01/19/2018	12/25/2057
64830H-AA-2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019-RPL2 A1			4	1.A FE	11,387,674	93.8870	10,550,116	11,236,979	11,332,182		(7,256)			3.250	2.908	MON	30,433	365,202	07/31/2019	02/25/2049
64830K-AA-5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018-3A A1			2	1.A FM	3,388,300	93.8410	2,917,706	3,109,201	3,345,562		(17,950)			4.500	2.765	MON	11,660	139,914	08/11/2020	05/25/2058
64830M-AG-8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019-5A A1B			4	1.C FE	10,832,458	92.4380	9,750,492	10,548,151	10,780,696		(17,127)			3.500	2.979	MON	30,765	369,185	10/03/2019	12/31/2099
64830T-AD-0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2020-1A A1B			2	1.A	24,892,670	92.1070	22,122,046	24,017,682	24,725,276		(34,098)			3.500	2.818	MON	70,052	840,619	02/09/2021	10/25/2059
64830W-AD-3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019-4A A1B			4	1.A	12,120,019	90.0870	10,607,009	11,774,137	12,036,608		(5,382)			3.500	2.981	MON	34,341	412,095	08/07/2019	12/25/2058
64830W-AQ-4	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019-4A B1			2	1.A	1,844,040	89.7940	1,526,118	1,699,576	1,830,298		(10,261)			4.000	2.154	MON	5,665	67,983	09/22/2021	12/25/2058
65246P-AA-9	NEWREZ WAREHOUSE SECURITIZATIO NEWZ 2021-1 A			2	1.A FE	93,045,642	98.4080	91,622,908	93,105,000	93,067,215		21,573			5.139	5.219	MON	66,450	2,249,640	01/25/2022	05/25/2055
65246P-AB-7	NEWREZ WAREHOUSE SECURITIZATIO NEWZ 2021-1 B			2	1.A FE	17,500,000	97.9600	17,142,965	17,500,000	17,500,000					5.289	5.343	MON	12,855	452,179	04/29/2021	05/25/2055
65246P-AC-5	NEWREZ WAREHOUSE SECURITIZATIO NEWZ 2021-1 C			2	1.A FE	10,773,263	97.3680	10,898,415	11,193,000	10,776,300		3,038			5.439	5.875	MON	8,455	199,012	08/01/2022	05/25/2055
67114W-AA-9	ONSLOW BAY FINANCIAL LLC OBX 2022-INV2 A1			2	1.A	27,746,182	83.3480	23,296,890	27,951,449	27,750,167		3,985			3.000	3.062	MON	69,879	768,665	02/07/2022	01/25/2052
67448E-AA-6	ONSLOW BAY FINANCIAL LLC OBX 2022-INV4 A1			2	1.A	16,164,540	86.5040	14,988,851	17,327,370	16,182,248		17,707			3.500	4.089	MON	50,538	353,767	06/07/2022	06/25/2052
67647N-AA-5	OCEANVIEW TRUST 2021-EBO1 BVEBO 2021-1 A			2	1.A FE	9,183,719	93.9090	8,624,315	9,183,723	9,183,724		4			1.219	1.222	MON	622	111,922	11/19/2021	12/25/2051
69336R-AF-7	PHHMC MORTGAGE PASS THROUGH CE MTGE PTC 2005-2 A6			4	1.A FM	293,012	95.2560	263,697	276,828	287,115		4,005			4.605	3.676	MON	1,062	12,821	03/29/2005	04/18/2035
69357T-AB-6	PRKCM TRUST PRKCM 2021-AFC1 A2			4	1.A FE	9,904,049	79.6640	7,890,066	9,904,131	9,902,912		145			1.815	1.803	MON	14,980	179,760	09/28/2021	07/25/2056
76111X-DD-2	RESIDENTIAL FUNDING MORTGAGE S RFMSI 2003-S18 CLASS-A1			4	4.C FM	49,869	40.7250	20,551	50,463	50,078		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	5,552,938	86.1980	4,704,731	5,458,062	5,521,536		5,694			3.000	2.829	MON	13,645	163,742	04/08/2013	05/25/2043
81745D-AG-6	SEQUOIA MORTGAGE TRUST SEMT 2013-9 B1			4	1.A	1,499,486	91.8450	1,345,460	1,464,923	1,494,170		906			3.500	2.995	MON	4,273	51,272	03/17/2021	07/25/2043
81745Q-AB-8	SEQUOIA MORTGAGE TRUST SEMT 2015-1 A2			4	1.A	934,612	88.0760	825,231	936,955	934,774		(1)			3.000	3.023	MON	2,342	28,098	01/29/2015	01/25/2045
81746M-AA-8	SEQUOIA MORTGAGE TRUST SEMT 2015-4 A1			4	1.A	5,369,477	91.7860	4,840,333	5,273,483	5,315,816		(14,137)			3.000	2.592	MON	13,184	158,204	04/13/2016	11/25/2030
81746M-AU-4	SEQUOIA MORTGAGE TRUST SEMT 2015-4 A19			4	1.A	2,669,189	91.5350	2,440,571	2,666,273	2,664,999		(1,100)			3.000	2.954	MON	6,666	79,988	11/16/2015	11/25/2030
89169D-AC-5	TOWD POINT MORTGAGE TRUST TPMT 2017-3 M1			4	1.A	13,316,532	91.7710	12,257,811	13,357,000	13,320,535		(208)			3.500	3.536	MON	38,958	467,495	05/28/2019	07/25/2057
89169D-AD-3	TOWD POINT MORTGAGE TRUST TPMT 2017-3 M2			2	1.A	19,297,447	89.7950	16,519,590	18,397,000	19,158,132		(135,249)			3.750	2.972	MON	57,491	689,888	11/03/2021	07/25/2057
89170V-AA-6	TOWD POINT MORTGAGE TRUST TPMT 2022-1 A1			2	1.A	17,939,334	91.5920	17,156,805	18,731,684	17,945,038		5,703			3.750	4.053	MON	58,537	292,504	07/15/2022	07/25/2062
89172H-AD-9	TOWD POINT MORTGAGE TRUST TPMT 2015-3 M2			2	1.A	18,876,660	97.8440	18,151,978	18,552,000	18,671,572		(43,824)			4.000	3.568	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	1.A	25,162,441	95.5950	23,898,850	25,000,000	25,122,492		(31,818)			4.195	4.048	MON	87,406	977,541	01/31/2022	03/25/2054
89172H-AG-2	TOWD POINT MORTGAGE TRUST TPMT 2015-3 B3			2	1.A	2,376,563	89.1880	2,006,739	2,250,000	2,359,783		(8,831)			2.671	2.113	MON	5,008	91,410	05/05/2021	03/25/2054
89172R-AC-9	TOWD POINT MORTGAGE TRUST TPMT 2015-6 M1			2	1.B	17,685,032	96.9390	16,259,575	16,773,000	17,118,924		(241,353)			3.750	1.857	MON	52,416	628,988	02/23/2021	04/25/2055
89172U-AC-2	TOWD POINT MORTGAGE TRUST TPMT 2016-4 M1			2	1.A	29,854,906	94.8120	26,798,722	28,265,000	28,992,643		(246,652)			3.250	1.934	MON	76,551	918,612	07/13/2020	07/25/2056
89172U-AE-8	TOWD POINT MORTGAGE TRUST TPMT 2016-4 B1			2	1.C FE	7,631,250	91.4040	6,855,268	7,500,000	7,612,692		(18,558)			3.890	3.561	MON	24,315	238,821	02/17/2022	07/25/2056
89173C-AF-4	TOWD POINT MORTGAGE TRUST TPMT 2016-5 B2			2	1.A	16,387,239	83.4590	13,404,400	16,061,000	16,358,899		(28,340)			3.617	3.371	MON	48,407	478,985	02/03/2022	10/25/2056
89173F-AB-6	TOWD POINT MORTGAGE TRUST TPMT 2017-1 A2			2	1.A	14,512,734	95.7490	13,644,240	14,250,000	14,338,355		(38,386)			3.500	3.028	MON	41,563	498,750	04/01/2020	10/25/2056
89173F-AC-4	TOWD POINT MORTGAGE TRUST TPMT 2017-1 M1			2	1.A	43,402,834	93.2190	37,324,507	40,039,725	42,068,259		(323,374)			3.750	2.193	MON	125,124	1,501,490	04/09/2021	10/25/2056
89173F-AF-7	TOWD POINT MORTGAGE TRUST TPMT 2017-1 B2			2	1.A	25,721,875	83.3450	20,836,340	25,000,000	25,636,441		(49,042)			3.607	3.290	MON	75,148	845,329	02/14/2022	10/25/2056
89173H-AB-2	TOWD POINT MORTGAGE TRUST TPMT 2017-2 A2			2	1.A FE	10,412,500	95.9640	9,596,363	10,000,000	10,207,108		(114,447)			3.250	1.829	MON	27,083	325,000	06/28/2021	04/25/2057
89175J-AB-6	TOWD POINT MORTGAGE TRUST TPMT 2017-6 A2			2	1.A	18,332,549	89.6560	15,666,439	17,474,000	18,119,878		(115,629)			3.000	2.090	MON	43,685	521,845	05/13/2022	10/25/2057
89175J-AC-4	TOWD POINT MORTGAGE TRUST TPMT 2017-6 M1			2	1.A	11,841,172	87.2030	9,635,929	11,050,000	11,670,448		(62,207)			3.250	2.269	MON	29,927	354,805	08/05/2021	10/25/2057
89175J-AD-2	TOWD POINT MORTGAGE TRUST TPMT 2017-6 M2			2	1.A	38,156,729	83.7270	31,474,650	37,592,000	38,056,067		(38,378)			3.250	3.072	MON	101,812	1,207,043	03/26/2021	10/25/2057
89175M-AE-3	TOWD POINT MORTGAGE TRUST TPMT 2018-3 M1			2	1.A FE	29,090,090	84.8690	23,209,026	27,346,835	28,922,486		(113,997)			3.875	3.202	MON	88,307	991,476	11/30/2021	05/25/2058
89176U-AC-8	TOWD POINT MORTGAGE TRUST TPMT 2020-2 A1B			2	1.C FE	29,337,076	86.7700	24,849,960	28,639,000	29,287,547		(49,528)			3.750	3.474	MON	89,497	805,472	03/03/2022	04/25/2060
89177W-AB-5	TOWD POINT MORTGAGE TRUST TPMT 2019-MH1 A2			4	1.A FE	10,453,582	94.7840	9,861,378	10,404,000	10,405,664		(15,956)			3.000	2.849	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	6,920,778	92.8540	6,364,519	6,854,326	6,898,300		(774)			2.900	2.659	MON	16,565	198,775	10/31/2019	07/25/2059
89178U-AL-6	TOWD POINT MORTGAGE TRUST TPMT 2020-3 A1			2	1.A	16,421,270	93.5100	14,800,556	15,827,730	16,295,813		(57,649)			3.088	2.018	MON	40,730	488,760	03/18/2021	02/25/2063
89178W-AU-2	TOWD POINT MORTGAGE TRUST TPMT 2020-1 A1			2	1.A	15,788,481	91.6400	13,884,854	15,151,496	15,627,063		(32,568)			2.710	1.648	MON	34,217	410,605	03/08/2021	01/25/2060
89178W-BB-3	TOWD POINT MORTGAGE TRUST TPMT 2020-1 A2A			2	1.A FE	4,232,500	83.6890	3,347,574	4,000,000	4,200,008		(17,878)			3.100	2.412	MON	10,333	124,000	07/21/2021	01/25/2060
89178Y-AA-2	TOWD POINT MORTGAGE TRUST TPMT 2020-MH1 A1			4	1.A FE	9,192,077	93.0510	8,552,239	9,190,873	9,186,158		4,322			2.250	2.198	MON	17,233	206,795	06/04/2020	02/25/2060
89179J-AB-2	TOWD POINT MORTGAGE TRUST TPMT 2020-4 A2			2	1.C FE	8,295,000	78.1920	6,255,350	8,000,000	8,265,616		(17,497)			2.500	2.160	MON	16,667	200,000	08/19/2021	10/25/2060
89179Y-AR-4	TOWD POINT MORTGAGE TRUST TPMT 2021-1 A1			4	1.C FE	31,848,194	89.2170	27,952,175	31,330,576	31,788,712		(57,669)			2.250	1.911	MON	58,745	704,938	11/10/2021	11/25/2061
89180D-AA-4	TOWD POINT ASSET FUNDING LLC TPHT 2021-HE1 A1			2	1.C FE	19,305,295	93.4960	18,120,433	19,380,942	19,313,145		9,648			0.918	1.073	MON	14,826	172,992	04/12/2022	03/25/2051
89180E-AA-2	TOWD POINT MORTGAGE TRUST TPMT 2022-EB01 A			2	1.C FE	13,881,054	97.7710	13,571,666	13,881,085	13,881,059		5			2.161	2.171	MON	5,000	243,309	02/25/2022	01/25/2052
89180E-AB-0	TOWD POINT MORTGAGE TRUST TPMT 2022-EB01 M1			2	1.A FM	1,389,465	90.8060	1,258,570	1,386,000	1,388,585		(880)			3.250	3.187	MON	751	36,537	03/02/2022	01/25/2052
89180F-AA-9	TOWD POINT MORTGAGE TRUST TPMT 2021-SJ1 A2			2	1.A FM	44,337,375	84.7320	38,383,718	45,300,000	44,498,151		160,776			2.500	3.018	MON	94,375	849,375	03/10/2022	07/25/2068
89180F-CD-1	TOWD POINT MORTGAGE TRUST TPMT 2021-SJ1 A1			2	1.A	10,318,569	92.6220	9,455,955	10,209,204	10,298,525		(19,812)			2.250	1.893	MON	19,142	229,707	11/18/2021	07/25/2068
89180G-AB-5	TOWD POINT MORTGAGE TRUST TPMT 2022-SJ1 A2			2	1.B	28,476,032	89.3870	25,475,349	28,500,000	28,465,894		(10,137)			4.250	4.233	MON	100,938	908,438	03/22/2022	03/25/2062
89180G-AW-9	TOWD POINT MORTGAGE TRUST TPMT 2022-SJ1 A1B			2	1.A	41,789,576	94.4880	39,486,328	41,789,639	41,776,831		(12,745)			3.612	3.557	MON	125,787	1,140,520	03/22/2022	03/25/2062
89180L-AA-6	TOWD POINT MORTGAGE TRUST TPMT 2021-SJ2 A1A			2	1.A FE	7,179,855	91.4480	6,527,885	7,138,394	7,173,626		(6,208)			2.250	2.068	MON	13,384	160,614	12/15/2021	03/25/2059
89180Y-AA-8	TOWD POINT MORTGAGE TRUST TPMT 2022-4 A1			2	1.A	18,074,238	93.5180	17,830,930	19,066,943	18,078,507		4,270			3.750	4.120	MON	59,584	178,753	09/14/2022	09/25/2062
92538H-AB-6	VERUS SECURITIZATION TRUST VERUS 2021-4 A2			2	1.C FE	6,942,774	76.2480	5,293,793	6,942,839	6,942,225		193			1.247	1.240	MON	7,215	86,577	07/23/2021	07/25/2066
92538K-AB-9	VERUS SECURITIZATION TRUST VERUS 2021-5 A2			4	1.C FE	3,789,674	77.8960	2,952,053	3,789,747	3,789,400		21			1.218	1.209	MON	3,847	46,159	09/15/2021	09/25/2066
92538Q-AB-6	VERUS SECURITIZATION TRUST VERUS 2021-7 A2			4	1.C FE	8,170,905	82.1400	6,711,653	8,170,998	8,170,057		(820)			2.137	2.128	MON	14,551	174,614	11/18/2021	10/25/2066
92539L-AB-6	VERUS SECURITIZATION TRUST VERUS 2021-3 A2			2	1.C FE	5,760,731	79.9370	4,604,936	5,760,734	5,760,146		228			1.283	1.274	MON	6,159	73,910	06/21/2021	06/25/2066
929227-2S-4	WAMU MORTGAGE PASS-THROUGH CER PTC SERIES 2003-S5 CLASS 1A14			4	1.A FM	183,717	92.3070	165,447	179,236	181,430		(363)			5.500	5.106	MON	822	9,858	06/19/2003	06/25/2033
939336-T2-9	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2004-RA3 CLASS 2A			2	1.A FM	530,143	94.9860	501,284	527,745	527,737		(437)			5.787	5.713	MON	2,545	30,760	08/01/2011	08/25/2038
95003K-AB-8	WELLS FARGO MORTGAGE BACKED SE WFMBS 2021-INV1 A2			2	1.A	26,637,527	80.3950	22,446,603	27,920,571	26,638,713		2,126			2.500	2.848	MON	58,168	558,048	11/03/2022	08/25/2051
95003K-AS-1	WELLS FARGO MORTGAGE BACKED SE WFMBS 2021-INV1 A17			2	1.B	6,261,270	79.4730	4,853,894	6,107,625	6,255,377		(5,006)			3.000	2.807	MON	15,269	183,229	10/21/2021	08/25/2051
95003N-AB-2	WELLS FARGO MORTGAGE BACKED SE WFMBS 2022-INV1 A2			2	1.A	11,731,553	83.3480	10,741,344	12,887,391	11,749,853		18,300			3.000	3.758	MON	32,218	225,529	05/24/2022	03/25/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,789,413,923	XXX	1,620,203,567	1,775,929,320	1,782,747,614		(2,152,065)			XXX	XXX	XXX	4,246,051	45,439,515	XXX	XXX
00217V-AA-8	AREIT CRE TRUST AREIT 2022-CRE7 A			2	1.A FE	12,468,750	98.5340	12,316,700	12,500,000	12,478,260		9,510			6.567	6.814	MON	29,641	316,677	06/06/2022	06/17/2039
00217V-AE-0	AREIT CRE TRUST AREIT 2022-CRE7 B			2	1.D FE	283,290	97.7170	277,517	284,000	283,480		190			7.569	7.832	MON	776	8,655	06/06/2022	06/17/2039
00217V-AG-5	AREIT CRE TRUST AREIT 2022-CRE7 C			2	1.G FE	543,636	96.8920	528,061	545,000	543,992		354			8.168	8.449	MON	1,607	18,315	06/06/2022	06/17/2039
03610-AH-8	ANSONIA CDO LTD ANSON SERIES 2006-1A CLASS G			4	6. FE		0.0010	70	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		0.0010	100	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	85.1440	8,222,384	9,657,000	9,873,041		(28,993)			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	24,966,365	95.5930	23,865,997	24,966,365	24,966,365					5.419	5.481	MON	48,856	672,059	09/28/2021	07/17/2026
05359A-AA-1	AVENTURA MALL TRUST AVMT 2018-AVM A			4	1.A	26,480,566	89.4330	22,134,564	24,750,000	25,847,693		(180,979)			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	87.0500	4,744,246	5,450,000	5,381,063		16,621			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	85.0100	19,552,236	23,000,000	23,182,192		(52,080)			3.189	2.952	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	88.3490	5,300,944	6,000,000	6,069,481		(37,404)			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	88.9320	13,339,770	15,000,000	15,173,864		(93,539)			3.589	2.938	MON	44,863	538,350	12/05/2019	11/05/2032
05493E-AY-8	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021-C9 A5			2	1.A	15,527,344	81.2610	16,252,236	20,000,000	15,582,780		55,437			2.299	5.755	MON	38,317	38,317	11/09/2022	02/15/2054
05493M-AG-9	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021-C11 XA			4	1.A FE	2,344,184	7.6510	1,848,335		2,108,284		(235,900)			1.384	3.261	MON	27,857	290,984	02/08/2022	09/15/2054
05493M-AJ-3	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021-C11 AS			4	1.A	12,545,311	78.0730	10,930,241	14,000,000	12,639,197		93,884			2.536	3.869	MON	29,587	236,693	04/06/2022	09/15/2054
05498Q-AE-7	BDS LTD BDS 2022-FL11 B			2	1.D FE	4,389,000	97.9220	4,297,810	4,389,000	4,389,000					6.675	6.755	MON	10,579	137,823	04/04/2022	03/19/2039
05526Q-AA-4	BANC OF AMERICA MERRILL LYNCH BAMLL 2015-200P A			4	1.A	21,523,786	92.6330	19,638,166	21,200,000	21,267,413		(38,394)			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	91.7230	12,428,424	13,550,000	13,674,844		(59,230)			3.490	3.034	MON	39,408	472,895	07/18/2019	04/14/2033
05526Q-AG-1	BANC OF AMERICA MERRILL LYNCH BAMLL 2015-200P C			2	1.A	13,784,668	90.7930	11,757,657	12,950,000	13,482,390		(233,602)			3.596	1.709	MON	38,805	472,124	09/10/2021	04/14/2033
05550M-AV-6	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2019-C3 XA			2	1.A FE	3,395,338	6.1160	2,355,426		2,730,370		(451,007)			1.310	2.283	MON	42,048	602,838	07/02/2021	05/15/2052
05551V-BM-4	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021-C10 AS			2	1.A	9,072,266	80.2080	8,020,835	10,000,000	9,133,230		60,965			2.684	3.905	MON	22,367	178,933	04/07/2022	07/15/2054
05552Y-AE-6	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2022-C16 A5			2	1.A	10,269,900	96.2060	9,620,586	10,000,000	10,257,783		(12,117)			4.600	4.279	MON	38,333	230,000	06/07/2022	06/15/2055
05591X-AA-9	BRIGHTSPIRE CAPITAL INC BRSP 2021-FL1 A			4	1.A FE	30,000,000	96.9810	29,094,270	30,000,000	30,000,000					5.489	5.550	MON	59,464	827,305	07/12/2021	08/19/2038
055983-AA-8	BSPRT 2021-FL7 ISSUER LTD BSPRT 2022-FL8 A			2	1.A FE	30,000,000	96.5900	28,976,880	30,000,000	30,000,000					5.307	5.366	MON	75,187	711,045	01/28/2022	02/15/2037
055984-AE-8	BSPRT 2021-FL7 ISSUER LTD BSPRT 2022-FL9 AS			2	1.A FE	279,180	93.7770	264,452	282,000	279,437		257			7.204	7.569	MON	959	7,395	06/10/2022	07/15/2039
055984-AG-3	BSPRT 2021-FL7 ISSUER LTD BSPRT 2022-FL9 B			2	1.D FE	335,610	97.0240	328,912	339,000	335,911		301			7.702	8.085	MON	1,233	9,682	06/10/2022	07/15/2039
055984-AJ-7	BSPRT 2021-FL7 ISSUER LTD BSPRT 2022-FL9 C			2	1.G FE	395,010	95.7830	382,174	399,000	395,356		346			8.252	8.655	MON	1,555	12,426	06/10/2022	07/15/2039
05602C-AA-2	BSPRT 2021-FL7 ISSUER LTD BSPRT 2021-FL7 A			2	1.A FE	40,523,250	95.6490	38,737,804	40,500,000	40,514,689		(8,561)			5.638	5.680	MON	107,824	1,149,105	01/05/2022	12/15/2038
05602F-AA-5	BPCRE HOLDER LLC BPCRE 2022-FL2 A			4	1.A FE	26,249,850	98.1110	26,014,105	26,515,000	26,328,767		78,917			6.726	7.386	MON	79,259	749,616	05/18/2022	01/18/2037
05602F-AC-1	BPCRE HOLDER LLC BPCRE 2022-FL2 AS			4	1.A FE	2,822,490	98.3730	2,804,617	2,851,000	2,829,050		6,560			7.426	8.003	MON	9,409	92,132	05/18/2022	01/18/2037
05602F-AE-7	BPCRE HOLDER LLC BPCRE 2022-FL2 B			2	1.D FE	2,822,490	97.3160	2,774,465	2,851,000	2,828,694		6,204			8.126	8.713	MON	10,296	103,663	05/18/2022	01/18/2037
05605A-AA-7	BX COMMERCIAL MORTGAGE TRUST 2 BX 2019-XL A			4	1.A	18,816,481	98.7670	18,584,490	18,816,483	18,816,483					5.370	1.216	MON	47,715	465,032	10/09/2019	10/15/2036
05605A-AE-9	BX COMMERCIAL MORTGAGE TRUST 2 BX 2019-XL B			4	1.A	8,500,000	98.2370	8,350,166	8,500,000	8,500,000					5.530	1.969	MON	22,197	223,851	10/09/2019	10/15/2036
05606D-AC-2	BX TRUST BX 2022-PSB B			4	1.A	11,292,831	99.2560	11,283,942	11,368,474	11,306,272		13,441			7.285	7.761	MON	39,107	232,151	08/04/2022	08/15/2039
05606D-AS-7	BX TRUST BX 2022-PSB A			4	1.A	34,369,730	99.8030	34,531,619	34,599,704	34,410,789		41,058			6.787	7.245	MON	110,885	648,154	08/04/2022	08/15/2039
05608J-AG-3	BXP TRUST BXP 2017-GM B			4	1.A	37,315,798	85.5320	31,296,206	36,590,000	36,932,340		(79,236)			3.425	3.192	MON	104,428	1,270,539	11/27/2019	06/13/2039
05610H-AC-7	BX TRUST BX 2022-LP2 B			4	1.A	22,971,973	94.8390	21,879,839	23,070,491	23,012,601		40,628			5.648	6.147	MON	61,531	585,606	02/10/2022	02/15/2039
05610M-AC-6	BX TRUST BX 2022-CSMO B			4	1.A	10,954,839	99.2020	10,922,134	11,010,000	10,950,717		(4,122)			7.476	7.564	MON	38,871	320,877	05/27/2022	06/15/2027
05610M-AD-4	BX TRUST BX 2022-CSMO C			4	1.A	18,636,033	98.8730	18,518,868	18,730,000	18,625,969		(10,065)			8.224	8.311	MON	72,740	617,068	05/27/2022	06/15/2027
05610M-AE-2	BX TRUST BX 2022-CSMO D			4	1.A	10,258,295	98.4970	10,155,048	10,310,000	10,251,739		(6,556)			8.673	8.760	MON	42,225	363,189	05/27/2022	06/15/2027
06035R-AS-5	BANK BANK 2018-BN14 A4			4	1.A	45,774,358	94.8990	39,254,868	41,365,000	44,255,357		(585,256)			4.231	2.824	MON	145,846	1,393,339	11/01/2022	09/15/2060
06427D-AV-5	BANC OF AMERICA COMMERCIAL MOR BACM 2017-BNK3 AS			2	1.A	9,205,059	91.2640	7,623,108	8,352,811	8,959,301		(146,199)			3.748	1.851	MON	26,089	313,063	04/20/2021	02/15/2050
06539V-AJ-7	BANK BANK 2022-BNK39 A4			4	1.A	46,224,276	84.3810	40,142,354	47,573,000	46,170,066		(54,209)			2.928	3.259	MON	116,078	884,678	10/31/2022	02/15/2055

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06539W-BB-1	BANK BANK 2020-BN25 A5			4	1.A	27,278,831	84.9860	23,326,900	27,448,000	27,049,721		(95,594)			2.649	2.813	MON	60,591	546,241	11/16/2022	01/15/2063
06539X-AH-7	BANK BANK 2020-BN27 A5			4	1.A	24,718,608	81.1930	19,486,207	24,000,000	24,538,055		(72,799)			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	3.7370	3,482,454		3,649,669		(453,966)			0.580	3.297	MON	45,035	582,341	06/22/2020	04/15/2063
065404-AZ-8	BANK BANK 2018-BN10 ASB			4	1.A	15,449,865	95.8740	14,381,127	15,000,000	15,149,072		(65,424)			3.641	3.182	MON	45,513	546,150	01/26/2018	02/15/2061
065404-BC-8	BANK BANK 2018-BN10 AS			2	1.A	3,334,336	90.5700	2,717,087	3,000,000	3,255,773		(48,496)			3.898	2.092	MON	9,745	116,940	05/12/2021	02/15/2061
06540A-AD-3	BANK BANK 2019-BN20 A3			4	1.A	29,472,917	87.4000	26,112,629	29,877,000	29,162,510		(111,783)			3.011	3.345	MON	74,966	568,386	11/15/2022	09/15/2062
06540A-AE-1	BANK BANK 2019-BN20 XA			4	1.A FE	2,768,583	4.1500	1,958,492		2,040,292		(277,074)			0.814	5.658	MON	31,995	556,917	04/15/2020	09/15/2062
06540B-BD-0	BANK BANK 2019-BN21 A5			4	1.A	38,928,621	86.4170	33,403,538	38,654,000	38,344,628		(244,158)			2.851	2.893	MON	91,835	683,879	11/17/2022	10/15/2052
06540C-BL-0	BANK 2021-BN35 BANK 2021-BN35 XA			2	1.A FE	11,422,871	5.9530	10,086,443		10,610,192		(648,417)			1.047	5.250	MON	147,820	791,419	11/04/2022	06/15/2064
06540D-BN-4	BANK BANK 2021-BN36 XA			4	1.A FE	12,107,082	4.6770	10,903,464		11,513,881		(496,147)			0.911	5.096	MON	176,948	518,842	12/07/2022	09/15/2064
06540D-CA-1	BANK BANK 2021-BN36 AS			2	1.A	8,842,186	78.4430	7,844,345	10,000,000	8,911,734		69,546			2.695	4.198	MON	22,458	179,667	04/19/2022	09/15/2064
06540E-AK-9	BANK BANK 2021-BN38 A5			2	1.A	13,389,298	81.5880	10,606,500	13,000,000	13,351,909		(36,481)			2.521	2.186	MON	27,311	327,730	12/13/2021	12/15/2064
06540E-AQ-6	BANK BANK 2021-BN38 XA			2	1.A FE	3,679,327	5.2710	2,834,449		3,269,616		(365,355)			0.814	2.589	MON	36,488	462,390	12/14/2021	12/15/2064
06540J-BM-3	BANK BANK 2020-BN26 XA			4	1.A FE	5,520,193	6.1570	3,646,457		4,065,097		(584,786)			1.225	3.224	MON	60,464	756,112	06/18/2020	03/15/2063
06540K-AC-3	BANK BANK 2022-BNK44 ASB			2	1.A	11,778,494	103.4960	11,902,061	11,500,000	11,774,739		(3,756)			5.746	5.364	MON	55,068	55,068	11/10/2022	11/15/2055
06540K-AJ-8	BANK BANK 2022-BNK44 A5			2	1.A	25,496,800	104.1220	26,030,462	25,000,000	25,492,047		(4,753)			5.746	5.513	MON	119,713	119,713	11/10/2022	11/15/2055
06540L-BL-0	BANK BANK 2021-BN37 XA			4	1.A FE	3,984,561	3.3600	2,999,750		3,471,538		(438,938)			0.607	2.716	MON	45,174	582,852	11/15/2021	11/15/2064
06540V-BB-0	BANK BANK 2019-BN24 A3			2	1.A	6,863,787	86.8740	7,087,116	8,157,897	6,887,892		24,105			2.960	5.719	MON	20,123	20,123	10/31/2022	11/15/2062
06540V-BE-4	BANK BANK 2019-BN24 AS			4	1.A	11,798,570	85.0370	10,821,008	12,725,000	11,837,322		38,752			3.283	4.440	MON	34,813	221,055	11/09/2022	11/15/2062
06540W-BH-5	BANK BANK 2019-BN19 XA			4	1.A FE	6,891,512	4.7500	4,209,525		4,618,597		(687,017)			0.949	3.467	MON	70,100	893,345	07/25/2019	08/15/2061
06540X-BG-5	BANK BANK 2019-BN22 A4			4	1.A	27,422,322	87.1730	24,456,279	28,055,000	27,267,017		(34,904)			2.978	3.402	MON	69,623	615,590	10/28/2022	11/15/2062
06540X-BH-3	BANK BANK 2019-BN22 XA			4	1.A FE	6,727,176	3.2010	4,962,292		5,042,293		(664,237)			0.595	5.782	MON	76,880	999,629	04/06/2020	11/15/2062
06541C-BR-6	BANK BANK 2021-BN33 XA			4	1.A FE	3,978,211	5.8340	2,830,994		3,978,211					1.058	0.000	MON	42,778	537,181	05/10/2021	05/15/2064
06541R-BC-6	BANK BANK 2019-BN23 XA			4	1.A FE	5,370,416	3.6980	3,596,045		4,104,720		(593,287)			0.693	2.591	MON	56,123	722,372	06/02/2021	12/15/2052
06541U-BW-5	BANK BANK 2020-BN30 A4			4	1.A	8,621,120	78.9720	8,521,068	10,790,000	8,636,984		15,864			1.925	5.129	MON	17,309		12/06/2022	12/15/2053
06541U-CB-0	BANK BANK 2020-BN30 XA			4	1.A FE	7,478,829	6.9990	5,131,860		7,478,829					1.317	0.000	MON	80,452	1,002,361	12/14/2020	12/15/2053
06541W-AX-0	BANK BANK 2017-BNK5 A5			2	1.A	14,924,141	92.2450	12,468,780	13,517,000	14,583,141		(233,322)			3.390	1.532	MON	38,186	458,226	07/09/2021	06/15/2060
06541X-AF-7	BANK BANK 2017-BNK7 A5			4	1.A	15,848,771	92.3400	13,952,648	15,110,000	15,634,402		(109,390)			3.435	2.625	MON	43,252	519,029	06/30/2021	09/15/2060
06541X-AG-5	BANK BANK 2017-BNK7 XA			4	1.A FE	3,258,859	2.5250	1,980,179		2,076,201		(391,378)			0.719	3.456	MON	46,951	621,328	06/23/2020	09/15/2060
06541X-AJ-9	BANK BANK 2017-BNK7 AS			2	1.A	13,348,575	91.2780	13,207,893	14,470,000	13,353,654		5,079			3.748	5.646	MON	45,195		12/21/2022	09/15/2060
06542B-BN-6	BANK BANK 2021-BN32 XA			4	1.A FE	8,300,639	4.3390	6,232,226		7,011,370		(910,497)			0.779	2.877	MON	93,296	1,096,106	02/08/2022	04/15/2054
07383F-6S-2	BEAR STEARNS COMM MTG SEC TRST BSCMS 2005-PWR8 CLASS- X1			4	6. FE	669	0.0010				137	(137)			0.716	5.055	MON	23	274	06/08/2005	06/11/2041
08160B-AD-6	BENCHMARK MORTGAGE TRUST BMARK 2018-B5 A4			4	1.A	23,178,455	95.4590	18,652,638	19,540,000	22,261,691		(472,455)			4.208	1.556	MON	68,514	822,165	01/21/2021	07/15/2051
08160K-AE-4	BENCHMARK MORTGAGE TRUST BMARK 2019-B15 A5			2	1.A	10,632,969	87.3580	11,080,531	12,684,000	10,671,659		38,690			2.928	5.772	MON	30,949	30,949	10/31/2022	12/15/2072
08160K-AH-7	BENCHMARK MORTGAGE TRUST BMARK 2019-B15 XA			4	1.A FE	9,738,813	3.9360	7,109,346		9,738,813					0.819	0.000	MON	123,215	1,208,672	07/22/2022	12/15/2072
08162C-AD-2	BENCHMARK MORTGAGE TRUST BMARK 2018-B6 A4			4	1.A	28,206,105	95.7450	24,395,925	25,480,000	27,130,240		(327,416)			4.261	2.967	MON	90,475	871,659	10/28/2022	10/10/2051
08162C-AF-7	BENCHMARK MORTGAGE TRUST BMARK 2018-B6 AS			2	1.A	22,524,361	93.2930	18,208,885	19,518,000	21,905,151		(393,818)			4.441	2.146	MON	72,233	866,794	05/28/2021	10/10/2051
08162F-AK-9	BENCHMARK MORTGAGE TRUST BMARK 2019-B12 XA			2	1.A FE	6,165,741	4.1520	5,359,227		6,165,741					1.033	0.000	MON	111,061	783,150	07/22/2022	08/15/2052
08162M-AX-6	BENCHMARK MORTGAGE TRUST BMARK 2020-B17 A5			2	1.A	28,578,926	83.1550	26,699,321	32,108,000	28,527,130		7,429			2.289	4.012	MON	61,246	315,218	11/04/2022	03/15/2053
08162M-AZ-1	BENCHMARK MORTGAGE TRUST BMARK 2020-B17 XA			4	1.A FE	4,407,097	6.0710	2,912,037		3,034,396		(527,196)			1.416	5.164	MON	56,614	704,232	04/16/2020	03/15/2053
08162R-AF-4	BENCHMARK MORTGAGE TRUST BMARK 2021-B23 XA			4	1.A FE	4,981,303	6.7430	3,348,845		3,960,713		(550,898)			1.272	2.058	MON	52,638	654,855	02/01/2021	02/15/2054
08162T-BB-8	BENCHMARK MORTGAGE TRUST BMARK 2018-B7 A4			4	1.A	13,975,795	96.7700	11,174,635	11,547,634	13,383,366		(303,559)			4.510	1.606	MON	43,400	520,798	01/11/2021	05/15/2053
08162V-AD-0	BENCHMARK MORTGAGE TRUST BMARK 2019-B10 A3			4	1.A	18,364,756	90.4900	17,555,066	19,400,000	18,345,809		8,949			3.455	4.465	MON	55,856	372,564	11/09/2022	03/15/2062
08162X-BG-8	BENCHMARK MORTGAGE TRUST BMARK 2020-B20 A5			2	1.A	9,969,937	80.5060	10,422,298	12,946,000	10,020,377		50,440			2.034	5.787	MON	21,945	21,945	10/31/2022	10/15/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08162Y-AF-9	BENCHMARK MORTGAGE TRUST BMARK 2019-B14 AS			2	1.A	21,020,977	85.8570	18,030,010	21,000,000	21,014,911		(6,065)			3.352	3.341	MON	58,651	575,341	04/08/2022	12/15/2062
08163A-AE-3	BENCHMARK MORTGAGE TRUST BMARK 2020-B18 A5			2	1.A	23,142,250	80.6150	21,165,424	26,255,000	23,151,699		31,083			1.925	3.661	MON	42,117	249,456	11/04/2022	07/15/2053
08163A-AF-0	BENCHMARK MORTGAGE TRUST BMARK 2020-B18 XA			4	1.A FE	1,494,448	7.8460	940,797		1,052,986		(185,624)			1.789	2.823	MON	17,878	220,970	07/23/2020	07/15/2053
08163B-BA-8	BENCHMARK MORTGAGE TRUST BMARK 2020-B22 A5			4	1.A	25,283,359	79.5520	20,683,562	26,000,000	25,214,604		(26,192)			1.973	2.342	MON	42,748	422,551	11/17/2022	01/15/2054
08163D-AG-2	BENCHMARK MORTGAGE TRUST BMARK 2021-B25 XA			4	1.A FE	2,486,489	6.2600	1,771,712		2,047,860		(262,376)			1.102	2.524	MON	25,985	326,957	04/19/2021	04/15/2054
08163G-AZ-3	BENCHMARK MORTGAGE TRUST BMARK 2021-B28 XA			4	1.A FE	10,568,694	7.0470	8,158,979		9,518,765		(1,049,930)			1.283	3.129	MON	123,770	1,295,050	02/08/2022	08/15/2054
125039-AF-4	CD COMMERCIAL MORTGAGE TRUST CD 2017-CD6 A5			2	1.A	10,965,234	92.3100	9,231,010	10,000,000	10,726,932		(147,731)			3.456	1.836	MON	28,800	345,600	05/13/2021	11/13/2050
12508G-AU-0	UBS COMMERCIAL MORTGAGE TRUST CCUBS 2017-C1 A4			2	1.A	15,520,191	91.6050	12,483,974	13,628,000	14,989,232		(271,848)			3.544	1.397	MON	40,248	482,976	01/14/2021	11/15/2050
12512J-AW-4	CD COMMERCIAL MORTGAGE TRUST CD 2018-CD7 A4			4	1.A	20,599,990	94.7010	18,940,206	20,000,000	20,350,982		(60,988)			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	14,211,881	88.1850	12,844,125	14,565,000	14,208,228		15,881			2.926	3.634	MON	35,514	326,664	11/17/2022	08/10/2049
12515A-BD-1	CD COMMERCIAL MORTGAGE TRUST CD 2016-CD2 A3			4	1.A	11,564,515	93.0440	10,566,119	11,356,026	11,440,104		7,529			3.248	2.827	MON	30,737	368,844	10/19/2017	11/10/2049
12515A-BE-9	CD COMMERCIAL MORTGAGE TRUST CD 2016-CD2 A4			4	1.A	22,503,699	92.9510	20,368,425	21,913,000	22,186,674		(70,302)			3.526	3.178	MON	64,388	772,652	03/20/2019	11/10/2049
12515D-AR-5	CD COMMERCIAL MORTGAGE TRUST CD 2017-CD4 A4			4	1.A	5,749,009	92.4910	4,740,152	5,125,000	5,542,449		(95,017)			3.514	1.510	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	92.9910	9,922,179	10,670,000	11,600,007		(228,030)			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	12,730,277	95.4920	11,815,689	12,373,501	12,511,356		13,088			3.453	2.833	MON	35,605	444,257	01/17/2018	02/10/2050
12515H-AZ-8	CD COMMERCIAL MORTGAGE TRUST CD 2017-CD5 A4			4	1.A	13,174,285	91.8650	11,332,578	12,336,139	12,929,694		(166,650)			3.431	2.254	MON	35,271	346,634	11/17/2022	08/15/2050
12529M-AF-5	CANTOR COMMERCIAL REAL ESTATE CF 2019-CF1 A5			4	1.A	12,359,944	91.9060	11,028,710	12,000,000	12,234,831		(35,660)			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	85.1820	8,944,157	10,500,000	10,724,632		(30,614)			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	5,594,930	3.4270	3,562,399		4,058,220		(620,559)			0.708	3.255	MON	61,352	791,236	06/29/2020	01/15/2053
12591Q-AR-3	COMM MORTGAGE TRUST COMM 2014-UBS4 A5			4	1.A	34,290,906	96.6870	31,758,641	32,847,000	33,277,994		(295,651)			3.694	2.764	MON	101,114	1,212,561	07/28/2020	08/10/2047
12591Q-AS-1	COMM MORTGAGE TRUST COMM 2014-UBS4 XA			4	1.A FE	3,819,252	1.1160	606,501		606,673		(548,950)			1.087	4.344	MON	49,253	627,952	01/29/2016	08/10/2047
12591R-BC-3	COMM MORTGAGE TRUST COMM 2014-CR15 AM			4	1.A	14,616,088	97.2660	14,619,102	15,030,000	14,669,671		53,583			4.426	6.836	MON	55,436	55,436	10/28/2022	02/10/2047
12591T-AE-6	COMM MORTGAGE TRUST COMM 2014-LC15 A4			4	1.A	38,336,680	97.7380	35,997,861	36,831,000	37,014,638		(185,111)			4.006	3.499	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	25,374,884	97.7310	23,834,072	24,387,500	24,569,278		(181,505)			3.961	3.204	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	96.5490	25,242,752	26,145,000	26,317,019		(111,437)			3.838	3.403	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	43,660,811	96.2430	41,788,120	43,419,531	42,992,896		(72,185)			3.528	4.533	MON	127,653	929,233	12/21/2022	12/10/2047
12592T-AA-3	COMM MORTGAGE TRUST COMM 2015-3BP A			4	1.A	12,075,401	92.4240	11,012,281	11,915,000	12,026,757		(48,644)			3.178	2.696	MON	31,555	315,549	02/10/2022	02/10/2035
12592T-AG-0	COMM MORTGAGE TRUST COMM 2015-3BP B			4	1.A	10,221,484	90.7560	9,075,550	10,000,000	10,096,391		(47,502)			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	94.2570	23,312,613	24,733,000	26,000,052		(577,199)			3.603	1.195	MON	74,261	891,130	01/07/2021	03/10/2048
12593J-BF-2	COMM MORTGAGE TRUST COMM 2015-CR24 A5			4	1.A	18,733,955	95.2990	17,153,869	18,000,000	18,305,207		(122,949)			3.696	2.972	MON	55,440	665,280	08/25/2021	08/10/2048
12593J-BJ-4	COMM MORTGAGE TRUST COMM 2015-CR24 B			4	1.A	8,280,538	92.4260	7,029,003	7,605,000	7,907,591		(117,573)			4.344	2.683	MON	27,528	336,736	09/19/2019	08/10/2048
12593Q-BE-9	COMM MORTGAGE TRUST COMM 2015-CR26 A4			4	1.A	66,257,339	94.9270	56,497,750	59,517,000	63,204,426		(1,404,196)			3.630	1.184	MON	180,039	2,160,467	03/02/2021	10/10/2048
12593Y-BE-2	COMM MORTGAGE TRUST COMM 2016-CR28 A4			4	1.A	14,858,456	95.0080	12,512,496	13,170,000	14,135,445		(324,681)			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	1.A	18,692,385	94.8830	15,776,246	16,627,000	17,887,764		(412,036)			3.765	1.183	MON	52,167	626,007	01/12/2021	02/10/2049
12594M-BC-1	COMM MORTGAGE TRUST COMM 2016-COR1 A4			2	1.A	23,442,541	91.7400	21,150,878	23,055,284	23,366,856		(75,684)			3.091	2.690	MON	59,387	593,866	02/10/2022	10/10/2049
12594P-AV-3	CREDIT SUISSE MORTGAGE TRUST CSMC 2016-NXSR A4			4	1.A	15,449,880	94.0190	14,102,848	15,000,000	15,177,654		(43,415)			3.795	3.440	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	91.0700	18,213,918	20,000,000	21,558,721		(347,996)			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	91.5790	19,872,580	21,700,000	23,525,974		(366,284)			3.458	1.622	MON	62,529	750,343	07/14/2021	11/15/2050
12595J-AS-3	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2017-CX10 AS			4	1.A	10,874,473	89.4380	9,390,945	10,500,000	10,745,837		(48,810)			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	60,548	0.0010	8				(6,181)			1.092	0.000	MON	706	11,331	01/05/2016	12/10/2045
12623S-AJ-9	COMM MORTGAGE TRUST COMM 2012-CR5 AM			4	1.A FM	2,476,280	99.8460	2,408,298	2,412,022	2,410,370		(10,720)			3.223	2.753	MON	6,478	77,739	11/14/2016	12/10/2045
12623S-AL-4	COMM MORTGAGE TRUST COMM 2012-CR5 B			4	1.A FM	12,985,929	99.8010	12,639,211	12,664,373	12,654,899		(91,959)			3.774	3.006	MON	39,829	477,953	06/26/2019	12/10/2045
12624P-AF-2	COMM MORTGAGE TRUST COMM 2012-CR3 XA			4	1.F FE	850,714	0.0010	90				(27,884)			1.530	0.000	MON	11,428	160,217	12/01/2015	10/15/2045
12624P-AJ-4	COMM MORTGAGE TRUST COMM 2012-CR3 AM			4	1.A FM	10,834,299	89.8970	9,413,906	10,471,874	10,464,862		(47,022)			3.416	2.787	MON	29,810	357,719	11/16/2016	10/15/2045
12624X-AD-0	COMM MORTGAGE TRUST COMM 2013-CR6 A4			4	1.A	9,661,497	99.6790	9,643,469	9,674,535	9,667,025		13			3.101	3.122	MON	25,001	300,007	12/30/2014	03/10/2046

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
12626G-AM-5	COMM MORTGAGE TRUST COMM 2013-LC13 AM			4	1.A	16,176,151	98.3230	14,755,369	15,007,000	15,099,027		(153,226)			4.557	3.517	MON	56,989	683,869	01/18/2018	08/10/2046
126281-AY-0	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015-C1 A3			4	1.A	23,597,334	95.7150	22,163,915	23,156,224	23,295,224		(92,218)			3.236	2.451	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	95.1920	23,798,080	25,000,000	25,129,262		(70,856)			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	98.2460	26,320,071	26,790,000	26,879,245		(132,403)			4.194	3.703	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	11,179,284	97.4630	10,352,127	10,621,648	10,720,731		(83,932)			3.700	2.133	MON	32,750	393,001	07/19/2017	05/10/2047
12636F-BJ-1	COMM MORTGAGE TRUST COMM 2015-LC23 A4			4	1.A	12,304,217	95.1270	11,015,719	11,580,000	11,859,265		(99,249)			3.774	2.850	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	87.2280	11,819,340	13,550,000	13,682,680		(36,763)			3.140	2.854	MON	35,456	425,470	01/21/2021	10/10/2036
12636G-AE-1	COMM MORTGAGE TRUST COMM 2016-667M B			4	1.A	6,645,643	85.2370	5,540,429	6,500,000	6,557,204		(15,408)			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	81.5030	5,297,699	6,500,000	6,488,613		1,514			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	93.1490	9,007,549	9,670,000	10,330,937		(175,318)			3.502	1.570	MON	28,220	338,643	06/30/2021	11/15/2049
12640S-AA-7	CREDIT SUISSE MORTGAGE TRUST CSMC 2020-RPL4 A1			4	1.A FE	18,386,398	88.6670	15,859,890	17,887,051	18,299,941		4,307			2.000	1.518	MON	29,812	352,330	04/27/2022	01/25/2060
12652U-AT-6	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018-CX11 A4			2	1.A	27,742,070	93.0610	23,265,280	25,000,000	26,934,619		(602,938)			3.766	1.423	MON	78,456	941,475	07/13/2021	04/15/2051
12654Y-AA-7	CPT MORTGAGE TRUST CPTS 2019-CPT A			2	1.A	18,507,811	79.7030	15,940,622	20,000,000	18,629,170		121,358			2.865	4.025	MON	47,750	382,000	04/08/2022	11/13/2039
12655T-BM-0	COMM MORTGAGE TRUST COMM 2019-GC44 A5			2	1.A	13,000,070	86.1030	13,304,574	15,452,000	13,044,313		44,244			2.950	5.740	MON	37,986	37,986	11/17/2022	08/15/2057
12655T-BN-8	COMM MORTGAGE TRUST COMM 2019-GC44 XA			4	1.A FE	3,693,451	2.8700	2,181,633		2,418,466		(422,298)			0.640	3.218	MON	40,520	526,339	11/21/2019	08/15/2057
12656D-AA-1	CREDIT SUISSE MORTGAGE TRUST CSMC 2019-UVIL A			4	1.A FE	18,441,668	81.3650	14,466,734	17,780,000	18,279,094		(67,531)			3.160	2.711	MON	46,813	561,759	07/26/2021	12/15/2041
12656D-AE-3	CREDIT SUISSE MORTGAGE TRUST CSMC 2019-UVIL B			4	1.D FE	5,137,030	79.4500	3,972,508	5,000,000	5,097,849		(13,305)			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	76.0670	3,803,347	5,000,000	5,035,693		(5,328)			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	70.5650	3,528,255	5,000,000	4,913,996		9,920			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	17,104,678	79.6810	13,629,216	17,104,683	17,103,250		5			1.115	1.107	MON	15,887	190,642	01/26/2021	01/25/2060
12657G-AA-3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021-RPL6 A1			2	1.A FE	15,007,135	87.5690	12,861,134	14,686,886	14,966,902		(8,760)			2.000	1.630	MON	24,478	293,738	07/28/2021	10/25/2060
12659P-AB-9	CREDIT SUISSE MORTGAGE TRUST CSMC 2021-NQM4 A2			2	1.C FE	4,129,523	79.6740	3,290,200	4,129,596	4,129,100		162			1.409	1.400	MON	4,849	58,186	06/29/2021	05/25/2066
12660L-AB-5	CREDIT SUISSE MORTGAGE TRUST CSMC 2021-NQM3 A2			2	1.C FE	7,382,183	78.1690	5,770,639	7,382,268	7,381,420		414			1.272	1.263	MON	7,825	93,902	05/20/2021	04/25/2066
12662E-AA-1	CREDIT SUISSE MORTGAGE TRUST CSMC 2021-NQM2 A1			2	1.A FE	6,928,682	82.8100	5,737,626	6,928,696	6,927,880		691			1.179	1.169	MON	6,807	81,689	03/26/2021	02/25/2066
12662K-AB-5	CREDIT SUISSE MORTGAGE TRUST CSMC 2021-NQM6 A2			4	1.C FE	9,299,472	77.4630	7,203,812	9,299,629	9,298,717		191			1.379	1.370	MON	10,687	128,242	09/27/2021	07/25/2066
12989Q-AA-7	CALI MORTGAGE TRUST 2019-101C CALI 2019-101C A			4	1.A	19,872,656	86.1980	17,239,596	20,000,000	19,882,488		9,832			3.957	4.081	MON	65,950	527,600	04/08/2022	03/10/2039
17320D-AL-2	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2013-GC11 XA			4	1.A FE	2,237,393	0.0860	27,502				(371,481)			1.263	0.000	MON	33,701	439,853	02/04/2016	04/10/2046
17320D-AN-8	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2013-GC11 AS			2	1.A	11,318,906	99.3670	10,731,621	10,800,000	10,850,162		(214,078)			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	98.9690	22,233,415	22,465,000	22,798,956		(556,301)			4.371	1.906	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	97.7500	5,690,021	5,821,000	5,882,426		(76,984)			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	43,612,206	96.1800	40,617,582	42,231,000	42,748,112		(306,292)			3.635	2.852	MON	127,925	1,480,572	02/10/2022	10/10/2047
17324D-AU-8	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015-P1 A5			4	1.A	20,599,048	95.1620	19,032,374	20,000,000	20,152,317		(67,276)			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	92.2110	13,305,140	14,429,000	14,857,086		(146,519)			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	92.3260	13,756,575	14,900,000	15,293,396		(127,115)			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	91.5040	8,454,926	9,240,000	9,725,045		(132,929)			2.941	1.431	MON	22,646	271,748	07/13/2021	10/10/2049
17325D-AJ-2	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016-P5 XA			4	1.A FE	3,093,057	3.9250	1,291,569		1,369,343		(388,428)			1.380	3.391	MON	37,860	474,571	01/18/2018	10/10/2049
17325H-BP-8	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017-P7 A4			4	1.A	4,356,492	93.7020	3,560,691	3,800,000	4,163,843		(85,699)			3.712	1.317	MON	11,755	141,056	09/23/2020	04/14/2050
17326D-AC-6	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017-P8 A3			2	1.A	11,854,883	91.5360	11,899,679	13,000,000	11,872,925		18,042			3.203	5.463	MON	34,699		11/30/2022	09/15/2050
17326D-AD-4	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017-P8 A4			4	1.A	6,784,686	92.1210	5,527,246	6,000,000	6,535,165		(112,854)			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	1,849,051	2.6130	1,262,245		1,349,808		(119,640)			0.729	8.906	MON	29,359	386,532	04/07/2020	03/10/2051
17328E-AA-6	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2020-555 A			4	1.A	18,527,812	82.0040	14,760,805	18,000,000	18,386,246		(52,299)			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	79.8880	7,813,893	9,781,000	9,994,769		(28,785)			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	77.9780	4,745,729	6,086,000	6,219,375		(17,854)			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	87.0890	21,772,140	25,000,000	25,525,708		(73,335)			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	15,449,220	84.4110	12,661,644	15,000,000	15,326,806		(43,936)			2.717	2.378	MON	33,963	407,550	02/13/2020	01/15/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17328R-BE-8	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2020-GC46 XA			4	1.A FE	12,724,649	4.9440	11,087,058		11,428,104		(550,838)			0.981	6.223	MON	183,352	655,388	11/09/2022	01/15/2053
200474-BC-7	COMM MORTGAGE TRUST COMM 2015-LC19 A4			4	1.A	28,264,061	95.2640	24,980,315	26,222,264	27,205,846		(497,279)			3.183	1.230	MON	69,555	834,655	04/29/2021	02/10/2048
201736-AE-5	COMMERCIAL MORTGAGE LEASE-BACK CMLBC SERIES 2001-CMLB CLASS X			4	5.A FE	38,044	1.4480	32,299		25,196		(155)			1.042	6.243	MON	1,937	20,137	07/24/2006	06/20/2031
22946D-AB-8	CREDIT SUISSE MORTGAGE TRUST CSMC 2021-NQM5 A2			2	1.C FE	12,165,836	75.5340	9,189,345	12,165,880	12,164,789		287			1.298	1.289	MON	13,159	157,913	07/27/2021	05/25/2066
23307D-BA-0	DBGS MORTGAGE TRUST DBGS 2018-C1 A4			4	1.A	32,698,305	95.3020	30,957,921	32,483,911	32,425,899		(60,891)			4.466	4.499	MON	120,894	1,103,414	10/28/2022	10/15/2051
23312J-AF-0	DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2017-C6 A5			4	1.A	20,766,561	91.7490	16,973,504	18,500,000	20,051,946		(340,011)			3.328	1.365	MON	51,307	615,680	01/20/2021	06/10/2050
23312V-AD-8	DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016-C3 ASB			4	1.A	8,119,687	95.4760	7,526,642	7,883,306	7,955,837		(25,542)			2.756	2.116	MON	18,105	217,264	07/26/2016	09/10/2049
23345L-AA-7	DOLP TRUST DOLP 2021-NYC A			4	1.A	20,599,140	79.4240	15,884,858	20,000,000	20,506,468		(55,098)			2.956	2.623	MON	49,267	591,200	04/13/2021	05/10/2041
23345L-AE-9	DOLP TRUST DOLP 2021-NYC B			4	1.A	15,449,070	74.9700	11,245,425	15,000,000	15,380,266		(40,945)			3.228	2.893	MON	40,350	484,200	04/13/2021	05/10/2041
29425A-AD-5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015-GC33 A4			4	1.A	29,115,398	95.1670	25,695,079	27,000,000	28,097,911		(420,018)			3.778	2.180	MON	85,005	863,903	07/05/2022	09/10/2058
29429J-AA-8	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2019-PRM A			4	1.A	21,672,945	98.2340	20,629,186	21,000,000	21,187,072		(146,086)			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	98.4160	4,822,387	4,900,000	4,946,621		(36,384)			3.644	2.877	MON	14,880	178,556	02/19/2020	05/10/2035
30323C-AA-8	FS RIALTO ISSUER LTD FSRIA 2021-FL3 A			4	1.A FE	35,000,000	95.3540	33,373,760	35,000,000	35,000,000					5.576	5.638	MON	86,742	991,844	10/21/2021	11/16/2036
30326M-AC-9	FS RIALTO ISSUER LTD FSRIA 2022-FL4 AS			2	1.A FE	4,273,000	95.4580	4,078,933	4,273,000	4,273,000					6.208	6.283	MON	9,580	123,845	03/24/2022	01/19/2039
30326M-AE-5	FS RIALTO ISSUER LTD FSRIA 2022-FL4 B			2	1.D FE	2,066,000	95.1710	1,966,229	2,066,000	2,066,000					6.658	6.744	MON	4,967	66,671	03/24/2022	01/19/2039
30326M-AG-0	FS RIALTO ISSUER LTD FSRIA 2022-FL4 C			2	1.G FE	2,703,500	95.7960	2,589,839	2,703,500	2,703,500					7.058	7.155	MON	6,891	95,144	03/24/2022	01/19/2039
30327M-AA-2	FS RIALTO ISSUER LTD FSRIA 2022-FL5 A			2	1.A FE	24,749,926	98.5820	24,645,600	25,000,000	24,798,580		48,653			6.628	7.149	MON	59,839	642,609	06/03/2022	06/19/2037
30327M-AC-8	FS RIALTO ISSUER LTD FSRIA 2022-FL5 AS			2	1.A FE	494,009	96.7820	482,940	499,000	494,855		846			7.198	7.696	MON	1,297	14,299	06/03/2022	06/19/2037
30327M-AE-4	FS RIALTO ISSUER LTD FSRIA 2022-FL5 B			2	1.D FE	410,849	96.6510	401,103	415,000	411,533		684			7.697	8.208	MON	1,154	12,956	06/03/2022	06/19/2039
30327M-AG-9	FS RIALTO ISSUER LTD FSRIA 2022-FL5 C			2	1.G FE	489,059	97.4550	481,430	494,000	489,759		700			8.246	8.738	MON	1,471	16,828	06/03/2022	06/19/2037
30328D-AC-7	FS RIALTO ISSUER LTD FSRIA 2022-FL6 AS			2	1.A FE	2,978,913	97.1840	2,909,689	2,994,000	2,979,174		261			7.452	7.655	MON	8,057	61,348	08/10/2022	08/19/2037
30328D-AE-3	FS RIALTO ISSUER LTD FSRIA 2022-FL6 B			2	1.D FE	3,249,660	97.1950	3,174,372	3,266,000	3,249,932		272			7.953	8.174	MON	9,380	72,194	08/10/2022	08/19/2037
30328D-AG-8	FS RIALTO ISSUER LTD FSRIA 2022-FL6 C			2	1.G FE	4,801,926	98.3020	4,743,052	4,825,000	4,802,289		363			8.551	8.791	MON	14,899	115,953	08/11/2022	08/19/2037
30329X-AA-6	FS RIALTO ISSUER LTD FSRIA 2022-FL7 A			2	1.A FE	18,581,585	99.1630	18,565,353	18,722,000	18,582,229		644			7.115	7.332	MON	92,503		11/18/2022	10/19/2039
30329X-AC-2	FS RIALTO ISSUER LTD FSRIA 2022-FL7 AS			2	1.A FE	15,131,655	99.2660	15,134,079	15,246,000	15,132,162		507			7.627	7.863	MON	80,754		11/18/2022	10/19/2039
30329X-AE-8	FS RIALTO ISSUER LTD FSRIA 2022-FL7 B			2	1.D FE	4,761,021	99.2650	4,761,732	4,797,000	4,761,177		154			8.127	8.383	MON	27,074		11/18/2022	10/19/2039
36167R-AC-7	GCT COMMERCIAL MORTGAGE TRUST GCT 2021-GCT B			4	1.C FE	4,500,000	89.8250	4,042,121	4,500,000	4,500,000					5.568	5.633	MON	11,832	125,840	01/29/2021	02/15/2038
36197Q-AC-3	GS MORTGAGE SECURITIES TRUST GSMS 2013-G1 A2			4	1.A	7,969,182	99.3710	7,803,816	7,853,224	7,847,164		(36,599)			3.557	3.103	MON	23,278	279,339	07/11/2019	04/10/2031
36198F-AG-7	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC14 XA			4	1.A FE	6,074,321	0.1600	338,733		327,139		(1,301,574)			0.508	0.464	MON	89,829	1,301,384	01/23/2018	08/10/2046
36198F-AM-4	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC14 AS			4	1.A	17,211,953	98.0740	15,691,771	16,000,000	16,075,842		(150,028)			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	6,846,561	91.7660	5,505,988	6,000,000	6,356,865		(145,738)			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	88.9970	17,799,432	20,000,000	20,068,487		(29,155)			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	98.7790	14,816,820	15,000,000	15,093,478		(137,226)			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	13,037,620	94.7410	11,780,014	12,433,896	12,691,992		(117,360)			3.119	1.260	MON	32,318	393,788	01/24/2020	05/10/2050
36250G-AP-0	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC30 A4			4	1.A	42,476,338	94.8230	39,987,681	42,171,000	41,866,988		(66,997)			3.382	3.684	MON	118,852	1,031,510	12/14/2022	05/10/2050
36250H-AE-3	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC26 A5			4	1.A	48,455,957	95.9110	45,907,872	47,865,000	47,832,146		(52,702)			3.629	3.643	MON	144,752	1,285,059	07/06/2022	11/10/2047
36250P-AD-7	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC32 A4			4	1.A	40,252,278	95.3850	35,286,616	36,994,000	38,668,430		(655,597)			3.764	1.895	MON	116,038	1,392,454	06/30/2021	07/10/2048
36250V-AD-4	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC34 A4			4	1.A	10,374,485	94.4840	9,124,334	9,657,000	10,007,041		(128,151)			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	8,897,209	96.4040	8,164,578	8,469,122	8,584,212		(46,380)			3.278	2.194	MON	23,135	277,618	04/08/2016	10/10/2048
36250V-AH-5	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC34 AS			4	1.A	11,809,531	93.1500	10,246,494	11,000,000	11,387,353		(136,684)			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	91.8120	11,201,051	12,200,000	12,512,163		(113,023)			3.621	2.634	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	88.8560	12,478,068	14,043,000	14,088,999		(20,446)			3.805	3.671	MON	44,533	541,814	09/27/2019	10/10/2035
36251F-AW-6	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC28 A5			4	1.A	24,555,148	95.7750	21,473,603	22,421,000	23,435,443		(501,990)			3.396	1.096	MON	63,451	761,417	10/15/2020	02/10/2048

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
36251F-BA-3	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC28 AS			4	1.A	19,095,041	94.7420	17,298,852	18,259,000	18,625,904		(183,632)			3.759	2.701	MON	57,196	686,356	08/03/2021	02/10/2048
36251P-AD-6	GS MORTGAGE SECURITIES TRUST GSMS 2016-GS3 A4			4	1.A	36,445,683	91.2280	31,929,789	35,000,000	35,799,021		(213,866)			2.850	2.192	MON	83,125	997,500	08/10/2021	10/10/2049
36252A-AC-0	GS MORTGAGE SECURITIES TRUST GSMS 2015-GS1 A3			4	1.A	11,386,898	94.9020	10,534,116	11,100,000	11,223,895		(44,407)			3.734	3.311	MON	34,540	414,474	12/10/2019	11/10/2048
36252S-AV-9	GS MORTGAGE SECURITIES TRUST GSMS 2019-GC38 A4			2	1.A	16,336,545	93.1220	14,246,693	15,299,000	16,075,423		(172,294)			3.968	2.992	MON	50,589	421,415	11/16/2022	02/10/2052
36254C-AV-2	GS MORTGAGE SECURITIES TRUST GSMS 2017-GS7 A4			4	1.A	5,066,005	92.1780	4,143,405	4,495,000	4,881,109		(83,621)			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	7,754,782	4.4980	4,329,220		5,122,756		(924,889)			1.078	2.475	MON	86,455	1,096,025	02/21/2020	07/10/2052
36257U-AN-7	GS MORTGAGE SECURITIES TRUST GSMS 2019-GC42 XA			2	1.A FE	3,819,016	3.8730	2,689,441		3,125,016		(516,572)			0.805	2.042	MON	46,606	596,332	08/19/2021	09/01/2052
36258R-BC-6	GS MORTGAGE SECURITIES TRUST GSMS 2020-GC47 XA			2	1.A FE	3,950,730	6.2400	3,358,280		3,620,476		(330,254)			1.129	4.280	MON	50,649	426,029	04/14/2022	05/12/2053
36258Y-BG-2	GS MORTGAGE SECURITIES TRUST GSMS 2020-GC45 A5			4	1.A	17,849,024	85.7900	15,909,807	18,545,000	17,767,252		(16,641)			2.911	3.547	MON	44,981	365,147	11/16/2022	02/13/2053
36260J-AD-9	GS MORTGAGE SECURITIES TRUST GSMS 2019-GC39 A4			4	1.A	25,450,993	89.8070	22,277,430	24,806,000	25,134,845		(111,330)			3.567	3.309	MON	73,736	727,686	11/16/2022	05/10/2052
36260J-AH-0	GS MORTGAGE SECURITIES TRUST GSMS 2019-GC39 AS			4	1.A	5,965,311	87.1300	5,227,803	6,000,000	5,967,933		2,620			3.819	3.929	MON	19,095	152,760	04/06/2022	05/10/2052
39809P-AA-3	GREYSTONE COMMERCIAL REAL ESTA GSTNE 2021-FL3 A			2	1.A FE	25,497,819	95.5070	24,528,688	25,682,500	25,528,020		30,201			5.338	5.634	MON	64,737	635,530	05/25/2022	07/15/2039
40390J-AA-0	HGI CRE CLO LTD HGI 2021-FL2 A			2	1.A FE	23,989,061	95.7280	22,974,720	24,000,000	23,991,787		2,095			5.339	5.404	MON	53,391	619,294	10/27/2021	09/17/2036
44217N-AC-0	HOUSTON GALLERIA MALL TRUST HGMT 2015-HGLR A1A2			4	1.A	35,370,117	91.8020	32,130,591	35,000,000	35,089,778		(44,636)			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	23,777,728	85.9800	20,175,219	23,465,000	23,623,090		(32,766)			3.228	3.116	MON	63,121	698,647	04/08/2022	06/10/2037
44421G-AE-3	HUDSON YARDS HY 2019-30HY B			4	1.A	9,784,964	80.7850	7,674,592	9,500,000	9,693,288		(27,499)			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	79.5000	3,974,999	5,000,000	5,090,913		(12,957)			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	24,506,953	88.6770	20,932,889	23,605,818	24,193,357		(162,167)			2.835	2.099	MON	55,769	608,481	02/10/2022	08/10/2038
44421L-AE-2	HUDSON YARDS HY 2016-10HY B			4	1.A	8,445,551	87.0010	7,166,247	8,237,000	8,315,303		(22,016)			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	81.2020	12,180,324	15,000,000	15,137,176		(19,089)			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	74.0430	14,808,634	20,000,000	19,996,342		(1,417)			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	94.0240	31,705,055	33,720,000	34,019,199		(122,638)			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	95.4030	24,412,042	25,588,402	27,577,217		(670,184)			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	34,497,911	91.0820	30,457,684	33,440,000	33,940,869		(140,765)			2.870	2.416	MON	79,988	939,530	02/10/2022	08/15/2049
46590R-AJ-8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016-JP3 AS			4	1.A	8,120,508	87.1090	6,533,159	7,500,000	7,908,792		(108,630)			3.144	1.600	MON	19,650	235,800	01/12/2021	08/15/2049
465979-AA-0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022-NXSS A			4	1.A FE	10,872,750	99.7480	10,872,578	10,900,000	10,872,991		241			6.515	6.640	MON	33,532	131,710	09/16/2022	08/15/2039
46625Y-SR-5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005-LDP3 CLASS-X1			4	6. *	1,858	0.0010	2			1,856	(1,858)			0.000	0.000	MON			08/18/2005	08/15/2042
46639J-AE-0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013-C10 A5			4	1.A	1,642,568	99.7780	1,591,197	1,594,731	1,593,597		(5,058)			3.143	2.519	MON	4,176	50,351	03/01/2013	12/15/2047
46641W-AZ-0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014-C19 AS			4	1.A	17,509,966	96.3540	16,380,187	17,000,000	17,054,116		(61,017)			4.243	3.889	MON	60,112	721,344	04/29/2014	04/15/2047
46643A-BE-2	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014-C23 A5			2	1.A	33,610,819	96.8630	31,092,872	32,100,000	32,675,757		(356,660)			3.934	2.773	MON	105,240	1,216,979	05/25/2022	09/15/2047
46643G-AE-0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014-C24 A5			4	1.A	12,843,686	96.1160	11,918,444	12,400,000	12,542,751		(86,064)			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	3,807,177	97.6440	3,526,561	3,611,640	3,646,405		(22,367)			3.288	1.984	MON	9,897	122,846	04/08/2016	01/15/2048
46643T-BJ-0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014-C26 A4			4	1.A	25,749,850	95.7500	23,937,425	25,000,000	25,136,721		(85,221)			3.494	3.147	MON	72,798	873,575	12/16/2014	01/15/2048
46644A-BF-8	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015-C27 A4			4	1.A	22,159,752	94.6280	20,523,660	21,688,701	21,809,265		(69,240)			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	95.1740	19,767,546	20,770,000	20,935,033		(80,569)			3.611	3.208	MON	62,497	749,963	08/09/2017	05/15/2048
46644U-BA-5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015-C30 AS			4	1.A	21,939,769	95.2760	20,484,407	21,500,000	21,603,733		(50,341)			3.822	3.588	MON	68,474	718,180	05/25/2022	07/15/2048
46645J-AD-4	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015-C33 A4			2	1.A	8,137,972	95.4570	6,886,978	7,214,714	7,734,620		(180,569)			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	4,493,312	2.1400	1,927,367		2,018,252		(743,126)			0.902	3.051	MON	67,672	980,314	04/02/2019	11/15/2025
46645L-AY-3	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2016-C1 A5			4	1.A	45,459,559	94.4840	40,549,651	42,917,000	44,093,031		(474,209)			3.576	2.591	MON	127,896	1,310,641	12/14/2022	03/15/2049
46646G-AA-5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016-NINE A			4	1.A	12,355,627	88.4370	11,726,781	13,260,000	12,794,592		114,130			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	84.0910	16,818,292	20,000,000	19,680,358		78,351			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	91.8680	27,960,835	30,436,000	31,557,299		(237,711)			3.409	2.538	MON	86,469	1,037,624	05/12/2021	10/15/2050
46868R-AA-2	JACKSON PARK TRUST JAX 2019-LIC A			4	1.A	14,881,785	80.9510	12,142,588	15,000,000	14,911,261		9,706			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	78.8330	9,065,771	11,500,000	11,431,496		7,378			2.914	3.013	MON	27,926	335,110	11/07/2019	10/14/2039

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
46868R-AJ-3	JACKSON PARK TRUST JAX 2019-LIC C			4	1.A	19,841,488	76.5910	15,318,282	20,000,000	19,879,778		12,656			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		0.0010	70	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	40,170,819	92.5000	36,506,912	39,467,000	39,614,452		(216,030)			3.490	3.347	MON	114,777	722,127	12/14/2022	07/15/2050
48275E-AA-4	KREF 2022-FL3 LTD KREF 2022-FL3 A			2	1.A FE	30,000,000	96.9230	29,076,840	30,000,000	30,000,000					5.775	5.842	MON	62,558	840,085	02/03/2022	02/15/2039
48275R-AA-5	KREF 2021-FL2 LTD KREF 2021-FL2 A			2	1.A FE	20,840,625	96.6140	20,289,003	21,000,000	20,860,165		19,540			5.388	5.893	MON	53,430	477,398	10/05/2022	02/15/2039
50202K-AA-4	LADDER CAPITAL COMMERCIAL MORT LCCM 2021-FL2 A			2	1.A FE	10,000,000	96.9330	9,693,330	10,000,000	10,000,000					5.518	5.579	MON	26,057	274,574	07/01/2021	12/13/2038
53946P-AC-4	LOANCORE 2022-CRE7 ISSUER LTD LNCR 2022-CRE7 AS			2	1.A FE	5,391,500	94.1540	5,076,302	5,391,500	5,391,500					5.808	5.879	MON	11,308	150,097	02/15/2022	01/17/2037
53946P-AE-0	LOANCORE 2022-CRE7 ISSUER LTD LNCR 2022-CRE7 B			2	1.D FE	5,390,000	92.4150	4,981,158	5,390,000	5,390,000					6.058	6.135	MON	11,792	161,173	02/15/2022	01/17/2037
53946P-AJ-9	LOANCORE 2022-CRE7 ISSUER LTD LNCR 2022-CRE7 D			2	2.B FE	2,154,500	91.9340	1,980,714	2,154,500	2,154,500					6.908	7.008	MON	5,375	79,533	02/15/2022	01/17/2037
53946P-AN-0	LOANCORE 2022-CRE7 ISSUER LTD LNCR 2022-CRE7 C			2	1.G FE	6,468,000	93.2440	6,031,041	6,468,000	6,468,000					6.308	6.392	MON	14,734	206,747	02/15/2022	01/17/2037
53947X-AA-0	LOANCORE 2021-CRE5 ISSUER LTD LNCR 2021-CRE5 A			2	1.A FE	35,037,344	96.2440	33,685,365	35,000,000	35,025,751		(11,592)			5.618	5.643	MON	92,851	996,492	01/12/2022	07/15/2036
55282M-AA-2	MADISON AVENUE TRUST MAD 2017-330M A			4	1.A	6,489,043	93.2570	6,018,800	6,454,000	6,459,806		(8,181)			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	91.9000	13,996,375	15,230,000	15,255,602		(27,038)			3.366	3.197	MON	42,719	519,746	10/04/2018	08/15/2034
55283T-AA-6	MF1 MULTIFAMILY HOUSING MORTGA MF1 2021-FL6 A			2	1.A FE	30,000,000	96.0760	28,822,650	30,000,000	30,000,000					5.426	5.487	MON	72,351	802,763	06/10/2021	07/16/2036
55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA MF1 2021-FL7 A			2	1.A FE	30,000,000	95.6110	28,683,330	30,000,000	30,000,000					5.406	5.467	MON	72,084	805,502	09/10/2021	10/16/2036
55284J-AA-7	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022-FL8 A			2	1.A FE	29,687,500	95.8850	28,765,590	30,000,000	29,742,499		54,999			5.176	5.677	MON	51,757	661,601	07/07/2022	02/19/2037
55285A-AA-5	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022-FL9 A			2	1.A FE	3,230,865	98.5350	3,215,686	3,263,500	3,236,898		6,033			6.475	6.939	MON	7,630	87,975	05/13/2022	06/19/2037
55285A-AC-1	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022-FL9 AS			2	1.A FE	3,739,553	95.6970	3,633,140	3,796,500	3,747,299		7,746			6.975	7.530	MON	9,562	113,311	05/13/2022	06/19/2037
55285A-AE-7	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022-FL9 B			2	1.D FE	5,041,723	98.4220	5,037,715	5,118,500	5,051,875		10,153			7.475	8.044	MON	13,816	167,555	05/13/2022	06/19/2037
55285A-AG-2	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022-FL9 C			2	1.G FE	2,786,565	98.1540	2,776,774	2,829,000	2,792,112		5,547			8.025	8.617	MON	8,198	101,598	05/13/2022	06/19/2037
55285B-AC-9	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022-FL10 AS			2	1.A FE	13,622,545	96.4210	13,200,944	13,691,000	13,624,387		1,842			7.508	7.710	MON	34,264	332,311	07/26/2022	09/17/2037
55316P-AA-5	MKT 2020-525M MORTGAGE TRUST MKT 2020-525M A			4	1.A	18,196,094	78.2030	15,640,646	20,000,000	18,337,294		141,201			2.694	4.061	MON	44,900	359,200	04/11/2022	02/12/2040
55316P-AE-7	MKT 2020-525M MORTGAGE TRUST MKT 2020-525M B			4	1.A	6,179,760	72.2550	4,335,306	6,000,000	6,131,514		(17,340)			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	67.2380	4,706,631	7,000,000	7,116,325		(15,446)			2.941	2.685	MON	17,154	208,701	02/07/2020	02/12/2040
55354J-AG-9	MSDB TRUST MSDB 2017-712F B			4	1.B	16,102,982	82.7800	13,327,554	16,100,000	16,077,585		1,214			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	3.A	25,838,094	78.2060	20,235,815	25,875,000	25,833,598		2,691			3.628	3.669	MON	78,229	951,783	06/20/2018	07/11/2039
55358P-AA-4	MSCG TRUST MSCCG 2018-SELF A			4	1.A FE	8,681,780	98.0520	8,512,636	8,681,780	8,681,780					5.218	5.273	MON	21,392	211,972	10/09/2018	10/15/2028
556227-AA-4	MADISON AVENUE TRUST MAD 2015-11MD A			4	1.A	38,211,270	92.3570	32,786,845	35,500,000	36,898,842		(514,548)			3.555	2.020	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	85.3810	15,795,468	18,500,000	18,873,544		(77,909)			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	84.5260	15,214,624	18,000,000	18,191,244		(40,514)			2.335	2.093	MON	35,025	426,133	08/17/2020	09/10/2039
58552F-AA-4	MELLO WAREHOUSE SECURITIZATION MWST 2021-3 A			4	1.A FE	50,581,438	96.4440	48,935,462	50,740,000	50,632,438		51,000			5.239	5.420	MON	36,918	1,246,431	01/25/2022	11/25/2055
58552F-AC-0	MELLO WAREHOUSE SECURITIZATION MWST 2021-3 C			4	1.F FE	14,643,750	95.1610	14,274,195	15,000,000	14,729,893		86,143			5.739	6.878	MON	11,956	378,382	05/12/2022	11/25/2055
61690Q-AE-9	MORGAN STANLEY BAML TRUST MSBAM 2015-C23 A4			4	1.A	35,331,241	95.2300	32,135,343	33,745,000	34,446,676		(296,176)			3.719	2.789	MON	104,581	1,254,977	06/30/2021	07/15/2050
61691G-AV-2	MORGAN STANLEY BAML TRUST MSBAM 2016-C32 AS			4	1.A	23,913,059	92.1110	20,126,253	21,850,000	23,140,244		(315,489)			3.994	2.399	MON	72,724	872,689	11/18/2021	12/15/2049
61691N-AE-5	MORGAN STANLEY CAPITAL I TRUST MSC 2017-HR2 A4			4	1.A	13,972,852	92.2430	13,836,499	15,000,000	13,977,283		4,431			3.587	5.178	MON	23,913		12/20/2022	12/15/2050
61691Q-AE-8	MORGAN STANLEY CAPITAL I TRUST MSC 2018-L1 A4			4	1.A	27,896,172	94.5100	22,871,519	24,200,000	26,709,204		(415,255)			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	86.8930	10,427,108	12,000,000	12,253,664		(34,958)			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	2,007,174	10.0390	1,355,750		1,529,467		(201,030)			1.839	2.989	MON	20,698	255,770	07/24/2020	07/15/2053
617451-CU-1	MORGAN STANLEY CAPITAL I TRUST MSC 2006-T21 CLASS-X			4	6. FE	11,380	0.0010	38			805	(1,410)			0.062	0.000	MON	195	2,653	01/20/2006	10/12/2052
61751X-AX-8	MORGAN STANLEY CAPITAL I TRUST MSC 2007-T25 CLASS X			2	6. FE	69,290	0.0010	29		29	9,593	(9,593)			0.087	5.053	MON	213	8,492	01/19/2007	11/12/2049
61762X-AU-1	MORGAN STANLEY BAML TRUST MSBAM 2013-C12 A4			4	1.A	17,453,122	98.8640	16,119,852	16,305,000	16,474,569		(290,183)			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	97.9750	21,554,603	22,000,000	22,054,681		(82,262)			4.051	3.695	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	2,573,186	0.9400	354,199		362,546		(373,918)			1.027	2.202	MON	32,245	416,098	12/03/2015	08/15/2047

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
61763X-AE-6	MORGAN STANLEY BAML TRUST MSBAM 2014-C18 A4			4	1.A	10,299,358	96.6530	9,665,290	10,000,000	10,044,251		(35,023)			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	1.A	9,348,750	95.2840	8,232,506	8,640,000	9,005,008		(189,411)			3.249	1.003	MON	23,393	280,714	03/03/2021	02/15/2048
61764R-BG-2	MORGAN STANLEY BAML TRUST MSBAM 2015-C20 XA			4	1.B FE	2,532,611	1.7610	518,596		548,814		(299,102)			1.248	4.414	MON	30,624	464,929	01/22/2016	02/15/2048
61765L-AU-4	MORGAN STANLEY BAML TRUST MSBAM 2015-C24 A4			4	1.A	32,524,059	95.0840	29,328,743	30,845,000	31,636,217		(325,372)			3.732	2.614	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	94.2910	2,982,426	3,163,000	3,278,698		(45,479)			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	6,345,849	5.9880	3,715,898		4,040,492		(647,627)			1.299	3.644	MON	67,188	848,775	06/07/2019	06/15/2052
61771L-AE-2	MORGAN STANLEY CAPITAL I TRUST MSC 2019-MEAD B			4	1.A	10,195,240	90.2900	9,029,049	10,000,000	10,071,492		(41,106)			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	87.2370	6,106,593	7,000,000	7,012,490		(9,303)			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	78.1640	11,724,660	15,000,000	15,313,266		(31,144)			2.810	2.560	MON	25,757	427,324	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	76.7270	6,640,713	8,655,000	8,632,340		1,619			2.810	2.851	MON	20,266	246,566	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	0.0010	55	5,535,216	55	55				5.817	116.628	MON	22,361		03/31/2010	08/07/2052
63875D-AA-9	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2020-2PAC A			4	1.A FE	5,434,436	92.3490	4,872,501	5,276,162	5,340,040		(33,137)			2.966	2.311	MON	13,041	156,491	01/28/2020	12/15/2038
63875D-AG-6	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2020-2PAC B			4	1.C FE	10,299,950	91.3640	9,136,395	10,000,000	10,127,221		(60,745)			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.F FE	7,964,004	90.2580	6,978,793	7,732,050	7,832,691		(46,289)			3.396	2.765	MON	21,884	262,611	01/28/2020	12/15/2038
68236J-AA-9	ONE BRYANT PARK TRUST OBP 2019-OBP A			4	1.A	24,883,181	81.8660	23,974,555	29,285,000	25,053,567		170,386			2.516	5.071	MON	61,411	260,312	10/28/2022	09/15/2054
68245H-AA-2	ONE MARKET PLAZA TRUST OMPT 2017-1MKT A			4	1.A	15,063,867	96.2020	14,430,245	15,000,000	15,004,628		(15,821)			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	95.0370	16,679,926	17,551,000	17,634,051		(87,082)			3.845	3.344	MON	56,241	674,889	10/05/2017	02/10/2032
69291Q-AC-9	PFP III PFP 2022-9 AS			2	1.A FE	3,936,220	95.8640	3,792,376	3,956,000	3,935,922		(298)			7.108	7.224	MON	10,154	53,031	09/19/2022	08/19/2035
69357X-AA-9	PFP III PFP 2021-8 A			4	1.A FE	26,704,934	96.0210	25,642,425	26,704,934	26,704,934					5.292	5.351	MON	70,661	685,405	09/16/2021	08/09/2037
75574E-AC-1	READYCAP COMMERCIAL MORTGAGE T RCMT 2022-FL9 AS			2	1.A FE	422,592	95.4970	406,819	426,000	423,186		594			7.434	7.890	MON	440	12,699	06/23/2022	06/25/2037
75574E-AE-7	READYCAP COMMERCIAL MORTGAGE T RCMT 2022-FL9 B			2	1.D FE	422,592	96.7280	412,060	426,000	423,173		581			7.932	8.403	MON	469	13,760	06/23/2022	06/25/2037
75574E-AG-2	READYCAP COMMERCIAL MORTGAGE T RCMT 2022-FL9 C			2	1.G FE	394,816	98.4710	391,916	398,000	395,346		530			8.631	9.126	MON	477	14,247	06/23/2022	06/25/2037
75574P-AC-6	READYCAP COMMERCIAL MORTGAGE T RCMT 2022-FL8 AS			2	1.A FE	733,500	93.9660	689,241	733,500	733,500					6.044	6.115	MON	862	21,679	02/24/2022	01/25/2037
75574P-AE-2	READYCAP COMMERCIAL MORTGAGE T RCMT 2022-FL8 B			2	1.D FE	2,291,000	94.0300	2,154,225	2,291,000	2,291,000					6.594	6.679	MON	2,938	77,986	02/24/2022	01/25/2037
75574P-AG-7	READYCAP COMMERCIAL MORTGAGE T RCMT 2022-FL8 C			2	1.G FE	3,031,500	95.0580	2,881,683	3,031,500	3,031,500					6.944	7.038	MON	4,093	111,858	02/24/2022	01/25/2037
75574P-AJ-1	READYCAP COMMERCIAL MORTGAGE T RCMT 2022-FL8 D			2	2.B FE	2,289,500	93.5060	2,140,808	2,289,500	2,289,500					7.644	7.753	MON	3,403	97,568	02/24/2022	01/25/2037
755931-AA-0	READYCAP COMMERCIAL MORTGAGE T RCMT 2022-FL10 A			2	1.A FE	33,980,542	99.4430	34,046,517	34,237,321	33,983,245		2,703			6.875	7.085	MON	32,690	411,775	10/07/2022	10/25/2039
755931-AC-6	READYCAP COMMERCIAL MORTGAGE T RCMT 2022-FL10 AS			2	1.A FE	6,366,391	99.9620	6,412,079	6,414,500	6,366,888		496			7.393	7.622	MON	6,587	83,516	10/07/2022	10/25/2039
755931-AE-2	READYCAP COMMERCIAL MORTGAGE T RCMT 2022-FL10 B			2	1.D FE	4,501,980	99.9920	4,535,620	4,536,000	4,502,324		344			7.940	8.190	MON	5,002	63,814	10/07/2022	10/25/2039
78397E-AG-1	SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020-RR1 AAB			4	1.A	22,348,072	89.7080	19,464,829	21,698,000	22,101,365		(89,180)			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	27,102,572	79.7730	22,232,610	27,870,000	27,025,316		(48,534)			2.585	2.943	MON	60,046	517,080	12/07/2022	07/15/2041
78449R-AG-0	SLG OFFICE TRUST SLG 2021-OVA C			4	1.A	11,322,366	76.1520	8,376,694	11,000,000	11,277,069		(30,005)			2.851	2.521	MON	26,131	313,567	06/15/2021	07/15/2041
78449R-AJ-4	SLG OFFICE TRUST SLG 2021-OVA D			4	1.A	12,981,414	74.2640	9,654,347	13,000,000	12,981,968		368			2.851	2.871	MON	30,882	370,579	06/15/2021	07/15/2041
78485K-AA-3	STARWOOD COMMERCIAL MORTGAGE T STWD 2022-FL3 A			2	1.A FE	23,000,000	96.1060	22,104,426	23,000,000	23,000,000					5.157	5.211	MON	56,014	529,755	01/20/2022	11/15/2038
85773A-AA-1	STATION PLACE SECURITIZATIION SPST 2021-11 A			4	2.B FE	100,000,000	99.2170	99,216,560	100,000,000	100,000,000					5.089	5.143	MON	70,677	2,378,294	08/12/2021	08/16/2023
87277J-AC-5	TPG REAL ESTATE FINANCE TRTX 2022-FL5 AS			4	1.A FE	14,954,000	94.7860	14,174,283	14,954,000	14,954,000					5.957	6.021	MON	42,068	439,232	02/08/2022	02/15/2039
87277J-AE-1	TPG REAL ESTATE FINANCE TRTX 2022-FL5 B			2	1.D FE	2,563,500	93.1420	2,387,700	2,563,500	2,563,500					6.257	6.338	MON	7,575	81,768	02/08/2022	02/15/2039
90117P-AC-9	1211 AVENUE OF THE AMERICAS SE AOTA 2015-1211 A1A2			4	1.A	31,360,619	92.8410	27,712,928	29,850,000	30,422,386		(218,068)			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	88.8890	10,311,162	11,600,000	11,894,154		(62,337)			3.508	2.905	MON	33,911	406,928	04/03/2020	06/05/2037
90270Y-AC-3	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB 2013-C5 XA			4	1.A FE	639,586	0.0010	129				(73,517)			0.775	0.000	MON	8,342	120,652	12/19/2016	03/10/2046
90276C-AH-4	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017-C2 AS			4	1.A	10,954,297	90.0090	9,000,897	10,000,000	10,629,443		(133,279)			3.740	2.257	MON	31,167	373,827	07/07/2020	08/15/2050
90276E-AE-7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017-C1 A4			4	1.A	25,748,455	91.9270	22,981,705	25,000,000	25,338,535		(79,099)			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	1.A	3,937,852	90.1780	3,111,147	3,450,000	3,829,786		(66,748)			4.494	2.291	MON	12,921	155,057	05/12/2021	05/15/2051

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
90276G-AU-6	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017-C3 XA			4	1.A FE	6,047,758	3.2850	3,599,806		4,762,737		(237,526)			1.120	4.338	MON	102,283	1,249,499	06/26/2020	08/15/2050
90276U-AU-5	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017-C6 ASB			4	1.A	10,118,227	95.6140	9,392,684	9,823,522	9,908,846		(42,604)			3.504	3.034	MON	28,686	344,236	12/01/2017	12/15/2050
90276U-BC-4	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017-C6 AS			4	1.A	7,739,102	90.6470	6,345,316	7,000,000	7,556,206		(109,104)			3.932	2.189	MON	22,938	275,261	04/21/2021	12/15/2050
90276X-AV-7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018-C11 A5			4	1.A	34,692,094	94.2720	30,968,267	32,850,000	34,132,703		(224,348)			4.241	3.435	MON	116,100	1,393,201	05/12/2021	07/15/2051
90349G-BF-1	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB 2013-C6 A4			4	1.A	11,508,325	99.2630	11,106,614	11,189,109	11,187,626		(38,979)			3.244	2.906	MON	30,251	363,008	01/17/2018	04/10/2046
91835B-AA-3	VMC FINANCE LLC VMC 2022-FL5 A			2	1.A FE	3,256,500	97.3400	3,169,871	3,256,500	3,256,500					5.708	5.774	MON	7,229	86,132	03/01/2022	02/18/2039
91835B-AC-9	VMC FINANCE LLC VMC 2022-FL5 AS			2	1.A FE	2,791,500	95.5620	2,667,605	2,791,500	2,791,500					6.208	6.279	MON	6,740	84,844	03/01/2022	02/18/2039
91835R-AA-8	VMC FINANCE LLC VMC 2021-FL4 A			4	1.A FE	18,923,673	96.0000	18,163,417	18,920,206	18,921,817		(929)			5.439	5.487	MON	37,162	511,844	07/15/2021	06/16/2036
92890K-BA-2	WFRBS COMMERCIAL MORTGAGE TRUS WFRBS 2014-C22 A5			4	1.A	27,441,406	96.4990	24,124,745	25,000,000	25,993,467		(593,288)			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	309,447	0.0010	40				(29,980)			1.181	0.000	MON	3,932	59,168	12/19/2016	12/15/2045
92890P-AE-4	WFRBS COMMERCIAL MORTGAGE TRUS WFRBS 2013-C14 A5			4	1.A	18,028,500	98.8830	17,477,607	17,675,000	17,680,307		(74,427)			3.337	2.922	MON	49,151	589,815	01/17/2018	06/15/2046
92937F-AF-8	WFRBS COMMERCIAL MORTGAGE TRUS WFRBS 2013-C12 AS			2	1.A	10,532,872	99.5910	10,070,051	10,111,430	10,152,859		(268,218)			3.560	0.891	MON	29,997	359,967	07/28/2021	03/15/2048
92937F-AJ-0	WFRBS COMMERCIAL MORTGAGE TRUS WFRBS 2013-C12 XA			4	1.A FE	374,191	0.0020	193				(81,064)			0.910	0.000	MON	6,568	97,230	11/15/2018	03/15/2048
92939F-AU-3	WFRBS COMMERCIAL MORTGAGE TRUS WFRBS 2014-C21 A5			4	1.A	33,001,758	96.5740	30,420,886	31,500,000	31,752,867		(186,299)			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	96.8760	27,125,367	28,000,000	28,543,475		(335,705)			3.917	2.668	MON	91,397	1,096,760	04/20/2021	10/15/2057
92939H-BA-2	WFRBS COMMERCIAL MORTGAGE TRUS WFRBS 2014-C23 AS			4	1.A	13,835,938	95.7450	11,968,154	12,500,000	13,071,177		(340,386)			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	32,533,224	95.7780	30,622,001	31,971,712	32,134,885		(106,733)			3.365	2.706	MON	89,654	1,075,848	05/09/2019	11/15/2047
94988Q-AG-6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013-LC12 A4			4	1.A	19,259,579	99.0360	18,519,771	18,700,000	18,701,717		(69,208)			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	97.0890	9,708,948	10,000,000	10,063,510		(54,960)			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	66,798,921	95.4160	61,240,361	64,182,311	65,203,441		(614,578)			3.405	2.503	MON	182,117	1,843,971	07/06/2022	12/15/2047
94989C-AZ-4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015-C26 AS			4	1.A	9,783,594	94.3150	9,431,497	10,000,000	9,911,929		34,235			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	92.6290	9,262,949	10,000,000	10,312,790		(143,177)			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	95.2170	11,032,371	11,586,518	12,175,612		(259,068)			3.540	1.228	MON	34,180	410,163	06/30/2021	05/15/2048
94989N-BE-6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015-C30 A4			4	1.A	24,037,521	95.0420	21,991,197	23,138,496	23,431,107		(121,903)			3.664	3.106	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	93.7830	10,316,138	11,000,000	11,129,105		(51,149)			4.207	3.713	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	2,113,350	2.9680	1,188,565		1,215,716		(429,881)			1.209	2.825	MON	40,341	529,686	07/30/2020	01/15/2059
94990D-AA-4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2018-1745 A			4	1.A FE	24,932,325	85.4290	21,357,298	25,000,000	24,944,927		3,014			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	84.5850	9,135,223	10,800,000	10,662,091		19,658			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	90.8780	9,860,234	10,850,000	11,142,305		(88,295)			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	3,914,595	4.6900	1,808,222		1,918,926		(604,674)			1.716	0.569	MON	55,144	685,306	04/10/2019	08/15/2049
95000M-BR-1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016-C36 AS			2	1.A	16,027,835	89.4960	13,573,854	15,167,000	15,647,265		(124,369)			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	92.1980	23,187,711	25,150,000	24,953,430		35,841			4.011	4.219	MON	84,054	1,024,784	04/07/2020	12/15/2049
95001L-AX-0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2018-C43 AS			2	1.A	15,654,492	91.0320	13,654,764	15,000,000	15,566,519		(87,973)			4.152	3.350	MON	51,900	519,000	02/17/2022	03/15/2051
95001V-AV-2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2019-C51 XA			2	1.A FE	2,641,693	5.8230	1,712,230		2,012,393		(355,189)			1.329	1.470	MON	32,553	409,611	01/28/2021	06/15/2052
95001X-BF-2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2019-C50 XA			4	1.A FE	5,317,860	6.2200	3,075,260		3,337,295		(555,794)			1.412	3.894	MON	58,183	874,056	04/30/2019	05/15/2052
95002M-AY-5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2019-C52 XA			4	1.A FE	2,112,996	7.0870	1,358,910		1,505,710		(245,227)			1.604	3.510	MON	25,625	322,962	06/23/2020	08/15/2052
95003D-BP-2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2021-C60 XA			4	1.A FE	1,759,456	8.8200	1,291,351		1,497,689		(185,274)			1.547	2.473	MON	18,871	234,793	07/20/2021	08/15/2054
96221Q-AE-3	WFRBS COMMERCIAL MORTGAGE TRUS WFRBS 2013-C18 A5			4	1.A	30,446,241	98.0390	28,774,394	29,350,000	29,448,673		(148,041)			4.162	3.658	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	98.1000	9,810,006	10,000,000	10,028,399		(40,956)			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	85.7550	7,717,975	9,000,000	9,138,020		(27,360)			3.526	3.187	MON	26,447	317,367	10/31/2017	11/10/2036
98162J-AG-1	WORLDWIDE PLAZA TRUST WPT 2017-WWP CLASS B			4	1.A	20,295,452	81.4430	16,288,654	20,000,000	20,147,600		(30,815)			3.596	3.435	MON	59,926	729,096	10/31/2017	11/10/2036
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,843,746,646	XXX	5,205,168,010	5,517,371,701	5,698,366,664	12,446	(48,903,579)			XXX	XXX	XXX	18,246,192	194,047,140	XXX	XXX
00104U-AC-2	AEP TEXAS CENTRAL TRANSITION F AEPTC 2012-1 A3			4	1.A FE	5,690,006	97.1080	5,526,001	5,690,593	5,689,488		314			2.845	2.860	JD	13,491	161,892	06/25/2013	03/01/2026
00119V-AN-9	AGL CLO 6 LTD AGL 2020-6A AR			4	1.A FE	50,000,000	97.6050	48,802,600	50,000,000	50,000,000					5.443	5.479	JAJO	551,816	1,137,461	07/12/2021	07/20/2034

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
00121G-AA-6	AGL CORE CLO 15 LTD AGL 2021-15A A1			4	1.A FE	58,628,898	97.3940	58,436,280	60,000,000	58,719,781		90,884			5.393	5.912	JAJO	656,096	813,471	07/26/2022	01/20/2035
00140L-AG-9	AIMCO AIMCO 2020-12A AR			4	1.A FE	15,000,000	98.0750	14,711,310	15,000,000	15,000,000					5.034	5.065	JAJO	159,398	249,955	02/02/2022	01/17/2032
00141U-AG-8	AIG CLO LTD AIGIM 2018-1A BR			4	1.C FE	25,000,000	96.4310	24,107,725	25,000,000	25,000,000					5.943	5.986	JAJO	301,255	695,466	04/16/2021	04/20/2032
00142Q-AC-5	AIG CLO LTD AIGIM 2021-3A B			4	1.C FE	20,500,000	95.7580	19,630,390	20,500,000	20,500,000					6.108	6.153	JAJO	236,532	527,291	12/01/2021	01/25/2035
00174G-AN-6	AMERICAN MONEY MANAGEMENT CORP AMMC 2016-18A AR			4	1.A FE	37,278,699	98.3310	36,694,830	37,317,510	37,291,144		1,809			5.836	5.911	FMAN	205,696	921,141	08/15/2019	05/26/2031
00175M-BN-9	AMERICAN MONEY MANAGEMENT CORP AMMC 2014-15A AR3			4	1.A FE	65,000,000	98.0550	63,735,815	65,000,000	65,000,000					5.199	5.233	JAJO	713,438	1,257,733	12/09/2021	01/15/2032
00176P-AJ-1	AMERICAN MONEY MANAGEMENT CORP AMMC 2016-19A AR			4	1.A FE	2,729,566	99.9420	2,727,977	2,729,566	2,729,566					5.219	5.253	JAJO	30,075	59,314	10/02/2019	10/16/2028
00176P-AL-6	AMERICAN MONEY MANAGEMENT CORP AMMC 2016-19A BR			4	1.A FE	9,875,000	99.2050	9,796,494	9,875,000	9,875,000					5.879	5.922	JAJO	122,564	281,028	10/02/2019	10/16/2028
00177L-AC-4	AMERICAN MONEY MANAGEMENT CORP AMMC 2021-24A B			2	1.C FE	17,363,500	95.4630	16,706,007	17,500,000	17,376,096		12,596			5.993	6.165	JAJO	212,653	446,390	03/07/2022	01/20/2035
002308-AA-8	AT&T REIGN MULTIPROPERTY CTL PASS THROUGH TRUST CERTS			4	2.B	96,249,270	78.9870	75,272,151	95,296,307	96,199,057		(32,281)			4.003	3.956	MON	169,543	3,814,711	05/28/2021	05/15/2046
00850B-AA-4	AGL CLO 1 LTD ASTAT 2022-18A A1			4	1.A FE	48,863,635	98.4890	48,125,307	48,863,637	48,863,637					5.308	5.340	JAJO	518,708	662,295	05/02/2022	04/21/2031
008511-AL-1	AGL CLO 7 LTD AGL 2020-7A AR			4	1.A FE	25,000,000	97.3400	24,335,050	25,000,000	25,000,000					5.279	5.313	JAJO	278,621	558,546	06/28/2021	07/15/2034
00851K-AD-7	AGL CLO 1 LTD AGL 2020-8A AR			4	1.A FE	47,000,000	97.4260	45,790,173	47,000,000	47,000,000					5.333	5.368	JAJO	508,224	984,039	10/27/2021	10/20/2032
00900L-AN-4	AIMCO AIMCO 2015-AA AR2			4	1.A FE	26,000,000	97.0490	25,232,740	26,000,000	26,000,000					5.219	5.253	JAJO	286,473	575,069	09/24/2021	10/17/2034
00901A-AJ-6	AIMCO AIMCO 2019-10A AR			4	1.A FE	63,296,610	97.7770	63,554,855	65,000,000	63,383,597		86,987			5.385	5.996	JAJO	670,828	648,169	07/26/2022	07/22/2032
017154-AL-9	ALLEGANY PARK CLO LTD ALLPK 2019-1A AR			4	1.A FE	34,500,000	97.2620	33,555,528	34,500,000	34,500,000					5.263	5.298	JAJO	368,213	618,208	01/20/2022	01/20/2035
02124T-AA-1	ALT-2 STRUCTURED TRUST SR UNSECURED TERM LOAN			4	1.D PL	86,476,278	92.0000	79,863,254	86,807,884	86,529,286		35,543			2.950	3.040	N/A	327,218	2,560,832	05/13/2021	05/31/2031
02124U-AA-8	ALT-3 STRUCTURED TRUST ALT-3 STRUCTURED TRUST			4	1.F PL	95,808,547	101.2500	97,539,863	96,335,667	95,854,041		34,012			6.832	7.003	FMAN	1,005,467	3,383,249	09/27/2021	08/06/2033
021345-AA-1	ALTA WIND HOLDINGS LLC 2010 PASS THROUGH TRUST			1	2.C FE	10,194,696	98.3450	10,025,947	10,194,696	10,194,696					7.000	7.001	JD	1,982	712,756	07/21/2010	06/30/2035
02582J-JR-2	AMERICAN EXPRESS CREDIT ACCT AMXCA 2021-1 A			4	1.A FE	70,488,988	92.7900	65,416,753	70,500,000	70,493,074		3,747			0.900	0.907	MON	28,200	634,500	11/09/2021	11/15/2026
03027W-AJ-1	AMERICAN TOWER TRUST I PASS THRU CERT 144A			1	1.A FE	9,937,500	99.4400	9,944,012	10,000,000	9,938,463		963			3.070	3.125	MON	13,644	179,083	05/24/2022	03/15/2048
03065W-AF-2	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2022-2 C			2	1.F FE	23,999,525	98.1460	23,555,148	24,000,000	23,999,512		(12)			5.320	5.380	MON	46,107	624,213	06/14/2022	04/18/2028
03066E-AE-4	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2020-2 B			2	1.A FE	5,999,829	97.9010	5,874,030	6,000,000	5,999,982		63			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	1.C FE	10,151,175	94.8000	9,683,794	10,215,000	10,153,326		1,970			1.480	2.238	MON	5,459	133,200	12/20/2022	02/18/2026
03066G-AG-4	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2019-1 D			2	1.F FE	2,938,125	98.3840	2,951,517	3,000,000	2,940,110		1,985			3.620	5.794	MON	3,922	9,050	11/29/2022	03/18/2025
03066M-AF-3	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2018-3 C			4	1.A FE	5,013,306	99.9200	4,806,880	4,810,730	4,824,539		(38,157)			3.740	0.466	MON	6,497	179,921	02/12/2020	10/18/2024
03066N-AF-1	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2019-3 C			2	1.A FE	15,658,414	98.2070	15,663,943	15,950,000	15,664,671		6,257			2.320	3.998	MON	13,363		12/20/2022	07/18/2025
036011-AG-9	ANNISA CLO LTD ANNSA 2016-2A AR			4	1.A FE	10,000,000	98.1470	9,814,720	10,000,000	10,000,000					5.343	5.378	JAJO	108,335	217,353	06/29/2018	07/20/2031
03759C-AV-2	APIDOS CLO APID 2016-24A A2LX			4	1.C FE	10,000,000	95.6880	9,568,810	10,000,000	10,000,000					5.593	5.631	JAJO	113,405	242,700	02/26/2021	10/20/2030
03764Q-BC-5	APIDOS CLO APID 2013-15A A1RR			4	1.A FE	24,505,000	98.6750	24,668,850	25,000,000	24,728,002		73,304			5.253	5.746	JAJO	266,276	520,571	07/24/2020	04/20/2031
03765Y-AU-8	APIDOS CLO APID 2015-23A AR			4	1.A FE	44,956,250	98.0510	44,863,235	45,755,000	45,059,111		95,122			5.299	5.766	JAJO	511,865	819,257	05/23/2022	04/15/2033
03767N-AC-0	APIDOS CLO APID 2018-18A A1			4	1.A FE	3,344,975	98.5780	3,302,373	3,350,000	3,347,424		539			5.465	5.531	JAJO	35,087	75,930	10/11/2019	10/22/2030
03768C-AG-4	APIDOS CLO APID XXXA A2			4	1.C FE	4,951,000	96.6560	4,832,820	5,000,000	4,962,899		3,873			5.794	5.996	JAJO	60,351	133,903	10/14/2020	10/18/2031
038779-AB-0	ARBYS FUNDING LLC ARBYS 2020-1A A2			2	2.C FE	42,676,312	84.5170	37,755,870	44,672,728	42,889,050		212,739			3.237	5.070	JAJO	245,026	1,063,176	09/15/2022	07/30/2050
04016D-AS-4	ARES CLO LTD ARES 2016-41A AR2			4	1.A FE	61,550,000	97.0500	59,733,967	61,550,000	61,550,000					5.149	5.181	JAJO	669,074	1,293,570	02/17/2021	04/15/2034
04017F-AC-3	ARES CLO LTD ARES 2018-48A A2			4	1.A FE	26,250,000	95.5000	25,068,855	26,250,000	26,250,000					5.543	5.437	JAJO	295,026	623,781	05/24/2018	07/20/2030
04018F-AC-2	ARES CLO LTD ARES 2021-60A B			4	1.C FE	25,000,000	95.9570	23,989,150	25,000,000	25,000,000					5.844	5.885	JAJO	304,360	682,188	05/06/2021	07/18/2034
04019D-AA-0	ARES CLO LTD ARES 2021-61A A			4	1.A FE	50,000,000	97.3350	48,667,600	50,000,000	50,000,000					5.393	5.424	JAJO	546,747	1,150,127	08/20/2021	10/20/2034
04033J-AD-3	ARI FLEET LEASE TRUST ARIFL 2019-A A3			4	1.A FE	27,143,847	99.8100	27,101,161	27,152,729	27,151,540		1,783			2.530	2.552	MON	30,532	686,964	06/12/2019	11/15/2027
05377R-CZ-5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2018-1A B			2	1.E FE	5,924,766	98.8540	5,931,210	6,000,000	5,924,812		46			4.000	5.503	MON	7,333	20,000	12/14/2022	09/20/2024
05377R-DD-3	AVIS BUDGET RENTAL CAR FUNDING AESOP 2018-2A B			2	1.E FE	2,349,750	97.8800	2,349,131	2,400,000	2,349,405		(345)			4.270	6.268	MON	3,131	8,540	12/15/2022	03/20/2025
05377R-EA-8	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020-2A B			2	1.F FE	1,605,656	89.7360	1,615,248	1,800,000	1,609,090		3,433			2.960	8.709	MON	1,628	4,440	11/29/2022	02/20/2027
05377R-EX-8	AVIS BUDGET RENTAL CAR FUNDING AESOP 2018-1A D			2	2.C FE	5,202,450	99.0490	5,205,051	5,255,000	5,203,833		1,383			5.250	6.462	MON	8,430		12/21/2022	09/20/2024
05522R-DE-5	BANK OF AMERICA CREDIT CARD TR BACCT 2022-A1 A1			4	1.A FE	29,998,128	97.2430	29,172,825	30,000,000	29,998,623		495			3.530	3.558	MON	47,067	526,558	06/09/2022	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
05553D-AA-9	BANKERS HEALTHCARE GROUP SECUR BHG 2022-B A			2	1.A FE	862,217	98.3950	848,436	862,278	862,237		20			3.750	3.787	MON	1,257	16,976	05/25/2022	06/18/2035
05553D-AB-7	BANKERS HEALTHCARE GROUP SECUR BHG 2022-B B			2	1.D FE	2,102,617	95.5060	2,008,181	2,102,673	2,102,631		12			4.840	4.890	MON	3,958	53,429	05/25/2022	06/18/2035
05553M-AC-5	BCRED BSL CLO 2021-1 LTD BCRED 2021-1A B			4	1.C FE	5,046,000	98.2200	4,956,176	5,046,000	5,046,000					6.043	6.087	JAJO	61,829	145,489	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	96.0650	7,456,550	7,762,000	7,762,000					6.393	6.442	JAJO	100,617	251,343	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	96.6500	8,251,960	8,538,000	8,538,000					7.593	7.662	JAJO	131,451	380,349	05/27/2021	07/20/2034
05577@-AN-0	BTMU CAPITAL CORPORATION UPRR 2009A			1	1.D	1,628,788	99.7570	1,624,837	1,628,788	1,628,788					4.830	4.830	AO	16,608	78,670	10/15/2009	10/15/2024
05588U-AA-0	BRE GRAND ISLANDER TIMESHARE HGVGI 2019-A A			2	1.F FE	4,257,954	93.9180	4,000,004	4,259,035	4,258,420		117			3.280	3.311	MON	2,328	139,696	04/03/2019	09/26/2033
05590#-AA-9	BPHQ 2017 CTL PASS-THRU TRUST PASS-THROUGH TRUST CERTS			1	1.F	26,496,245	91.8670	24,341,227	26,496,245	26,496,245					3.540	3.566	MON	41,687	937,967	11/21/2017	11/15/2032
05601*-AA-0	BCBS NE II OMAHA NEBRASKA CTL PASS THROUGH TRUST			4	1.G	47,125,223	80.0410	37,719,537	47,125,223	47,125,223					3.630	3.657	MON	76,029	1,710,646	01/09/2020	12/31/2045
05682G-AG-3	BAIN CAPITAL CREDIT CLO LIMIT BCC 2022-2A B			4	1.C FE	25,000,000	94.4660	23,616,475	25,000,000	25,000,000					5.987	6.028	JAJO	286,900	421,945	03/11/2022	04/22/2035
05683E-AN-2	BAIN CAPITAL CREDIT CLO LIMIT BCC 2020-2A AR			4	1.A FE	68,150,880	97.2930	68,104,820	70,000,000	68,280,686		129,806			5.397	6.018	JAJO	776,506	873,295	07/26/2022	07/19/2034
05683H-AQ-8	BAIN CAPITAL CREDIT CLO LIMIT BCC 2017-2A BR2			4	1.C FE	20,000,000	96.4180	19,283,560	20,000,000	20,000,000					5.958	6.002	JAJO	225,096	545,762	06/09/2021	07/25/2034
05683Y-AA-6	BAIN CAPITAL PBN 2022 L P BPBN 2022-1A A			4	1.G PL	44,000,000	100.0000	44,000,000	44,000,000	44,000,000					7.410	7.472	FMAN	99,623		12/16/2022	02/16/2028
05874W-AC-5	BALLYROCK LTD BALLY 2022-19A A2			4	1.C FE	20,000,000	95.5610	19,112,280	20,000,000	20,000,000					5.913	5.952	JAJO	239,818	339,987	03/03/2022	04/20/2035
05875H-AA-1	BALLYROCK LTD BALLY 2018-1A A1			4	1.A FE	24,275,000	98.3570	24,589,300	25,000,000	24,606,581		108,920			5.243	5.940	JAJO	265,769	518,036	06/22/2020	04/20/2031
06742L-AT-0	BARCLAYS DRYROCK ISSUANCE TRUS DROCK 2021-1 A			4	1.A FE	131,499,303	92.9860	122,276,195	131,500,000	131,499,609		225			0.630	0.631	MON	36,820	835,538	09/15/2021	07/15/2027
06742L-AV-5	BARCLAYS DRYROCK ISSUANCE TRUS DROCK 2022-1 A			4	1.A FE	74,984,265	96.1900	72,142,267	75,000,000	74,988,012		3,747			3.070	3.097	MON	102,333	1,496,625	04/13/2022	02/15/2028
06744N-BG-1	BARDOT CLO LTD BARDT 2019-2A A1R			4	1.A FE	38,749,640	98.0380	39,215,240	40,000,000	38,811,581		61,941			5.415	6.127	JAJO	415,117	402,007	07/26/2022	10/22/2032
06761C-AL-3	BARINGS CLO LTD 2016-II BABSN 2016-2A AR2			4	1.A FE	45,000,000	98.1180	44,153,280	45,000,000	45,000,000					5.313	5.348	JAJO	484,772	858,145	12/07/2021	01/20/2032
06761H-AN-8	BABSON CLO LTD BABSN 2019-2A A2R			4	1.C FE	18,000,000	95.9080	17,263,458	18,000,000	18,000,000					5.779	5.821	JAJO	219,607	493,903	04/23/2021	04/15/2036
06762L-AM-0	BABSON CLO LTD BABSN 2020-1A AR			2	1.A FE	19,804,000	97.3010	19,460,260	20,000,000	19,828,653		24,653			5.229	5.456	JAJO	220,786	369,417	03/09/2022	10/15/2036
07133M-AF-3	BATTALION CLO LTD BATLN 2019-16A AR			4	1.A FE	40,000,000	97.4680	38,987,360	40,000,000	40,000,000					5.363	5.398	JAJO	434,964	791,749	11/29/2021	12/19/2032
07133M-AG-1	BATTALION CLO LTD BATLN 2019-16A BR			4	1.C FE	17,000,000	95.3980	16,217,609	17,000,000	17,000,000					5.993	6.037	JAJO	206,577	426,933	11/29/2021	12/19/2032
07355T-AU-6	BEECHWOOD PARK CLO LTD BCHPK 2019-1A A1R			2	1.A FE	35,000,000	98.4050	34,441,680	35,000,000	35,000,000					5.164	5.197	JAJO	381,533	594,097	02/11/2022	01/17/2035
07359B-AA-5	BEACON CONTAINER FINANCE II LL BEACN 2021-1A A			4	1.F FE	23,466,185	84.7260	20,020,069	23,629,167	23,476,248		9,966			2.250	2.411	MON	16,245	517,164	05/24/2022	10/22/2046
08179M-AC-3	BENEFIT STREET PARTNERS CLO LT BSP 2018-15A A2A			4	1.C FE	11,000,000	96.7420	10,641,576	11,000,000	11,000,000					5.894	5.935	JAJO	135,064	305,739	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	98.4360	14,036,959	14,260,000	14,260,000					5.353	5.388	JAJO	154,776	311,392	07/16/2018	07/20/2031
08181L-AU-1	BENEFIT STREET PARTNERS CLO LT BSP 2016-10A A1RR			4	1.A FE	41,779,135	97.7350	41,537,502	42,500,000	41,832,205		53,068			5.453	5.835	JAJO	469,906	656,738	07/26/2022	04/20/2034
08181L-AW-7	BENEFIT STREET PARTNERS CLO LT BSP 2016-10A A2AR			4	1.C FE	10,000,000	94.3360	9,433,630	10,000,000	10,000,000					5.793	5.752	JAJO	117,460	262,978	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	97.3450	58,406,940	60,000,000	60,000,000					5.433	5.469	JAJO	660,963	1,358,870	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	95.9180	23,979,450	25,000,000	25,000,000					6.043	6.087	JAJO	306,325	720,814	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	97.4850	38,994,080	40,000,000	40,000,000					5.413	5.445	JAJO	439,020	890,268	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	95.5770	14,336,610	15,000,000	15,000,000					5.943	5.982	JAJO	180,753	414,013	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	98.1020	51,503,602	52,500,000	52,350,921		30,806			5.429	5.549	JAJO	601,730	1,253,229	07/22/2020	01/15/2033
08186A-AA-4	BENEFIT STREET PARTNERS CLO LT BSP 2022-26A A			4	1.A FE	72,000,000	98.8660	71,183,304	72,000,000	72,000,000					5.483	5.519	JAJO	800,565	970,433	05/02/2022	07/20/2034
08186R-AS-8	BENEFIT STREET PARTNERS CLO LT BSP 2020-21A BR			4	1.C FE	25,000,000	95.3900	23,847,475	25,000,000	25,000,000					5.729	5.769	JAJO	302,371	710,570	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	95.3870	20,508,226	21,500,000	21,500,000					5.779	5.820	JAJO	262,309	523,668	12/02/2021	01/15/2035
08763Q-AA-0	BETONY CLO 2 LTD BTNY2 2018-1A A1			4	1.A FE	19,562,970	98.3590	19,622,680	19,950,000	19,764,866		74,633			5.495	6.034	JAJO	188,789	444,731	07/14/2020	04/30/2031
09626Y-AN-0	BLUEMOUNTAIN CLO LTD BLUEM 2013-2A A1R			4	1.A FE	26,470,413	98.5590	26,089,000	26,470,413	26,470,413					5.505	5.542	JAJO	279,274	610,763	10/11/2017	10/22/2030
09629C-AL-9	BLUEMOUNTAIN CLO LTD BLUEM 2017-1A A1R			4	1.A FE	39,916,618	98.4970	39,316,791	39,916,618	39,916,618					5.223	5.257	JAJO	422,725	819,035	03/11/2021	07/20/2029
09629C-AQ-8	BLUEMOUNTAIN CLO LTD BLUEM 2017-1A BR			4	1.C FE	24,000,000	95.8580	23,006,016	24,000,000	24,000,000					5.743	5.784	JAJO	279,472	618,981	03/11/2021	07/20/2029
09631E-AA-5	BLUEMOUNTAIN CLO LTD BLUEM 2021-32A A			2	1.A FE	31,406,778	97.3110	30,740,640	31,590,000	31,426,375		19,597			5.249	5.400	JAJO	350,065	588,268	04/07/2022	10/15/2034
09631R-AA-6	BLUEMOUNTAIN CLO LTD BLUEM 2022-35A A			4	1.A FE	24,452,500	97.4790	24,369,725	25,000,000	24,483,939		31,439			3.494	3.859	JAJO	470,666		07/27/2022	07/22/2035

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
09774X-BM-3	BOMBARDIER CAPITAL MORTGAGE SE SENIOR SUB PTC 2000-A			4	6. FE	110,165	4.1120	182,247	4,432,533	110,165					4.478	2,055.844	MON	9,373	48,996	01/25/2000	12/15/2030
11014P-AJ-4	BRISTOL PARK CLO LTD BRIST 2016-1A AR			4	1.A FE	28,775,757	98.6090	28,375,545	28,775,759	28,775,759					5.069	5.101	JAJO	307,944	581,300	02/07/2020	04/15/2029
11750*-AA-7	BRYAN HEALTH KEARNEY NE CTL PASS THROUGH TRUST CERTIFICATE			1	1.E	41,818,881	85.6310	35,810,040	41,818,881	41,818,881					3.810	3.840	MON	70,813	1,031,219	04/22/2022	12/15/2046
12327A-AA-6	BUSINESS JET SECURITIES LLC BJETS 2022-1A A			4	1.G FE	11,626,781	91.2050	10,930,356	11,984,439	11,662,973		36,192			4.455	5.557	MON	23,729	311,446	05/05/2022	06/15/2037
12434K-AA-4	BXG RECEIVABLES NOTE TRUST BXGNT 2022-A A			2	1.A FE	9,279,616	95.2200	8,837,947	9,281,642	9,279,769		153			4.120	4.163	MON	3,187	257,642	04/22/2022	09/28/2037
12434K-AB-2	BXG RECEIVABLES NOTE TRUST BXGNT 2022-A B			2	1.G FE	6,857,709	94.6540	6,492,661	6,859,388	6,857,834		125			4.610	4.663	MON	2,635	213,447	04/22/2022	09/28/2037
12481K-AU-2	CBAM CLO MANAGEMENT CBAM 2017-2A BR			4	1.C FE	20,000,000	95.2240	19,044,760	20,000,000	20,000,000					5.929	5.973	JAJO	250,341	583,755	06/01/2021	07/17/2034
12482J-AC-4	CBAM CLO MANAGEMENT CBAM 2018-7A B1			4	1.C FE	4,943,750	95.1500	4,757,485	5,000,000	4,957,185		4,021			5.843	6.061	JAJO	59,237	134,024	08/28/2020	07/20/2031
12510H-AC-4	CAPITAL AUTOMOTIVE REIT CAUTO 2020-1A A3			4	1.A FE	17,826,036	85.1930	15,217,996	17,862,899	17,835,053		2,837			3.250	3.324	MON	25,802	580,544	04/24/2020	02/15/2050
12510H-AF-7	CAPITAL AUTOMOTIVE REIT CAUTO 2020-1A A6			4	1.E FE	7,189,692	81.9300	5,894,114	7,194,115	7,190,808		329			3.810	3.856	MON	12,182	274,096	01/15/2020	02/15/2050
12510H-AP-5	CAPITAL AUTOMOTIVE REIT CAUTO 2022-1A A1			4	1.A FE	19,398,316	87.3520	16,946,261	19,400,000	19,398,525		209			3.350	3.378	MON	28,884	483,813	03/08/2022	03/15/2052
12511A-AA-2	CBAM CLO MANAGEMENT CBAM 2020-13A A			4	1.A FE	50,000,000	98.0850	49,042,550	50,000,000	50,000,000					5.673	5.711	JAJO	575,136	1,254,058	11/24/2020	01/20/2034
12529U-AF-7	CASCADE FUNDING MORTGAGE TRUST CFMT 2021-AL1 B			2	1.D FE	26,786,318	94.8770	25,429,665	26,802,797	26,790,420		3,914			1.390	1.434	MON	11,384	372,559	12/08/2021	09/22/2031
12530M-AA-3	CF HIPPOLYTA ISSUER LLC SORT 2020-1 A1			4	1.D FE	27,245,291	89.2590	24,322,293	27,249,057	27,247,041		682			1.690	1.702	MON	20,467	460,509	07/14/2020	07/15/2060
12530M-AB-1	CF HIPPOLYTA ISSUER LLC SORT 2020-1 A2			4	1.D FE	14,207,583	82.4830	11,724,312	14,214,221	14,209,725		804			1.990	2.014	MON	12,572	282,863	07/14/2020	07/15/2060
12532@-AA-8	CFT INVESTMENTS 2 LLC BNSF 2004-D EQUIPMENT NOTE			1	1.C	330,561	100.0360	330,681	330,561	330,561					5.660	5.660	JJ	8,627	18,710	08/04/2004	01/15/2023
12533#-AA-5	CFT INVESTMENTS 3 LLC BNSF 2004-E EQUIPMENT NOTE			1	1.C	505,961	100.0360	506,144	505,961	505,961					5.660	5.660	JJ	13,205	28,637	08/04/2004	01/15/2023
12533*-AA-9	CFT INVESTMENTS 4 LLC BNSF 2004-F EQUIPMENT NOTE			1	1.C	251,107	100.0360	251,198	251,107	251,107					5.660	5.661	JJ	6,554	14,213	10/13/2004	01/15/2023
12533@-AA-7	CFT INVESTMENTS 5 LLC BNSF 2004-G EQUIPMENT NOTE			1	1.C	182,624	100.0360	182,690	182,624	182,624					5.660	5.661	JJ	4,766	10,337	10/13/2004	01/15/2023
12547D-AA-4	CIFC FUNDING LTD CIFC 2021-4A A			4	1.A FE	13,500,000	98.4310	13,288,225	13,500,000	13,500,000					5.129	5.161	JAJO	146,180	280,971	05/19/2021	07/15/2033
12547D-AC-0	CIFC FUNDING LTD CIFC 2021-4A B			4	1.C FE	16,500,000	96.3930	15,904,762	16,500,000	16,500,000					5.659	5.698	JAJO	197,127	432,560	05/19/2021	07/15/2033
12548M-BF-1	CIFC FUNDING LTD CIFC 2015-1A ARR			4	1.A FE	28,130,190	98.6220	28,130,939	28,524,000	28,338,959		63,272			5.435	5.772	JAJO	297,113	637,792	04/01/2020	01/22/2031
12548R-AB-0	CIFC FUNDING LTD CIFC 2014-2RA A1			4	1.A FE	34,692,150	98.7340	34,287,338	34,726,876	34,715,371		2,259			5.375	5.427	JAJO	357,731	750,512	05/04/2018	04/24/2030
12548R-AC-8	CIFC FUNDING LTD CIFC 2014-2RA A2			4	1.B FE	17,000,000	97.3310	16,546,202	17,000,000	17,000,000					5.925	5.966	JAJO	193,042	461,940	05/04/2018	04/24/2030
12550M-AJ-9	CIFC FUNDING LTD CIFC 2015-3A AR			4	1.A FE	28,959,647	98.4560	28,512,423	28,959,647	28,959,647					5.097	5.054	JAJO	303,389	561,601	02/23/2018	04/19/2029
12551P-AA-0	CIFC FUNDING LTD CIFC 2012-2RA A1			4	1.A FE	18,511,173	99.2770	18,377,300	18,511,173	18,511,173					5.043	4.787	JAJO	189,281	346,042	11/27/2017	01/20/2028
12552F-AQ-6	CIFC FUNDING LTD CIFC 2014-4RA A1AR			4	1.A FE	45,915,000	97.2740	44,663,449	45,915,000	45,915,000					5.249	5.283	JAJO	508,808	1,045,910	12/20/2021	01/17/2035
12552F-AS-2	CIFC FUNDING LTD CIFC 2014-4RA A2AR			4	1.C FE	5,000,000	95.6220	4,781,120	5,000,000	5,000,000					5.829	5.871	JAJO	61,530	141,972	12/20/2021	01/17/2035
12552M-AC-2	CIFC FUNDING LTD CIFC 2013-3RA A1			4	1.A FE	19,804,000	98.3340	19,666,820	20,000,000	19,910,932		19,581			5.305	5.527	JAJO	203,342	418,081	05/07/2019	04/24/2031
12555Q-AN-6	CIFC FUNDING LTD CIFC 2020-1A A1R			4	1.A FE	20,000,000	97.7190	19,543,760	20,000,000	20,000,000					5.229	5.263	JAJO	220,786	436,643	07/22/2021	07/15/2036
12555Q-AQ-9	CIFC FUNDING LTD CIFC 2020-1A A2R			4	1.A FE	12,500,000	96.4150	12,051,925	12,500,000	12,500,000					5.479	5.516	JAJO	144,588	304,759	07/22/2021	07/15/2036
12562R-AA-3	CIFC FUNDING LTD CIFC 2020-4A A			4	1.A FE	20,000,000	98.2390	19,647,760	20,000,000	20,000,000					5.399	5.435	JAJO	227,964	471,304	12/11/2020	01/15/2034
12565K-AA-5	CLI FUNDING LLC CLIF 2021-1A A			4	1.F FE	28,450,299	85.2670	24,259,283	28,450,834	28,450,421		48			1.640	1.646	MON	16,849	466,594	02/17/2021	02/18/2046
12565K-AE-7	CLI FUNDING LLC CLIF 2022-1A A1			2	1.F FE	31,200,856	84.9150	26,507,491	31,216,533	31,202,172		1,316			2.720	2.746	MON	30,662	760,362	01/19/2022	01/18/2047
12598C-AE-6	CPS AUTO TRUST CPS 2021-C C			2	1.F FE	4,794,141	95.9640	4,798,189	5,000,000	4,800,093		5,952			1.210	4.283	MON	2,689		12/14/2022	06/15/2027
12658V-AD-3	CPS AUTO TRUST CPS 2021-D D			2	2.B FE	11,245,500	91.5410	11,204,620	12,240,000	11,251,610		6,110			2.310	7.534	MON	12,566		12/22/2022	12/15/2027
12659W-AG-3	CPS AUTO TRUST CPS 2022-A D			2	2.B FE	10,506,524	89.8760	10,452,602	11,630,000	10,519,702		13,179			2.840	8.316	MON	14,680		12/21/2022	04/16/2029
12663B-AD-0	CPS AUTO TRUST CPS 2022-B D			2	2.C FE	11,492,686	94.8670	11,431,451	12,050,000	11,499,299		6,612			5.190	7.878	MON	27,795		12/21/2022	08/15/2028
12664D-AA-1	CPS AUTO TRUST CPS 2022-C A			2	1.A FE	8,355,134	99.1170	8,281,766	8,355,565	8,355,132		(3)			4.180	4.218	MON	15,523	128,063	07/28/2022	04/15/2030
12664D-AC-7	CPS AUTO TRUST CPS 2022-C B			2	1.C FE	4,999,473	98.0990	4,904,928	5,000,000	4,999,479		6			4.880	4.933	MON	10,844	89,467	07/28/2022	04/15/2030
12674@-AA-6	WELLS FARGO BANK NORTHWEST NA LEASE BACKED PTC SR 2013 PP TR			1	2.B	10,187,685	90.7710	9,251,315	10,191,924	10,189,195		194			4.016	4.055	MON	23,876	409,308	10/01/2014	08/10/2035
12709#-AA-3	CTL PASS-THRU TRUST CERTS CLASS A1 SERIES 2018			4	2.C	47,113,360	91.7770	42,391,268	46,189,569	46,911,897		(43,925)			5.120	4.951	MON	105,107	2,364,906	05/02/2018	04/15/2038

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
12709#-AB-1	CTL PASS-THRU TRUST CERTS CLASS A-2 SERIES 2018			4	2.C	5,955,896	91.5870	5,347,871	5,839,114	5,938,665		(4,066)			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	2.B	121,405,583	73.8490	89,656,429	121,405,583	121,405,583					3.115	3.135	MON	220,604	3,781,784	06/08/2021	04/10/2046
12743*-AB-3	CGA CAP CR LEASE BACKED PASS T SERIES 2021 CTL2 A2 NOTES			1	2.B	65,000,000	68.6990	44,654,202	65,000,000	65,000,000					3.606	3.633	MON	136,728	2,343,900	06/08/2021	04/30/2046
12767@-AA-4	CGA CAP PASSTHRU 2022CTL12 PASSTHROUGH CERTIFICATE			1	2.B Z	59,504,997	100.0000	59,504,997	59,504,997	59,504,997					6.010	6.085	MON	19,868		12/29/2022	03/15/2055
12807C-AA-1	CAL FUNDING IV LTD CAI 2020-1A A			4	1.F FE	25,874,153	86.4070	22,362,075	25,880,000	25,875,922		738			2.220	2.236	MON	9,576	574,536	09/01/2020	09/25/2045
13079W-DC-9	SYMPHONY CLO LTD SYMP 2012-9A AR3			4	1.A FE	75,000,000	97.7810	73,335,600	75,000,000	75,000,000					5.179	5.213	JAJO	820,031	1,620,333	09/08/2021	07/16/2032
13079W-DE-5	SYMPHONY CLO LTD SYMP 2012-9A BR3			4	1.C FE	25,000,000	96.0600	24,015,000	25,000,000	25,000,000					5.829	5.871	JAJO	307,649	704,417	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	95.9100	16,304,751	17,000,000	17,000,000					5.779	5.815	JAJO	207,407	559,362	05/21/2021	07/15/2034
13876L-AL-1	CANYON CAPITAL CLO LTD CANYC 2020-1A BR			4	1.C FE	25,000,000	95.4110	23,852,825	25,000,000	25,000,000					5.779	5.575	JAJO	305,010	685,977	04/29/2021	07/15/2034
13876N-AL-7	CANYON CAPITAL CLO LTD CANYC 2020-2A AR			4	1.A FE	39,805,000	97.3270	38,741,012	39,805,000	39,805,000					5.269	5.303	JAJO	442,780	885,260	09/15/2021	10/15/2034
13877B-AA-6	CANYON CAPITAL CLO LTD CANYC 2018-1A A			2	1.A FE	6,879,390	98.1390	6,918,792	7,050,000	6,883,732		4,342			5.149	5.787	JAJO	76,636		11/09/2022	07/15/2031
13877L-AC-0	CANYON CAPITAL CLO LTD CANYC 2022-2A B			4	1.C Z	20,000,000	99.9830	19,996,520	20,000,000	20,000,000					7.835	7.924	JAJO			12/08/2022	01/15/2036
14041N-FV-8	CAPITAL ONE MULTI-ASSET EXECUT COMET 2019-A3 A3			4	1.A FE	49,986,705	91.3560	45,677,780	50,000,000	49,992,827		1,883			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	93.3650	84,028,563	90,000,000	89,992,115		4,119			1.040	1.047	MON	41,600	975,000	11/18/2021	11/16/2026
14041N-GA-3	CAPITAL ONE MULTI-ASSET EXECUT COMET 2022-A2 A			4	1.A FE	35,994,247	97.2500	35,010,076	36,000,000	35,995,505		1,258			3.490	3.521	MON	55,840	631,690	06/06/2022	05/15/2027
141312-AA-6	CARBONE CLO LTD CRBN 2017-1A A1			4	1.A FE	59,160,000	98.5180	58,125,443	59,000,000	59,184,990		195,520			5.383	5.180	JAJO	643,965	1,306,312	03/06/2018	01/20/2031
14173#-AA-6	CARESOURCE CTL PASSTHROUGH TR PASS THROUGH TRUST CERTIFICATE			1	1.E	81,316,225	89.5440	72,813,581	81,316,225	81,316,225					4.670	4.716	MON	168,776	3,797,468	03/27/2018	03/15/2044
14309Y-BQ-6	CARLYLE GLOBAL MARKET STRATEGI CGMS 2012-4A A1R3			4	1.A FE	30,000,000	97.9290	29,378,790	30,000,000	30,000,000					5.405	5.441	JAJO	310,763	661,620	09/07/2021	04/22/2032
14310K-AW-1	CARLYLE GLOBAL MARKET STRATEGI CGMS 2013-4A BRR			4	1.C FE	11,578,436	95.5440	11,202,581	11,725,000	11,593,076		14,638			5.499	5.780	JAJO	136,119	240,490	04/07/2022	01/15/2031
143111-AA-0	CARLYLE GLOBAL MARKET STRATEGI CGMS 2022-3A A			4	1.A FE	50,000,000	98.8060	49,402,750	50,000,000	50,000,000					4.479	4.501	JAJO	982,903		06/15/2022	07/20/2035
143111-AC-6	CARLYLE GLOBAL MARKET STRATEGI CGMS 2022-3A B			4	1.C FE	20,000,000	98.2980	19,659,600	20,000,000	20,000,000					5.179	5.209	JAJO	454,606		06/15/2022	07/20/2035
14311A-AS-1	CARLYLE GLOBAL MARKET STRATEGI CGMS 2014-5A A1RR			4	1.A FE	11,835,846	98.3410	11,792,795	11,991,738	11,876,991		12,887			5.219	5.673	JAJO	132,127	260,583	10/27/2020	07/15/2031
14314B-AL-1	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017-1A A1R			4	1.A FE	21,000,000	98.0990	20,600,706	21,000,000	21,000,000					5.243	5.276	JAJO	223,246	435,150	07/06/2021	04/20/2031
14314F-AQ-1	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017-3A A2R			4	1.C FE	35,000,000	94.7380	33,158,160	35,000,000	35,000,000					5.673	5.634	JAJO	402,595	877,841	02/19/2021	07/20/2029
14314H-AQ-7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2019-3A A1R			4	1.A FE	20,000,000	97.6090	19,521,740	20,000,000	20,000,000					5.383	5.419	JAJO	218,293	397,116	12/17/2021	10/20/2032
14314H-AS-3	CARLYLE GLOBAL MARKET STRATEGI CGMS 2019-3A A2R			4	1.C FE	28,500,000	95.9920	27,357,606	28,500,000	28,500,000					5.943	5.986	JAJO	343,431	699,334	12/17/2021	10/20/2032
14315J-AQ-2	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017-2A A1R			4	1.A FE	30,000,000	98.4420	29,532,600	30,000,000	30,000,000					5.293	5.327	JAJO	321,965	636,851	03/26/2021	07/20/2031
14315J-AU-3	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017-2A A2R			4	1.C FE	15,000,000	96.1960	14,429,355	15,000,000	15,000,000					5.843	5.885	JAJO	177,712	402,072	03/26/2021	07/20/2031
14315W-AH-3	CARMAX AUTO OWNER TRUST CARMX 2019-4 D			2	2.B FE	5,412,477	96.0670	5,110,772	5,320,000	5,382,663		(29,813)			2.800	2.175	MON	6,620	136,547	01/24/2022	04/15/2026
14316E-AL-3	CARLYLE GLOBAL MARKET STRATEGI CGMS 2019-2A A1R			4	1.A FE	72,000,000	97.6230	70,288,344	72,000,000	72,000,000					5.199	5.233	JAJO	790,269	1,381,858	12/15/2021	07/15/2032
14576A-AC-6	CAPITAL AUTOMOTIVE LP CARM 2020-1A A3			4	1.F FE	4,947,008	87.1930	4,316,039	4,950,000	4,948,035		587			3.100	3.150	MON	6,820	153,450	11/18/2020	12/15/2050
14686X-AF-6	CARVANA AUTO RECEIVABLES TRUST CRVNA 2019-3A D			2	1.B FE	4,120,464	98.6670	4,074,224	4,129,266	4,101,679		(18,784)			3.040	5.298	MON	5,579	53,293	11/29/2022	04/15/2025
14686Y-AG-2	CARVANA AUTO RECEIVABLES TRUST CRVNA 2019-4A D			2	1.E FE	9,502,276	98.1500	9,541,171	9,721,000	9,508,789		6,511			3.070	5.499	MON	13,264	24,870	11/29/2022	07/15/2025
14687B-AH-9	CARVANA AUTO RECEIVABLES TRUST CRVNA 2021-P1 A4			2	1.A FE	1,365,469	91.0410	1,365,611	1,500,000	1,367,635		2,166			0.860	7.416	MON	753		12/20/2022	01/11/2027
14687H-AC-7	CARVANA AUTO RECEIVABLES TRUST CRVNA 2021-N4 B			2	1.B FE	1,836,784	95.4370	1,838,802	1,926,723	1,838,940		2,156			1.240	4.156	MON	1,394		12/14/2022	09/11/2028
14687J-AE-9	CARVANA AUTO RECEIVABLES TRUST CRVNA 2021-P3 A3			2	1.A FE	32,773,558	93.3810	33,052,180	35,395,000	32,817,855		44,297			0.700	5.579	MON	14,453	20,647	11/30/2022	11/10/2026
14688D-AD-3	CARVANA AUTO RECEIVABLES TRUST CRVNA 2022-P1 A4			2	1.A FE	15,054,578	92.1620	15,022,474	16,300,000	15,066,121		11,543			3.520	8.403	MON	33,469	47,813	12/01/2022	02/10/2028
14900C-AL-9	CATAMARAN CLO LTD CRMN 2018-1A A1R			4	1.A FE	39,000,000	97.7050	38,104,794	39,000,000	39,000,000					5.458	5.495	JAJO	402,104	866,527	07/13/2021	10/25/2031
14900C-AQ-8	CATAMARAN CLO LTD CRMN 2018-1A BR			4	1.C FE	28,000,000	94.4710	26,451,964	28,000,000	28,000,000					6.108	6.154	JAJO	323,068	806,650	07/13/2021	10/25/2031
15032E-AL-3	CEDAR FUNDING LTD CEDF 2017-8A A1R			4	1.A FE	56,238,400	97.5370	54,932,726	56,320,000	56,247,053		8,653			5.229	5.292	JAJO	621,733	1,192,174	04/07/2022	10/17/2034
15032F-AA-4	CEDAR FUNDING LTD CEDF 2018-7A A1			4	1.A FE	12,500,000	98.7440	12,342,937	12,500,000	12,500,000					5.243	5.275	JAJO	132,885	259,018	02/01/2018	01/20/2031
15200W-AC-9	CENTERPOINT ENERGY TRANSITION CNP 2012-1 CLASS-A3			4	1.A FE	10,935,260	97.7130	10,751,444	11,003,057	10,988,232		6,758			3.028	3.158	AO	70,341	333,195	07/19/2013	10/15/2025

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
161571-HS-6	CHASE ISSUANCE TRUST CHAIT 2022-A1 A			2	1.A FE	24,995,826	97.8290	24,457,230	25,000,000	24,996,348		520			3.970	4.009	MON	44,111	245,368	09/09/2022	09/15/2027
17182X-AL-5	CIFC FUNDING LTD CIFC 2019-4A A1R			4	1.A FE	24,500,000	97.4540	23,876,304	24,500,000	24,500,000					5.239	5.273	JAJO	270,980	537,385	09/30/2021	10/15/2034
17305E-DT-9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2007-A3 CLASS A3			4	1.A FE	30,403,750	109.5440	31,767,627	29,000,000	29,966,470		(49,587)			6.150	5.781	JD	79,267	1,783,500	06/07/2012	06/15/2039
17305E-GS-8	CITIBANK CREDIT CARD ISSUANCE CCCIT 2018-A7 A7			4	1.A FE	123,632,731	96.4730	109,807,916	113,823,000	121,891,273		(1,246,265)			3.960	2.606	AO	976,601	4,507,391	01/24/2022	10/15/2030
18452L-AG-3	CLEAR CREEK CLO LTD CLRCK 2015-1A AR			4	1.A FE	26,000,000	98.7860	25,684,308	26,000,000	26,000,000					5.443	5.479	JAJO	286,944	591,480	10/05/2017	10/20/2030
19423D-AA-8	COLLEGE AVE STUDENT LOANS CASL 2018-A A1			2	1.D FE	3,500,657	98.0570	3,409,714	3,477,294	3,485,763		(11,964)			5.589	5.016	MON	2,699	100,426	05/10/2021	12/26/2047
19423D-AB-6	COLLEGE AVE STUDENT LOANS CASL 2018-A A2			4	1.D FE	6,641,537	93.0340	6,181,625	6,644,511	6,658,455		(22,510)			4.130	3.739	MON	4,574	274,418	06/12/2018	12/26/2047
19424K-AB-9	COLLEGE AVE STUDENT LOANS CASL 2021-A A2			4	1.A FE	15,237,688	85.8640	13,086,280	15,240,727	15,238,734		634			1.600	1.615	MON	4,064	243,852	02/09/2021	07/25/2051
19425A-AB-0	COLLEGE AVE STUDENT LOANS CASL 2021-B A2			2	1.A FE	10,324,613	83.0310	8,572,867	10,324,909	10,324,711		63			1.760	1.768	MON	3,029	181,718	06/23/2021	06/25/2052
20267W-AA-3	COMMONBOND STUDENT LOAN TRUST CBSLT 2020-AGS A			4	1.A FE	5,900,289	85.1370	4,976,101	5,844,850	5,883,840		(6,271)			1.980	1.590	MON	1,929	115,728	03/09/2021	08/25/2050
20267X-AA-1	COMMONBOND STUDENT LOAN TRUST CBSLT 2018-CGS A1			4	1.A FE	10,689,235	95.8130	10,294,906	10,744,836	10,714,660		25,302			3.870	4.825	MON	6,930	325,070	05/26/2022	02/25/2046
20268A-AA-0	COMMONBOND STUDENT LOAN TRUST CBSLT 2021-BGS A			4	1.A FE	13,414,250	81.1600	10,889,386	13,417,195	13,414,718		309			1.170	1.180	MON	2,616	156,981	09/13/2021	09/25/2051
20268B-AA-8	COMMONBOND STUDENT LOAN TRUST CBSLT 2020-1 A			2	1.A FE	3,124,578	88.6940	2,771,802	3,125,146	3,124,777		126			1.690	1.704	MON	880	52,815	10/26/2020	10/25/2051
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST CBSLT 2021-AGS A			2	1.A FE	16,793,996	80.9350	13,595,368	16,797,926	16,794,802		68			1.200	1.210	MON	3,360	201,575	03/10/2021	08/25/2050
20633K-AA-6	TUNES 2022-1A A2 TUNES 2022-1A A2			4	1.E FE	73,233,525	97.6450	73,233,525	75,000,000	73,232,973		(552)			6.500	6.732	JAJO	121,875		12/08/2022	01/20/2073
20846Q-DV-7	CONSECO FINANCE SECURITIZATION SENIOR SUB PTC 2000-1 A-6			4	6. FE	1,359,779	21.6090	1,311,793	6,070,477	1,311,793	(47,986)		83,779		8.310	120.124	MON	42,038	426,845	12/08/2006	05/01/2032
22846F-AC-2	CROWN POINT CLO LTD CRNPT 2021-10A A			4	1.A FE	24,970,000	97.5980	24,399,525	25,000,000	24,981,002		8,342			5.413	5.467	JAJO	274,387	664,748	05/27/2021	07/20/2034
233046-AF-8	DB MASTER FINANCE LLC DNKN 2017-1A A2II			4	2.B FE	46,672,500	90.8990	42,424,696	46,672,500	46,672,500					4.030	4.050	FMAN	214,214	1,880,902	09/14/2017	11/20/2047
233046-AK-7	DB MASTER FINANCE LLC DNKN 2019-1A A2II			2	2.B FE	652,992	92.7360	592,163	638,550	646,010		(2,076)			4.021	3.357	FMAN	2,924	25,676	07/17/2019	05/20/2049
233046-AN-1	DB MASTER FINANCE LLC DNKN 2021-1A A2I			2	2.B FE	38,700,224	85.3570	38,521,734	45,130,140	39,018,249		318,024			2.045	9.763	FMAN	105,109	362,324	10/13/2022	11/20/2051
233046-AQ-4	DB MASTER FINANCE LLC DNKN 2021-1A A2II			2	2.B FE	43,610,203	82.1930	36,742,973	44,703,450	43,688,475		78,272			2.493	3.280	FMAN	126,924	1,109,768	07/25/2022	11/20/2051
23908G-AE-1	DAVIS PARK CLO LTD DAVIS 2022-1A B			4	1.C FE	27,500,000	96.7710	26,611,915	27,500,000	27,500,000					5.988	6.030	JAJO	333,898	428,468	04/21/2022	04/20/2035
24380L-AC-7	DEER CREEK CLO LTD DCRK 2017-1A A			4	1.A FE	22,000,000	98.7430	21,723,482	22,000,000	22,000,000					5.423	5.266	JAJO	241,907	496,022	09/26/2017	10/20/2030
25265L-AA-8	DIAMOND INFRASTRUCTURE FUNDING DNFRA 2021-1A A			4	1.F FE	14,000,000	81.9090	11,467,215	14,000,000	14,000,000					1.760	1.766	MON	7,529	246,400	06/08/2021	04/15/2049
25273C-AA-8	DIAMOND RESORTS OWNER TRUST DROT 2021-1A A			2	1.A FE	2,917,440	92.1600	2,688,816	2,917,553	2,917,464		15			1.510	1.516	MON	1,346	44,055	04/12/2021	11/21/2033
25273C-AB-6	DIAMOND RESORTS OWNER TRUST DROT 2021-1A B			2	1.F FE	2,396,029	90.6870	2,173,375	2,396,561	2,396,175		101			2.050	2.068	MON	1,501	49,130	04/12/2021	11/21/2033
254683-CP-8	DISCOVER CARD EXECUTION NOTE T DCENT 2021-A1 A1			4	1.A FE	94,979,659	93.0070	88,356,868	95,000,000	94,988,259		6,828			0.580	0.588	MON	24,489	551,000	09/20/2021	09/15/2026
254683-CR-4	DISCOVER CARD EXECUTION NOTE T DCENT 2022-A1 A1			4	1.A FE	69,992,027	94.2540	65,977,821	70,000,000	69,994,240		2,213			1.960	1.972	MON	60,978	1,116,656	02/14/2022	02/16/2027
254683-CW-3	DISCOVER CARD EXECUTION NOTE T DCENT 2022-A3 A3			4	1.A FE	47,644,087	97.0790	46,258,186	47,650,000	47,644,589		502			3.560	3.592	MON	75,393	593,719	08/02/2022	07/15/2027
255391-AA-2	DIVIDEND SOLAR LOANS LLC DIV 2017-1 A			4	1.F FE	38,046,724	89.8290	34,176,955	38,046,726	38,046,726					4.050	4.084	MON	47,083	1,540,892	09/29/2017	03/22/2038
25755T-AE-0	DOMINOS PIZZA MASTER ISSUER LL DPABS 2015-1A A2II			4	2.A FE	911,172	95.2950	837,543	878,900	893,882		(5,124)			4.474	3.288	JAJO	7,209	39,322	07/17/2019	10/25/2045
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL DPABS 2017-1A A23			4	2.A FE	74,150,693	91.6430	67,802,105	73,985,438	74,120,745		(28,232)			4.118	4.054	JAJO	558,565	3,046,720	12/16/2021	07/25/2047
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER LL DPABS 2018-1A A2I			4	2.A FE	10,188,660	94.6580	9,555,167	10,094,400	10,078,604		(27,085)			4.116	4.241	JAJO	76,172	341,002	11/29/2022	07/25/2048
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER LL DPABS 2019-1A A2			2	2.A FE	20,628,776	86.3840	18,481,857	21,395,000	20,649,489		20,713			3.668	4.751	JAJO	143,874	606,412	11/17/2022	10/25/2049
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER LL DPABS 2021-1A A2I			2	2.A FE	21,981,375	83.1680	18,579,610	22,339,800	22,005,341		23,966			2.662	3.186	JAJO	109,026	549,324	11/21/2022	04/25/2051
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER LL DPABS 2021-1A A2II			2	2.A FE	29,550,000	79.9390	23,622,063	29,550,000	29,550,000					3.151	3.163	JAJO	170,705	931,121	04/08/2021	04/25/2051
26208N-AG-9	DRIVE AUTO RECEIVABLES TRUST DRIVE 2019-1 D			2	1.A FE	1,691,992	99.7560	1,620,488	1,624,454	1,644,605		(11,390)			4.090	0.108	MON	2,953	66,440	01/11/2022	06/15/2026
26208R-AG-0	DRIVE AUTO RECEIVABLES TRUST DRIVE 2019-2 D			2	1.A FE	2,835,232	99.2510	2,744,728	2,765,448	2,788,134		(47,098)			3.690	1.370	MON	4,535	102,045	01/10/2022	08/17/2026
26208V-AF-3	DRIVE AUTO RECEIVABLES TRUST DRIVE 2020-2 C			2	1.A FE	3,404,916	99.3970	3,288,931	3,308,881	3,321,672		(46,982)			2.280	0.619	MON	3,353	75,443	04/13/2021	08/17/2026
26209W-AG-8	DRIVE AUTO RECEIVABLES TRUST DRIVE 2019-3 D			2	1.A FE	2,901,167	98.8140	2,744,136	2,777,067	2,802,288		(53,500)			3.180	0.949	MON	3,925	88,311	04/13/2021	10/15/2026
26209X-AA-9	DRIVEN BRANDS FUNDING LLC HONK 2020-1A A2			2	2.C FE	7,820,000	85.7710	6,707,323	7,820,000	7,820,000					3.786	3.804	JAJO	58,391	296,065	06/26/2020	07/20/2050
26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK 2020-2A A2			2	2.C FE	10,807,500	82.6820	8,935,879	10,807,500	10,807,500					3.237	3.250	JAJO	68,996	349,839	10/29/2020	01/20/2051
26209X-AF-8	DRIVEN BRANDS FUNDING LLC HONK 2022-1A A2			2	2.C FE	20,000,000	99.7360	19,947,140	20,000,000	20,000,000					7.393	7.462	JAJO	291,613	61,608	09/28/2022	10/20/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
262108-AF-0	DRIVE AUTO RECEIVABLES TRUST DRIVE 2021-1 D			2	1.E FE	5,005,081	93.7120	5,041,705	5,380,000	5,017,244		12,163			1.450	8.485	MON	3,467	6,501	11/29/2022	01/16/2029
26243E-AA-9	DRYDEN SENIOR LOAN FUND DRSLF 2017-53A A			4	1.A FE	5,980,200	98.6660	5,919,984	6,000,000	5,990,833		2,241			5.199	5.298	JAJO	65,856	129,127	08/12/2019	01/15/2031
26244K-AN-6	DRYDEN SENIOR LOAN FUND DRSLF 2015-41A AR			4	1.A FE	8,910,000	98.2570	8,843,157	9,000,000	8,958,460		8,284			5.049	5.268	JAJO	95,934	179,927	05/08/2019	04/15/2031
26245J-AQ-1	DRYDEN SENIOR LOAN FUND DRSLF 2019-80A AR			4	1.A FE	91,000,000	96.7050	88,001,459	91,000,000	91,000,000					5.114	5.146	JAJO	982,381	1,571,191	01/21/2022	01/17/2033
26245M-AE-1	DRYDEN SENIOR LOAN FUND DRSLF 2018-55A A2			4	1.A FE	16,500,000	96.6670	15,950,038	16,500,000	16,500,000					5.329	5.363	JAJO	185,632	376,965	05/09/2018	04/15/2031
26250U-AQ-8	DRYDEN SENIOR LOAN FUND DRSLF 2013-26A AR			4	1.A FE	22,519,511	98.8670	22,264,455	22,519,511	22,519,511					4.979	5.005	JAJO	236,714	434,139	04/09/2018	04/15/2029
26251N-AB-6	DRYDEN SENIOR LOAN FUND DRSLF 2018-60A A			4	1.A FE	11,844,000	98.3860	11,806,356	12,000,000	11,906,879		23,976			5.129	5.461	JAJO	129,938	249,690	10/27/2020	07/15/2031
26251V-AC-6	DRYDEN SENIOR LOAN FUND DRSLF 2022-94A B			4	1.C FE	27,000,000	96.5590	26,071,038	27,000,000	27,000,000					3.496	3.509	JAJO	540,174		04/28/2022	07/15/2037
26252J-AW-8	DRYDEN SENIOR LOAN FUND DRSLF 2019-75A BR2			4	1.C FE	20,000,000	94.8020	18,960,300	20,000,000	20,000,000					5.479	5.516	JAJO	231,341	487,512	02/22/2021	04/15/2034
26252N-AQ-2	DRYDEN SENIOR LOAN FUND DRSLF 2019-72A BR			4	1.C FE	25,000,000	96.1860	24,046,375	25,000,000	25,000,000					6.256	6.304	FMAN	204,193	734,640	04/29/2021	05/15/2032
26252Q-AJ-1	DRYDEN SENIOR LOAN FUND DRSLF 2019-68A AR			2	1.A FE	57,989,160	97.2010	58,320,600	60,000,000	58,065,579		76,419			5.249	5.872	JAJO	664,891	576,847	07/26/2022	07/15/2035
26252Q-AL-6	DRYDEN SENIOR LOAN FUND DRSLF 2019-68A BR			2	1.C FE	8,000,000	95.5900	7,647,216	8,000,000	8,000,000					5.779	5.820	JAJO	97,603	219,471	07/01/2021	07/15/2035
26252V-AS-0	DRYDEN SENIOR LOAN FUND DRSLF 2020-77A AR			4	1.A FE	43,000,000	97.2470	41,816,253	43,000,000	43,000,000					5.795	5.833	FMAN	283,815	1,044,767	05/14/2021	05/20/2034
26252V-AU-5	DRYDEN SENIOR LOAN FUND DRSLF 2020-77A BR			4	1.C FE	21,929,600	95.4350	20,995,788	22,000,000	21,935,161		5,561			6.325	6.429	FMAN	158,487	615,431	04/18/2022	05/20/2034
26253E-AA-6	DRYDEN SENIOR LOAN FUND DRSLF 2022-113A A1			4	1.A FE	50,000,000	99.8330	49,916,500	50,000,000	50,000,000					6.220	6.265	JAJO	449,236		09/29/2022	10/20/2035
26253M-AE-0	DRYDEN SENIOR LOAN FUND DRSLF 2022-108A B			4	1.C FE	23,000,000	97.3360	22,387,211	23,000,000	23,000,000					5.064	5.092	JAJO	507,910		06/16/2022	07/18/2035
26253M-AG-5	DRYDEN SENIOR LOAN FUND DRSLF 2022-108A C			4	1.F FE	14,000,000	97.2370	13,613,208	14,000,000	14,000,000					5.664	5.699	JAJO	345,796		06/16/2022	07/18/2035
268571-AB-2	ELFI GRADUATE LOAN PROGRAM ELFI 2018-A A2			4	1.A FE	11,009,905	94.8380	10,249,540	10,807,466	10,930,069		(31,870)			3.430	2.133	MON	6,178	370,696	04/15/2021	08/25/2042
26857L-AA-0	ELFI GRADUATE LOAN PROGRAM ELFI 2020-A A			2	1.A FE	25,910,834	86.2320	22,279,722	25,836,840	25,891,644		(12,951)			1.730	1.605	MON	7,450	446,977	04/14/2021	08/25/2045
28166G-AA-3	EDVESTINU PRIVATE EDUCATION LO EDVES 2019-A A			4	1.A FE	3,485,091	93.8970	3,272,957	3,485,700	3,485,430		96			3.580	3.614	MON	2,080	124,788	04/03/2019	11/25/2038
28166L-AA-2	EDVESTINU PRIVATE EDUCATION LO EDVES 2021-A A			4	1.A FE	15,083,574	84.4030	12,745,008	15,100,217	15,088,611		2,943			1.800	1.856	MON	4,530	271,804	03/01/2021	11/25/2045
28416L-AB-8	ELARA HGV TIMESHARE ISSUER EHGVT 2021-A B			2	1.F FE	10,340,514	88.8320	9,186,947	10,341,978	10,340,740		203			1.740	1.751	MON	2,999	179,950	10/13/2021	08/27/2035
28416T-AA-3	ELARA HGV TIMESHARE ISSUER EHGVT 2019-A A			2	1.A FE	3,511,082	92.7240	3,256,489	3,512,033	3,511,491		120			2.610	2.634	MON	1,528	91,664	08/14/2019	01/25/2034
289338-AB-1	ELM TRUST MDCP 2020-3A A2			4	1.F FE	10,999,740	93.3580	10,269,344	11,000,000	10,999,884		60			2.954	2.973	MON	9,929	324,940	08/26/2020	08/20/2029
29002A-AA-2	ELMWOOD CLO 20 LTD ELM20 2022-7A A			4	1.A FE	50,000,000	99.6760	49,838,000	50,000,000	50,000,000					6.094	6.136	JAJO	524,779		09/19/2022	10/17/2034
29002Q-AA-7	ELMWOOD CLO VII LTD ELMW7 2020-4A A			4	1.A FE	7,000,000	98.8680	6,920,753	7,000,000	7,000,000					5.469	5.505	JAJO	80,822	171,757	11/24/2020	01/17/2034
29002U-AC-4	ELMWOOD CLO 16 LTD ELM16 2022-3A B			4	1.C FE	22,000,000	97.9620	21,551,574	22,000,000	22,000,000					5.913	5.953	JAJO	263,800	358,029	03/16/2022	04/20/2034
29003B-AL-5	ELMWOOD CLO V LTD ELMW5 2020-2A AR			4	1.A FE	37,124,125	97.4040	36,210,011	37,175,000	37,129,517		5,392			5.393	5.456	JAJO	406,506	793,534	04/07/2022	10/20/2034
29003U-AA-7	ELMWOOD CLO IX LTD ELMW9 2021-1A A			4	1.A FE	15,000,000	97.5730	14,635,905	15,000,000	15,000,000					5.373	5.404	JAJO	163,416	385,578	05/24/2021	07/20/2034
29003U-AC-3	ELMWOOD CLO IX LTD ELMW9 2021-1A B			4	1.C FE	18,500,000	96.2870	17,813,076	18,500,000	18,500,000					5.793	5.830	JAJO	217,302	576,772	05/24/2021	07/20/2034
30167L-AJ-8	EXETER AUTOMOBILE RECEIVABLES EART 2019-2A E			2	1.G FE	28,850,675	97.8210	28,901,341	29,545,000	28,858,667		7,992			4.680	6.786	MON	61,454	115,226	12/06/2022	05/15/2026
30295#-AA-5	FMR CTL PASSTHROUGH TRUST			1	1.E	147,539,464	78.3620	115,614,649	147,539,464	147,539,464					2.800	2.816	MON	11,475	4,131,105	04/07/2020	04/30/2040
31568E-AA-6	FIRST HELP FINANCIAL LLC FHF 2022-2A A			2	1.F FE	12,062,978	99.1220	12,033,654	12,140,296	12,068,410		5,432			6.140	6.653	MON	33,130	132,518	10/06/2022	12/15/2027
31953*-AL-6	FIRST CHICAGO LEASING CORP SERIES A EQUIPMENT NOTE			4	1.C	2,515,847	102.7320	2,584,585	2,515,847	2,515,847					5.960	5.959	MN	19,160	149,944	10/16/2007	10/15/2027
31953*-AM-4	FIRST CHICAGO LEASING CORP SERIES B EQUIPMENT NOTE			4	1.C	249,501	102.7320	256,318	249,501	249,501					5.960	5.959	MN	1,900	14,870	10/16/2007	10/15/2027
31953*-AN-2	FIRST CHICAGO LEASING CORP SERIES C EQUIPMENT NOTE			4	1.C	1,561,930	102.7320	1,604,603	1,561,930	1,561,930					5.960	5.959	MN	11,895	94,833	10/16/2007	10/15/2027
31953*-AP-7	FIRST CHICAGO LEASING CORP SERIES D EQUIPMENT NOTE			4	1.C	641,091	102.7320	658,607	641,091	641,091					5.960	5.959	MN	4,882	38,209	10/16/2007	10/15/2027
31953*-AQ-5	FIRST CHICAGO LEASING CORP SERIES E EQUIPMENT NOTES			4	1.C	853,106	102.7320	876,414	853,106	853,106					5.960	5.959	MN	6,497	50,845	10/16/2007	10/15/2027
31953*-AR-3	FIRST CHICAGO LEASING CORP SERIES F EQUIPMENT NOTE			4	1.C	741,678	102.7510	762,079	741,678	741,678					5.960	5.961	MN	5,648	44,204	12/13/2007	12/13/2027
33768E-AA-0	FIRSTKEY HOMES TRUST FKH 2022-SFR3 A			4	1.A FE	5,626,057	94.3370	5,660,219	6,000,000	5,639,916		13,860			4.250	7.713	MON	20,542		11/16/2022	07/17/2026

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
33882G-AE-8	FLATIRON CLO LTD FLAT 2017-1A AR			4	1.A FE	7,502,692	98.6400	7,400,670	7,502,692	7,502,692					5.586	5.625	FMAN	54,717	169,505	01/29/2021	05/15/2030
34321*-AA-9	FLORIDA TIMBER FINANCE II LLC SENIOR SECURED NOTE			4	1.D	10,000,000	100.4850	10,048,510	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	1.F FE	58,000,000	93.1400	54,021,299	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	1.F FE	15,000,000	94.2870	14,143,041	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	1.F FE	16,000,000	92.6330	14,821,268	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	1.F FE	24,000,000	90.9150	21,819,661	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	1.F FE	23,880,000	89.3590	21,338,921	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	1.F FE	10,000,000	86.4950	8,649,451	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	1.F FE	22,620,000	83.9570	18,991,122	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	1.F FE	8,000,000	93.9280	7,514,245	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	1.F FE	30,000,000	91.2300	27,369,016	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	1.F FE	5,000,000	84.9790	4,248,929	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	1.F FE	4,450,000	83.4280	3,712,560	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	1.F FE	2,000,000	93.9280	1,878,561	2,000,000	2,000,000					2.680	2.680	OCT	13,102	54,344	10/02/2020	10/05/2025
34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020X SERIES 2020 XI H			1	1.F FE	5,000,000	91.2300	4,561,503	5,000,000	5,000,000					2.970	2.970	OCT	36,300	150,563	10/02/2020	10/05/2027
34500#-AA-8	FOOTBALL CLUB TERM NT 2021XIII SERIES 2021 XIII			1	1.F FE	29,700,000	78.6410	23,356,376	29,700,000	29,700,000					3.130	3.130	OCT	227,238	942,521	04/27/2021	10/05/2036
34500@-AA-0	FOOTBALL CLUB TERM NT 2021 XIV SERIES 2021XIVA			1	1.F FE	5,000,000	86.0400	4,302,014	5,000,000	5,000,000					2.290	2.290	OCT	27,989	96,053	12/07/2021	10/05/2028
34500@-AB-8	FOOTBALL CLUB TERM NT 2021 XIV SERIES 2021XIVB			1	1.F FE	30,000,000	77.5300	23,259,055	30,000,000	30,000,000					2.560	2.560	OCT	187,733	644,267	12/07/2021	10/05/2033
34500@-AC-6	FOOTBALL CLUB TERM NT 2021 XIV SERIES 2021XIVC			1	1.F FE	12,500,000	72.2960	9,037,024	12,500,000	12,500,000					3.000	3.000	OCT	91,667	314,583	12/07/2021	10/05/2041
34502*-AD-4	FOOTBALL CLUB TERM NOTES 2032 SERIES 2017 D			1	1.F FE	49,000,000	86.7130	42,489,203	49,000,000	49,000,000					3.560	3.560	OCT	426,409	1,768,628	08/29/2017	10/05/2032
34528E-AA-9	FORD CREDIT AUTO OWNER TRUST FORDR 2022-1 A			2	1.A FE	34,989,780	95.8630	33,552,085	35,000,000	34,990,965		1,185			3.880	3.918	MON	60,356	811,028	05/03/2022	11/15/2034
34528E-AB-7	FORD CREDIT AUTO OWNER TRUST FORDR 2022-1 B			2	1.C FE	20,404,090	95.7800	19,551,539	20,413,000	20,405,116		1,027			4.270	4.318	MON	38,739	520,560	05/03/2022	11/15/2034
34528E-AC-5	FORD CREDIT AUTO OWNER TRUST FORDR 2022-1 C			2	1.F FE	9,249,044	95.9240	8,872,945	9,250,000	9,249,148		105			4.670	4.718	MON	19,199	257,985	05/03/2022	11/15/2034
34528H-AC-8	FORD CREDIT AUTO OWNER TRUST FORDR 2018-2 C			4	1.F FE	12,996,290	98.5010	12,805,188	13,000,000	12,999,546		789			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	40,421,543	93.8460	34,253,816	36,500,000	39,320,834		(527,042)			4.060	2.607	MON	65,862	1,015,000	12/19/2022	11/15/2030
34531N-AA-4	FORD CREDIT AUTO OWNER TRUST FORDR 2020-1 A			2	1.A FE	17,961,244	93.8030	16,370,583	17,452,000	17,692,787		(111,042)			2.040	1.384	MON	15,823	356,021	07/20/2020	08/15/2031
34531N-AC-0	FORD CREDIT AUTO OWNER TRUST FORDR 2020-1 B			2	1.C FE	9,041,844	92.6290	8,243,949	8,900,000	8,997,766		(44,078)			2.290	1.769	MON	9,058	203,810	01/05/2022	08/15/2031
34532D-AF-4	FORD CREDIT AUTO OWNER TRUST FORDO 2019-B B			4	1.A FE	18,494,650	99.4260	18,393,875	18,500,000	18,499,121		1,281			2.400	2.419	MON	19,733	444,000	06/18/2019	11/15/2024
34532R-AC-0	FORD CREDIT AUTO OWNER TRUST FORDR 2018-1 C			2	1.F FE	10,773,276	95.2610	10,726,359	11,260,000	10,778,466		5,190			3.490	4.623	MON	17,466	14,542	12/14/2022	07/15/2031
34533G-AF-6	FORD CREDIT AUTO OWNER TRUST FORDO 2020-B B			2	1.A FE	15,994,968	95.0680	15,210,878	16,000,000	15,998,072		1,066			1.190	1.201	MON	8,462	190,400	06/16/2020	01/15/2026
34533G-AG-4	FORD CREDIT AUTO OWNER TRUST FORDO 2020-B C			2	1.A FE	9,248,957	95.6560	8,848,145	9,250,000	9,249,542		202			2.040	2.051	MON	8,387	188,700	06/16/2020	12/15/2026
34534D-AB-9	FORD CREDIT AUTO OWNER TRUST FORDR 2021-1 B			4	1.C FE	7,946,740	88.2790	7,018,161	7,950,000	7,947,827		638			1.610	1.624	MON	5,689	127,995	04/07/2021	10/17/2033
34534D-AC-7	FORD CREDIT AUTO OWNER TRUST FORDR 2021-1 C			4	1.F FE	7,046,173	87.6590	6,219,422	7,095,000	7,051,675		5,229			1.910	2.105	MON	6,023	129,999	07/29/2022	10/17/2033
34660D-AC-5	FOURSIGHT CAPITAL AUTOMOBILE R FCRT 2022-2 A3			4	1.A FE	17,999,969	98.0290	17,645,130	18,000,000	18,000,006		37			4.590	4.634	MON	36,720	302,940	07/26/2022	06/15/2027
34660D-AD-3	FOURSIGHT CAPITAL AUTOMOBILE R FCRT 2022-2 B			4	1.C FE	4,999,389	97.7480	4,887,399	5,000,000	4,999,453		64			5.190	5.251	MON	11,533	95,150	07/26/2022	10/15/2027
34660D-AE-1	FOURSIGHT CAPITAL AUTOMOBILE R FCRT 2022-2 C			4	1.F FE	5,768,843	97.5590	5,629,159	5,770,000	5,768,944		102			5.750	5.826	MON	14,746	121,651	07/26/2022	08/15/2028
34918Q-AL-6	FORT WASHINGTON CLO 2019-1 LTD FWIA 2019-1A AR			4	1.A FE	63,089,521	97.4720	63,356,800	65,000,000	63,267,111		177,590			5.373	6.218	JAJO	708,135	711,203	07/26/2022	10/20/2032
34918R-AA-8	FORT WASHINGTON CLO FWIA 2021-2A A			4	1.A FE	40,000,000	97.4040	38,961,680	40,000,000	40,000,000					5.463	5.493	JAJO	443,075	971,857	08/04/2021	10/20/2034
34918R-AC-4	FORT WASHINGTON CLO FWIA 2021-2A B			4	1.C FE	15,000,000	95.4070	14,311,035	15,000,000	15,000,000					5.993	6.030	JAJO	182,274	452,780	08/04/2021	10/20/2034
35105J-AB-4	FOURSIGHT CAPITAL AUTOMOBILE R FCRT 2022-1 A2			4	1.A FE	5,617,593	98.2170	5,517,733	5,617,876	5,617,777		184			1.150	1.158	MON	2,871	57,248	01/20/2022	09/15/2025
35105J-AC-2	FOURSIGHT CAPITAL AUTOMOBILE R FCRT 2022-1 A3			4	1.A FE	15,497,379	95.9920	14,878,686	15,500,000	15,498,627		1,247			1.830	1.846	MON	12,607	251,345	01/20/2022	12/15/2026
361528-AA-0	GBX LEASING 2022-1 LLC GBXL 2022-1 A			2	1.F FE	15,544,139	86.5800	13,464,635	15,551,622	15,545,115		976			2.870	2.901	MON	13,638	385,581	02/01/2022	02/20/2052
36166V-AE-5	GCI FUNDING I LLC GCI 2021-1 A			4	1.F FE	11,043,643	84.9470	9,383,611	11,046,487	11,044,076		280			2.380	2.397	MON	9,494	262,907	06/04/2021	06/18/2046
36261R-AG-3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021-1 D			2	1.E FE	965,625	96.6230	966,225	1,000,000	966,247		622			1.010	3.654	MON	309		12/20/2022	07/21/2025

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
36263H-AC-2	GM FINANCIAL REVOLVING RECEIVA GMREV 2021-1 C			2	1.F FE	8,703,696	83.8400	8,191,188	9,770,000	8,737,870		34,174			1.670	3.651	MON	9,064	67,983	07/29/2022	06/12/2034
36319Q-BN-1	GALAXY CLO LTD GALXY 2015-19A A1RR			4	1.A FE	36,149,900	98.2880	35,530,869	36,149,900	36,149,900					5.275	5.309	JAJO	365,461	744,714	03/05/2021	07/24/2030
36319T-AQ-9	GALAXY CLO LTD GALXY 2017-23A B1R			4	1.C FE	7,650,000	96.6710	7,395,309	7,650,000	7,650,000					5.675	5.715	JAJO	83,203	188,536	02/25/2021	04/24/2029
36320M-AL-2	GALAXY CLO LTD GALXY 2015-20A AR			4	1.A FE	35,516,000	98.3880	35,419,788	36,000,000	35,737,423		60,551			5.243	5.531	JAJO	382,708	745,972	03/24/2020	04/20/2031
36320T-AX-1	GALAXY CLO LTD GALXY 2016-22A BRR			4	1.C FE	13,100,000	94.9820	12,442,642	13,100,000	13,100,000					5.779	5.821	JAJO	159,825	362,492	04/22/2021	04/16/2034
36320W-AL-0	GALAXY CLO LTD GALXY 2015-21A AR			4	1.A FE	17,722,000	98.3070	17,498,646	17,800,000	17,760,829		7,457			5.263	5.381	JAJO	189,950	372,451	09/12/2019	04/20/2031
36321B-AA-9	GALAXY CLO LTD GALXY 2017-24A A			4	1.A FE	12,000,000	98.5900	11,830,824	12,000,000	12,000,000					5.199	5.021	JAJO	131,712	258,316	11/17/2017	01/15/2031
37148J-AE-3	GENERATE CLO LTD GNRT 6A BR			4	1.C FE	25,000,000	95.2550	23,813,750	25,000,000	25,000,000					6.175	6.221	JAJO	295,865	665,936	11/23/2021	01/22/2035
37959P-AA-5	GLOBAL SC FINANCE SRL SEACO 2020-1A A			4	1.F FE	50,816,709	88.5990	45,867,686	51,770,268	50,877,403		65,937			2.170	2.671	MON	43,688	1,004,621	05/25/2022	10/17/2040
37959P-AC-1	GLOBAL SC FINANCE SRL SEACO 2020-2A A			4	1.F FE	22,632,290	88.7780	20,100,076	22,640,866	22,634,258		904			2.260	2.279	MON	19,899	511,684	09/23/2020	11/19/2040
37959P-AD-9	GLOBAL SC FINANCE SRL SEACO 2020-2A B			4	2.A FE	6,669,013	88.6630	6,022,106	6,792,120	6,681,199		12,186			3.320	3.825	MON	8,769	206,707	02/10/2022	11/19/2040
37959P-AE-7	GLOBAL SC FINANCE SRL SEACO 2021-1A A			4	1.F FE	33,167,816	86.0860	28,955,619	33,635,583	33,241,403		40,454			1.860	2.130	MON	24,330	625,622	03/08/2021	04/17/2041
37959P-AG-2	GLOBAL SC FINANCE SRL SEACO 2021-2A A			2	1.F FE	29,959,973	86.6290	25,955,062	29,961,291	29,960,148		132			1.950	1.959	MON	22,721	584,245	07/27/2021	08/17/2041
38082J-AA-7	GOLDEN BEAR GBFN SERIES 2016-2 CLASS A			4	1.A FE	3,494,850	86.5730	3,025,597	3,494,850	3,494,850					3.160	3.160	MS	30,984	110,437	10/25/2016	09/20/2047
38151J-AA-3	GOLDMAN HOME IMPROVEMENT TRUST GHIT 2022-GRN2 A			2	1.A FE	9,406,989	99.8720	9,435,027	9,447,109	9,407,200		211			6.800	6.938	MON	10,707	80,300	11/01/2022	10/25/2052
38178H-AA-6	GOLUB CAPITAL PARTNERS FUNDING GCPAF 2021-1A A2			4	1.F FE	19,000,000	90.4250	17,180,714	19,000,000	19,000,000					2.773	2.781	JAJO	103,910	526,870	03/19/2021	04/20/2029
38178X-AA-1	GOLUB CAPITAL PARTNERS FUNDING GCPAF 2021-2A A			4	1.F FE	30,000,000	85.2680	25,580,277	30,000,000	30,000,000					2.944	2.953	JAJO	174,163	848,100	10/15/2021	10/19/2029
38179E-AA-2	GOLUB CAPITAL PARTNERS FUNDING GCPAF 2022-1A A2A			4	1.F FE	20,000,000	95.7980	19,159,594	20,000,000	20,000,000					6.547	6.597	JAJO	421,909		08/24/2022	07/22/2030
38218D-AA-7	GOODGREEN TRUST GOODG 2019-1A A			4	1.C FE	9,115,658	92.7790	8,459,940	9,118,427	9,116,502		(176)			3.860	3.898	MON	15,643	363,710	01/22/2019	10/15/2054
38237D-AA-4	GOODLEAP SUSTAINABLE HOME IMPR GOOD 2022-4CS A			2	1.F FE	44,912,264	95.2510	45,399,580	47,663,001	44,917,817		5,553			5.300	5.940	MON	77,188	287,699	10/13/2022	11/20/2054
38237D-AB-2	GOODLEAP SUSTAINABLE HOME IMPR GOOD 2022-4CS B			2	2.B FE	4,829,173	87.2730	4,886,885	5,599,531	4,830,535		1,362			5.550	7.139	MON	9,496	35,394	10/14/2022	11/20/2054
40417Q-AA-3	HERO FUNDING TRUST A1 NOTES SERIES 2016-4			4	1.A FE	7,679,439	94.6060	7,268,110	7,682,531	7,680,570		(253)			3.570	3.604	MON	8,380	289,154	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	98.7890	31,741,442	32,130,412	32,098,416		2,481			5.532	5.616	FMAN	271,534	713,295	10/17/2019	02/05/2031
40439H-AA-7	HIN TIMESHARE TRUST 2020-A HINTT 2020-A A			2	1.A FE	3,069,936	91.0740	2,796,335	3,070,403	3,070,150		106			1.390	1.401	MON	2,608	42,679	09/04/2020	10/09/2039
40439H-AB-5	HIN TIMESHARE TRUST 2020-A HINTT 2020-A B			2	1.F FE	1,705,341	91.6260	1,562,941	1,705,780	1,705,540		100			2.230	2.253	MON	2,325	38,039	09/04/2020	10/09/2039
40439H-AC-3	HIN TIMESHARE TRUST 2020-A HINTT 2020-A C			2	2.B FE	909,630	91.6610	833,882	909,749	909,683		27			3.420	3.451	MON	1,901	31,114	09/04/2020	10/09/2039
411707-AH-5	HARDEES FUNDING LLC HNGRY 2020-1A A2			4	2.B FE	6,403,994	85.6360	5,455,013	6,370,000	6,394,588		(4,602)			3.981	3.844	MJSD	7,749	253,590	12/10/2020	12/20/2050
41884#-AA-9	HATCHET RIDGE PASS THROUGH TR PASS THROUGH CERTIFICATES			1	3.B PL	10,613,998	96.3760	10,229,331	10,613,998	10,613,998					5.950	5.950	JD	29,822	631,533	12/14/2010	12/14/2029
42770X-AA-5	HERO FUNDING TRUST A1 NOTES SERIES 2016-3			4	1.A FE	4,068,708	93.4860	3,804,162	4,069,236	4,068,732		(71)			3.080	3.082	MS	35,163	131,939	10/06/2016	09/20/2042
42806M-AE-9	HERTZ VEHICLE FINANCING LLC HERTZ 2021-2A A			4	1.A FE	8,490,625	87.0360	8,703,554	10,000,000	8,510,520		19,895			1.680	8.382	MON	2,800	14,000	11/30/2022	12/27/2027
42806M-AF-6	HERTZ VEHICLE FINANCING LLC HERTZ 2021-2A B			4	1.F FE	2,288,013	85.6940	2,309,457	2,695,000	2,292,156		4,143			2.120	8.920	MON	952	4,761	12/01/2022	12/27/2027
42806M-AK-5	HERTZ VEHICLE FINANCING LLC HERTZ 2022-1A B			2	1.F FE	4,453,125	89.7520	4,487,599	5,000,000	4,464,575		11,450			2.190	8.969	MON	1,825	9,125	11/29/2022	06/25/2026
42806M-AN-9	HERTZ VEHICLE FINANCING LLC HERTZ 2022-2A A			4	1.A FE	17,678,906	87.6530	17,530,542	20,000,000	17,663,439		(15,467)			2.330	7.056	MON	7,767	38,833	12/21/2022	06/26/2028
43283B-AA-1	HILTON GRAND VACATIONS TRUST HGVT 2022-1D A			4	1.A FE	13,671,256	94.6780	12,945,070	13,672,727	13,671,361		105			3.610	3.641	MON	15,082	327,686	04/12/2022	06/20/2034
43283B-AB-9	HILTON GRAND VACATIONS TRUST HGVT 2022-1D B			4	1.G FE	6,698,529	94.9960	6,364,381	6,699,636	6,698,609		80			4.100	4.141	MON	8,393	182,360	04/12/2022	06/20/2034
43283B-AC-7	HILTON GRAND VACATIONS TRUST HGVT 2022-1D C			4	2.B FE	2,002,778	94.8070	1,899,036	2,003,055	2,002,797		18			4.690	4.741	MON	2,870	62,368	04/12/2022	06/20/2034
43283G-AA-0	HILTON GRAND VACATIONS TRUST HGVT 2022-2A A			2	1.A FE	6,748,157	95.9350	6,475,017	6,749,384	6,748,212		55			4.300	4.341	MON	4,837	108,028	08/01/2022	01/25/2037
43283G-AB-8	HILTON GRAND VACATIONS TRUST HGVT 2022-2A B			2	1.F FE	7,445,908	95.9760	7,147,897	7,447,596	7,445,982		74			4.740	4.790	MON	5,884	131,400	08/01/2022	01/25/2037
43283G-AC-6	HILTON GRAND VACATIONS TRUST HGVT 2022-2A C			2	2.B FE	2,094,052	96.1290	2,013,548	2,094,079	2,094,079		26			5.570	5.639	MON	1,945	43,428	08/01/2022	01/25/2037
43285H-AA-6	HILTON GRAND VACATIONS TRUST HGVT 2020-AA A			2	1.A FE	4,320,292	93.9470	3,998,392	4,255,997	4,300,736		(8,119)			2.740	2.240	MON	1,944	116,614	07/14/2020	02/25/2039
43285H-AB-4	HILTON GRAND VACATIONS TRUST HGVT 2020-AA B			4	1.F FE	671,987	96.1480	646,116	671,999	671,990		2			4.220	4.258	MON	473	28,358	06/02/2020	02/25/2039
43811J-AC-1	HONDA AUTO RECEIVABLES OWNER T HAROT 2021-2 A3			2	1.A FE	19,255,276	96.6140	18,604,004	19,256,027	19,255,790		301			0.330	0.332	MON	2,824	67,516	05/18/2021	08/15/2025
44989G-AA-5	IP LENDING LLC IPL 2022-8A SNR			4	1.G FE	16,000,000	98.9630	15,834,100	16,000,000	16,000,000					8.000	8.080	JAJO			12/13/2022	11/29/2027
45783N-AA-5	INSTAR LEASING III LLC INSTR 2021-1A A			4	1.F FE	10,897,118	82.6110	9,007,066	10,903,046	10,898,600		726			2.300	2.326	MON	11,145	252,163	02/03/2021	02/15/2054

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
46591H-BR-0	JPMORGAN CHASE BANK NA - CACL CACLN 2021-1 B			4	1.C FE	9,983,384	96.6670	9,650,612	9,983,384	9,983,384					0.875	0.877	MON	1,456	87,355	03/16/2021	09/25/2028
46618H-AA-7	321 HENDERSON RECEIVABLES LLC HENDR 2014-3A A			2	1.A FE	8,552,142	84.5320	6,579,571	7,783,520	8,487,275		(28,535)			3.500	2.662	MON	12,108	272,423	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	25,511,959	83.6260	21,337,520	25,515,350	25,512,570		106			3.410	3.435	MON	38,670	870,073	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	14,893,600	86.5480	12,900,064	14,905,094	14,895,716		367			3.990	4.031	MON	26,432	594,713	03/15/2017	08/16/2060
466365-AD-5	JACK IN THE BOX FUNDING LLC JACK 2022-1A A2I			2	2.B FE	27,087,500	86.6940	23,483,346	27,087,500	27,087,500					3.445	3.460	FMAN	93,316	736,163	02/02/2022	02/26/2052
46674@-AA-4	JLL SECURITIES CREDIT LEASE SERIES 2022 10			4	4.A	125,610,547	83.9150	103,339,013	123,147,595	125,528,238		(82,309)			3.510	3.349	MON	192,110	2,989,716	04/06/2022	12/15/2043
47760Q-AE-3	JIMMY JOHNS FUNDING LLC JIMMY 2022-1A A2II			4	2.B FE	74,625,000	87.8430	65,552,839	74,625,000	74,625,000					4.104	4.125	JAJO	518,942	1,905,624	03/04/2022	04/30/2052
47987E-AC-1	JONAH ENERGY LLC JONAH 2022-1 A1			4	1.G FE	22,230,921	99.1940	22,358,233	22,540,000	22,235,674		4,752			7.200	7.536	MON	94,668	225,400	10/11/2022	12/10/2037
48128U-2M-0	JPMORGAN CHASE BANK NA - CACL CACLN 2021-2 B			2	1.C FE	14,223,842	95.5700	13,593,745	14,223,842	14,223,842					0.889	0.891	MON	2,108	126,450	07/13/2021	12/26/2028
48554T-AA-3	KAPITUS ASSET SECURITIZATION L KAPT 2022-3A A			2	1.C FE	23,499,537	100.3220	23,575,658	23,500,000	23,499,556		19			7.417	7.533	MON	150,091		11/22/2022	11/12/2030
48661A-AJ-5	RAD CLO LTD KAYNE 2018-1A AR			4	1.A FE	25,000,000	98.2280	24,556,975	25,000,000	25,000,000					5.059	5.091	JAJO	267,010	502,477	02/25/2021	07/15/2031
48661C-AA-0	RAD CLO LTD KAYNE 2020-7A A1			4	1.A FE	15,800,000	98.0230	15,487,602	15,800,000	15,800,000					5.279	5.313	JAJO	176,089	357,326	02/21/2020	04/17/2033
48661T-AJ-4	RAD CLO LTD KAYNE 2018-2A AR			4	1.A FE	47,000,000	98.3130	46,207,251	47,000,000	47,000,000					5.159	5.192	JAJO	511,901	992,571	01/29/2021	10/15/2031
501687-AA-5	LAD AUTO RECEIVABLES TRUST LADAR 2022-1A A			4	1.C FE	45,867,292	98.3980	45,137,849	45,872,586	45,867,583		291			5.210	5.272	MON	106,221	783,376	08/09/2022	06/15/2027
50184V-AR-5	LCM LTD PARTNERSHIP LCM 14A AR			4	1.A FE	31,400,000	98.0850	31,387,168	32,000,000	31,672,290		71,864			5.283	5.729	JAJO	342,780	676,064	05/14/2020	07/20/2031
50184V-AS-3	LCM LTD PARTNERSHIP LCM 14A BR			4	1.C FE	6,543,125	95.3370	6,911,918	7,250,000	6,738,683		25,142			5.823	7.495	JAJO	85,600	192,864	04/01/2020	07/20/2031
50188Q-AJ-0	LCM LTD PARTNERSHIP LCM 19A AR			4	1.A FE	5,066,535	99.6150	5,047,024	5,066,535	5,066,535					5.319	5.354	JAJO	56,894	115,262	03/14/2019	07/15/2027
50190A-AK-8	LCM LTD PARTNERSHIP LCM 17A A1AR			4	1.A FE	6,860,000	98.2350	6,876,422	7,000,000	6,921,824		20,632			5.209	5.679	JAJO	76,980	151,398	06/09/2020	10/15/2031
50200F-AC-3	LCM LTD PARTNERSHIP LCM 26A A1			4	1.A FE	52,337,250	98.6370	51,784,320	52,500,000	52,426,131		37,849			5.313	5.294	JAJO	565,567	1,125,136	10/22/2020	01/20/2031
50200Y-AQ-1	LCM LTD PARTNERSHIP LCM 30A AR			4	1.A FE	30,000,000	97.6730	29,302,020	30,000,000	30,000,000					5.323	5.358	JAJO	323,790	645,976	05/14/2021	04/20/2031
518889-AC-4	DRB PRIME STUDENT LOAN TRUST DRB 2017-C A2B			4	1.A FE	563,901	98.0420	552,954	563,999	563,989		26			2.810	2.836	MON	264	15,848	11/08/2017	11/25/2042
51888R-AB-6	LAUREL ROAD PRIME STUDENT LOAN LRB 2018-B A2FX			2	1.A FE	458,322	98.1340	437,532	445,852	447,340		(6,069)			3.540	0.384	MON	263	15,783	09/08/2020	05/26/2043
51889C-AB-8	LAUREL ROAD PRIME STUDENT LOAN LRK 2020-A A2FX			4	1.A FE	16,239,954	90.5270	14,706,863	16,245,879	16,242,491		1,532			1.400	1.423	MON	3,791	227,442	09/22/2020	11/25/2050
51889R-AB-5	LAUREL ROAD PRIME STUDENT LOAN LRK 2019-A A2FX			4	1.A FE	2,458,924	97.1580	2,389,102	2,458,987	2,458,971		12			2.730	2.747	MON	1,119	67,130	07/19/2019	10/25/2048
54054P-AA-4	LOGAN CLO III LTD LOGN3 2022-1A A			4	1.A FE	60,000,000	98.3780	59,026,860	60,000,000	60,000,000					5.528	5.563	JAJO	663,325	777,859	04/13/2022	04/21/2035
54864#-AA-6	LOWE'S (COVINGTON) LA SERIES 2002-A			4	2.A	3,255,450	102.8530	3,184,821	3,096,477	3,139,394		(7,407)			6.400	5.935	MON	6,055	198,175	10/21/2003	05/20/2028
55026C-AA-5	LUMINACE ABS-2022 ISSUER LLC BREN 2022-1 A			4	1.G FE	2,901,629	92.4860	2,684,119	2,902,205	2,901,591		(37)			4.880	4.917	JAJO	23,998	60,979	05/19/2022	07/31/2062
55389P-AA-7	MVW OWNER TRUST MVWOT 2019-1A A			2	1.A FE	6,122,070	94.2200	5,770,032	6,124,006	6,140,803		(5,997)			2.890	2.656	MON	5,408	176,984	05/14/2019	11/20/2036
55389T-AB-7	MVW OWNER TRUST MVWOT 2021-1WA B			2	1.F FE	3,918,091	90.5310	3,547,865	3,918,938	3,918,348		156			1.440	1.454	MON	1,724	56,433	05/10/2021	01/22/2041
55389T-AC-5	MVW OWNER TRUST MVWOT 2021-1WA C			2	2.B FE	2,413,596	89.7480	2,166,375	2,413,838	2,413,669		44			1.940	1.952	MON	1,431	46,828	05/10/2021	01/22/2041
55400D-AA-9	MVW OWNER TRUST MVWOT 2019-2A A			2	1.A FE	6,418,188	94.3890	6,064,899	6,425,410	6,421,825		1,367			2.220	2.285	MON	4,359	142,644	04/27/2020	10/20/2038
55400E-AA-7	MVW 2020-1 LLC MVWOT 2020-1A A			4	1.A FE	3,090,916	91.0660	2,815,110	3,091,282	3,091,060		59			1.740	1.752	MON	1,644	53,788	07/13/2020	10/20/2037
55400E-AB-5	MVW 2020-1 LLC MVWOT 2020-1A B			4	1.F FE	1,159,071	91.8650	1,064,931	1,159,231	1,159,133		26			2.730	2.752	MON	967	31,647	07/13/2020	10/20/2037
55400K-AB-1	MVW OWNER TRUST MVWOT 2021-2A B			2	1.F FE	8,691,625	89.6020	7,789,265	8,693,152	8,691,987		341			1.830	1.844	MON	4,861	173,667	11/09/2021	05/20/2039
55400U-AA-1	MVW OWNER TRUST MVWOT 2022-1A A			4	1.A FE	12,678,879	95.7490	12,143,030	12,682,139	12,679,174		295			4.150	4.197	MON	16,082	311,399	05/12/2022	11/21/2039
55400V-AC-5	MVW OWNER TRUST MVWOT 2022-2A C			2	2.B FE	2,999,760	100.8290	3,024,861	3,000,000	2,999,866		106			7.620	7.742	MON	36,830		10/25/2022	10/21/2041
55817E-AN-6	MADISON PARK FUNDING LTD MDPK 2019-37A AR			4	1.A FE	14,000,000	98.0440	13,726,188	14,000,000	14,000,000					5.149	5.182	JAJO	152,186	294,232	07/01/2021	07/15/2033
55817H-AE-9	MADISON PARK FUNDING LTD MDPK 2022-62A B			4	1.C FE	22,000,000	99.9920	21,998,240	22,000,000	22,000,000					5.863	5.902	JAJO	483,659		07/15/2022	07/17/2033
55818M-BA-4	MADISON PARK FUNDING LTD MDPK 2014-13A AR2			4	1.A FE	22,649,829	98.9930	22,421,813	22,649,829	22,649,829					5.177	5.209	JAJO	241,011	457,609	04/11/2018	04/19/2030
55818Y-BN-0	MADISON PARK FUNDING LTD MDPK 2015-17A AR2			4	1.A FE	14,868,846	98.7710	14,686,167	14,868,846	14,868,846					5.278	5.312	JAJO	156,943	310,238	02/02/2021	07/21/2030
55818Y-BS-9	MADISON PARK FUNDING LTD MDPK 2015-17A BR2			4	1.B FE	30,000,000	97.2180	29,165,280	30,000,000	30,000,000					5.778	5.819	JAJO	346,654	778,032	02/02/2021	07/21/2030
55819G-AL-3	MADISON PARK FUNDING LTD MDPK 2019-34A AR			4	1.A FE	25,000,000	98.6630	24,665,800	25,000,000	25,000,000					5.478	5.515	JAJO	258,704	560,535	04/12/2021	04/25/2032
55819G-AQ-2	MADISON PARK FUNDING LTD MDPK 2019-34A BR			4	1.C FE	20,500,000	97.3740	19,961,752	20,500,000	20,500,000					6.008	6.053	JAJO	232,660	569,798	04/12/2021	04/25/2032

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
55819J-AQ-6	MADISON PARK FUNDING LTD MDPK 2019-33A BR			4	1.C FE	20,000,000	95.4580	19,091,680	20,000,000	20,000,000					5.664	5.703	JAJO	239,130	427,705	01/25/2022	10/15/2032
55819X-AY-8	MADISON PARK FUNDING LTD MDPK 2016-22A A1R			4	1.A FE	8,725,000	98.4770	9,847,730	10,000,000	9,185,749		140,445			5.339	7.895	JAJO	112,715	229,535	03/24/2020	01/15/2033
55820R-AJ-1	MADISON PARK FUNDING LTD MDPK 2017-25A A1R			4	1.A FE	24,636,372	98.7180	24,320,583	24,636,372	24,636,372					5.328	5.364	JAJO	247,960	514,914	03/25/2021	04/25/2029
55820R-AL-6	MADISON PARK FUNDING LTD MDPK 2017-25A A2R			4	1.C FE	10,000,000	97.5190	9,751,940	10,000,000	10,000,000					6.008	6.053	JAJO	113,493	277,950	03/25/2021	04/25/2029
55820T-AL-2	MADISON PARK FUNDING LTD MDPK 2017-23A BR			4	1.C FE	17,500,000	97.3060	17,028,585	17,500,000	17,500,000					5.908	5.952	JAJO	189,548	470,771	06/04/2021	07/27/2031
55821A-AC-2	MADISON PARK FUNDING LTD MDPK 2018-28A A2			4	1.A FE	20,000,000	96.3460	19,269,160	20,000,000	20,000,000					5.359	5.305	JAJO	226,275	463,148	06/01/2018	07/15/2030
55821K-AC-0	MADISON PARK FUNDING LTD MDPK 2021-38A A			4	1.A FE	20,000,000	97.4830	19,496,660	20,000,000	20,000,000					5.199	5.227	JAJO	219,519	521,841	05/14/2021	07/17/2034
55821K-AE-6	MADISON PARK FUNDING LTD MDPK 2021-38A B			4	1.C FE	8,000,000	96.1310	7,690,464	8,000,000	8,000,000					5.729	5.764	JAJO	96,759	266,094	05/14/2021	07/17/2034
55821T-AA-5	MADISON PARK FUNDING LTD MDPK 2018-30A A			4	1.A FE	38,194,605	98.7100	37,785,136	38,278,818	38,408,182		431,087			4.829	4.689	JAJO	390,247	679,616	02/23/2018	04/15/2029
55821U-AA-2	MADISON PARK FUNDING LTD MDPK 2021-48A A			4	1.A FE	50,000,000	98.3320	49,166,000	50,000,000	50,000,000					5.377	5.410	JAJO	552,592	1,111,571	01/15/2021	04/19/2033
55821U-AC-8	MADISON PARK FUNDING LTD MDPK 2021-48A B			4	1.C FE	10,000,000	96.5560	9,655,590	10,000,000	10,000,000					5.677	5.715	JAJO	116,685	252,731	01/15/2021	04/19/2033
55822A-AN-7	MADISON PARK FUNDING LTD MDPK 2020-46A B1R			4	1.C FE	25,000,000	95.7380	23,934,550	25,000,000	25,000,000					5.729	5.770	JAJO	302,371	673,234	08/20/2021	10/15/2034
55953H-AS-2	MAGNETITE CLO LTD MAGNE 2015-12A ARR			4	1.A FE	27,000,000	98.4670	26,585,982	27,000,000	27,000,000					5.179	5.213	JAJO	295,211	575,705	08/14/2018	10/15/2031
55953M-AQ-5	MAGNETITE CLO LTD MAGNE 2015-15A BR			4	1.C FE	17,804,640	97.3640	17,428,210	17,900,000	17,805,990		1,350			5.928	6.085	JAJO	200,447	396,664	11/22/2022	07/25/2031
55953R-AL-5	MAGNETITE CLO LTD MAGNE 2015-16A AR			4	1.A FE	14,577,126	99.2580	14,468,963	14,577,126	14,577,126					4.994	5.025	JAJO	151,654	272,147	01/18/2018	01/18/2028
55954L-AC-7	MAGNETITE CLO LTD MAGNE 2015-14RA A1			4	1.A FE	18,468,000	98.3570	18,687,735	19,000,000	18,703,839		69,916			5.314	5.925	JAJO	210,334	416,364	03/11/2020	10/18/2031
55954L-AL-7	MAGNETITE CLO LTD MAGNE 2015-14RA A2			4	1.A FE	24,767,500	98.3570	24,589,125	25,000,000	24,855,128		35,348			5.314	5.557	JAJO	269,376	547,847	10/29/2020	10/18/2031
55954N-AL-3	MAGNETITE CLO LTD MAGNE 2019-23A BR			4	1.C FE	25,000,000	95.5310	23,882,725	25,000,000	25,000,000					6.008	6.052	JAJO	283,731	631,968	11/24/2021	01/25/2035
55954T-AA-4	MAGNETITE CLO LTD MAGNE 2022-35A A1			4	1.A FE	30,000,000	99.0860	29,725,740	30,000,000	30,000,000					4.793	4.819	JAJO	567,148		07/12/2022	10/25/2035
55955E-AL-2	MAGNETITE CLO LTD MAGNE 2020-27A AR			4	1.A FE	37,500,000	97.3360	36,501,037	37,500,000	37,500,000					5.383	5.419	JAJO	409,300	830,283	08/25/2021	10/20/2034
55955G-AA-1	MAGNETITE CLO LTD MAGNE 2020-25A A			4	1.A FE	12,000,000	98.5480	11,825,760	12,000,000	12,000,000					5.558	5.590	JAJO	125,991	278,790	12/02/2020	01/25/2032
56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST SERIES 10 TERM NOTE			1	1.F FE	13,944,209	95.3210	13,344,958	14,000,000	13,982,888		5,383			3.310	3.354	JD	27,032	463,400	10/01/2014	12/10/2025
565923-AA-7	MARBLE POINT CLO XXV LTD MP25 2022-2A A1A			4	1.A FE	50,000,000	99.2360	49,617,800	50,000,000	50,000,000					6.620	6.662	JAJO	358,574		10/19/2022	10/20/2034
56847Q-AA-9	MARINER FINANCE ISSUANCE TRUST MFIT 2022-AA A			2	1.A FE	29,781,531	99.2930	29,787,831	30,000,000	29,784,185		2,654			6.450	6.632	MON	59,125	354,750	10/11/2022	10/20/2037
57563N-AD-0	MASSACHUSETTS EDUCATIONAL FINA MEFA 2020-A A			4	1.A FE	30,328,356	97.4990	29,602,480	30,361,829	30,335,985		5,896			2.300	2.378	MON	11,639	688,910	02/08/2022	02/25/2040
57631T-AA-1	MAST 2022-1 LTD MASTT 2022-1A A			4	1.G FE	66,813,379	99.7550	66,650,104	66,814,000	66,813,124		(255)			6.895	6.995	MON	243,138		11/30/2022	12/15/2047
58940B-AH-9	MERCURY FINANCIAL CREDIT CARD CLASS A			2	1.F FE	66,150,671	98.1490	64,934,330	66,159,000	66,150,691		21			6.460	6.549	MON	130,591	1,519,599	08/12/2022	03/20/2027
58940B-AJ-5	MERCURY FINANCIAL CREDIT CARD CLASS B			2	2.B FE	8,840,808	98.1530	8,677,724	8,841,000	8,840,716		(92)			7.680	7.800	MON	20,747	241,418	08/12/2022	03/20/2027
59170J-AA-6	METRONET INFRASTRUCTURE ISSUER MNET 2022-1A A2			2	1.F FE	70,336,343	95.9190	71,939,400	75,000,000	70,353,731		17,389			6.350	7.074	MON	145,521	568,854	10/26/2022	10/20/2052
60162P-AE-2	MILOS CLO LTD MILOS 2017-1A AR			4	1.A FE	47,053,188	98.5700	46,722,275	47,400,000	47,198,274		56,385			5.313	5.529	JAJO	510,627	960,568	04/07/2022	10/20/2030
60700D-AE-8	MMAF EQUIPMENT FINANCE LLC MMAF 2018-A A5			4	1.A FE	7,998,545	97.0820	7,766,590	8,000,000	7,999,689		248			3.610	3.641	MON	16,847	288,800	05/22/2018	03/10/2042
60700K-AC-6	MMAF EQUIPMENT FINANCE LLC MMAF 2020-BA A3			4	1.A FE	3,768,548	96.1130	3,622,110	3,768,602	3,768,589		19			0.490	0.491	MON	872	18,466	09/10/2020	08/14/2025
60700M-AD-0	MMAF EQUIPMENT FINANCE LLC MMAF 2020-A A4			4	1.A FE	24,497,401	87.2530	21,376,936	24,500,000	24,498,444		401			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	1.A FE	9,747,283	86.3190	8,416,059	9,750,000	9,748,312		395			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	90.3140	18,965,961	21,000,000	21,000,000					2.815	2.823	JAJO	113,304	594,434	02/18/2021	04/22/2031
61946C-AA-0	MOSAIC SOLAR LOANS LLC MSAIC 2019-1A A			4	1.F FE	3,235,117	92.8300	3,004,157	3,236,194	3,235,538		102			4.370	4.420	MON	4,321	141,422	01/25/2019	12/21/2043
61946E-AA-6	MOSAIC SOLAR LOANS LLC CLASS A NOTES			4	1.F FE	5,079,872	95.6680	4,861,223	5,081,328	5,080,793		294			4.450	4.501	MON	6,909	226,119	01/26/2017	06/20/2042
61946N-AA-6	MOSAIC SOLAR LOANS LLC MSAIC 2020-1A A			2	1.D FE	2,740,888	86.8060	2,379,343	2,740,983	2,740,914		6			2.100	2.110	MON	1,759	57,561	06/12/2020	04/20/2046
62432B-AN-3	MOUNTAIN VIEW CLO LTD MVW 2015-9A A1R			4	1.A FE	12,000,000	97.7220	11,726,580	12,000,000	12,000,000					5.199	5.233	JAJO	131,712	258,316	05/31/2018	07/15/2031
62432F-AM-6	MOUNTAIN VIEW CLO MVEW 2016-1A AR			4	1.A FE	32,539,000	97.6480	32,223,741	33,000,000	32,704,047		56,092			5.371	5.671	JAJO	388,940	781,415	07/09/2020	04/14/2033
62432F-AN-4	MOUNTAIN VIEW CLO MVEW 2016-1A B1R			4	1.C FE	10,000,000	95.5040	9,550,410	10,000,000	10,000,000					5.861	5.904	JAJO	128,613	286,473	02/12/2020	04/14/2033
62890M-AB-0	NMEF FUNDING LLC NMEF 2022-B A2			2	1.A FE	9,999,865	99.8380	9,983,779	10,000,000	9,999,842		(23)			6.070	6.148	MON	26,978	104,539	10/07/2022	06/15/2029
62946A-AA-2	NP SPE II LLC SEC RAILCAR EQUIP NT 2016-1 A1			1	1.G FE	13,687,328	95.5300	13,075,551	13,687,328	13,687,328					4.164	4.200	MON	17,415	569,940	04/25/2016	04/20/2046
62946A-AB-0	NP SPE II LLC SEC RAILCAR EQUIP NT 2016-1 A2			1	2.A FE	60,000,000	94.7630	56,857,890	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	1.E FE	3,882,560	100.3120	3,894,692	3,882,560	3,882,560					5.600	5.598	AO	45,900	217,423	02/25/2008	03/31/2024

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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
63615#-AG-6	THE NATIONAL FOOTBALL LEAGUE SENIOR NOTE SERIES B NATIONAL LOGISTICS 1 MI TN VA SERIES A1 PASS THROUGH CERT			1	1.E FE	4,969,677	100.3120	4,985,206	4,969,677	4,969,677					5.600	5.600	AO	58,753	278,302	04/15/2008	03/31/2024
63681#-AA-8				1	1.D FE	28,236,198	80.0390	22,599,861	28,236,198	28,236,198					2.654	2.668	MON	43,714	749,389	03/24/2021	10/10/2042
63890B-AB-2	NAVIENT STUDENT LOAN TRUST NAVSL 2018-EA A2			2	1.A FE	3,351,484	96.7670	3,108,571	3,212,445	3,269,534		(29,262)			4.000	1.031	MON	5,711	128,498	07/28/2020	12/15/2059
63935C-AB-7	NAVIENT STUDENT LOAN TRUST NAVSL 2019-FA A2			2	1.A FE	6,515,804	92.5190	5,824,936	6,295,938	6,421,530		(39,829)			2.600	0.848	MON	7,275	163,694	07/23/2020	08/15/2068
63940Q-AB-9	NAVIENT STUDENT LOAN TRUST NAVSL 2018-BA A2A			4	1.A FE	3,035,211	97.0210	2,945,042	3,035,478	3,035,367		32			3.610	3.640	MON	4,870	109,581	05/15/2018	12/15/2059
63941B-AB-1	NAVIENT STUDENT LOAN TRUST NAVSL 2019-A A2A			2	1.A FE	6,782,025	95.5590	6,306,631	6,599,720	6,683,054		(38,310)			3.420	1.551	MON	10,032	225,710	03/09/2021	01/15/2043
63941H-AA-0	NAVIENT STUDENT LOAN TRUST NAVSL 2020-DA A			4	1.A FE	7,500,853	89.8800	6,742,494	7,501,652	7,501,129		68			1.690	1.700	MON	5,635	126,778	06/02/2020	05/15/2069
63941J-AA-6	NAVIENT STUDENT LOAN TRUST NAVSL 2019-GA A			2	1.A FE	2,353,466	91.5510	2,106,401	2,300,799	2,330,820		(8,937)			2.400	1.226	MON	2,454	55,219	07/23/2020	10/15/2068
63941M-AB-7	NAVIENT STUDENT LOAN TRUST NAVSL 2019-EA A2A			2	1.A FE	9,577,803	94.1320	8,771,824	9,318,629	9,470,471		(49,974)			2.640	0.868	MON	10,934	246,012	02/17/2021	05/15/2068
63941T-AA-4	NAVIENT STUDENT LOAN TRUST NAVSL 2020-EA A			2	1.A FE	50,113,312	89.9570	44,540,257	49,512,776	49,977,205		(50,881)			1.690	1.320	MON	37,190	836,766	04/13/2021	05/15/2069
63941U-AA-1	NAVIENT STUDENT LOAN TRUST NAVSL 2020-GA A			2	1.A FE	13,436,098	88.6940	11,910,141	13,428,329	13,433,579		(494)			1.170	1.150	MON	6,983	157,533	09/11/2020	09/16/2069
63941X-AA-5	NAVIENT STUDENT LOAN TRUST NAVSL 2020-FA A			4	1.A FE	6,841,553	88.7650	6,073,400	6,842,073	6,841,730		31			1.220	1.226	MON	3,710	83,473	07/20/2020	07/15/2069
63942G-AA-1	NAVIENT STUDENT LOAN TRUST NAVSL 2021-FA A			2	1.A FE	110,129,768	84.1880	100,183,155	118,998,904	110,676,621		546,853			1.110	3.356	MON	58,706	990,666	04/07/2022	02/18/2070
64034Y-AA-9	NELNET STUDENT LOAN TRUST NSLT 2021-DA AFL			4	1.A FE	67,148,255	98.2220	65,954,533	67,148,255	67,148,255					5.043	5.095	MON	112,873	1,539,218	10/21/2021	04/20/2062
64035D-AB-2	NELNET STUDENT LOAN TRUST NSLT 2021-A APT1			2	1.A FE	66,381,475	88.4900	58,750,963	66,392,928	66,384,759		2,111			1.360	1.372	MON	27,590	902,944	05/13/2021	04/20/2062
64129J-BG-4	NEUBERGER BERMAN CLO LTD NEUB 2013-14A BR2			4	1.C FE	15,400,000	96.8880	14,920,737	15,400,000	15,400,000					5.874	5.917	JAJO	163,326	408,355	01/31/2020	01/28/2030
64130T-BC-8	NEUBERGER BERMAN CLO LTD NEUB 2015-20A BRR			4	1.C FE	7,000,000	96.2590	6,738,137	7,000,000	7,000,000					5.729	5.769	JAJO	84,664	188,505	04/30/2021	07/15/2034
64132D-AJ-7	NEUBERGER BERMAN CLO LTD NEUB 2019-32A AR			4	1.A FE	19,545,740	98.3420	19,668,420	20,000,000	19,569,902		24,162			5.217	5.758	JAJO	214,459	190,520	07/26/2022	01/20/2032
64132J-AN-5	NEUBERGER BERMAN CLO LTD NEUB 2019-31A AR			4	1.A FE	31,500,000	98.0030	30,870,787	31,500,000	31,500,000					5.283	5.317	JAJO	337,424	665,500	03/24/2021	04/20/2031
64132J-AQ-8	NEUBERGER BERMAN CLO LTD NEUB 2019-31A BR			4	1.C FE	14,000,000	96.6410	13,529,782	14,000,000	14,000,000					5.793	5.834	JAJO	164,445	368,170	03/24/2021	04/20/2031
64133R-AJ-5	NEUBERGER BERMAN CLO LTD NEUB 2020-38A A1R			4	1.A FE	35,700,000	97.5810	34,836,488	35,700,000	35,700,000					5.383	5.418	JAJO	389,653	790,429	09/27/2021	10/20/2035
64134J-AA-1	NEUBERGER BERMAN CLO LTD NEUB 2021-40A A			4	1.A FE	18,500,000	98.4040	18,204,684	18,500,000	18,500,000					5.139	5.171	JAJO	200,712	392,200	01/27/2021	04/16/2033
64134J-AC-7	NEUBERGER BERMAN CLO LTD NEUB 2021-40A B			4	1.C FE	7,000,000	96.2270	6,735,911	7,000,000	7,000,000					5.479	5.515	JAJO	80,970	172,464	01/27/2021	04/16/2033
64135J-AC-6	NEUBERGER BERMAN CLO LTD NEUB 2022-49A B			4	1.C FE	25,000,000	97.4230	24,355,800	25,000,000	25,000,000					6.060	6.104	JAJO	286,167	386,406	05/03/2022	07/25/2034
64754L-AA-5	NEW MOUNTAIN CLO 2 LTD NMC CLO-2A A			4	1.A FE	30,000,000	96.9320	29,079,690	30,000,000	30,000,000					5.269	5.299	JAJO	333,712	667,197	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	94.0470	12,226,058	13,000,000	13,000,000					5.729	5.765	JAJO	157,233	350,082	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	96.7000	36,746,114	38,000,000	38,000,000					5.279	5.314	JAJO	423,504	828,846	10/08/2021	10/15/2034
64755R-AQ-6	NEW MOUNTAIN CLO 1 LTD NMC CLO-1A B1R			4	1.C FE	21,750,000	93.9270	20,429,014	21,750,000	21,750,000					5.879	5.922	JAJO	269,951	602,368	10/08/2021	10/15/2034
65252M-AA-7	NEWTEK SMALL BUSINESS LOAN TRU NWSB 2018-1 A			4	1.F FE	5,200,474	98.3180	5,112,980	5,200,474	5,200,474					6.089	6.166	MON	4,398	176,821	11/02/2018	02/25/2044
65253M-AA-6	NEWTEK SMALL BUSINESS LOAN TRU NWSB 2021-1 A			2	1.F FE	3,285,622	96.0220	3,154,931	3,285,622	3,285,622					7.250	7.360	MON	3,308	113,384	12/02/2021	12/25/2048
67092R-AL-2	OCP CLO LTD OCP 2016-12A AR2			2	1.A FE	19,530,000	97.1720	19,434,380	20,000,000	19,555,789		25,789			5.199	5.717	JAJO	216,606	313,383	07/27/2022	04/18/2033
67108F-AN-6	OZLM FUNDING LTD OZLMF 2013-4A A1R			4	1.A FE	12,338,181	98.6360	12,097,317	12,264,594	12,302,570		(5,516)			5.575	5.444	JAJO	131,042	291,738	10/18/2017	10/22/2030
67108F-AQ-9	OZLM FUNDING LTD OZLMF 2013-4A A2R			4	1.C FE	23,537,000	96.0750	22,577,672	23,500,000	23,521,275		(2,019)			6.025	6.047	JAJO	271,357	666,802	05/22/2018	10/22/2030
67109K-BC-7	OZLM LTD OZLM 2014-9A A1A3			4	1.A FE	37,000,000	97.6090	36,115,367	37,000,000	37,000,000					5.343	5.378	JAJO	400,841	804,207	09/22/2021	10/20/2031
67109U-AU-6	OZLM LTD OZLM 2015-11A A2R			4	1.B FE	15,052,500	96.3680	14,455,125	15,000,000	15,030,580		(3,287)			6.165	6.163	JAJO	159,255	436,001	05/04/2018	10/30/2030
67110U-AL-3	OHA LOAN FUNDING LTD OHALF 2016-1A AR			4	1.A FE	40,424,000	98.4540	39,873,951	40,500,000	40,435,224		11,224			5.503	5.587	JAJO	451,899	874,860	03/30/2022	01/20/2033
67110U-AN-9	OHA LOAN FUNDING LTD OHALF 2016-1A B1R			4	1.C FE	7,731,813	96.7420	7,811,892	8,075,000	7,818,421		25,868			5.843	6.561	JAJO	95,668	216,449	06/24/2020	01/20/2033
67112W-AN-3	OZLM LTD OZLM 2019-23A AR			4	1.A FE	20,000,000	96.6110	19,322,100	20,000,000	20,000,000					5.309	5.344	JAJO	224,164	452,954	04/01/2021	04/15/2034
67113L-AL-0	OCP CLO LTD OCP 2019-17A A1R			4	1.A FE	19,511,786	97.7840	19,595,833	20,040,000	19,538,977		27,192			5.283	5.899	JAJO	214,666	192,043	07/26/2022	07/20/2032
67118Y-AE-3	OCP CLO LTD OCP 2022-24A B			4	1.C FE	30,000,000	96.5430	28,962,960	30,000,000	30,000,000					3.572	3.586	JAJO	619,197		04/26/2022	07/20/2035
67181D-AA-9	OAK STREET INVESTMENT GRADE NE OAKIG 2020-1A A1			2	1.A FE	31,035,796	88.7530	27,711,277	31,222,866	31,065,273		29,221			1.850	2.223	MON	17,650	559,795	05/24/2022	11/20/2050
67181D-AB-7	OAK STREET INVESTMENT GRADE NE OAKIG 2020-1A A2			2	1.A FE	9,632,657	82.9490	7,993,543	9,636,687	9,633,784		483			2.210	2.234	MON	6,507	212,970	11/06/2020	11/20/2050
67181D-AC-5	OAK STREET INVESTMENT GRADE NE OAKIG 2020-1A A3			2	1.C FE	4,999,451	87.8530	4,392,647	5,000,000	4,999,735		136			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	21,298,084	87.7520	18,774,974	21,395,462	21,308,988		10,914			2.380	2.614	MON	15,559	499,480	06/06/2022	11/20/2051

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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
67181D-AK-7	OAK STREET INVESTMENT GRADE NE OAKIG 2021-2A A2			4	1.A FE	10,795,527	84.0960	9,078,925	10,795,875	10,795,562		47			2.630	2.646	MON	8,676	283,932	11/19/2021	11/20/2051
67190A-AA-4	OAK STREET INVESTMENT GRADE NE OAKIG 2021-1A A1			2	1.A FE	11,159,710	87.3110	9,745,144	11,161,440	11,160,340		315			1.480	1.491	MON	5,047	165,190	01/20/2021	01/20/2051
67190A-AB-2	OAK STREET INVESTMENT GRADE NE OAKIG 2021-1A A2			2	1.A FE	14,721,614	82.8290	12,195,417	14,723,602	14,722,111		245			1.930	1.942	MON	8,683	284,165	01/20/2021	01/20/2051
67401X-AL-5	OAKTREE CLO LTD OAKCL 2019-1A BR			4	1.D FE	24,974,675	95.7480	23,937,050	25,000,000	24,977,423		1,840			6.075	6.138	JAJO	291,073	722,107	09/07/2021	04/22/2030
67402F-AJ-8	OAKTREE CLO LTD OAKCL 2020-1A AR			4	1.A FE	35,000,000	97.3110	34,058,675	35,000,000	35,000,000					5.229	5.263	JAJO	386,375	764,125	05/17/2021	07/15/2034
67402F-AL-3	OAKTREE CLO LTD OAKCL 2020-1A BR			4	1.C FE	4,800,000	95.6920	4,593,221	4,800,000	4,800,000					5.729	5.770	JAJO	58,055	129,261	05/17/2021	07/15/2034
67402L-AG-1	OAKTREE CLO LTD OAKCL 2022-1A B			4	1.C FE	20,000,000	96.0880	19,217,640	20,000,000	20,000,000					6.175	6.216	FMAN	161,247	422,036	03/18/2022	05/15/2033
67572Y-BS-0	OCTAGON INVESTMENT PARTNERS XX OCT22 2014-1A BRR			4	1.C FE	21,740,400	97.3440	21,415,680	22,000,000	21,767,019		26,619			5.775	6.046	JAJO	243,494	477,509	03/30/2022	01/22/2030
67576F-AE-9	OCTAGON INVESTMENT PARTNERS LI OCT18 2018-18A A2			4	1.C FE	9,850,000	96.1350	9,613,460	10,000,000	9,865,171		15,171			5.549	5.874	JAJO	117,149	212,765	03/30/2022	04/16/2031
67576W-AQ-5	OCTAGON INVESTMENT PARTNERS XX OCT20 2019-4A A2R			4	1.A FE	6,000,000	96.7350	5,804,088	6,000,000	6,000,000					6.100	6.146	FMAN	48,798	165,656	12/16/2021	05/12/2031
67576W-AS-1	OCTAGON INVESTMENT PARTNERS XX OCT20 2019-4A BR			4	1.B FE	22,000,000	96.3840	21,204,370	22,000,000	22,000,000					6.350	6.400	FMAN	186,258	663,475	12/16/2021	05/12/2031
67576X-AN-0	OCTAGON INVESTMENT PARTNERS 47 OCT47 2020-1A BR			4	1.C FE	25,000,000	96.3210	24,080,275	25,000,000	25,000,000					5.893	5.936	JAJO	298,721	682,793	05/12/2021	07/20/2034
67577L-AJ-4	OCTAGON INVESTMENT PARTNERS 44 OCT44 2019-1A AR			4	1.A FE	40,000,000	97.1280	38,851,120	40,000,000	40,000,000					5.259	5.233	JAJO	444,105	885,519	08/27/2021	10/15/2034
67577L-AL-9	OCTAGON INVESTMENT PARTNERS 44 OCT44 2019-1A BR			4	1.C FE	15,400,000	95.4330	14,696,744	15,400,000	15,400,000					5.779	5.821	JAJO	187,886	422,562	08/27/2021	10/15/2034
67577M-AN-3	OCTAGON INVESTMENT PARTNERS 45 OCT45 2019-1A A1R			4	1.A FE	20,200,000	96.3810	19,468,922	20,200,000	20,200,000					5.204	5.236	JAJO	221,905	342,436	02/01/2022	04/15/2035
67577M-AQ-6	OCTAGON INVESTMENT PARTNERS 45 OCT45 2019-1A BR			4	1.C FE	20,000,000	95.9090	19,181,860	20,000,000	20,000,000					5.714	5.753	JAJO	241,241	403,362	02/01/2022	04/15/2035
67577U-AJ-4	OCTAGON INVESTMENT PARTNERS 48 OCT48 2020-3A AR			4	1.A FE	28,000,000	97.2790	27,238,036	28,000,000	28,000,000					5.393	5.429	JAJO	306,178	593,654	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	97.2230	58,333,980	60,000,000	60,000,000					5.239	5.273	JAJO	663,624	1,316,045	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	95.5890	16,011,174	16,750,000	16,750,000					5.729	5.770	JAJO	202,589	451,067	08/03/2021	07/15/2036
67578F-AA-5	OCTAGON INVESTMENT PARTNERS 49 OCT49 2020-5A A1			4	1.A FE	15,000,000	98.4260	14,763,930	15,000,000	15,000,000					5.299	5.330	JAJO	167,806	338,186	12/11/2020	01/15/2033
67590G-BG-3	OCTAGON INVESTMENT PARTNERS XV OCT17 2013-1A A1R2			4	1.A FE	9,050,000	98.7060	8,932,866	9,050,000	9,050,000					5.358	5.241	JAJO	91,599	191,903	02/07/2018	01/25/2031
67590Q-BL-0	OCTAGON INVESTMENT PARTNERS XX OCT21 2014-1A ABR3			4	1.A FE	15,000,000	95.0340	14,255,145	15,000,000	15,000,000					5.850	5.892	FMAN	116,994	366,551	02/18/2021	02/14/2031
67590Y-AN-0	OCTAGON INVESTMENT PARTNERS 26 OCT26 2016-1A A2R			4	1.A FE	9,000,000	95.3040	8,577,369	9,000,000	9,000,000					5.429	5.466	JAJO	103,154	214,839	06/01/2018	07/15/2030
67591V-AE-5	OCTAGON INVESTMENT PARTNERS 37 OCT37 2018-2A A2			4	1.C FE	25,000,000	96.4250	24,106,125	25,000,000	25,000,000					5.938	5.978	JAJO	280,426	677,133	05/29/2018	07/25/2030
675920-AJ-1	OCTAGON INVESTMENT PARTNERS 30 OCT30 2017-1A A1R			4	1.A FE	50,000,000	98.5050	49,252,350	50,000,000	50,000,000					5.243	5.277	JAJO	531,538	1,036,072	01/25/2021	03/17/2030
675920-AL-6	OCTAGON INVESTMENT PARTNERS 30 OCT30 2017-1A A2R			4	1.C FE	24,000,000	96.2430	23,098,368	24,000,000	24,000,000					5.693	5.733	JAJO	277,038	606,815	01/25/2021	03/17/2030
67592B-AL-2	OCTAGON INVESTMENT PARTNERS 40 OCT40 2019-1A A1R			4	1.A FE	32,000,000	97.2160	31,109,152	32,000,000	32,000,000					5.413	5.449	JAJO	351,216	652,853	12/06/2021	01/20/2035
67592M-AN-4	OCTAGON INVESTMENT PARTNERS 50 OCT50 2020-4A AR			4	1.A FE	81,996,161	97.0530	80,582,691	83,030,000	82,088,323		92,162			5.229	5.507	JAJO	916,593	1,528,638	05/16/2022	01/15/2035
67592X-AC-4	OCTAGON 57 LTD OCT57 2021-1A A			4	1.A FE	45,000,000	97.3290	43,797,915	45,000,000	45,000,000					5.229	5.261	JAJO	496,768	921,578	10/13/2021	10/15/2034
675932-AG-2	OCTAGON 58 LTD OCT58 2022-1A B			4	1.C FE	30,000,000	97.3960	29,218,710	30,000,000	30,000,000					3.405	3.417	JAJO	604,352		04/21/2022	07/15/2037
68267E-AA-2	ONEMAIN DIRECT AUTO RECEIVABLE ODART 2019-1A A			2	1.A FE	22,701,832	95.9770	20,922,995	21,800,000	22,414,379		(287,453)			3.630	2.264	MON	37,369	689,095	10/05/2022	09/14/2027
68267E-AB-0	ONEMAIN DIRECT AUTO RECEIVABLE ODART 2019-1A B			2	1.B FE	1,392,422	92.6200	1,389,300	1,500,000	1,399,010		6,588			3.950	18.562	MON	2,798	2,963	12/16/2022	11/14/2028
68267H-AA-5	ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2022-S1 A			2	1.A FE	12,312,454	94.2860	12,411,793	13,164,000	12,323,500		11,047			4.130	5.089	MON	25,673	90,612	10/28/2022	05/14/2035
68269B-AA-6	ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2019-2A A			2	1.A FE	2,878,000	89.2380	2,855,625	3,200,000	2,879,614		1,614			3.140	4.407	MON	4,745	8,373	12/01/2022	10/14/2036
68269B-AB-4	ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2019-2A B			2	1.C FE	4,234,191	86.4160	4,160,928	4,815,000	4,235,545		1,355			3.410	4.979	MON	7,753		12/16/2022	10/14/2036
68269D-AA-2	ONEMAIN DIRECT AUTO RECEIVABLE ODART 2022-1A A1			2	1.A FE	52,496,588	97.0570	50,955,035	52,500,000	52,497,156		569			4.650	4.698	MON	115,281	1,213,844	06/10/2022	03/14/2029
68269D-AB-0	ONEMAIN DIRECT AUTO RECEIVABLE ODART 2022-1A A2			2	1.A FE	13,011,025	99.7040	13,021,355	13,060,000	13,013,429		2,404			5.407	5.720	MON	35,305	143,549	10/07/2022	03/14/2029
68269M-AB-0	ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2021-1A A2			2	1.A FE	27,848,836	95.5470	28,194,130	29,508,000	27,860,778		11,942			4.567	5.352	MON	67,376	97,212	11/29/2022	06/16/2036
68269P-AB-3	ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2022-3A B			2	1.C FE	95,402,243	99.3040	94,745,937	95,410,000	95,401,917		(326)			6.450	6.538	MON	290,603		12/08/2022	05/15/2034
68504U-AA-9	ORANGE LAKE TIMESHARE TRUST ONGLT 2019-A A			4	1.A FE	3,795,486	94.6980	3,595,202	3,796,476	3,795,869		114			3.060	3.087	MON	7,099	116,172	05/21/2019	04/09/2038
68504U-AB-7	ORANGE LAKE TIMESHARE TRUST ONGLT 2019-A B			4	1.F FE	1,827,689	94.1050	1,720,169	1,827,934	1,827,798		31			3.360	3.388	MON	3,753	61,419	05/21/2019	04/09/2038
69145B-AA-4	OXFORD FINANCE FUNDING TRUST OXFIN 2022-1A A2			4	1.F FE	25,000,000	91.0970	22,774,335	25,000,000	25,000,000					3.602	3.629	MON	40,022	750,417	02/08/2022	02/15/2030
69335P-DP-7	PFS FINANCING CORP PFSFC 2020-A A			4	1.A FE	27,646,404	97.9720	26,961,850	27,520,000	27,543,119		(50,472)			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	96.3960	17,110,315	17,750,000	17,749,594		508			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	21,317,219	94.3470	20,171,327	21,380,000	21,342,049		23,898			0.970	1.131	MON	9,217	204,040	04/07/2022	02/15/2026

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
69335P-ED-3	PFS FINANCING CORP PFSFC 2021-B A			4	1.A FE	16,285,254	92.2050	16,135,907	17,500,000	16,403,487		118,234			0.770	4.407	MON	5,989	56,146	07/28/2022	08/15/2026
69355E-AL-9	PPM CLO 3 LTD PPMC 2019-3A AR			2	1.A FE	25,000,000	96.0340	24,008,500	25,000,000	25,000,000					5.169	5.202	JAJO	272,816	537,583	03/11/2021	04/17/2034
69355E-AN-5	PPM CLO 3 LTD PPMC 2019-3A BR			2	1.C FE	16,250,000	94.2990	15,323,539	16,250,000	16,250,000					5.629	5.669	JAJO	193,111	425,010	03/11/2021	04/17/2034
69356A-AL-6	PPM CLO LTD PPMC 2020-4A AR			4	1.A FE	35,500,000	96.1380	34,128,848	35,500,000	35,500,000					5.384	5.419	JAJO	398,170	803,138	09/29/2021	10/18/2034
69356T-AA-9	PPM CLO LTD PPMC 2021-5A A			4	1.A FE	25,000,000	96.1790	24,044,825	25,000,000	25,000,000					5.394	5.427	JAJO	280,922	560,579	09/17/2021	10/18/2034
69377P-AL-8	PPM CLO 2 LTD PPMC 2019-2A BR			4	1.C FE	24,700,000	93.7340	23,152,224	24,700,000	24,700,000					5.977	6.020	JAJO	303,444	695,964	04/07/2021	04/16/2032
69689C-AW-6	PALMER SQUARE CLO LTD PLMRS 2015-2A A1R2			4	1.A FE	19,744,343	98.7440	19,496,275	19,744,343	19,744,343					5.343	5.378	JAJO	213,901	429,150	01/24/2020	07/20/2030
69689C-AY-2	PALMER SQUARE CLO LTD PLMRS 2015-2A A2R2			4	1.C FE	12,000,000	97.0260	11,643,156	12,000,000	12,000,000					5.793	5.834	JAJO	140,953	315,574	01/24/2020	07/20/2030
69689Q-AA-3	PALMER SQUARE CLO LTD PLMRS 2022-1A A			4	1.A FE	15,000,000	97.3590	14,603,775	15,000,000	15,000,000					5.283	5.311	JAJO	160,701	248,280	01/24/2022	04/20/2035
69700G-AJ-1	PALMER SQUARE CLO LTD PLMRS 2019-1A A1R			4	1.A FE	22,821,480	97.5800	22,365,428	22,920,000	22,831,402		9,922			5.800	5.926	FMAN	177,239	489,061	04/08/2022	11/14/2034
69700P-AA-0	PALMER SQUARE LOAN FUNDING LTD PSTAT 2018-5A A1			4	1.A FE		0.0000								5.093	0.000	JAJO	5,222		03/24/2020	01/20/2027
69701C-AA-8	PALMER SQUARE LOAN FUNDING LTD PSTAT 2022-1A A1			4	1.A FE	36,769,738	98.1080	36,073,944	36,769,738	36,769,738					4.914	4.941	JAJO	381,419	564,840	01/14/2022	04/15/2030
69701E-AA-4	PALMER SQUARE LOAN FUNDING LTD PSTAT 2020-1A A1			4	1.A FE	11,498,652	99.3010	11,418,277	11,498,652	11,498,652					5.475	5.512	FMAN	71,705	242,138	01/10/2020	02/20/2028
69701N-AA-4	PALMER SQUARE LOAN FUNDING LTD PSTAT 2022-2A A1			2	1.A FE	51,436,271	97.9210	50,366,706	51,436,271	51,436,271					5.134	5.164	JAJO	557,447	654,397	04/14/2022	10/15/2030
69702D-AC-1	PALMER SQUARE LOAN FUNDING LTD PSTAT 2021-2A A2			4	1.A FE	15,000,000	97.1370	14,570,580	15,000,000	15,000,000					5.925	5.967	FMAN	101,226	384,119	03/09/2021	05/20/2029
69702Q-AA-6	PALMER SQUARE LOAN FUNDING LTD PSTAT 2022-5A A1			4	1.A FE	49,500,000	99.1860	49,593,050	50,000,000	49,524,631		24,631			4.410	4.609	JAJO	783,929		07/19/2022	07/15/2035
70015Q-AA-6	PARK AVENUE INSTITUTIONAL ADVI PAIA 2021-1A A1A			4	1.A FE	20,000,000	97.7100	19,542,020	20,000,000	20,000,000					5.633	5.668	JAJO	228,432	493,512	12/15/2020	01/20/2034
70018C-AA-4	PARK BLUE CLO 2022-II LTD PKBLU 2022-2A A1			4	1.A Z	59,700,000	99.4910	59,694,780	60,000,000	59,700,000					7.185	7.364	JAJO			12/14/2022	01/20/2035
723133-AA-2	PINELAWN POWER PROJECT PASS TH PASS-THROUGH CERT SERIES 2004			1	2.B	6,864,179	98.0480	6,730,215	6,864,179	6,864,179					6.350	6.400	MJSD	1,211	435,875	01/05/2005	06/30/2025
72703P-AD-5	PLANET FITNESS MASTER ISSUER L PLNT 2022-1A A2I			4	2.C FE	19,850,000	86.9440	17,258,463	19,850,000	19,850,000					3.251	3.264	MJSD	46,607	528,807	01/25/2022	12/05/2051
73019#-AA-0	PNC EQUIPMENT FINANCE LLC EQUIPMENT NOTE SERIES A			1	1.D	3,796,057	95.6900	3,632,455	3,796,057	3,796,057					3.000	3.000	MS	34,165	113,882	09/13/2012	09/13/2027
73019#-AB-8	PNC EQUIPMENT FINANCE LLC EQUIPMENT NOTE SERIES B			1	1.D	3,938,934	95.6900	3,769,175	3,938,934	3,938,934					3.000	3.000	MS	35,450	118,168	09/13/2012	09/13/2027
73019#-AC-6	PNC EQUIPMENT FINANCE LLC EQUIPMENT NOTE SERIES C			1	1.D	3,598,106	95.6900	3,443,036	3,598,106	3,598,106					3.000	3.000	MS	32,383	107,943	09/13/2012	09/13/2027
74923E-AA-6	RAD CLO LTD KAYNE 2019-5A AR			4	1.A FE	50,000,000	97.9730	48,986,400	50,000,000	50,000,000					5.445	5.482	JAJO	521,771	1,132,177	12/09/2021	07/24/2032
74923E-AC-2	RAD CLO LTD KAYNE 2019-5A BR			4	1.B FE	12,950,000	96.4010	12,483,904	12,950,000	12,950,000					6.025	6.070	JAJO	149,535	384,908	12/09/2021	07/24/2032
74970D-AA-0	RFS ASSET SECURITIZATION LLC RAPID 2022-2 A			2	1.A FE	20,865,705	99.8050	20,958,947	21,000,000	20,871,436		5,731			7.083	7.462	MON	66,108	173,534	10/31/2022	10/15/2027
74970D-AB-8	RFS ASSET SECURITIZATION LLC RAPID 2022-2 B			2	1.C FE	2,506,012	99.8060	2,517,110	2,522,000	2,506,693		680			7.568	7.962	MON	8,483	22,268	10/31/2022	10/15/2027
74982L-AY-6	RACE POINT CLO LIMITED RACEP 2013-8A AR2			4	1.A FE	55,712,367	98.5270	55,351,843	56,179,594	55,739,826		27,459			5.715	6.098	FMAN	365,686	1,112,738	07/27/2022	02/20/2030
75009L-AA-4	RAD CLO LTD RAD 2022-16A A1			4	1.A FE	30,000,000	99.7330	29,919,810	30,000,000	30,000,000					5.197	5.229	JAJO	528,327		08/04/2022	10/15/2034
75009L-AE-6	RAD CLO LTD RAD 2022-16A B			4	1.C FE	19,500,000	99.9440	19,489,061	19,500,000	19,500,000					6.147	6.191	JAJO	406,192		08/04/2022	10/15/2034
75885W-BC-4	REGATTA II FUNDING LP RGTII 2013-2A A2L3			4	1.C FE	15,000,000	97.4380	14,615,670	15,000,000	15,000,000					5.479	5.516	JAJO	173,506	365,711	03/09/2021	01/15/2029
75887N-AY-5	REGATTA VI FUNDING LTD REGT6 2016-1A BR2			4	1.C FE	30,000,000	97.0220	29,106,720	30,000,000	30,000,000					5.943	5.987	JAJO	361,506	834,560	04/28/2021	04/20/2034
75888A-BJ-4	REGATTA VII FUNDING LTD REGT7 2016-1A BR2			4	1.C FE	26,500,050	95.4580	25,344,205	26,550,000	26,504,519		4,469			6.346	6.430	MJSD	56,161	854,421	04/07/2022	06/20/2034
75889F-AC-8	REGATTA XXIII FUNDING LTD REG23 2021-4A A1			2	1.A FE	19,850,000	97.0560	19,411,120	20,000,000	19,865,562		15,562			5.393	5.577	JAJO	218,699	403,854	04/08/2022	01/20/2035
75889J-AA-4	REGATTA XXI FUNDING LTD REG21 2021-3A A			4	1.A FE	52,000,000	97.3990	50,647,532	52,000,000	52,000,000					5.423	5.455	JAJO	571,780	1,183,396	09/02/2021	10/20/2034
75896R-AA-9	REGATTA XXII FUNDING LTD REG22 2022-2A A			4	1.A FE	60,000,000	98.0440	58,826,100	60,000,000	60,000,000					5.594	5.624	JAJO	615,330	764,867	05/06/2022	07/20/2035
76761R-BA-6	RISERVA CLO LTD RSRVA 2016-3A BRR			4	1.C FE	10,000,000	93.9840	9,398,390	10,000,000	10,000,000					5.544	5.522	JAJO	115,494	242,458	03/01/2021	01/18/2034
773663-AC-3	ROCKLAND PARK CLO LTD ROCKP 2021-1A B			4	1.C FE	14,500,000	96.3190	13,966,241	14,500,000	14,500,000					5.893	5.934	JAJO	173,258	396,020	04/26/2021	04/20/2034
784309-AA-4	S-JETS LIMITED SJETS 2017-1 A			4	2.C FE	2,999,380	77.5010	2,332,246	3,009,311	3,005,051		1,558			3.967	4.110	MON	5,306	119,379	04/04/2019	08/15/2042
78433X-AA-8	STONEPEAK ABS SALTT 2021-1A AA			4	1.C FE	8,429,796	88.9600	7,499,318	8,430,028	8,429,833		41			2.301	2.313	MON	8,621	193,975	10/18/2021	02/28/2033
78490D-AB-0	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2018-C A2FX			2	1.A FE	8,341,116	96.5640	7,693,253	7,966,971	8,124,486		(132,806)			3.590	0.395	MON	4,767	286,014	07/27/2020	01/25/2048
80281M-AB-9	SANTANDER CONSUMER AUTO RECEIV SCART 2020-AA B			2	1.A FE	6,211,887	99.7300	5,980,216	5,996,392	6,004,424		(96,561)			2.260	0.566	MON	6,023	135,518	10/21/2020	12/15/2025
80285H-AG-5	SANTANDER DRIVE AUTO RECEIVABL SDART 2019-1 D			4	1.A FE	366,417	99.8260	361,012	361,642	362,710		(3,707)			3.650	1.178	MON	587	13,200	01/11/2022	04/15/2025
80285R-AF-5	SANTANDER DRIVE AUTO RECEIVABL SDART 2020-2 C			2	1.A FE	4,002,250	99.6790	3,989,976	4,002,811	4,002,769		153			1.460	1.477	MON	2,597	58,441	07/14/2020	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
80286F-AD-5	SANTANDER DRIVE AUTO RECEIVABL SDART 2022-4 B			2	1.C FE	2,386,109	96.7520	2,293,012	2,370,000	2,384,869		(1,239)			4.420	4.101	MON	4,656	42,193	07/28/2022	11/15/2027
80286F-AE-3	SANTANDER DRIVE AUTO RECEIVABL SDART 2022-4 C			2	1.F FE	18,548,787	95.6910	17,702,907	18,500,000	18,546,030		(2,757)			5.000	4.948	MON	41,111	372,569	07/28/2022	11/15/2029
80286G-AG-6	SANTANDER DRIVE AUTO RECEIVABL SDART 2019-2 D			2	1.A FE	1,193,340	99.3700	1,164,264	1,171,646	1,179,780		(13,560)			3.220	0.214	MON	1,677	37,727	01/11/2022	07/15/2025
80286J-AC-9	SANTANDER REVOLVING AUTO LOAN SREV 2019-A C			2	1.F FE	717,705	92.8420	722,311	778,000	718,227		522			3.000	4.635	MON	389	1,945	11/30/2022	01/26/2032
80286K-AG-7	SANTANDER RETAIL AUTO LEASE TR SRT 2020-A D			2	1.F FE	1,196,109	98.7260	1,169,902	1,185,000	1,187,736		(8,374)			2.520	1.756	MON	912	27,374	01/24/2022	11/20/2024
80286M-AE-8	SANTANDER DRIVE AUTO RECEIVABL SDART 2022-2 C			2	1.F FE	20,124,075	95.5360	20,521,122	21,480,000	20,162,675		38,600			3.760	7.639	MON	35,895	67,304	11/21/2022	07/16/2029
80290C-AS-3	SANTANDER BANK AUTO CREDIT-LIN SBCLN 2022-A B			4	2.B FE	35,443,120	97.6270	34,602,051	35,443,120	35,443,120					5.281	5.340	MON	83,189	1,003,467	05/24/2022	05/15/2032
80290C-BE-3	SANTANDER BANK AUTO CREDIT-LIN SBCLN 2022-C A2			4	1.A FE	13,150,000	99.9010	13,137,035	13,150,000	13,150,000					6.024	6.100	MON	26,405		12/09/2022	12/15/2032
80290C-BF-0	SANTANDER BANK AUTO CREDIT-LIN SBCLN 2022-C B			4	1.C FE	14,000,000	100.0150	14,002,033	14,000,000	14,000,000					6.451	6.538	MON	30,105		12/09/2022	12/15/2032
81883E-AE-1	SHACKLETON CLO LTD SHACK 2017-11A AR			4	1.A FE	25,000,000	98.4330	24,608,200	25,000,000	25,000,000					5.696	5.736	FMAN	185,916	592,695	02/20/2020	08/15/2030
81883E-AG-6	SHACKLETON CLO LTD SHACK 2017-11A BR1			4	1.C FE	4,710,203	94.7570	4,515,152	4,765,000	4,724,489		4,593			6.256	6.501	FMAN	38,919	140,022	09/02/2020	08/15/2030
82650T-AA-5	SIERRA RECEIVABLES FUNDING CO SRFC 2022-2A A			4	1.A FE	15,738,542	97.2260	15,302,894	15,739,501	15,738,531		(10)			4.730	4.778	MON	22,748	314,335	07/08/2022	06/20/2040
82650T-AB-3	SIERRA RECEIVABLES FUNDING CO SRFC 2022-2A B			2	1.F FE	7,518,646	97.3170	7,318,147	7,519,874	7,518,656		10			5.040	5.095	MON	11,581	160,023	07/08/2022	06/20/2040
82650T-AC-1	SIERRA RECEIVABLES FUNDING CO SRFC 2022-2A C			2	2.B FE	7,943,534	97.3350	7,732,691	7,944,426	7,943,523		(11)			6.360	6.446	MON	15,439	209,124	07/08/2022	06/20/2040
826525-AA-5	SIERRA RECEIVABLES FUNDING CO SRFC 2020-2A A			2	1.A FE	4,670,041	93.8840	4,385,299	4,670,955	4,670,428		156			1.330	1.342	MON	1,898	62,123	08/03/2020	07/20/2037
826525-AB-3	SIERRA RECEIVABLES FUNDING CO SRFC 2020-2A B			2	1.F FE	4,669,721	93.0810	4,347,791	4,670,955	4,670,238		209			2.320	2.343	MON	3,311	108,366	08/03/2020	07/20/2037
82652R-AB-5	SIERRA RECEIVABLES FUNDING CO SRFC 2021-2A B			2	1.F FE	7,082,840	92.2170	6,531,855	7,083,103	7,082,890		51			1.800	1.809	MON	3,896	127,496	10/19/2021	09/20/2038
82653E-AB-3	SIERRA RECEIVABLES FUNDING CO SRFC 2019-1A B			4	1.F FE	1,659,733	94.6610	1,571,465	1,660,097	1,659,980		67			3.420	3.455	MON	1,735	56,775	03/12/2019	01/20/2036
82667C-AA-3	SIGNAL RAIL I LLC SRL 2021-1 A			4	1.F FE	8,553,476	82.3410	7,046,396	8,557,593	8,554,271		570			2.230	2.255	MON	7,421	190,834	08/12/2021	08/17/2051
826934-AB-7	SIERRA RECEIVABLES FUNDING CO SRFC 2022-3A B			4	1.F FE	6,953,713	100.4320	6,985,165	6,955,099	6,953,704		(8)			6.320	6.406	MON	13,431	73,260	10/12/2022	07/20/2039
826934-AC-5	SIERRA RECEIVABLES FUNDING CO SRFC 2022-3A C			4	2.B FE	4,018,840	100.4130	4,036,387	4,019,772	4,018,830		(10)			7.630	7.756	MON	9,372	51,118	10/12/2022	07/20/2039
827551-AL-6	SILVER CREEK CLO SLVER 2014-1A AR			4	1.A FE	15,804,533	99.0680	15,657,266	15,804,533	15,804,533					5.483	5.520	JAJO	175,706	365,950	07/11/2017	07/20/2030
83085H-AA-4	SKYLINE AIRCRAFT FINANCE LLC SKYAF 2022-1 A			4	1.G PL	49,403,708	97.5470	48,191,776	49,403,708	49,403,708					5.357	5.417	MON	102,922	1,036,516	08/12/2022	01/19/2037
83401A-AB-4	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2018-D A2FX			4	1.A FE	19,395,485	96.0810	18,034,599	18,770,255	19,165,360		(120,632)			3.600	1.603	MON	11,262	675,729	06/09/2021	02/25/2048
83401C-AB-0	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2019-C A2FX			2	1.A FE	11,650,045	92.8590	10,671,349	11,492,030	11,612,115		(37,677)			2.370	1.485	MON	12,105	272,361	12/16/2021	11/16/2048
83404F-AD-6	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2017-A B			2	1.B FE	7,045,938	94.8860	6,642,027	7,000,000	7,005,048		(16,553)			3.440	3.295	MON	4,013	240,800	03/27/2019	03/26/2040
83404L-AD-3	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2016-D B			2	1.B FE	8,943,750	92.5190	8,326,740	9,000,000	8,969,076		1,899			3.230	3.344	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	10,044,211	96.8550	9,486,667	9,794,751	9,927,252		(75,726)			3.340	1.160	MON	5,452	327,145	04/15/2021	08/25/2047
83404W-AB-3	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2019-B A2FX			2	1.A FE	2,314,719	94.0320	2,113,187	2,247,300	2,289,470		(13,912)			3.090	1.263	MON	3,086	69,442	04/13/2021	08/17/2048
83609N-AN-0	SOUND POINT CLO LTD SNDPT 2016-3A AR2			4	1.A FE	5,197,458	99.1970	5,155,738	5,197,458	5,197,458					5.315	5.350	JAJO	52,943	109,174	01/22/2021	01/23/2029
83609R-AN-1	SOUND POINT CLO LTD SNDPT 2017-1A BR			4	1.B FE	20,000,000	97.0230	19,404,660	20,000,000	20,000,000					5.825	5.866	JAJO	223,275	523,237	03/24/2021	01/23/2029
83609T-AA-5	SOUND POINT CLO LTD SNDPT 2017-4A A1			4	1.A FE	52,937,600	98.0230	51,951,925	53,000,000	52,940,735		3,135			5.363	5.465	JAJO	576,327	1,096,905	11/22/2022	01/20/2031
83609Y-AC-0	SOUND POINT CLO LTD SNDPT 2013-3RA A			4	1.A FE	24,000,000	97.8790	23,491,008	24,000,000	24,000,000					5.344	5.233	JAJO	267,186	533,233	04/19/2018	04/18/2031
83609Y-AE-6	SOUND POINT CLO LTD SNDPT 2013-3RA B			4	1.C FE	6,000,000	94.0840	5,645,034	6,000,000	6,000,000					5.944	5.867	JAJO	74,296	169,808	04/19/2018	04/18/2031
83611G-AL-5	SOUND POINT CLO LTD SNDPT 2017-3A A1R			4	1.A FE	29,556,000	98.3480	29,504,310	30,000,000	29,583,847		27,847			5.223	5.640	JAJO	317,706	282,889	07/27/2022	10/20/2030
83611L-AJ-9	SOUND POINT CLO LTD SNDPT 2013-2RA A2			4	1.A FE	13,161,891	94.9420	12,508,724	13,175,067	13,320,349		(582)			1.972	1.306	JAJO	54,858	259,852	04/17/2019	04/15/2029
83613H-AA-5	SOUND POINT CLO LTD SNDPT 2018-3A A1A			4	1.A FE	27,000,000	97.5750	26,345,223	27,000,000	27,000,000					5.507	5.540	JAJO	276,720	623,383	08/29/2018	10/26/2031
83613H-AE-7	SOUND POINT CLO LTD SNDPT 2018-3A A2			4	1.C FE	15,000,000	93.8570	14,078,550	15,000,000	15,000,000					6.077	6.118	JAJO	169,646	433,012	08/29/2018	10/26/2031
83613W-AA-2	SOUND POINT CLO LTD SNDPT 2014-2RA A			4	1.A FE	38,000,000	98.1160	37,283,890	38,000,000	38,000,000					5.493	5.527	JAJO	423,233	883,734	10/12/2018	10/20/2031
83613W-AC-8	SOUND POINT CLO LTD SNDPT 2014-2RA B			4	1.C FE	10,000,000	93.8270	9,382,730	10,000,000	10,000,000					6.043	6.084	JAJO	122,530	288,325	10/12/2018	10/20/2031
83615C-AA-4	SOUND POINT CLO LTD SNDPT 2020-3A A1			4	1.A FE	20,000,000	98.0000	19,600,000	20,000,000	20,000,000					5.638	5.671	JAJO	213,007	480,873	12/18/2020	01/25/2032
83616K-AA-5	SOUND POINT CLO LTD SNDPT 2022-1A A			1	1.A FE	34,500,000	96.0500	33,137,354	34,500,000	34,500,000					5.400	5.434	JAJO	351,900	623,955	01/28/2022	04/20/2035
83616K-AC-1	SOUND POINT CLO LTD SNDPT 2022-1A B			2	1.C FE	15,000,000	91.7550	13,763,265	15,000,000	15,000,000					5.960	6.002	JAJO	168,867	326,351	01/28/2022	04/20/2035
85236K-AA-0	STACK INFRASTRUCTURE ISSUER LL SIDC 2019-1A A2			4	1.G FE	38,450,091	97.5750	37,533,680	38,466,666	38,461,914		2,589			4.540	4.600	MON	19,404	1,736,685	02/01/2019	02/25/2044
85236K-AD-4	STACK INFRASTRUCTURE ISSUER LL SIDC 2020-1A A2			2	1.G FE	12,000,000	88.9780	10,677,325	12,000,000	12,000,000					1.893	1.900	MON	2,524	225,898	08/24/2020	08/25/2045

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
86212X-AA-8	STORE MASTER FUNDING I -VII XI STR 2019-1 A1			4	1.A FE	7,148,321	89.5450	6,403,064	7,150,632	7,149,271		268			2.820	2.847	MON	6,161	201,648	11/06/2019	11/20/2049
86315T-AA-3	STRATUS CLO STRAS 2021-2A A			4	1.A FE	44,496,688	98.7910	43,958,812	44,496,688	44,496,687					5.143	5.174	JAJO	464,011	787,853	12/03/2021	12/28/2029
863162-AA-1	STRATUS CLO STRAS 2021-1A A			4	1.A FE	89,596,568	98.5680	88,313,456	89,596,568	89,596,568					5.043	5.073	JAJO	916,144	1,510,364	11/15/2021	12/29/2029
86317E-AA-4	STRATUS CLO STRAS 2022-3A A			4	1.A FE	100,000,000	99.9160	99,916,200	100,000,000	100,000,000					6.561	6.611	JAJO	601,390		10/26/2022	10/20/2031
86317W-AA-4	STRATUS CLO STRAS 2022-1A A			4	1.A FE	133,944,714	98.6390	132,122,263	133,944,714	133,944,714					5.713	5.753	JAJO	1,551,796	1,500,177	06/06/2022	07/20/2030
86317Y-AA-0	STRATUS CLO STRAS 2022-2A A			4	1.A FE	114,047,593	99.4180	113,383,950	114,047,593	114,047,593					5.863	5.905	JAJO	1,355,970	1,312,625	07/01/2022	07/20/2030
86709L-AA-4	PROJECT SUNBIRD SUNBD 2020-1A A			4	1.G FE	20,631,213	79.6860	16,440,882	20,632,047	20,631,503		121			3.671	3.700	MON	33,662	757,403	02/14/2020	02/15/2045
86744V-AA-9	HELIOS ISSUER LLC SNVA 2022-B A			4	1.G FE	14,619,262	93.6520	13,786,712	14,721,246	14,620,341		1,080			5.000	5.120	MON	22,491	251,488	08/12/2022	08/20/2049
86744X-AA-5	SOL IV ISSUER LLC SNVA 2022-1 A			2	1.G FE	2,758,923	92.3620	2,641,959	2,860,446	2,765,466		6,544			4.950	6.104	JAJO	23,992	48,377	06/17/2022	04/30/2057
86744X-AB-3	SOL IV ISSUER LLC SNVA 2022-1 B			2	2.C FE	294,964	94.4530	284,583	301,295	295,353		389			6.350	7.083	JAJO	3,242	6,537	06/17/2022	04/30/2057
86745Q-AA-9	SUNNOVA SOL III ISSUER LLC SNVA 2021-1 A			2	1.G FE	24,738,718	76.1140	18,837,860	24,749,511	24,740,077		998			2.580	2.598	JAJO	108,197	638,537	06/11/2021	04/28/2056
86746C-AA-9	HELIOS ISSUER LLC SNVA 2020-AA A			4	1.G FE	11,319,126	85.3950	9,666,624	11,319,876	11,319,204		30			2.980	2.999	MON	10,307	337,333	06/15/2020	06/20/2047
86746E-AA-5	HELIOS ISSUER LLC SNVA 2021-A A			2	1.G FE	4,244,373	81.3790	3,454,071	4,244,421	4,244,377		3			1.800	1.807	MON	2,334	76,400	02/08/2021	02/20/2048
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SUNRN 2019-2 A			4	1.F FE	11,776,049	87.9800	10,430,152	11,855,112	11,785,499		8,133			3.610	3.879	JAJO	72,517	412,272	06/06/2022	01/30/2055
86772H-AA-5	SUNRUN DEMETER ISSUER LLC SUNRN 2021-2A A			4	1.G FE	21,918,225	77.9940	18,181,494	23,311,365	22,059,404		140,846			2.270	4.115	JAJO	89,665	449,013	05/06/2022	01/30/2057
86803N-AA-5	SUNSTRONG 2018-1 ISSUER LLC SNSTR 2018-1 A			4	1.F FE	20,947,252	92.6090	19,404,690	20,953,261	20,948,087		380			5.680	5.725	FMAN	135,544	1,190,145	11/20/2018	11/20/2048
869507-AA-1	SUTTONPARK STRUCTURED SETTLEME Class A Notes			4	1.A FE	62,622,659	88.2060	55,264,831	62,654,042	62,628,357		1,442			4.190	4.231	MON	116,676	2,625,204	02/09/2017	01/15/2071
87154E-BE-9	SYMPHONY CLO LTD SYMP 2014-15A AR3			4	1.A FE	37,000,000	98.0980	36,296,371	37,000,000	37,000,000					5.159	5.075	JAJO	402,986	791,882	02/22/2021	01/17/2032
87154E-BG-4	SYMPHONY CLO LTD SYMP 2014-15A BR3			4	1.C FE	9,800,000	95.8330	9,391,673	9,800,000	9,800,000					5.629	5.580	JAJO	116,461	256,314	02/22/2021	01/17/2032
87165U-AN-1	SYMPHONY CLO LTD SYMP 2016-17A AR			4	1.A FE	13,489,333	99.0660	13,363,383	13,489,333	13,489,333					4.959	4.989	JAJO	141,224	257,372	04/09/2018	04/15/2028
87165Y-AC-7	SYMPHONY CLO LTD SYMP 2018-19A A			4	1.A FE	21,087,000	98.3500	20,948,486	21,300,000	21,201,562		21,382			5.039	5.257	JAJO	226,593	430,023	05/08/2019	04/16/2031
87166R-DE-4	SYMPHONY CLO LTD SYMP 2019-21A AR			4	1.A FE	54,527,088	97.9020	54,824,952	56,000,000	54,603,648		76,560			5.139	5.746	JAJO	607,561	522,306	07/26/2022	07/15/2032
87166V-AL-2	SYMPHONY CLO LTD SYMP 2018-20A BR			4	1.C FE	12,000,000	96.2130	11,545,500	12,000,000	12,000,000					5.729	5.770	JAJO	145,138	325,987	01/13/2021	01/16/2032
87167G-AA-8	SYMPHONY CLO LTD SYMP 2020-22A A1A			4	1.A FE	10,000,000	98.3070	9,830,680	10,000,000	10,000,000					5.484	5.514	JAJO	114,244	236,375	01/23/2020	04/18/2033
87167Q-AC-2	SYMPHONY CLO LTD SYMP 2020-24A A			4	1.A FE	13,000,000	98.3920	12,791,012	13,000,000	13,000,000					5.525	5.558	JAJO	137,654	300,671	12/08/2020	01/23/2032
87168G-AC-3	SYMPHONY CLO LTD SYMP 2021-29A A			4	1.A FE	50,000,000	97.7160	48,857,950	50,000,000	50,000,000					5.159	5.187	JAJO	544,576	933,260	12/01/2021	01/15/2034
87169J-AE-2	SYMPHONY CLO LTD SYMP 2022-33A B			4	1.C FE	27,000,000	97.7210	26,384,643	27,000,000	27,000,000					6.110	6.154	JAJO	316,193	429,313	04/27/2022	04/24/2035
871980-AA-6	SYMPHONY CLO LTD SYMP 2022-35A A1			4	1.A FE	55,000,000	98.5910	54,225,270	55,000,000	55,000,000					4.826	4.852	FMAN	1,010,184		07/18/2022	07/24/2034
87230A-AW-6	TCI-FLATIRON CLO LTD TFLAT 2016-1A AR3			4	1.A FE	60,000,000	98.0320	58,819,380	60,000,000	60,000,000					4.964	4.994	JAJO	628,724	994,929	01/14/2022	01/17/2032
87230A-AY-2	TCI-FLATIRON CLO LTD TFLAT 2016-1A BR3			4	1.C FE	15,000,000	95.4450	14,316,735	15,000,000	15,000,000					5.464	5.501	JAJO	173,014	302,066	01/14/2022	01/17/2032
87231B-AL-7	TCI-FLATIRON CLO LTD TFLAT 2017-1A AR			4	1.A FE	40,000,000	98.4530	39,381,240	40,000,000	40,000,000					5.610	5.649	FMAN	280,486	900,125	03/23/2021	11/18/2030
872480-AA-6	TIF FUNDING II LLC TIF 2020-1A A			4	1.F FE	14,365,848	85.8110	12,323,911	14,361,750	14,364,838		(585)			2.090	2.091	MON	9,172	300,160	12/04/2020	08/20/2045
872480-AE-8	TIF FUNDING II LLC TIF 2021-1A A			2	1.F FE	6,810,820	82.9350	5,649,226	6,811,667	6,810,974		82			1.650	1.658	MON	3,434	112,393	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	43,117,089	95.9160	40,262,731	41,976,900	42,406,785		(118,712)			4.970	4.391	FMAN	208,625	2,086,252	04/03/2020	05/25/2046
87342R-AE-4	TACO BELL FUNDING LLC BELL 2018-1 A2II			4	2.B FE	21,279,943	93.5300	19,973,476	21,355,200	21,301,896		8,211			4.940	5.059	FMAN	105,495	1,054,947	04/03/2020	11/25/2048
87342R-AG-9	TACO BELL FUNDING LLC BELL 2021-1A A2I			2	2.B FE	81,440,694	84.5020	73,999,044	87,570,450	81,877,448		436,754			1.946	5.161	FMAN	170,412	1,246,375	12/19/2022	08/25/2051
87404L-AA-0	TAILWIND 2019-1 TLWND 2019-1 A			4	2.B FE	14,585,020	82.7250	12,065,458	14,585,080	14,585,034		6			3.967	4.000	MON	25,715	578,590	11/22/2019	12/15/2044
88161F-AF-3	TESLA AUTO LEASE TRUST TESLA 2021-A C			2	1.F FE	1,890,625	95.0080	1,900,151	2,000,000	1,894,160		3,535			1.180	6.429	MON	721	1,967	11/29/2022	03/20/2025
88167H-AD-8	TESLA AUTO LEASE TRUST TESLA 2020-A A4			4	1.A FE	6,998,310	99.6430	6,974,989	7,000,000	6,999,882		627			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	99.2290	8,186,365	8,250,000	8,249,858		609			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	99.2670	4,218,845	4,250,000	4,249,945		197			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			4	1.F FE	25,590,416	87.0820	22,756,014	26,131,561	25,629,975		38,817			2.100	2.638	MON	16,768	495,902	05/24/2022	09/20/2045
88315L-AL-2	TEXTAINER MARINE CONTAINERS LT TMCL 2021-1A A			2	1.F FE	17,914,532	83.9930	15,051,551	17,920,000	17,915,803		610			1.680	1.693	MON	9,199	301,055	02/02/2021	02/20/2046
88315L-AQ-1	TEXTAINER MARINE CONTAINERS LT TMCL 2021-2A A			2	1.F FE	22,529,304	85.0060	19,154,778	22,533,333	22,530,163		504			2.230	2.245	MON	15,354	502,493	03/24/2021	04/20/2046
89174U-AA-4	TOWD POINT ASSET TRUST 2018-SL TPAT 2018-SL1 A			4	1.A FE	2,318,023	99.4110	2,375,630	2,389,715	2,358,919		17,390			4.989	6.913	MON	1,656	54,479	05/20/2020	01/25/2046

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
89179X-AL-9	TOWD POINT ASSET TRUST TPAT 2021-SL1 A2			4	1.A FE	43,624,658	98.4860	42,964,342	43,624,658	43,624,658					5.053	5.105	MON	73,476	1,012,151	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	96.3760	24,132,495	25,040,000	25,619,058		(409,186)			2.560	0.899	MON	10,684	641,024	06/26/2020	11/25/2031
89623V-AA-9	TRIMARAN CAVU LTD CAVU 2022-1A A			4	1.A FE	61,000,000	99.5810	60,744,471	61,000,000	61,000,000					6.410	6.456	JAJO	738,574		09/20/2022	10/22/2035
89623V-AC-5	TRIMARAN CAVU LTD CAVU 2022-1A B1			4	1.C FE	25,000,000	98.5430	24,635,800	25,000,000	25,000,000					7.210	7.268	JAJO	340,472		09/20/2022	10/22/2035
89624G-AA-1	TRIMARAN CAVU LTD CAVU 2021-3A A			4	1.A FE	44,000,000	96.2830	42,364,564	44,000,000	44,000,000					5.404	5.439	JAJO	495,340	897,675	12/06/2021	01/18/2035
89624G-AC-7	TRIMARAN CAVU LTD CAVU 2021-3A B1			4	1.C FE	25,000,000	93.6480	23,412,025	25,000,000	25,000,000					6.094	6.139	JAJO	317,381	653,793	12/06/2021	01/18/2035
89624N-AA-6	TRIMARAN CAVU LTD CAVU 2021-1A A			4	1.A FE	34,000,000	97.8060	33,254,142	34,000,000	34,000,000					5.535	5.570	JAJO	360,669	789,807	02/05/2021	04/23/2032
89624N-AC-2	TRIMARAN CAVU LTD CAVU 2021-1A B			4	1.C FE	27,985,000	94.6980	26,515,496	28,000,000	27,987,144		1,758			5.925	5.976	JAJO	317,952	760,843	10/27/2021	04/23/2032
89624U-AA-0	TRIMARAN CAVU LTD CAVU 2021-2A A			4	1.A FE	28,852,650	96.5180	28,955,250	30,000,000	28,899,699		47,049			5.578	6.393	JAJO	316,111	306,897	07/26/2022	10/25/2034
89624U-AC-6	TRIMARAN CAVU LTD CAVU 2021-2A B1			4	1.C FE	6,000,000	93.4850	5,609,106	6,000,000	6,000,000					6.108	6.151	JAJO	69,229	167,923	10/08/2021	10/25/2034
89656G-AA-2	TRINITY RAIL LEASING LP TRL 2021-1A A			2	1.F FE	41,610,990	82.7150	35,112,588	42,450,331	41,621,395		10,133			2.260	2.973	MON	31,979	861,663	11/30/2022	07/19/2051
89656Y-AA-3	TRINITY RAIL LEASING LP TRL 2020-2A A1			2	1.F FE	11,390,322	91.7410	10,450,555	11,391,364	11,390,630		145			1.830	1.840	MON	6,949	208,462	10/23/2020	11/19/2050
89657B-AA-2	TRINITY RAIL LEASING LP TRL 2019-1A A			4	1.F FE	44,598,294	92.0480	41,222,812	44,784,024	44,680,380		29,687			3.820	3.994	MON	66,529	1,710,750	12/15/2020	04/17/2049
89657B-AB-0	TRINITY RAIL LEASING LP TRL 2019-2A A1			4	1.F FE	6,069,963	92.8940	5,661,804	6,094,933	6,079,964		3,710			2.390	2.531	MON	5,665	145,669	04/03/2020	10/18/2049
89680H-AA-0	TRITON CONTAINER FINANCE LLC TCF 2020-1A A			4	1.F FE	48,647,044	85.5560	41,682,050	48,719,100	48,660,444		7,628			2.110	2.153	MON	31,410	1,027,973	04/01/2021	09/20/2045
89680H-AE-2	TRITON CONTAINER FINANCE LLC TCF 2021-1A A			4	1.F FE	37,777,231	83.3760	31,938,368	38,306,250	37,820,450		38,052			1.860	2.190	MON	21,771	686,107	04/29/2022	03/20/2046
89683L-AA-8	TRIUMPH RAIL LLC TRP 2021-2 A			4	1.F FE	13,949,818	85.1810	11,887,428	13,955,540	13,951,261		913			2.150	2.173	MON	11,668	300,044	05/25/2021	06/19/2051
90272*-AA-0	WELLS FARGO BANK NORTHWEST NA UHC SR NOTE CTL PASS THR TRUST			1	1.F	20,618,567	91.9530	18,986,139	20,647,707	20,630,573		1,499			3.500	3.542	MON	32,119	722,670	10/01/2014	05/15/2033
90352W-AD-6	USQ RAIL I LLC STEAM 2021-1A A			4	1.F FE	2,282,385	83.8700	1,914,282	2,282,439	2,282,610		(32)			2.250	2.258	MON	428	51,355	01/15/2021	02/28/2051
90357#-AE-6	BNSF RAILWAY COMPANY SERIES T EQUIPMNT NOTES			1	1.C	80,670	100.1160	80,763	80,670	80,670					5.270	5.271	AO	1,063	4,251	12/29/2005	04/01/2023
90357#-AF-3	BNSF RAILWAY COMPANY SERIES U EQUIPMENT NOTES			1	1.C	11,231	100.1160	11,244	11,231	11,231					5.270	5.271	AO	148	592	12/29/2005	04/01/2023
90357#-AH-9	BNSF RAILWAY COMPANY SERIES W EQUIPMENT NOTES			1	1.C	15,177	100.1160	15,195	15,177	15,177					5.270	5.271	AO	200	800	12/29/2005	04/01/2023
90357#-AJ-5	BNSF RAILWAY COMPANY SERIES X EQUIPMENT NOTES			1	1.C	149,683	100.1160	149,857	149,683	149,683					5.270	5.271	AO	1,972	7,888	12/29/2005	04/01/2023
90357#-AM-8	BNSF RAILWAY COMPANY SERIES Z EQUIPMENT NOTES			1	1.C	11,387	100.1160	11,400	11,387	11,387					5.270	5.271	AO	150	600	12/29/2005	04/01/2023
90357#-AT-3	BNSF RAILWAY COMPANY SERIES BB A EQUIPMENT NOTES			1	1.C	89,476	100.1160	89,579	89,476	89,476					5.270	5.271	AO	1,179	4,715	12/29/2005	04/01/2023
90357#-AU-0	BNSF RAILWAY COMPANY SERIES BB B EQUIPMENT NOTES			1	1.C	37,259	100.1160	37,302	37,259	37,259					5.270	5.271	AO	491	1,964	12/29/2005	04/01/2023
90357#-AW-6	BNSF RAILWAY COMPANY SERIES A EQUIPMENT NOTES			1	1.C	1,098,591	100.1930	1,100,716	1,098,591	1,098,591					5.510	5.511	AO	15,133	60,532	11/30/2006	04/01/2024
90357#-AX-4	BNSF RAILWAY COMPANY SERIES B EQUIPMENT NOTES			1	1.C	2,787,072	100.2890	2,795,135	2,787,072	2,787,072					5.510	5.511	AO	38,392	153,568	11/30/2006	04/01/2024
90357#-AY-2	BNSF RAILWAY COMPANY SERIES C EQUIPMENT NOTES			1	1.C	1,650,785	100.2560	1,655,015	1,650,785	1,650,785					5.510	5.511	AO	22,740	90,958	11/30/2006	04/01/2024
90357#-AZ-9	BNSF RAILWAY COMPANY SERIES D EQUIPMENT NOTES			1	1.C	343,537	100.2890	344,531	343,537	343,537					5.510	5.511	AO	4,732	18,929	11/30/2006	04/01/2024
90357#-BA-3	BNSF RAILWAY COMPANY SERIES E EQUIPMENT NOTES			1	1.C	96,779	100.2890	97,059	96,779	96,779					5.510	5.511	AO	1,333	5,333	11/30/2006	04/01/2024
90357#-BB-1	BNSF RAILWAY COMPANY SERIES F EQUIPMENT NOTES			1	1.C	171,614	100.1980	171,955	171,614	171,614					5.510	5.511	AO	2,364	9,456	11/30/2006	04/01/2024
90783S-AA-0	UNION PACIFIC RAILROAD COMPANY PASS THRU CERTS			4	1.C FE	30,589	100.0170	30,595	30,589	30,589					4.698	4.699	JJ	715	1,768	05/07/2003	01/02/2024
90932V-AA-3	UNITED AIRLINES 2020-1B PASS T PASS THRU CERTS			4	2.C FE	5,334,000	94.1630	5,022,644	5,334,000	5,334,000					4.875	4.905	JAJO	54,896	260,032	01/25/2021	01/15/2026
91823A-AU-5	VB-S1 ISSUER LLC VBTEL 2022-1A C2I			4	1.F FE	20,366,609	86.8980	17,727,257	20,400,000	20,369,837		3,227			3.156	3.211	MON	28,614	507,064	06/06/2022	02/15/2052
918288-AA-9	VSE VOI MORTGAGE LLC VSTNA 2017-A A			4	1.A FE	344,248	95.6890	334,093	349,144	347,917		449			2.330	3.400	MON	249	8,135	06/03/2020	03/20/2035
91845#-AA-2	WELLS FARGO BANK NORTHWEST NA VZ SR NOTE CTL PASS THR TRUST			1	2.A	142,295,182	90.0650	128,157,657	142,295,182	142,295,182					3.812	3.842	MON	241,080	5,424,292	05/19/2015	05/15/2035
92212K-AB-2	VANTAGE DATA CENTERS LLC VDC 2020-1A A2			2	1.G FE	22,000,000	88.1920	19,402,326	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	6,210,163	90.6010	5,626,496	6,210,163	6,210,163					2.152	2.157	JAJO	26,357	159,629	07/28/2021	10/20/2031
92326J-AG-7	VENTURE CDO LTD VENTR 2021-41A BN			4	1.C FE	10,199,350	93.4630	9,532,659	10,199,350	10,199,350					5.993	6.035	JAJO	123,938	288,903	01/11/2021	01/20/2034
92330W-BJ-5	VENTURE CDO LTD VENTR 2016-24A ARR			4	1.A FE	16,775,743	98.6070	16,542,040	16,775,743	16,775,743					5.143	5.176	JAJO	174,937	330,609	03/05/2021	10/20/2028
92330W-BL-0	VENTURE CDO LTD VENTR 2016-24A BRR			4	1.A FE	25,000,000	96.4430	24,110,625	25,000,000	25,000,000					5.743	5.784	JAJO	291,116	644,772	03/05/2021	10/20/2028
92330Y-AU-7	VENTURE CDO LTD VENTR 2018-33A BR			4	1.C FE	20,000,000	93.9510	18,790,100	20,000,000	20,000,000					5.629	5.669	JAJO	237,675	518,198	02/11/2021	07/15/2031

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
92331E-AF-3	VENTURE CDO LTD VENTR 2017-29A AR			4	1.A FE	18,000,000	98.0240	17,644,248	18,000,000	18,000,000					5.596	5.635	FMAN	131,509	408,490	02/24/2021	09/07/2030
92331L-BE-9	VENTURE CDO LTD VENTR 2017-27A BR			4	1.B FE	17,450,000	94.3390	16,462,208	17,450,000	17,450,000					5.843	5.885	JAJO	206,738	467,743	02/04/2021	07/20/2030
92331N-AA-4	VENTURE CDO LTD VENTR 2017-30A A1			4	1.A FE	33,034,000	98.3650	32,755,645	33,300,000	33,155,979		41,087			5.309	5.343	JAJO	373,233	754,168	06/04/2020	01/15/2031
92331V-AA-6	VENTURE CDO LTD VENTR 2018-31A A1			4	1.A FE	14,439,500	97.5730	14,099,241	14,450,000	14,444,725		1,323			5.273	5.321	JAJO	154,494	303,820	10/17/2019	04/20/2031
92331X-AS-3	VENTURE CDO LTD VENTR 2018-35A AFR			4	1.A FE	30,000,000	90.2760	27,082,890	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	97.3290	34,065,185	35,000,000	35,000,000					5.359	5.394	JAJO	395,981	810,509	02/25/2020	04/15/2033
92333B-AQ-3	VENTURE CDO LTD VENTR 2019-37A A1R			4	1.A FE	56,000,000	97.3370	54,508,552	56,000,000	56,000,000					5.229	5.263	JAJO	618,201	1,222,600	07/30/2021	07/15/2032
92333B-AU-4	VENTURE CDO LTD VENTR 2019-37A BR			4	1.B FE	23,000,000	93.5660	21,520,226	23,000,000	23,000,000					5.829	5.871	JAJO	283,037	642,822	07/30/2021	07/15/2032
92778*-AA-5	VIRGINIA COMMONWEALTH UNIVERSI LEASEDBACKED PASSTHROUGH TR			1	1.B	47,500,000	74.9170	35,585,532	47,500,000	47,500,000					3.008	3.027	MON	63,502	1,428,800	07/15/2021	09/15/2049
92841E-AA-7	VISTAJET PASS THROUGH TRUST 20 PASS THRU CERTS			1	2.A PL	71,245,530	81.4200	58,007,935	71,245,530	71,245,530					3.875	3.871	FA	1,042,955	2,055,236	11/16/2021	02/15/2030
92911U-AJ-7	VOYA CLO LTD VOYA 2016-2A A1R			4	1.A FE	15,547,852	98.9260	15,380,931	15,547,852	15,547,852					5.377	5.413	JAJO	171,832	345,651	07/26/2019	07/19/2028
92911U-AL-2	VOYA CLO LTD VOYA 2016-2A A2R			4	1.B FE	21,605,000	97.1750	20,994,551	21,605,000	21,605,000					5.977	6.021	JAJO	265,421	611,740	07/26/2019	07/19/2028
92914N-AJ-0	VOYA CLO LTD VOYA 2015-1A A1R			4	1.A FE	16,517,111	98.9820	16,348,983	16,517,111	16,517,111					5.094	5.056	JAJO	175,278	325,112	12/12/2017	01/18/2029
92915H-AL-7	VOYA CLO LTD VOYA 2016-3A A1R			4	1.A FE	27,000,000	98.3990	26,567,649	27,000,000	27,000,000					5.384	5.420	JAJO	302,834	610,838	10/23/2018	10/18/2031
92915U-AJ-3	VOYA CLO LTD VOYA 2017-2A A2AR			4	1.C FE	15,000,000	96.4400	14,465,985	15,000,000	15,000,000					5.729	5.770	JAJO	181,423	403,940	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	98.9100	51,977,100	52,550,000	52,446,387		57,267			5.209	5.281	JAJO	577,896	1,136,564	07/14/2020	10/15/2030
92917J-AC-1	VOYA CLO LTD VOYA 2018-2A A2			4	1.A FE	10,000,000	96.8930	9,689,320	10,000,000	10,000,000					5.329	5.360	JAJO	112,504	228,516	05/17/2018	07/15/2031
92917J-AE-7	VOYA CLO LTD VOYA 2018-2A B1			4	1.C FE	25,400,000	95.4850	24,253,088	25,400,000	25,400,000					5.629	5.664	JAJO	301,847	658,112	05/17/2018	07/15/2031
92917N-AJ-7	VOYA CLO LTD VOYA 2019-1A AR			4	1.A FE	28,000,000	98.4210	27,557,964	28,000,000	28,000,000					5.139	5.172	JAJO	303,780	585,610	02/07/2020	04/15/2031
92918H-AF-7	VOYA CLO LTD VOYA 2020-2A A1R			4	1.A FE	30,500,000	97.8560	29,846,050	30,500,000	30,500,000					5.387	5.423	JAJO	337,708	681,150	08/06/2021	07/19/2034
93146@-AA-6	WELLS FARGO BANK NA LEASE-BACKED PTC SR 2014B PPTR			1	2.B	66,955,606	89.5310	59,945,955	66,955,606	66,955,606					4.460	4.502	MON	49,770	2,986,220	11/07/2014	11/25/2039
94354K-AA-8	WAVE USA WAAV 2019-1 A			4	2.A FE	12,156,927	75.6550	9,197,784	12,157,461	12,157,118		67			3.597	3.625	MON	19,436	437,304	09/30/2019	09/15/2044
94978#-AS-6	WELLS FARGO BANK NORTHWEST NA GUARANTEED SECURED NOTES			4	2.B	2,480,913	101.2060	2,510,821	2,480,913	2,480,913					7.050	7.133	MON	14,575	174,904	07/26/2002	08/10/2024
94978#-AW-7	WELLS FARGO BANK NORTHWEST NA GUARANTEED SECURED NOTES			4	2.B	5,292,578	101.4060	5,367,003	5,292,578	5,292,578					7.210	7.297	MON	31,800	381,595	07/08/2002	09/10/2024
94978#-BH-9	WELLS FARGO BANK NORTHWEST NA SENIOR SECURED NOTE			4	2.B	2,209,242	100.8130	2,227,205	2,209,242	2,209,242					6.400	6.466	MON	11,783	141,392	04/30/2003	01/10/2025
94978#-BP-1	WELLS FARGO BANK NORTHWEST NA SENIOR SECURED			4	2.B	8,738,883	101.1480	8,839,184	8,738,883	8,738,883					6.360	6.425	MON	46,316	555,793	11/20/2003	01/10/2026
94978#-DW-4	WELLS FARGO BANK NORTHWEST NA SERIES A1S EQUIPMENT NOTES			4	2.B	92,300	100.3550	92,628	92,300	92,300					5.670	5.671	JJ	2,588	5,232	09/27/2006	01/03/2029
94978#-DX-2	WELLS FARGO BANK NORTHWEST NA SERIES A3J EQUIPMENT NOTES			4	2.A	511,815	100.6720	515,254	511,815	511,815					5.670	5.670	JJ	14,349	29,013	06/29/2006	01/03/2028
94978#-DZ-7	WELLS FARGO BANK NORTHWEST NA SERIES A5S EQUIPMENT NOTES			4	2.A	70,479	100.9340	71,137	70,479	70,479					5.670	5.671	JJ	1,976	3,995	09/27/2006	01/03/2030
94978#-EA-1	WELLS FARGO BANK NORTHWEST NA EQUIPMENT NOTE SERIES A			4	2.A	516,506	101.5880	524,706	516,506	516,506					5.780	5.782	JJ	14,761	29,564	04/27/2007	01/27/2029
94978#-EB-9	WELLS FARGO BANK NORTHWEST NA SERIES A6J EQUIPMENT NOTES			1	2.A	174,983	101.0250	176,822	175,028	175,000		1			5.670	6.544	JJ	4,907	9,921	01/03/2018	06/29/2030
94978#-EC-7	WELLS FARGO BANK NORTHWEST NA SERIES A6S EQUIPMENT NOTES			4	2.A	70,065	101.0280	70,785	70,065	70,065					5.670	5.671	JJ	1,964	3,972	09/27/2006	01/03/2029
94978#-EE-3	WELLS FARGO BANK NORTHWEST NA SERIES B2J EQUIPMENT NOTES			1	2.A	144,845	100.4680	145,523	144,845	144,845					5.670	5.670	JJ	4,061	8,221	06/29/2006	09/29/2028
94978#-EJ-2	WELLS FARGO BANK NORTHWEST NA SERIES B7S EQUIPMENT NOTES			4	2.A	50,143	100.1550	50,220	50,143	50,143					5.670	5.671	JJ	1,406	2,845	09/27/2006	01/03/2025
94978#-EM-5	WELLS FARGO BANK NORTHWEST NA SERIES C1S EQUIPMENT NOTES			4	2.A	1,203,993	100.4410	1,209,302	1,203,993	1,203,993					5.700	5.701	JJ	33,933	68,628	09/27/2006	01/03/2026

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
94978#-EN-3	WELLS FARGO BANK NORTHWEST NA SERIES 2006 C1D SENIOR NOTE			4	2.B	1,284,568	100.4410	1,290,232	1,284,568	1,284,568					5.670	5.670	JJ	36,013	72,835	12/21/2006	01/03/2029
94978#-FB-8	WELLS FARGO BANK NORTHWEST NA SERIES 2006 A1D SENIOR NOTE			4	2.B	69,744	100.3710	70,003	69,744	69,744					5.670	5.670	JJ	1,955	3,954	12/21/2006	01/03/2029
94978#-FQ-5	WELLS FARGO BANK NORTHWEST NA SERIES B2S EQUIPMENT NOTES			4	2.A	7,868	100.2680	7,889	7,868	7,868					5.670	5.671	JJ	221	447	09/27/2006	09/27/2028
94978#-FR-3	WELLS FARGO BANK NORTHWEST NA TRANCHE A EQUIPMENT NOTE			1	2.A	371,758	100.6080	374,019	371,758	371,758					5.750	5.745	JJ	9,857	21,376	09/28/2006	07/15/2026
94978#-FS-1	WELLS FARGO BANK NORTHWEST NA TRANCHE B EQUIPMENT NOTE			1	2.A	971,909	100.6120	977,856	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	2.A	691,049	100.6360	695,446	691,049	691,049					5.750	5.747	JJ	18,322	39,735	10/31/2006	07/15/2026
94978#-FY-8	WELLS FARGO BANK NORTHWEST NA TRANCHE D EQUIPMENT NOTE			1	2.A	474,404	100.6670	477,566	474,404	474,404					5.750	5.748	JJ	12,578	27,278	11/30/2006	07/15/2026
94978#-GA-9	WELLS FARGO BANK NORTHWEST NA TRANCHE E EQUIPMENT NOTE			1	2.A	280,566	100.7000	282,530	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	213,776	101.0110	215,937	213,776	213,776					5.670	5.671	JJ	5,993	12,118	02/07/2007	07/03/2029
94978#-GT-8	WELLS FARGO BANK NORTHWEST NA TRANCHE F EQUIPMENT NOTE			1	2.A	1,489,390	100.4910	1,496,700	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	249,919	100.0930	250,152	249,919	249,919					5.400	5.401	JJ	6,223	13,496	03/29/2007	01/15/2024
94978#-GV-3	WELLS FARGO BANK NORTHWEST NA EQUIPMENT NOTE TRANCHE B			4	1.D	441,233	100.1560	441,919	441,233	441,233					5.400	5.400	JJ	10,987	23,607	06/28/2007	01/15/2024
94978#-HY-6	WELLS FARGO BANK NORTHWEST NA EQUIPMENT NOTE TRANCHE C			4	1.D	634,757	100.1610	635,780	634,757	634,757					5.400	5.397	JJ	15,805	34,435	10/30/2007	01/15/2024
95058X-AG-3	WENDYS FUNDING LLC WEN 2019-1A A2I			4	2.B FE	27,300,000	91.9910	25,113,488	27,300,000	27,300,000					3.783	3.801	MJSD	45,900	1,032,759	06/13/2019	06/15/2049
95058X-AH-1	WENDYS FUNDING LLC WEN 2019-1A A2II			4	2.B FE	9,100,000	88.6710	8,069,025	9,100,000	9,100,000					4.080	4.101	MJSD	16,501	371,280	06/13/2019	06/15/2049
95058X-AK-4	WENDYS FUNDING LLC WEN 2021-1A A2I			2	2.B FE	7,270,735	80.7320	7,379,587	9,140,800	7,269,238		(1,497)			2.370	4.295	MJSD	9,628	54,159	12/02/2022	06/15/2051
95058X-AL-2	WENDYS FUNDING LLC WEN 2021-1A A2II			2	2.B FE	20,592,853	77.9130	16,135,428	20,709,625	20,603,786		11,433			2.775	2.910	MJSD	25,542	574,692	11/23/2021	06/15/2051
950739-AA-0	WEPCO ENVIRONMENTAL TRUST FINA WEPCO 2021-1 A			4	1.A FE	23,627,140	86.5360	20,446,058	23,627,299	23,627,239					1.578	1.578	JD	16,571	372,839	05/04/2021	12/15/2035
96328D-BX-1	WHEELS SPV LLC WHLS 2021-1A A			2	1.A FE	1,809,783	98.8200	1,811,920	1,833,562	1,809,943		161			4.633	5.237	MON	2,832	6,231	12/01/2022	08/20/2029
96328G-AG-2	WHEELS FLEET LEASE FUNDING LLC WFLF 2022-1A B			2	1.C FE	13,224,305	93.4370	13,268,091	14,200,000	13,228,195		3,891			2.840	3.977	MON	14,563	33,607	12/01/2022	10/18/2036
96328G-AH-0	WHEELS FLEET LEASE FUNDING LLC WFLF 2022-1A C			2	1.F FE	9,487,195	93.2800	9,514,577	10,200,000	9,489,978		2,782			3.200	4.383	MON	11,787	27,200	12/01/2022	10/18/2036
97181#-KV-4	WILMINGTON TRUST COMPANY EQUIPMENT NOTE SERIES A			4	1.D	1,218,503	102.2890	1,246,390	1,218,503	1,218,503					5.360	5.361	JJ	32,474	65,312	05/31/2005	11/30/2028
97181#-KY-8	WILMINGTON TRUST COMPANY EQUIPMENT NOTE SERIES B			1	1.D	698,670	102.2900	714,673	698,670	698,670					5.360	5.360	JJ	18,620	37,449	06/29/2005	12/29/2028
97181#-KZ-5	WILMINGTON TRUST COMPANY EQUIPMENT NOTE SERIES C			1	1.D	561,970	102.1310	573,946	561,970	561,970					5.360	5.360	JJ	14,977	30,122	07/21/2005	07/02/2028
97181#-LA-9	WILMINGTON TRUST COMPANY EQUIPMENT NOTE SERIES D			4	1.D	365,462	101.7840	371,980	365,462	365,462					5.380	5.381	JJ	9,776	19,662	08/25/2005	07/02/2028
974153-AB-4	WINGSTOP FUNDING LLC WSTOP 2020-1A A2			4	2.B FE	8,910,000	84.5080	7,529,663	8,910,000	8,910,000					2.841	2.851	MJSD	18,282	253,133	10/09/2020	12/05/2050
98163B-AD-4	WORLD OMNI SELECT AUTO TRUST WOSAT 2019-A B			2	1.A FE	9,026,334	99.4660	8,758,447	8,805,509	8,820,782		(56,463)			2.170	1.078	MON	8,492	191,079	07/22/2020	12/15/2025
98163W-AE-6	WORLD OMNI AUTO RECEIVABLES TR WOART 2020-B B			2	1.A FE	3,998,684	93.3560	3,734,221	4,000,000	3,999,426		174			1.220	1.231	MON	2,169	48,800	06/16/2020	03/16/2026
98920M-AA-0	ZAXBYS FUNDING LLC ZAXBY 2021-1A A2			2	2.B FE	36,343,228	80.4880	31,172,724	38,729,750	36,556,158		212,930			3.238	5.386	JAJO	212,495	777,158	07/28/2022	07/30/2051
136055-AA-8	CANADIAN IMPERIAL BANK OF COMM PTC SERIES 2002-A-1		A	1	1.C FE	10,924,962	114.3930	12,497,446	10,924,962	10,924,962					7.262	7.262	AO	178,508	793,371	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	29,933,511	96.4560	28,872,785	29,933,511	29,933,511					4.080	4.101	JAJO	284,967	1,221,287	02/22/2017	04/07/2027
08866T-AB-8	BIB MERCHANT VOUCHER RECV LTD SERIES 2018 1 FIXED RATE NOTE		D	1	2.A FE	63,444,100	96.0060	60,909,867	63,444,100	63,444,100					4.180	4.202	JAJO	618,791	2,651,963	03/19/2018	04/07/2028

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
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						16,926,891,377	XXX	16,041,227,599	17,008,892,012	16,927,059,230	(47,986)	1,950,477	83,779		XXX	XXX	XXX	121,933,627	361,579,351	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						156,697,710,874	XXX	137,528,566,467	156,144,836,258	155,239,581,387	22,235,200	(96,126,483)	107,236,137	(1,083,658,776)	XXX	XXX	XXX	1,303,444,153	4,708,010,683	XXX	XXX
02005N-BN-9	ALLY FINANCIAL INC JR SUBORDINATED			2	3.C FE	14,775,000	63.8790	9,438,097	14,775,000	14,775,000					4.700	4.700	FMAN	88,732	694,425	05/25/2021	01/01/9999
060505-FP-4	BANK OF AMERICA CORP JR SUBORDINATED			2	2.C FE	9,095,000	93.2070	8,477,131	9,095,000	9,095,000					5.125	5.125	JD	14,243	466,119	06/17/2019	01/01/9999
060505-GB-4	BANK OF AMERICA CORP JR SUBORDINATED			2	2.C FE	16,700,000	85.3910	14,260,291	16,700,000	16,700,000					4.375	4.375	JAJO	129,889	552,028	01/20/2022	01/01/9999
172967-MK-4	CITIGROUP INC JR SUBORDINATED			2	3.A FE	13,528,750	83.2650	11,428,187	13,725,000	13,528,750					4.700	4.768	JJ	270,573	645,075	03/10/2020	01/01/9999
172967-NB-3	CITIGROUP INC JR SUBORDINATED			2	3.A FE	9,800,000	82.3130	8,066,696	9,800,000	9,800,000					4.150	4.150	FMAN	51,967	427,035	10/20/2021	01/01/9999
23311R-AH-9	DCP MIDSTREAM LLC COMPANY GUARNT			2	3.A FE	3,489,750	97.5590	7,243,719	7,425,000	3,996,060		506,310			5.850	12.325	MN	48,263	434,363	04/15/2020	05/21/2043
281020-AS-6	EDISON INTERNATIONAL JR SUBORDINATED			2	3.B FE	14,500,000	82.7520	11,999,033	14,500,000	14,500,000					5.375	5.375	MS	229,483	779,375	03/02/2021	01/01/9999
48128B-AG-6	JPMORGAN CHASE & CO JR SUBORDINATED			2	2.B FE	14,101,480	88.7910	12,763,761	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	92.8600	6,156,621	6,630,000	6,630,000					3.850	3.850	MS	75,158	255,255	09/08/2020	01/01/9999
69331V-AA-4	PECO ENERGY CAPITAL TRUST III CUM CAPITAL TRUST PTC				2.B FE	19,585,330	100.7560	21,158,757	21,000,000	20,439,808		81,180			7.380	8.005	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	95.7900	19,158,075	20,000,000	20,000,000					5.700	5.415	MS	335,667	1,140,000	09/13/2018	09/15/2048
744320-BJ-0	PRUDENTIAL FINANCIAL INC JR SUBORDINATED			1	2.B FE	35,418,100	90.2160	34,205,584	37,915,000	35,440,804		22,704			5.125	5.965	FA	653,112	530,309	11/09/2022	03/01/2052
808513-BD-6	THE CHARLES SCHWAB CORPORATION JR SUBORDINATED			2	2.B FE	78,405,250	97.9740	76,947,523	78,539,000	78,405,250					5.375	5.384	MJSD	351,789	3,694,721	09/23/2022	01/01/9999
898320-AE-9	TRUIST FINANCIAL CORPORATION JR SUBORDINATED			2	2.B FE	16,470,000	95.9400	15,801,336	16,470,000	16,470,000					4.950	4.950	JD	67,939	815,265	05/27/2020	01/01/9999
898320-AF-6	TRUIST FINANCIAL CORPORATION JR SUBORDINATED			2	2.B FE	1,990,000	92.9560	1,849,825	1,990,000	1,990,000					5.100	5.100	MS	33,830	101,490	06/16/2020	01/01/9999
92840M-AC-6	VISTRA CORP JR SUBORDINATED			2	3.C FE	2,400,000	91.1820	2,188,368	2,400,000	2,400,000					7.000	7.000	JD	7,467	170,333	12/07/2021	01/01/9999
949746-TB-7	WELLS FARGO & CO JR SUBORDINATED			1	2.B FE	24,917,200	109.0520	21,810,376	20,000,000	23,729,008		(449,621)			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	95.2700	60,496,279	63,500,000	63,500,000					4.900	4.900	MJSD	233,363	3,111,500	05/28/2020	01/01/9999
06326B-AA-7	BANK LEUMI LE-ISRAEL BM SUBORDINATED		D	1	2.B FE	1,867,669	88.4690	1,667,636	1,885,000	1,887,673		18,620			3.275	3.084	JJ	26,065	61,734	07/01/2020	01/29/2031
06738E-BG-9	BARCLAYS PLC JR SUBORDINATED		D	2	3.B FE	8,548,438	97.2910	8,634,538	8,875,000	8,548,438					8.000	8.306	MJSD	31,556	710,000	03/27/2020	01/01/9999
06738E-BT-1	BARCLAYS PLC JR SUBORDINATED		D	2	3.B FE	4,800,000	76.6080	3,677,185	4,800,000	4,800,000					4.375	4.375	MJSD	9,333	210,000	08/04/2021	01/01/9999
251525-AX-9	DEUTSCHE BANK AKTIENGESELLSCHA JR SUBORDINATED		D	2	3.C FE	14,754,130	85.0780	12,549,079	14,750,000	14,749,978		6			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	97.0950	4,446,967	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	98.3490	24,587,347	25,000,000	25,000,000					6.625	6.625	MS	437,066	1,656,250	03/19/2019	01/01/9999
92857W-BV-1	VODAFONE GROUP PLC JR SUBORDINATED		D	1	3.A FE	445,000	82.8280	414,140	500,000	453,089		8,089			3.250	5.850	MS	5,281	8,125	05/06/2022	06/04/2081
92857W-BW-9	VODAFONE GROUP PLC SUBORDINATED		D	1	3.A FE	6,596,063	74.7740	5,589,372	7,475,000	6,671,458		75,396			4.125	5.800	JD	23,126	267,131	06/13/2022	06/04/2081
M7031A-BE-0	MIZRAHI TEFAHOT BANK LTD SUBORDINATED		D	2	2.C FE	3,818,200	87.7500	3,347,663	3,815,000	3,817,142		(616)			3.077	3.059	AO	27,390	117,388	03/25/2021	04/07/2031
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						435,715,360	XXX	408,363,586	440,519,000	436,008,938		262,068			XXX	XXX	XXX	4,565,416	21,814,496	XXX	XXX
55291M-AA-1	MAC CAPITAL LLC CLASS C1 COMBINATION SECURITIE			4	1. Z		0.0000								6.831	0.000	JAJO		46,907	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		31,694	05/24/2007	07/26/2023
1249999999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX		78,601	XXX	XXX
1309999999. Total - Hybrid Securities						435,715,360	XXX	408,363,586	440,519,000	436,008,938		262,068			XXX	XXX	XXX	4,565,416	21,893,097	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
000000-00-0	ANSIRA HOLDINGS INC PRIORITY DELAYED DRAW LOAN				6. *	135,557	72.7010	98,552	135,557	98,552	(37,005)				0.000	0.000	N/A		135,557	11/15/2022	12/20/2024
000000-00-0	INEOS US PETROCHEM LLC 1L TERM B				3.B FE	1,470,113	98.0750	1,449,058	1,477,500	1,472,764		1,360			7.134	7.465	N/A	586	67,734	01/21/2021	01/29/2026
000000-00-0	BW NHHC HOLDCO INC PIK 3RD OUT TERM LOAN			2	6. *	28,914,738	44.6800	28,917,249	64,720,791	28,914,738					0.000	24.794	N/A		647,208	12/21/2022	05/15/2026
000000-00-0	ASGARD BUYER LLC TERM LOAN			2	5.B GI	19,326,485	100.2400	19,372,936	19,326,485	19,326,485					10.423	10.652	N/A	11,191	893,069	11/02/2022	03/01/2027
000000-00-0	INEOS US FINANCE LLC				3.B FE	7,518,530	98.3750	7,411,698	7,534,127	7,518,470		(61)			8.173	8.383	N/A	1,710	79,435	11/03/2022	11/08/2027
000000-00-0	STARWOOD PROPERTY MORTGAGE LLC				3.B FE	2,910,000	98.3330	2,949,999	3,000,000	2,911,531		1,531			7.608	8.492	N/A	634	6,943	11/03/2022	11/18/2027
000000-00-0	SPEAR EDUCATION HOLDINGS LLC TERM A LOAN			2	4.C Z	29,175,000	97.2500	29,175,000	30,000,000	29,178,421		3,421			11.936	12.882	N/A	156,588		12/15/2022	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
000000-00-0	CERIFI LLC TERM LOAN			2	4.C Z	39,950,000	101.6870	40,624,068	39,950,000	39,950,000					10.067	10.280	N/A	279,293	876,187	11/30/2022	04/01/2028
000000-00-0	RENAISSANCE BUYER LLC AMEND NO 1 TERM LOAN			2	4.C Z	4,451,344	101.4640	4,516,510	4,451,344	4,451,344					10.899	11.047	N/A	43,226	189,656	11/30/2022	07/18/2028
000000-00-0	ACP CANOPY INC TERM LOAN			2	4.C Z	13,392,857	100.5560	13,467,297	13,392,857	13,392,857					10.088	10.214	N/A	228,940	368,304	11/01/2022	11/01/2028
000000-00-0	HARMAR PARENT INC TERM A LOAN			2	4.C Z	9,473,333	98.0000	9,473,333	9,666,667	9,474,298		965			10.436	11.135	N/A	47,637		12/15/2022	12/15/2028
000000-00-0	SENSKE LAWN AND TREE CARE LLC SECOND LIEN INITIAL TERM LOAN			2	5.B GI	8,872,378	100.0000	8,872,378	8,872,378	8,872,378					12.500	12.508	N/A	6,077	311,173	12/30/2022	12/15/2029
000000-00-0	GTCR BC PURCHASER INC DELAYED DRAW TERM LOAN			2	5.B GI	247,789	79.0120	195,784	247,789	247,789					12.250	12.256	N/A	166	12,251	12/30/2022	11/01/2030
000000-00-0	GTCR BC PURCHASER INC 2ND LIEN TERM LOAN			2	5.B GI	11,976,488	79.0120	9,462,878	11,976,488	11,976,488					12.250	12.256	N/A	8,039	592,138	12/30/2022	11/01/2030
00160#-AA-0	AGICFI HOLDINGS INC THIRD AMEND TERM LOAN			2	4.C Z	9,141,561	100.2890	9,355,114	9,328,125	9,154,096		12,534			9.960	10.621	N/A	5,162	381,862	07/25/2022	06/11/2027
00160#-AB-8	AGICFI HOLDINGS INC FOURTH AMEND TERM LOAN			2	4.C Z	10,360,436	100.2890	10,602,463	10,571,875	10,374,444		14,006			9.954	10.615	N/A	5,846	427,593	07/27/2022	06/11/2027
00231#-AA-5	ASF ORCA TL 1L 122026 TERM LOAN				2.A PL	48,303,622	99.9030	48,256,622	48,303,622	48,303,622					6.424	6.386	N/A	8,502	2,111,236	03/01/2022	12/28/2026
00798#-AB-8	BLUEHALO GLOBAL HOLDINGS LLC SENIOR SECURED TERM LOAN				2.C PL	49,673,555	100.2260	50,036,544	49,923,901	49,764,155		40,446			10.704	10.984	N/A	142,767	4,091,495	11/23/2021	10/31/2025
01957T-AH-0	ALLIED UNIVERSAL SECURITY SERV 1L TERM B LOAN				4.B FE	4,417,942	94.7380	4,209,898	4,443,750	4,420,897		2,078			8.134	8.509	N/A	2,008	248,901	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	81.1360	18,823,552	23,200,000	22,587,189		64,996			12.920	13.872	N/A	16,652	2,776,104	01/31/2020	01/31/2028
02376C-BB-0	AMERICAN AIRLINES INC				4.C FE		0.0000								0.000	0.000	N/A		1,742	12/18/2018	06/27/2025
03539P-AC-2	ANKURA CONSULTING GROUP LLC 1ST LIEN BANK LOAN				4.C FE	21,948,643	93.5000	20,729,274	22,170,346	21,992,365		23,063			8.823	9.185	N/A	10,867	1,434,897	03/23/2021	03/17/2028
03539P-AE-8	ANKURA CONSULTING GROUP LLC 2ND LIEN BANK LOAN			2	5.B FE	42,773,625	75.1420	32,630,544	43,425,000	42,853,616		37,035			12.724	13.234	N/A	1,043,051	3,513,541	03/23/2021	03/17/2029
03589*-AB-9	ANNE ARUNDEL DERMATOLOGY MANAG ADDITIONAL NOTE			2	5.B GI	13,992,500	89.1690	12,476,982	13,992,500	13,992,500					11.250	11.256	N/A	4,373	1,156,231	10/31/2022	04/16/2026
03589@-AA-9	ANNE ARUNDEL DERMATOLOGY MANAG ADDITIONAL NOTE DDTL			2	5.B GI	6,494,527	81.9700	5,347,310	6,523,477	6,495,318		791			12.750	12.922	N/A	2,310	475,892	12/31/2022	10/16/2026
03635U-AB-6	ANSIRA HOLDINGS INC INITIAL TERM LOAN				6. *	9,039,316	48.0000	8,677,744	18,078,633	8,677,744	(361,573)				0.000	24.397	N/A			07/16/2018	12/20/2024
03635U-AE-0	ANSIRA HOLDINGS INC FIRST AMENDMENT DELAYED DRAW				6. *	1,251,077	48.0000	1,201,034	2,502,154	1,201,034	(50,043)				0.000	24.397	N/A		4	04/21/2020	12/20/2024
03844*-AA-2	AQUATIC INVESTMENTS LLC FIRST LIEN SENIOR TERM LOAN			2	4.C	17,704,517	100.9990	17,948,298	17,770,833	17,705,789		1,272			10.693	10.811	N/A	433,955	1,126,801	11/10/2022	07/07/2027
03844*-AB-0	AQUATIC INVESTMENTS LLC REVOLVER TERM LOAN				4.C		0.0000								0.000	0.000	N/A		4,405	07/16/2021	07/07/2027
03852J-AL-5	ARAMARK SERVICES INC TERM LOAN B-3				3.B FE	2,848,500	99.0000	2,893,374	2,922,600	2,892,741		9,745			6.134	6.721	N/A	996	101,848	12/19/2018	03/11/2025
03971#-AA-3	ARCTIC HOLDCO LLC 1ST LIEN TERM LOAN			2	4.C Z	24,937,500	100.8250	25,143,247	24,937,500	24,937,500					10.680	10.686	N/A	14,797	1,279,497	10/14/2022	12/23/2026
05205C-AB-1	AURORA PARTS & ACCESSORIES LLC REVOLVING LOAN				4.C	1,739,130	100.8170	1,753,337	1,739,130	1,739,130					11.000	11.155	N/A	531	159,202	09/02/2021	08/17/2024
05205C-AC-9	AURORA PARTS & ACCESSORIES LLC FIRST LIEN TERM LOAN				4.C	21,304,348	100.1090	21,327,513	21,304,348	21,304,348					9.735	9.844	N/A	11,522	1,549,999	03/01/2022	08/17/2024
05269*-AA-3	AUTISM LEARNING PARTNERS FIRST LIEN TERM LOAN NOTE				5.B GI	8,847,324	99.5200	8,893,781	8,936,691	8,918,989		14,722			8.734	9.048	N/A	202,154	597,030	12/20/2017	12/20/2023
05269*-AC-9	AUTISM LEARNING PARTNERS SECOND LIEN TERM LOAN NOTE				5.B GI	12,801,250	93.3520	12,194,110	13,062,500	12,966,336		37,147			11.328	11.919	N/A	382,274	1,002,079	01/05/2018	12/20/2024
05274*-AA-6	AUTO LAVADO BORROWER LLC TERM LOAN			2	4.C Z	15,244,444	99.3580	15,455,696	15,555,556	15,261,106		16,661			9.567	10.220	N/A	74,411	491,317	07/26/2022	07/12/2028
05338#-AA-6	AVALIGN TECHNOLOGIES INC 2ND LIEN NOTES				5.B GI	39,474,000	90.2870	36,837,284	40,800,000	39,964,156		99,075			12.415	13.287	N/A	872,340	3,775,956	05/23/2019	12/21/2026
05350N-AL-8	AVANTOR FUNDING INC 1L TERM B5 LOAN				3.A FE	2,801,649	99.4060	2,788,499	2,805,156	2,801,978		330			6.634	6.844	N/A	1,034	114,423	10/19/2021	11/06/2027
05502K-AB-3	AZTEC RE PARENT LLC TERM LOAN				1.F Z	55,246,725	98.4770	54,405,472	55,246,725	55,246,725					7.089	7.194	N/A	188,670	2,405,832	02/15/2022	12/15/2024
05518P-AB-4	MEDMARK SERVICES INC FIRST LIEN TERM LOAN				3.A PL	12,590,550	94.5000	12,009,769	12,708,750	12,614,325		14,922			9.730	10.059	N/A	6,870	894,684	12/01/2021	06/11/2027
05518P-AC-2	MEDMARK SERVICES INC FIRST LIEN DDTL				3.A PL	18,574,362	94.5000	17,730,073	18,761,982	18,597,850		23,205			9.730	10.097	N/A	5,071	1,165,304	09/30/2022	06/11/2027
05518P-AE-8	MEDMARK SERVICES INC SECOND LIEN TERM LOAN			2	5.B GI	9,480,625	89.9720	8,659,852	9,625,000	9,500,835		12,633			13.230	13.788	N/A	7,074	1,037,622	06/17/2021	06/11/2028
05518P-AF-5	MEDMARK SERVICES INC SECOND LIEN DDTL			2	5.B GI	13,334,262	89.9860	12,181,760	13,537,322	13,346,810		12,548			13.230	13.825	N/A	28,192	906,814	12/06/2022	06/11/2028
05580#-AA-1	BP HH HOLDINGS LLC TERM LOAN				3.B PL	19,450,267	100.3150	19,511,578	19,450,267	19,450,267					10.735	10.871	N/A	139,194	1,521,078	09/17/2021	09/06/2025
05580#-AC-7	BP HH HOLDINGS LLC REVOLVER				3.B PL	1,847,518	100.2460	1,852,062	1,847,518	1,847,518					11.286	11.414	N/A	28,614	90,462	12/30/2022	09/06/2025
05604X-AP-1	BWAY PARENT COMPANY INC TERM LOAN B				4.C FE	14,006,689	97.4640	13,949,192	14,312,104	14,214,994		60,907			7.370	8.172	N/A	90,832	629,710	10/16/2019	04/03/2024

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
05605#-AA-2	BW NHHC HOLDCO INC 1.5 LIEN TERM LOAN				6. FE		0.0000								0.000	0.000	N/A		5,005,816	03/31/2020	05/15/2026
05621#-AA-2	BTC HOLDINGS FUND II LLC TERM LOAN CLASS A				1.C FE	20,500,000	98.1000	20,110,482	20,500,000	20,500,000					6.844	6.900	N/A	292,283	768,898	09/01/2021	07/01/2029
05626@-AC-5	BTC HOLDINGS FUND II LLC CLASS A DDTL				1.C PL	26,100,000	98.3620	25,672,493	26,100,000	26,100,000					6.844	6.902	N/A	372,127	838,279	02/02/2022	07/01/2029
05875C-AB-0	BALLYS CORPORATION 1L TERM B LOAN				3.B FE	6,441,118	92.6670	6,036,218	6,513,902	6,449,964		7,745			7.542	7.990	N/A	24,564	369,073	08/06/2021	10/01/2028
06832F-AE-7	BARRACUDA PARENT LLC SECOND LIEN TERM LOAN			2	5.B FE	19,885,000	71.4050	14,638,025	20,500,000	19,898,983		13,984			11.094	11.842	N/A	391,687	385,096	08/22/2022	08/15/2030
08182C-A*-7	BENEFYTT TECHNOLOGIES INC FIRST LIEN TERM LOAN			2	1.F PL	24,298,440	92.7440	22,755,726	24,536,072	24,333,322		23,172			13.442	13.914	N/A	146,897	2,297,497	12/16/2022	08/12/2027
08182C-B*-6	BENEFYTT TECHNOLOGIES INC DELAYED DRAW B2			2	5.A Z	5,240,268	85.3020	4,470,045	5,240,268	5,240,268					11.825	11.997	N/A	79,364	257,284	11/16/2022	08/12/2027
09267#-AB-1	BLADES BUYER INC 1ST AMENDMENT 2ND LIEN TERM			2	5.B GI	22,140,000	93.4710	20,694,498	22,140,000	22,140,000					13.269	13.493	N/A	301,935	798,439	10/25/2022	09/30/2028
11702@-AA-4	BRUNSWICK ASSET FINANCING LLC TERM A LOANS			1	1.E PL	117,661,063	101.4560	119,374,497	117,661,063	117,661,063					5.750	5.750	N/A	37,586	6,722,984	02/22/2022	07/03/2028
12434B-AA-4	BXC SKYWALKER LLC REVOLVER CLASS A				1.G PL	7,048,672	99.0300	6,980,299	7,048,672	7,048,672					7.735	7.810	N/A	6,058	66,744	12/28/2022	12/20/2024
12434B-AB-2	BXC SKYWALKER LLC REVOLVER CLASS B				2.A PL	3,524,336	99.0500	3,490,855	3,524,336	3,524,336					9.253	9.216	N/A	2,717	28,680	12/28/2022	12/20/2024
12528U-AG-6	CFGI HOLDINGS LLC TERM LOAN				4.B	21,780,000	92.3310	20,109,720	21,780,000	21,780,000					9.384	9.568	N/A	11,354	1,542,403	11/02/2021	11/02/2027
12568Y-AD-6	CHARLOTTE BUYER INC INITIAL TERM B				4.B FE	23,250,000	94.5000	23,625,000	25,000,000	23,336,801		86,801			9.508	11.370	N/A	316,920	498,766	08/16/2022	02/11/2028
12568Y-AF-1	CHARLOTTE BUYER INC 2ND LIEN INITIAL TERM LOAN			2	5.B FE	114,390,000	93.7500	115,312,500	123,000,000	114,706,899		316,899			12.533	14.699	N/A	770,774	4,368,773	08/29/2022	08/11/2028
12657Q-AB-9	BLACKSTONE CQP HOLDCO LP 1L TERM B LOAN				4.A FE	10,903,649	99.4170	10,894,521	10,958,441	10,910,370		4,505			8.517	8.832	N/A	5,185	650,322	05/27/2021	06/04/2028
12718*-AA-6	CMI PARENT INC SECOND LIEN TERM LOAN				5.B GI	45,843,200	92.1830	42,259,815	45,843,200	45,843,200					12.370	12.689	N/A	488,325	4,992,925	08/01/2019	02/01/2026
12718*-AB-4	CMI PARENT INC INCREMENTAL SECOND LIEN TERM			2	5.B GI	28,152,467	92.1830	25,951,898	28,152,467	28,152,467					12.634	12.963	N/A	300,294	3,034,791	10/01/2021	02/01/2026
12734@-AA-4	CCI BUYER INC SECOND LIEN TERM LOAN			2	5.B FE	31,661,650	77.2940	25,043,192	32,399,875	31,781,785		55,031			12.330	12.985	N/A	22,194	3,300,924	03/01/2022	12/17/2028
12765*-AA-8	CCOF II MASTER FINANCE SPV LP DELAYED DRAW TERM LOAN			1	1.E Z	43,071,751	102.1480	43,996,909	43,071,751	43,071,751					7.491	7.560	N/A	528,782		11/03/2022	11/03/2032
12769L-AB-5	CAESARS RESORT COLLECTION LLC TERM B				4.A FE	7,201,707	99.6880	7,206,853	7,229,445	7,218,479		2,303			7.134	7.418	N/A	2,865	325,292	10/02/2017	12/22/2024
14855N-AB-2	CASTLELAKE AVIATION ONE DESIGN 1L TERM B LOAN				3.B FE	18,007	98.9640	18,000	18,189	18,041		30			7.519	7.949	N/A	65	24,441	10/08/2021	10/22/2026
14874#-AA-8	COMPUTER AIDED TECHNOLOGY LLC TERM LOAN				5.B GI		0.0000								0.000	0.000	N/A		1,896	10/18/2019	04/11/2024
15674*-AB-9	CERBERUS 2112 LEVERED LLC TERM LOAN				1.C PL	24,691,000	100.0000	24,691,000	24,691,000	24,691,000					6.864	6.922	N/A	338,939		10/21/2022	10/07/2031
18449E-AF-7	CLEAN HARBORS INC 1L TERM B LOAN				3.A FE	2,955,150	99.4170	2,952,676	2,970,000	2,956,825		1,449			6.384	6.655	N/A	1,053	110,862	09/21/2021	10/08/2028
20337E-AQ-4	COMMSCOPE INC TERM LOAN B				4.B FE		0.0000								0.000	0.000	N/A		11,203	02/07/2019	02/06/2026
20903E-BB-0	CONSOLIDATED COMMUNICATIONS IN 1L TERM B LOAN				4.C FE		0.0000								0.000	0.000	N/A		1,411	04/05/2021	10/02/2027
21927@-AA-2	CORNHUSKER BUYER INC TERM LOAN A			2	3.C PL	21,159,890	100.8260	21,937,923	21,758,242	21,170,319		10,429			10.244	11.013	N/A	383,876		10/31/2022	10/31/2028
23308U-AK-0	DCG ACQUISITION CORP SECOND LIEN TERM LOAN				5.B	63,336,000	82.0650	53,309,405	64,960,000	63,790,023		116,244			12.923	13.813	N/A	623,213	6,499,149	10/24/2019	09/30/2027
23363@-AA-9	DM BUYER USA INC SECOND LIEN TERM LOAN				5.B GI	17,946,900	90.8760	16,684,871	18,360,000	18,072,041		27,226			12.980	13.656	N/A	13,239	1,864,596	06/26/2019	06/26/2027
25460H-AB-8	DIRECTV FINANCING LLC 1L TERM LOAN				3.B FE	20,664,478	96.9840	20,243,758	20,873,210	20,699,297		26,299			9.384	9.939	N/A	10,881	1,495,405	07/22/2021	08/02/2027
27005*-AA-6	FUSEFX CORP FIFTH AMENDMENT TERM LOAN				4.C	24,496,875	100.1890	24,791,038	24,744,318	24,573,861		76,986			10.188	10.852	N/A	14,005	1,852,130	02/01/2022	10/01/2024
27005*-AB-4	FUSEFX CORP SEVENTH AMENDMENT TERM LOAN				4.C	24,626,250	100.1800	24,919,703	24,875,000	24,681,576		55,326			10.072	10.789	N/A	13,920	1,207,753	06/07/2022	10/01/2024
27787#-AA-6	EASYPAK LLC TERM LOAN				6. *	4,729,380	93.0000	8,796,648	9,458,761	4,729,380					0.000	40.474	N/A		582,701	10/13/2020	11/09/2023
27787#-AC-2	EASYPAK LLC DELAYED DRAW TERM LOAN				6. *	3,833,562	93.0000	7,130,425	7,667,124	3,833,562					0.000	40.474	N/A		481,106	10/13/2020	11/09/2023
27787#-AD-0	EASYPAK LLC DELAYED DRAW TERM LOAN				6. *	1,213,470	93.0000	2,257,055	2,426,941	1,213,470					0.000	40.474	N/A		152,289	10/13/2020	11/09/2023
29279@-AA-9	ENCOREVET HOLDINGS INC SENIOR PROMISSORY NOTE				5.B GI	41,977,311	90.0100	38,567,530	42,848,072	42,218,757		153,832			13.000	13.676	N/A	15,261	5,145,488	12/31/2022	05/08/2025
29280@-AA-6	ENCOREVET GROUP LLC THIRD AMENDMENT DELAYED DRAW			2	5.B GI	19,355,000	93.5480	18,475,651	19,750,000	19,489,268		113,984			11.485	12.465	N/A	202,102	1,586,989	11/29/2021	11/08/2024
29281@-AA-5	ENDEAVOR SCHOOLS LLC TERM LOAN			2	4.C IF	8,164,103	97.6570	7,972,817	8,164,103	8,164,103					9.171	9.347	N/A	26,908	502,748	06/17/2022	06/17/2028
29281@-AB-3	ENDEAVOR SCHOOLS LLC DDTL A			2	4.C IF	5,128,205	97.6530	5,007,832	5,128,205	5,128,205					9.173	9.349	N/A	16,595	134,851	10/20/2022	06/17/2028
29281@-AC-1	ENDEAVOR SCHOOLS LLC DDTL B			2	4.C IF	3,743,590	97.6530	3,655,717	3,743,590	3,743,590					9.142	9.318	N/A	13,545	81,793	12/05/2022	06/17/2028
29288K-AB-3	ENGINEERING RESEARCH CONSULT TRANCHE B TERM LOAN			2	4.C Z	21,015,086	101.6510	21,797,963	21,443,966	21,042,791		27,705			10.920	11.541	N/A	253,678	906,186	06/01/2022	05/23/2028
29288K-AC-1	ENGINEERING RESEARCH CONSULT REVOLVER				4.C Z		0.0000								0.000	0.000	N/A		1,849	06/01/2022	05/23/2027
31446@-AA-3	FEMUR BUYER INC SECOND LIEN TERM LOAN				5.B GI	80,454,877	81.6100	65,659,612	80,454,877	80,454,877					12.735	12.935	N/A	683,039	7,471,550	03/05/2019	03/05/2027
33718F-AB-6	FIRST STUDENT BIDCO INC 1L TERM LOAN C				3.C FE	4,388,850	90.0750	3,981,839	4,420,582	4,392,674		2,968			7.726	8.055	N/A	2,846	220,804	07/13/2021	07/21/2028

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
33718F-AD-2	FIRST STUDENT BIDCO INC 1L TERM LOAN B				3.C FE	11,800,621	90.0750	10,706,261	11,885,941	11,810,903		7,979			7.726	8.055	N/A	7,653	594,015	07/13/2021	07/21/2028
33887@-AA-5	FLAVOR PRODUCERS LLC SECOND LIEN TERM LOAN				5.B GI	31,846,513	97.8810	32,076,624	32,771,124	32,422,489		117,401			14.680	15.643	N/A	210,858	3,545,311	03/31/2021	12/15/2024
34553D-A*-2	FORESCOUT TECHNOLOGIES INC 1ST LIEN TERM LOAN			2	5.B GI	24,513,217	92.2640	23,072,985	25,007,448	24,647,367		59,778			14.230	15.014	N/A	19,770	2,725,262	12/30/2022	08/17/2026
35039K-AB-2	FOUNDATION BUILDING MATERIALS 1L TERM LOAN				4.B FE		0.0000								0.000	0.000	N/A		31,144	03/31/2021	01/29/2028
35115@-AD-8	42 NORTH DENTAL LLC TERM A LOAN SECOND LIEN			2	5.B GI	51,482,750	96.7720	51,361,637	53,075,000	51,822,483		160,882			14.080	15.071	N/A	41,517	6,058,231	12/29/2020	06/29/2027
35115@-AE-6	42 NORTH DENTAL LLC DELAYED DRAW TERM LOAN			2	5.B GI	4,066,510	96.5180	4,005,001	4,149,500	4,076,756		10,229			14.080	14.926	N/A	3,246	409,464	04/20/2022	12/29/2026
36201@-AA-7	GH PARENT HOLDINGS INC REVOLVER				5.B GI	643,500	78.1470	507,959	650,000	644,083		368			10.038	10.461	N/A	5,795	19,114	11/21/2022	05/04/2027
36201@-AB-5	GH PARENT HOLDINGS INC TERM LOAN				5.B GI	15,439,875	78.5120	12,244,616	15,595,833	15,473,317		20,043			9.818	10.251	N/A	72,468	1,192,982	05/19/2021	05/04/2027
36201@-AC-3	GH PARENT HOLDINGS INC DELAYED DRAW TERM LOAN				5.B GI	6,616,750	83.6960	5,565,763	6,650,000	6,616,874		123			10.175	10.447	N/A	77,248		11/21/2022	05/04/2027
36457W-AC-5	GALWAY BORROWER LLC DELAYED DRAW TERM LOAN			2	3.B PL		0.0000								0.000	0.000	N/A		20,807	03/03/2022	09/30/2028
36457W-AD-3	GALWAY BORROWER LLC TERM LOAN			2	4.A PL	46,134,952	97.5300	45,367,458	46,516,269	46,185,961		39,674			9.980	10.273	N/A	25,790	3,042,197	12/30/2022	09/30/2028
38017B-AT-3	GO DADDY OPERATING COMPANY LLC Internet Media & Services				3.B FE	978,972	99.7500	997,500	1,000,000	979,127		154			0.000	8.139	N/A	211	4,891	10/21/2022	11/10/2029
38120U-AB-4	GOLDEN STATE BUYER INC FIRST LIEN TERM LOAN				4.C FE	32,613,732	95.0000	31,940,854	33,621,952	32,740,181		92,821			8.920	9.916	N/A	16,661	1,838,350	08/10/2022	06/21/2026
38120U-AE-8	GOLDEN STATE BUYER SECOND LIEN TERM LOAN				5.B FE	10,961,520	91.3940	10,170,738	11,128,447	11,014,423		12,599			12.420	12.921	N/A	7,679	1,136,059	07/10/2019	06/21/2027
40467A-AF-6	HAH GROUP HOLDING COMPANY LLC SECOND LIEN TERM LOAN				5.B FE	35,753,250	88.8020	32,563,675	36,670,000	35,906,051		64,011			12.880	13.980	N/A	26,952	4,500,326	11/02/2020	10/29/2028
40489@-AA-2	HPS MEZZANINE PARTNERS 2019 LP DELAYED DRAW TERM LOAN			1	1.F PL	75,000,000	100.0000	75,000,000	75,000,000	75,000,000					7.174	7.255	N/A	463,318	2,288,945	09/16/2022	07/12/2030
41755#-AD-9	RED DAWN SEI BUYER INC CLOSING DATE TERM LOAN				5.B GI	20,007,680	91.8050	18,742,974	20,416,000	20,144,150		41,899			12.420	13.062	N/A	14,087	2,138,600	11/26/2019	11/20/2026
421933-B#-8	HEALTH MANAGEMENT ASSOCIATES I TERM LOAN				2.C PL	26,952,750	96.9730	26,400,956	27,225,000	27,009,850		44,975			9.120	9.553	N/A	213,810	2,148,381	09/28/2021	09/24/2026
421933-B@-0	HEALTH MGMT ASSOCIATES INC DELAYED DRAW TERM LOAN				2.C PL	6,415,757	96.9810	6,284,889	6,480,563	6,422,729		6,972			9.384	9.862	N/A	50,990	213,293	09/30/2022	09/24/2026
42255*-AA-2	HEARTLAND LLC SECOND LIEN TERM LOAN				5.B GI	14,384,000	93.5250	13,452,584	14,384,000	14,384,000					13.480	13.712	N/A	10,772	1,561,436	08/30/2019	02/28/2026
42255*-AB-0	HEARTLAND LLC DELAYED DRAW TERM LOAN				5.B GI	34,800,000	93.5250	32,546,575	34,800,000	34,800,000					13.480	13.713	N/A	26,061	3,777,668	11/19/2021	02/28/2026
42255*-AD-6	HEARTLAND LLC 6TH AMENDMENT DELAYED DRAW			2	3.A PL	15,262,923	93.5250	14,274,593	15,262,923	15,262,923					13.463	13.698	N/A	33,247	1,625,501	02/09/2022	02/28/2026
42256#-AE-9	HEARTLAND VETERINARY PARTNERS AMENDMENT 2 DELAYED DRAW			2	5.B GI	21,978,229	93.3650	20,938,750	22,426,764	22,014,927		35,908			12.792	13.516	N/A	372,452	1,429,667	07/14/2022	12/10/2027
42256#-AF-6	HEARTLAND VETERINARY PARTNERS 2ND LIEN TERM LOAN			2	5.B GI	59,940,624	93.3650	57,105,447	61,163,902	60,092,190		137,124			12.810	13.510	N/A	979,367	5,874,496	11/17/2021	12/10/2027
42804V-BB-6	THE HERTZ CORPORATION 1L TERM B-EXIT FINANCING				3.C FE	8,075,413	98.1250	8,010,636	8,163,705	8,086,894		9,741			7.630	8.081	N/A	3,461	415,832	06/15/2021	06/30/2028
42804V-BC-4	THE HERTZ CORPORATION 1L TERM C-EXIT FINANCING				3.C FE	1,545,079	98.1250	1,532,687	1,561,974	1,547,276		1,864			7.630	8.081	N/A	662	79,539	06/15/2021	06/30/2028
43110*-AA-5	HIGHLINE AFTERMARKET ACQ LLC SECOND LIEN DDTL				5.B GI	19,405,915	76.6900	15,342,596	20,006,098	19,506,574		41,540			12.723	13.556	N/A	162,627	1,926,216	11/09/2020	11/09/2028
43110@-AC-9	HIGHLINE AFTERMARKET ACQ LLC SECOND LIEN TERM LOAN				5.B GI	27,396,585	76.6900	21,660,136	28,243,902	27,538,692		58,644			12.723	13.556	N/A	229,591	2,719,364	11/09/2020	11/09/2028
44332E-AU-0	HUB INTERNATIONAL LIMITED 1L TERM B3 LOAN				4.B FE	13,266,734	99.0000	13,166,984	13,299,984	13,273,991		7,407			7.529	7.794	N/A	200,236	586,685	11/18/2021	04/25/2025
44988L-AF-4	IRB HOLDING CORPORATION Term B Loan - 2020-aka Arby's				4.B FE	12,640,020	98.9290	12,644,324	12,781,262	12,716,172		26,731			7.134	7.627	N/A	5,065	677,863	01/29/2020	02/05/2025
44988L-AH-0	IRB HOLDING CORPORATION TERM LOAN B				4.B FE	6,320,018	96.7810	6,190,328	6,396,209	6,337,711		8,929			7.334	7.734	N/A	33,669	270,916	11/19/2020	12/15/2027
44990@-AA-6	IPS GROUP INC TERM LOAN			2	4.C IF	18,041,714	98.3320	18,056,725	18,363,068	18,059,845		18,130			8.577	9.045	N/A	346,473	328,539	07/15/2022	07/15/2028
45173J-AQ-7	COHERENT CORP 1L TERM B LOAN				3.B FE	4,693,944	98.8750	4,746,247	4,800,250	4,698,688		4,743			7.134	7.805	N/A	1,902	131,131	12/08/2021	12/08/2028
45249T-AJ-1	IMAGEFIRST HOLDINGS LLC 1ST LIEN TERM LOAN				4.C FE	29,446,363	94.4730	27,932,489	29,566,667	29,467,189		11,666			9.230	9.417	N/A	15,161	1,927,135	01/07/2022	04/27/2028
45672J-AK-6	INEOS US PETROCHEM LLC TERM B				3.B FE		0.0000								0.000	0.000	N/A		8,994	10/26/2017	03/31/2024
462651-A*-1	IRACORE INTL HOLDINGS INC FIRST LIEN TERM LOAN			1	5.B GI	1,849,836	101.0640	1,869,522	1,849,836	1,849,836					13.767	14.003	N/A	1,415	206,983	04/13/2017	04/12/2024
46284N-AQ-2	IRON MOUNTAIN INFORMATION MANA TERM B LOAN				3.C FE	7,988,263	98.3330	8,029,189	8,165,280	8,075,248		20,235			6.134	6.720	N/A	2,782	288,288	02/13/2020	01/02/2026
48240@-AC-1	K2 INSURANCE SERVICES LLC 1ST LIEN TERM LOAN			2	4.B PL	9,363,410	93.6370	8,946,558	9,554,500	9,407,466		31,590			9.730	10.382	N/A	5,165	674,901	08/16/2021	07/01/2026
48240@-AD-9	K2 INSURANCE SERVICES LLC DELAYED DRAW TERM LOAN			2	4.B PL	5,194,530	93.3300	4,897,017	5,247,000	5,205,367		9,287			9.345	9.725	N/A	83,310	348,107	12/28/2021	07/01/2026
48240@-AE-7	K2 INSURANCE SERVICES LLC 2021 8TH AMENDMENT DDTL			2	2.C PL	1,224,273	93.4370	1,167,274	1,249,258	1,227,024		2,748			9.730	10.467	N/A	675	54,944	07/29/2022	07/01/2026
50168E-AN-2	LABL INC 1L TERM B LOAN				4.C FE		0.0000								0.000	0.000	N/A		1,694	10/25/2021	10/29/2028

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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
50179J-AB-4	LBM ACQUISITION LLC DELAYED DRAW TERM LOAN				4.B FE		0.0000					8			0.000	0.000	N/A		68,486	07/01/2021	12/17/2027
50202@-AA-7	LJ PERIMETER BUYER INC TERM LOAN			2	4.C Z	23,354,430	102.4960	23,937,289	23,354,430	23,354,430					10.744	10.886	N/A	432,148	700,633	10/31/2022	10/31/2028
50219N-AL-5	LSCS HOLDINGS INC 2ND LIEN TERM LOAN			2	5.B FE	71,104,686	82.9760	59,898,524	72,187,500	71,189,193		83,490			12.384	13.020	N/A	49,663	7,276,673	12/21/2021	12/17/2029
51508P-AG-9	GOLDEN NUGGET INC TERM LOAN B				4.B FE		0.0000								0.000	0.000	N/A		(1,352)	10/11/2019	10/04/2023
53228@-AA-1	LIGNETICS INVESTMENT CORP TERM LOAN			2	4.C	18,975,000	100.2120	19,452,895	19,411,765	19,037,271		53,173			10.460	11.120	N/A	332,762	1,464,692	11/01/2021	11/01/2027
53228@-AB-9	LIGNETICS INVESTMENT CORP REVOLVER				4.C	1,731,618	100.0780	1,766,077	1,764,706	1,735,427		3,809			10.264	11.033	N/A	9,968	89,882	09/15/2022	10/30/2026
53607*-AA-4	LINQUEST CORPORATION INITIAL TERM LOAN			2	5.A	19,750,000	75.1770	14,847,529	19,750,000	19,750,000					10.165	10.292	N/A	345,741	1,432,627	07/28/2021	07/28/2028
55282C-AE-6	MAG DS CORP 1ST LIEN TERM LOAN				4.C FE	30,786,189	91.0000	29,489,928	32,406,514	31,213,448		179,352			10.230	11.479	N/A	18,417	2,452,932	10/13/2020	04/01/2027
55339E-AC-9	MN ACQUISITION INC FIRST LIEN TERM LOAN			2	4.C Z	22,443,750	101.1010	22,690,961	22,443,750	22,443,750					9.923	10.046	N/A	24,775	1,141,634	08/25/2022	08/25/2028
55416#-AA-6	MN ACQUISITION INC SECOND LIEN			2	5.B GI	22,140,000	80.3250	17,784,047	22,140,000	22,140,000					10.500	10.503	N/A	12,915	1,262,903	08/25/2022	02/25/2029
57684T-AC-3	MATRIX PARENT INC 1ST LIEN TERM LOAN				4.C FE	23,148,675	80.0000	18,706,000	23,382,500	23,167,262		18,587			9.554	9.868	N/A	192,377	1,206,050	03/03/2022	03/01/2029
57684T-AF-6	MATRIX PARENT INC 2ND LIEN TERM LOAN			2	5.B FE	33,097,969	76.6970	25,837,133	33,687,500	33,128,172		30,204			12.554	13.113	N/A	364,187	2,413,897	03/14/2022	03/01/2030
58408#-AA-0	MEDEANALYTICS PARENT INC 1ST LIEN TERM LOAN			2	6. Z	25,958,307	73.5000	19,623,715	26,698,932	19,623,715	(6,499,028)	41,007			12.730	13.685	N/A	18,882	2,486,252	12/30/2022	10/09/2026
58503U-AC-7	MEDLINE BORROWER LP 1L TERM B LOAN				4.A FE	5,282,784	94.8500	5,036,416	5,309,875	5,285,995		2,818			7.634	7.961	N/A	2,252	287,310	09/30/2021	10/21/2028
60911#-AA-6	MONARCH LANDSCAPE HOLDINGS LLC TERM A LOAN			2	5.B GI	19,068,204	79.8030	15,217,070	19,068,204	19,068,204					10.500	10.639	N/A	11,123	2,097,657	03/31/2022	03/31/2029
60911#-AB-4	MONARCH LANDSCAPE HOLDINGS LLC DELAYED DRAW TERM LOAN			2	5.B GI	5,808,468	79.8510	4,684,969	5,867,140	5,809,962		1,494			10.500	10.859	N/A	3,423	168,791	10/06/2022	03/31/2029
61981*-AA-3	MOTION DYNAMICS HOLDINGS LLC TERM LOAN A				4.C Z	23,581,500	96.5850	22,776,093	23,581,500	23,581,500					8.923	9.090	N/A	11,690	1,416,322	06/01/2022	06/01/2028
61981*-AB-1	MOTION DYNAMICS HOLDINGS LLC REVOLVER				4.C Z		0.0000								0.000	0.000	N/A		46,759	06/01/2022	06/01/2028
63939#-AA-8	NAVICURE INC SECOND LIEN				5.B GI	37,847,843	88.8420	33,624,652	37,847,843	37,847,843					12.134	12.444	N/A	25,513	3,691,185	10/22/2019	10/22/2027
64072U-AH-5	NEPTUNE FINCO CORP TERM LOAN B				3.C FE		0.0000								0.000	0.000	N/A		6,248	08/21/2019	01/15/2026
65336R-AW-8	NEXSTAR MEDIA INC TERM LOAN B				3.B FE	3,339,255	99.0940	3,331,552	3,362,018	3,348,282		2,140			6.884	7.216	N/A	1,286	149,895	06/20/2019	06/19/2026
67052*-AA-4	ATLAS INTERMEDIATE III LLC 1ST LIEN TERM LOAN				4.C	26,160,507	99.8330	26,717,944	26,762,667	26,479,496		82,238			10.485	11.149	N/A	249,425	1,947,269	04/29/2019	04/29/2025
67052*-AB-2	ATLAS INTERMEDIATE III LLC REVOLVER				4.C	1,422,222	99.7220	1,418,275	1,422,222	1,422,222					10.104	10.186	N/A	3,992	92,849	02/14/2022	04/29/2025
67052*-AC-0	ATLAS INTERMEDIATE III LLC 2021 INCREMENTAL TERM LOAN			2	4.C	9,971,021	99.8330	10,183,488	10,200,533	10,056,132		48,031			10.485	11.329	N/A	95,068	742,189	03/31/2021	04/29/2025
67052*-AD-8	ATLAS INTERMEDIATE III LLC 2021 DELAYED DRAW TERM LOAN			2	4.C	9,183,336	99.8230	9,355,492	9,372,089	9,248,897		41,826			10.485	11.115	N/A	84,617	672,326	12/23/2021	04/29/2025
67052*-AE-6	ATLAS INTERMEDIATE III LLC 2021 Q4 INCREMENTAL TERM LOAN			2	4.C	4,139,520	99.8330	4,216,942	4,224,000	4,163,089		21,213			10.485	11.342	N/A	39,367	307,336	11/19/2021	04/29/2025
67052*-AF-3	ATLAS INTERMEDIATE III LLC 2022 INCREMENTAL TERM LOAN			2	4.C	11,066,596	99.8330	11,273,577	11,292,444	11,118,118		51,523			10.485	11.394	N/A	105,244	648,951	03/01/2022	04/29/2025
67102@-AA-2	OSC INVESTORS INC REVOLVER				4.C	1,329,546	99.0940	1,317,506	1,329,546	1,329,546					10.226	10.213	N/A	378	36,609	12/29/2022	08/30/2025
67102@-AB-0	OSC INVESTORS INC TERM LOAN A				4.C	19,591,875	99.1030	19,612,193	19,789,772	19,689,179		28,389			10.230	10.595	N/A	11,247	1,495,070	08/30/2019	08/30/2025
67102@-AC-8	OSC INVESTORS INC DELAYED DRAW				4.C Z	6,732,955	99.0970	6,672,174	6,732,955	6,732,955					10.230	10.369	N/A	3,827	508,659	08/19/2021	08/30/2025
67102@-AD-6	OSC INVESTORS INC TERM LOAN				4.C	5,835,227	99.1030	5,782,859	5,835,227	5,835,227					10.230	10.369	N/A	3,316	440,837	08/19/2021	08/30/2025
67102@-AE-4	OSC INVESTORS INC Incremental DDTL				4.C	7,341,159	99.0940	7,274,683	7,341,159	7,341,159					10.254	10.246	N/A	2,091	520,596	03/25/2022	08/30/2025
67114A-AB-5	OCM SYSTEM ONE BUYER CTB LLC TERM LOAN				4.B FE		0.0000								0.000	0.000	N/A		14,667	06/10/2021	03/02/2028
68158@-AA-3	OLYMPIC BUYER INC TERM LOAN				4.C	28,345,457	93.2080	26,420,226	28,345,457	28,345,457					8.634	8.790	N/A	13,596	1,745,137	12/09/2021	06/30/2028
68621X-AE-3	ORGANON & CO 1L TERM B LOAN				3.B FE	5,157,098	98.8330	5,106,393	5,166,672	5,156,919		164			7.733	7.962	N/A	28,854	261,374	04/09/2021	06/02/2028
69012B-AB-2	OUTPUT SERVICES GROUP INC TERM B LOAN				5.B FE		0.0000								0.000	0.000	N/A		186,433	11/19/2019	03/27/2024
69374N-AC-6	PVHC HOLDING CORP INITIAL TERM LOAN				4.C	16,863,011	95.0000	16,100,363	16,947,750	16,923,664		14,923			9.480	9.709	N/A	8,926	1,154,298	08/21/2018	08/03/2024
69435#-AA-4	PES REUSS PLACID LLC DELAYED DRAW				1.F PL	64,980,000	99.2140	64,469,473	64,980,000	64,980,000					6.930	6.990	N/A	1,100,761	671,111	09/07/2022	09/07/2028
71360H-AF-4	PERATON CORP SECOND LIEN TERM LOAN			2	5.A FE	46,802,500	85.7930	41,395,219	48,250,000	47,025,157		107,555			12.339	13.291	N/A	214,992	4,948,903	01/29/2021	02/01/2029
71677H-AL-9	PETSMART LLC TERM B LOAN				4.A FE	3,226,163	97.8130	3,187,465	3,258,750	3,233,198		3,590			8.130	8.578	N/A	1,472	207,673	01/29/2021	02/12/2028
72431H-AD-2	PLY GEM MIDCO INC 1L TERM B LOAN				4.A FE		0.0000								0.000	0.000	N/A		464	04/15/2021	04/12/2028

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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
72584D-AF-1	KFC HOLDING CO 1L REFINANCED TERM B LOAN				2.C FE	5,498,538	98.3130	5,453,611	5,547,220	5,507,595		4,389			6.089	6.419	N/A	12,224	186,514	03/15/2021	03/15/2028
72820@-AC-9	PLAZE INC SECOND LIEN TERM LOAN			2	5.B GI	55,343,750	85.7880	47,478,464	55,343,750	55,343,750					11.854	12.134	N/A	289,234	5,375,250	07/07/2021	07/07/2028
73180*-AA-7	POLYTEK BUYER INC TERM LOAN				5.B GI	24,085,124	94.1810	22,773,580	24,180,757	24,146,449		13,674			10.730	10.967	N/A	14,415	1,849,393	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		519	01/15/2020	01/22/2027
74275Y-AB-4	PROAMPAC PG BORROWER LLC SENIOR SECURED SECOND LIEN			2	5.B GI	37,442,000	85.7080	33,083,196	38,600,000	37,636,105		83,013			12.519	13.151	N/A	214,770	3,729,863	12/15/2020	12/15/2028
74355#-AA-0	PROSCI INC TERM LOAN				4.C	26,358,750	96.3840	25,662,326	26,625,000	26,406,817		36,886			9.544	9.833	N/A	14,117	1,768,398	10/27/2021	10/21/2026
75655*-AB-6	RED DAWN SEI BUYER INC AMENDMENT 2 TERM LOAN				5.B GI	13,572,000	92.0890	12,818,742	13,920,000	13,655,743		42,088			13.230	14.094	N/A	10,231	1,493,323	01/27/2021	11/22/2026
75976@-AA-8	RENAISSANCE BUYER LLC TERM NOTE			2	3.A PL	9,796,697	101.4400	10,245,079	10,099,688	9,812,827		16,130			10.429	11.265	N/A	219,962	231,798	07/18/2022	07/18/2028
76114#-AA-7	SIERRA ENTERPRISES LLC SECOND LIEN TERM LOAN				5.B GI	42,750,000	92.4900	39,539,528	42,750,000	42,750,000					12.665	12.864	N/A	932,439	3,604,373	06/18/2018	11/10/2025
76118E-AE-8	RESONETICS LLC FIRST LIEN TERM LOAN				4.C FE	26,529,188	92.4410	24,647,063	26,662,500	26,552,458		12,978			8.415	8.601	N/A	386,393	1,467,574	05/04/2021	04/28/2028
76155*-AC-7	REVSPRING INC 2ND LIEN INITIAL TERM LOAN				5.B GI	53,760,630	84.1330	45,230,197	53,760,630	53,760,630					12.980	13.194	N/A	38,767	5,564,124	10/11/2018	10/11/2026
76155*-AD-5	REVSPRING INC INITIAL TERM LOAN				4.B	4,800,000	96.0000	4,608,000	4,800,000	4,800,000					8.730	8.827	N/A	2,328	284,647	10/19/2018	10/11/2025
76173F-AY-3	PACTIV EVERGREEN GROUP HOLDING 1L TERM B LOAN				4.A FE		0.0000								0.000	0.000	N/A		3,431	09/17/2021	09/24/2028
78437#-AA-3	SJ ELECTRO SYSTEMS INC SECOND LIEN TERM LOAN			2	5.B GI	18,287,500	89.7830	16,418,978	18,287,500	18,287,500					13.235	13.447	N/A	215,140	2,096,676	06/17/2021	06/17/2028
78438*-AA-6	SJ ELECTRO SYSTEMS INC SECOND LIEN DELAYED DRAW			2	5.B GI	7,694,466	89.7830	6,978,066	7,772,188	7,701,890		6,108			13.235	13.681	N/A	91,435	779,368	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
78492*-AA-9	SP TOUCHDOWN HOLDINGS LP DELAYED DRAW NOTE				1.G PL	36,900,000	99.1200	36,575,367	36,900,000	36,900,000					6.424	6.476	N/A	556,474	939,574	12/30/2022	10/28/2026
80875A-AP-6	SCIENTIFIC GAMES INTERNATIONAL TERM B5 LOAN				4.A FE		0.0000								0.000	0.000	N/A		10,538	09/19/2019	08/14/2024
81368N-AG-0	SECRETARIAT ADVISORS LLC FIRST LIEN TERM LOAN				4.B PL	8,507,250	95.3410	8,151,671	8,550,000	8,511,339		4,089			9.480	9.692	N/A	4,503	562,621	01/11/2022	12/29/2028
81368N-AH-8	SECRETARIAT ADVISORS LLC DELAYED DRAW TERM LOAN				4.B PL	1,356,818	95.3460	1,300,176	1,363,636	1,356,814		(4)			9.476	9.699	N/A	359		12/30/2022	12/29/2028
81368N-AK-1	SECRETARIAT ADVISORS LLC SECOND LIEN TERM LOAN			2	5.B GI	59,727,938	84.1370	51,018,719	60,637,500	59,790,382		62,445			12.980	13.504	N/A	43,726	6,980,778	01/11/2022	12/29/2029
816194-AV-6	SELECT MEDICAL CORPORATION TERM B LOAN				3.C FE	4,830,415	97.9060	4,717,851	4,818,746	4,821,746		(2,114)			6.880	7.037	N/A	1,842	200,105	03/06/2018	03/06/2025
82630#-AA-0	SIERRA ENTERPRISES LLC SECOND LIEN TERM LOAN			2	5.B GI	19,000,000	94.2100	17,899,957	19,000,000	19,000,000					13.415	13.641	N/A	438,959	1,697,277	09/16/2021	11/10/2025
83174*-AF-3	SMILE BRANDS INC SR SECURED SECOND LIEN NOTES			2	5.B GI	19,983,256	93.1030	18,605,027	19,983,256	19,983,256					12.912	13.125	N/A	229,034	2,140,026	08/12/2021	04/12/2026
83206L-AB-7	SMILE DOCTORS LLC 1ST LIEN TERM LOAN			2	4.C IF	22,920,055	99.7720	23,098,676	23,151,571	22,938,977		18,922			10.480	10.828	N/A	13,479	1,634,303	02/17/2022	12/23/2028
83206L-AD-3	SMILE DOCTORS LLC DELAYED DRAW TERM LOAN			2	4.C IF	6,541,769	99.8250	6,606,895	6,618,473	6,545,325		3,556			10.459	10.804	N/A	34,083	320,485	12/30/2022	12/23/2028
83415Y-AC-4	SOLARAY LLC TERM LOAN				3.C PL	27,991,530	100.3830	28,129,586	28,022,252	28,015,211		4,646			10.077	10.231	N/A	347,513	2,054,089	12/04/2017	09/09/2023
83415Y-AD-2	SOLARAY LLC DELAYED DRAW TERM LOAN				3.C PL	4,659,744	100.5590	4,685,784	4,659,744	4,659,744					10.438	10.728	N/A	2,702	356,134	08/28/2017	09/09/2023
83415Y-AE-0	SOLARAY LLC ADDTL DELAYED DRAW TERM LOAN				3.C PL	7,160,175	100.5590	7,236,371	7,196,156	7,191,106		8,078			10.329	10.598	N/A	29,333	542,789	10/17/2019	09/09/2023
83417#-AA-7	SOLARAY LLC FIFTH AMENDMENT TERM LOAN				5.A	6,596,492	100.1350	6,605,374	6,596,492	6,596,492					10.437	10.550	N/A	3,825	580,311	10/29/2021	09/09/2023
83417#-AB-5	SOLARAY LLC SIXTH AMENDMENT TERM LOAN				5.A	9,157,703	100.5590	9,208,881	9,157,703	9,157,703					10.430	10.573	N/A	5,307	694,656	02/28/2022	09/09/2023
84546S-AU-7	SOUTHWESTERN ENERGY COMPANY 1L TERM B LOAN				2.B FE		0.0000								0.000	0.000	N/A		17,558	12/08/2021	06/08/2027
84755@-AA-7	SPECIALTY PHARMA III INC TERM LOAN				4.C FE	37,149,750	93.3490	35,029,253	37,525,000	37,222,073		39,101			8.634	8.987	N/A	17,999	2,320,429	04/08/2021	04/01/2028
84762N-BP-5	SPECTRUM BRANDS INC 1L TERM B LOAN				3.A FE	980,044	98.0000	962,850	982,500	980,310		133			6.380	6.609	N/A	348	30,659	02/19/2021	03/03/2028
85350E-AB-2	STANDARD INDUSTRIES INC 1L TERM B LOAN				2.C FE	4,866,449	98.6390	4,849,039	4,915,950	4,872,198		5,061			7.427	7.801	N/A	10,141	213,878	08/06/2021	09/22/2028
86277*-AB-1	STRATEGIC PARTNERS VIII LP CLASS A Term Loan				1.F PL	75,000,000	99.4620	74,596,664	75,000,000	75,000,000					6.922	7.023	N/A	14,422	3,247,065	06/14/2021	03/10/2025
86614D-AJ-7	SUMMIT MATERIALS LLC TERM B				3.A FE	5,873,993	99.6880	5,885,062	5,903,511	5,874,195		202			0.000	7.657	N/A	20,677		12/14/2022	12/14/2027
87218F-AA-9	TBCF IIB LLC TERM LOAN				1.F PL	57,700,849	98.7390	56,973,382	57,700,849	57,700,849					7.028	7.089	N/A	691,122	902,558	12/22/2022	06/22/2032
87253J-AC-3	TJC SPARTECH ACQUISITION CORP FIRST LIEN TERM LOAN				4.B FE	29,328,750	95.5000	28,291,875	29,625,000	29,378,790		29,445			8.534	8.815	N/A	603,958	1,507,273	05/14/2021	05/06/2028
87651#-AA-3	TAS ENVIRONMENTAL SERVICES LP TERM LOAN				4.C	21,490,994	99.7610	21,439,681	21,490,994	21,490,994					10.134	10.349	N/A	12,099	1,677,157	12/24/2019	05/02/2025
87876G-AF-9	TECTA AMERICA CORP FIRST LIEN TERM LOAN				4.A FE	24,378,750	95.5000	23,516,875	24,625,000	24,423,932		25,099			8.634	8.985	N/A	11,811	1,525,391	04/27/2021	04/09/2028
88331@-AA-1	THAYER POWER COMMUNICATION AMENDMENT 2 TERM LOAN				2.B PL	22,874,346	98.8170	22,832,057	23,105,400	22,895,967		21,621			9.580	9.961	N/A	12,298	1,075,199	05/26/2022	03/26/2027

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
88366M-AC-8	THERMOSTAT PURCHASER III INC TERM LOAN				4.B FE	16,755,598	94.0000	15,825,678	16,835,828	16,765,944		7,233			9.235	9.435	N/A	138,201	960,680	12/01/2021	08/31/2028
88366M-AD-6	THERMOSTAT PURCHASER III INC DELAYED DRAW TERM LOAN				4.B FE	315,794	94.0000	296,846	315,794	315,794					8.940	9.039	N/A	4,784	1,809	08/01/2022	08/31/2028
89364M-BQ-6	TRANSDIGM INC TERM LOAN E REFINANCED				4.A FE		0.0000								0.000	0.000	N/A		4,950	02/06/2020	05/30/2025
89364M-BR-4	TRANSDIGM INC TERM LOAN F REFINANCE				4.A FE		0.0000								0.000	0.000	N/A		255	02/06/2020	12/09/2025
89364M-BS-2	TRANSDIGM INC TERM LOAN G REFINANCE				4.A FE		0.0000								0.000	0.000	N/A		9,641	02/06/2020	08/22/2024
90251@-AA-3	TYTO ATHENE LLC 1ST LIEN TERM LOAN				2.C PL	40,397,256	101.1410	41,271,094	40,805,309	40,458,889		40,012			10.080	10.411	N/A	936,269	2,144,119	10/18/2021	04/01/2028
90351J-AF-1	UBER TECHNOLOGIES INC 1L TERM B LOAN				4.A FE	4,892,138	99.7140	4,881,575	4,895,561	4,891,558		9,704			7.571	7.778	N/A	32,948	223,559	03/18/2021	02/25/2027
90351J-AG-9	UBER TECHNOLOGIES INC 1L TERM B LOAN				4.A FE	9,794,872	99.8750	9,782,628	9,794,872	9,794,872					8.235	8.089	N/A	71,697	447,287	02/19/2021	04/04/2025
90375*-AH-1	US ORAL SURGERY MGT HOLDCO LLC TERM LOAN			2	3.A PL	16,464,000	98.3030	16,514,868	16,800,000	16,510,145		41,195			10.174	10.764	N/A	208,912	1,358,378	11/18/2021	11/18/2027
90375*-AJ-7	US ORAL SURGERY MGT HOLDCO LLC DELAYED DRAW LOAN			2	3.A PL	4,777,661	98.8430	4,770,089	4,825,920	4,779,877		2,215			9.874	10.242	N/A	55,161	204,291	11/30/2022	11/18/2027
90377#-AA-0	US INFRA SVCS BUYER LLC DELAYED DRAW TERM LOAN				5.B GI	1,866,046	86.8020	1,652,814	1,904,127	1,877,017		6,185			10.149	10.802	N/A	29,235	154,371	11/17/2022	04/13/2026
90377#-AB-8	US INFRA SVCS BUYER LLC 1ST LIEN TERM LOAN				5.B GI	13,225,188	86.7790	11,709,299	13,493,188	13,321,566		32,820			11.678	12.328	N/A	288,710	1,085,035	11/02/2022	04/13/2026
90377#-AC-6	US INFRA SVCS BUYER LLC REVOLVER				5.B GI	1,861,250	86.1990	1,616,226	1,875,000	1,865,284		2,115			10.646	10.978	N/A	29,454	148,242	02/18/2022	04/13/2026
90932R-AJ-3	UNITED AIRLINES INC 1L TERM B LOAN				3.B FE	9,189,323	98.4170	9,089,274	9,235,500	9,195,031		3,920			8.108	8.411	N/A	141,450	444,868	04/14/2021	04/21/2028
91678H-AE-2	UPSTREAM NEWCO INC SECOND LIEN TERM LOAN				5.B FE	40,602,375	80.2930	32,929,962	41,012,500	40,701,392		21,925			13.230	13.655	N/A	30,144	4,229,750	12/02/2019	11/20/2027
91746@-AA-4	UROLOGY MANAGEMENT HOLDINGS 2021 ADDITIONAL INCREMENTAL TL				4.C	5,049,067	98.4720	4,971,912	5,049,067	5,049,067					9.420	9.532	N/A	2,642	375,741	11/05/2021	06/15/2026
91746@-AB-2	UROLOGY MANAGEMENT HOLDINGS AMENDMENT NO 4 DDTL				4.C	29,700,000	98.4720	29,246,188	29,700,000	29,700,000					9.420	9.532	N/A	15,543	2,210,210	11/05/2021	06/15/2026
91746@-AC-0	UROLOGY MANAGEMENT HOLDINGS AMENDMENT NO 5 2021 DDTL				4.C	13,500,531	98.4720	13,294,256	13,500,531	13,500,531					9.420	9.531	N/A	7,065	907,882	03/01/2022	06/15/2026
91834B-AC-0	VS PROFESSIONAL TRAINING ACQ TERM LOAN				2.B PL	11,335,315	96.9500	11,100,625	11,449,813	11,377,951		11,135			9.909	10.235	N/A	63,473	766,237	09/30/2019	09/30/2026
91916F-AD-0	VALIDITY ORIGINAL TERM LOAN				2.C PL	12,723,198	97.1000	12,559,345	12,934,444	12,833,534		28,970			9.134	9.681	N/A	6,563	845,233	02/05/2021	05/30/2025
91917@-AA-7	VALICOR PPC INTERMEDIATE II LL SECOND LIEN TERM LOAN				5.B GI	33,048,000	83.3750	27,553,788	33,048,000	33,048,000					12.955	13.305	N/A	59,462	3,848,823	09/16/2019	01/24/2027
91917L-AB-0	VALICOR PPC INTERMEDIATE II LL REVOLVER CLASS A				3.C PL	3,376,670	99.3660	3,398,332	3,420,000	3,402,327		9,070			9.269	9.719	N/A	38,217	195,148	11/22/2022	07/24/2024
91917L-AC-8	VALICOR PPC INTERMEDIATE II LL DELAYED DRAW TERM LOAN				3.C PL	3,802,420	95.8790	3,701,224	3,860,325	3,826,905		6,852			8.694	8.960	N/A	13,984	255,188	09/16/2019	07/24/2026
91917L-AD-6	VALICOR PPC INTERMEDIATE II LL TERM LOAN				3.C PL	23,040,000	95.7460	22,059,790	23,040,000	23,040,000					8.915	9.013	N/A	353,736	1,461,158	07/24/2019	07/24/2026
92539*-AA-5	VESSCO MIDCO HOLDINGS LLC SECOND LIEN TERM LOAN				5.B GI	49,524,660	84.7920	43,059,852	50,782,678	49,747,299		125,884			10.500	11.039	N/A	14,609	4,535,048	12/19/2022	11/02/2027
92747#-AA-9	VINTAGE VIII TL 1L 72026 TERM LOAN CLASS A				1.F PL	75,000,000	98.7190	74,039,273	75,000,000	75,000,000					7.355	7.398	N/A	30,646	3,356,063	08/10/2021	07/16/2026
92984@-AA-3	WLHC INC TERM A LOAN				4.C	25,918,015	100.4300	26,029,570	25,918,015	25,918,015					10.406	10.554	N/A	208,667	1,563,633	11/18/2022	03/16/2027
92984@-AB-1	WLHC INC DELAYED DRAW TERM LOAN				4.C	6,127,451	99.4890	6,096,135	6,127,451	6,127,451					10.485	10.622	N/A	75,121	256,612	05/11/2022	03/16/2027
92985@-AC-8	WSC HOLDINGS MIDCO LLC SECOND LIEN TERM LOAN			2	5.B GI	14,509,803	101.5000	14,727,450	14,509,803	14,509,803					10.000	10.101	MJSD	3,975	1,496,592	12/31/2022	07/30/2028
94115D-AE-6	WATER HOLDINGS ACQUISITION LLC 2022 DELAYED DRAW TERM LOAN				4.C	1,761,688	100.0370	1,762,341	1,761,688	1,761,687					9.980	10.103	N/A	977	110,138	03/31/2022	12/18/2026
94184@-AA-7	RCD ACQUISITION LLC 1ST LIEN TERM LOAN			2	5.B GI	14,549,754	88.8700	12,930,349	14,549,754	14,549,754					11.923	12.222	N/A	9,638	1,397,912	04/23/2021	04/23/2026
94184@-AB-5	RCD ACQUISITION LLC 1ST LIEN DELAYED DRAW TL			2	5.B GI	1,289,183	89.9080	1,173,679	1,305,426	1,290,755		1,572			12.391	13.013	N/A	899	65,205	11/01/2022	04/23/2026
97381J-AE-3	WINDSTREAM SERVICES LLC TERM B-EXIT				4.C FE	2,328,350	90.0500	2,194,359	2,436,823	2,354,198		10,690			10.634	12.008	N/A	1,440	202,723	08/11/2020	09/21/2027
98919X-AB-7	ZAYO GROUP HOLDINGS INC TERM LOAN				4.B FE		0.0000								0.000	0.000	N/A		15,472	02/18/2021	03/09/2027
C8000C-AG-8	CLARIOS INTERNATIONAL INC 1L REFINANCED TERM B LOAN				4.B FE	11,623,780	97.7920	12,402,197	12,682,259	11,916,720		154,111			7.634	9.999	N/A	5,378	633,683	03/05/2021	04/30/2026
C8665@-AA-2	COUNTRY FRESH HOLDINGS LLC SECOND LIEN TERM LOAN				6. *		0.0000		4,409,550						13.230	0.000	N/A			09/30/2019	04/29/2024
F6628D-AL-8	ALTICE FRANCE HOLDING SA TERM LOAN B12				4.B FE		0.0000								0.000	0.000	N/A		38,002	08/22/2019	01/31/2026
F6628D-AM-6	ALTICE FRANCE HOLDING SA TERM LOAN B13				4.B FE		0.0000								0.000	0.000	N/A		2,032	08/22/2019	08/14/2026
G7739#-AA-0	SLF VL REL 1L 112031 CLASS A REVOLVER				1.G PL	41,019,231	96.3950	39,540,571	41,019,231	41,019,231					7.075	7.134	N/A	556,204	1,421,021	08/22/2022	12/27/2031
G7740*-AA-1	SLF VL REL 1L 112031 CLASS A Revolver				1.G PL	33,000,000	96.3950	31,810,417	33,000,000	33,000,000					7.075	7.134	N/A	447,467	1,153,740	08/22/2022	12/27/2031

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
L5000D-AD-9	ICON LUXEMBOURG SARL TERM B LOAN (US)				3.A FE	2,902,500	99.5940	2,905,236	2,917,086	2,904,287		1,248			6.980	7.241	N/A	1,131	122,720	06/16/2021	06/16/2028
L5137L-AQ-8	INTELSAT JACKSON HOLDINGS SA TERM EXIT				4.A FE	1,907,461	96.4000	1,918,141	1,989,773	1,907,864		402			8.474	9.549	N/A	7,026		10/31/2022	02/01/2029
L7574*-AA-6	PATRIOT ACQUISITION TOPCO SRL 1ST LIEN TERM LOAN			2	4.C	9,642,815	101.2790	10,016,561	9,890,066	9,690,184		23,198			10.994	11.671	N/A	187,263	832,602	01/28/2021	01/29/2028
L7574*-AB-4	PATRIOT ACQUISITION TOPCO SRL 1ST LIEN DELAYED DRAW			2	4.C	23,383,825	101.2790	24,290,159	23,983,411	23,498,697		56,254			10.994	11.671	N/A	454,113	2,019,060	01/28/2021	01/29/2028
L7574*-AD-0	PATRIOT ACQUISITION TOPCO SRL 1ST LIEN INCREMENTAL TERM LOAN			2	4.C	12,176,201	101.2790	12,648,138	12,488,411	12,214,197		35,254			10.994	11.728	N/A	236,461	961,798	12/01/2021	01/29/2028
L7574*-AE-8	PATRIOT ACQUISITION TOPCO SRL 1ST LIEN REVOLVER				4.C	736,093	100.2760	757,052	754,967	736,903		810			10.994	11.933	N/A	14,064	1,099	10/26/2022	01/29/2026
L7574*-AF-5	PATRIOT ACQUISITION TOPCO SRL INCREMENTAL TERM LN 2ND AMEND			2	4.C IF	2,435,240	101.2790	2,529,628	2,497,682	2,439,447		4,206			10.994	11.765	N/A	47,292	90,743	06/06/2022	01/29/2028
N2611U-AF-2	DIAMOND BC BV 1L TERM B LOAN				4.B FE	0.0000									0.000	0.000	N/A		12,746	09/15/2021	09/29/2028
P2121Y-AN-8	CARNIVAL CORPORATION TERM LOAN B FACILITY				3.C FE	0.0000									0.000	0.000	N/A		18,888	05/26/2021	06/30/2025
P2121Y-AS-7	CARNIVAL CORPORATION 1L TERM B LOAN				3.C FE	0.0000									0.000	0.000	N/A		26,378	10/07/2021	10/18/2028
49387T-AW-6	AEROSOLS DANVILLE INC TERM LOAN B		A		4.B FE	0.0000									0.000	0.000	N/A		14,502	01/26/2021	12/22/2026
68371Y-AN-3	OPEN TEXT CORPORATION ACQUISITION FINANCING		A		3.A FE	7,663,000	97.0000	7,663,000	7,900,000	7,663,000					0.000	0.508	N/A			11/16/2022	11/16/2029
C0102M-AP-0	AIR CANADA 1L TERM B LOAN		A		3.C FE	6,550,583	98.5420	6,520,258	6,616,750	6,559,094		6,511			8.130	8.531	N/A	71,898	324,735	07/27/2021	08/11/2028
C3300T-AF-1	ATX NETWORKS TORONTO CORP TERM LOAN		A		5.B GI	14,739,266	91.0000	13,412,732	14,739,266	14,739,266					12.226	12.415	N/A	10,012	1,513,279	01/04/2022	09/01/2026
C6448H-AC-0	DECOLIN INC INITIAL TERM LOAN		A		4.C	7,304,199	95.0000	6,973,858	7,340,903	7,333,204		6,039			9.384	9.683	N/A	3,827	519,525	02/12/2018	12/27/2023
C6901L-AH-0	1011778 BC UNLIMITED LIABILITY TERM B4 FKA TERM B-3 LOAN		A		3.A FE	5,207,834	98.0780	5,121,772	5,222,136	5,215,042		871			6.134	6.252	N/A	1,779	170,579	07/26/2017	11/19/2026
02376C-BJ-3	AMERICAN AIRLINES INC 1L TERM LOAN		C		3.B FE	0.0000									0.000	0.000	N/A		22,657	03/10/2021	04/20/2028
21850#-AA-1	CORDEVIGO US BIDCO LLC SECOND LIEN LOAN		D		6. *	25,438,790	99.3000	25,772,382	25,954,061	25,772,382	4,840,477	64,840			0.000	0.251	N/A			05/29/2020	06/28/2024
G1262#-AA-8	BIG BUS TOURS BIDCO LIMITED FACILITY B1		D		6. Z	23,131,263	100.3240	32,486,036	32,381,088	23,131,263					12.915	31.693	N/A	360,110	5,798,571	12/01/2022	03/18/2024
G5080A-AF-9	JAZZ PHARMACEUTICALS PLC 1L TERM B LOAN		D		3.C FE	12,567,281	99.0140	12,487,329	12,611,693	12,572,026		3,454			7.884	8.203	N/A	5,524	673,807	04/22/2021	05/05/2028
G6846@-AA-4	PACIFIC BC BIDCO LIMITED FACILITY B USD		D	2	4.C IF	145,500,000	98.6750	143,572,308	145,500,000	145,500,000					11.470	11.631	N/A	1,066,197	9,043,369	06/09/2022	06/09/2029
G7124*-AA-7	PLATFORM BIDCO LIMITED SECOND LIEN TERM LOAN		B	2	5.A	47,794,680	82.3560	36,048,322	43,771,318	42,583,623		122,545		(5,094,000)	10.189	10.578	N/A	1,148,567	3,685,414	10/05/2021	09/30/2029
G7124*-AB-5	PLATFORM BIDCO LIMITED CAPEX ACQ FACILITY LOAN		B	2	5.A	15,743,870	83.9370	12,679,311	15,105,696	14,890,797		12,366		(865,438)	12.858	13.213	N/A	15,963	1,022,776	04/28/2022	09/30/2029
G9368P-BC-7	VIRGIN MEDIA INVESTMENT HOLDIN TERM LOAN N formerly K		D		3.C FE	5,486,250	98.1090	5,396,017	5,500,000	5,493,142		717			6.818	7.056	N/A	17,708	223,183	11/10/2017	01/31/2026
L2000D-AD-6	CONNECT FINCO SARL TERM LOAN B		D		4.A FE	11,563,038	98.5940	11,505,896	11,670,000	11,590,836		13,596			7.880	8.322	N/A	5,109	645,607	01/25/2021	12/12/2026
L2968E-AE-2	ENDO LUXEMBOURG FINANCE COMPAN 1L TERM B LOAN		D		5.B FE	0.0000									0.000	0.000	N/A		20,083	03/11/2021	03/25/2028
L5000D-AC-1	ICON LUXEMBOURG SARL TERM B LOAN (Lux)		D		3.A FE	11,649,581	99.5940	11,660,563	11,708,121	11,656,752		5,008			6.980	7.241	N/A	4,540	492,554	06/16/2021	06/16/2028
N8233B-AE-2	STARS GROUP HOLDINGS BV 1L Gtd Sr.secd Term B Loan		D		2.C FE	1,950,113	99.3880	1,982,781	1,995,000	1,950,831		719			7.688	8.386	N/A	852	27,320	09/16/2022	07/04/2028
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						4,861,175,687	XXX	4,619,566,789	4,980,854,950	4,858,112,739	(2,107,172)	4,859,171		(5,959,438)	XXX	XXX	XXX	31,915,249	336,015,618	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						4,861,175,687	XXX	4,619,566,789	4,980,854,950	4,858,112,739	(2,107,172)	4,859,171		(5,959,438)	XXX	XXX	XXX	31,915,249	336,015,618	XXX	XXX
06417M-K3-8	BANK OF NOVA SCOTIA - HOUSTON CERT OF DEPOSIT				1.F FE	50,000,000	100.8100	50,405,197	50,000,000	50,000,000					5.050	5.050	FMAN	413,819		10/31/2022	11/03/2025
06417M-SH-9	BANK OF NOVA SCOTIA - HOUSTON CERT OF DEPOSIT				1.F FE	60,000,000	99.4700	59,682,043	60,000,000	60,000,000					4.660	4.235	FMAN	442,341	809,941	10/26/2021	11/01/2024
78012U-3U-7	ROYAL BANK OF CANADA NEW YORK CERT OF DEPOSIT				1.E FE	50,000,000	100.0000	50,000,237	50,000,000	50,000,000					4.650	4.460	MJSD	203,283	783,495	02/28/2022	03/01/2023
2019999999. Subtotal - Bonds - Unaffiliated Certificates of Deposit						160,000,000	XXX	160,087,477	160,000,000	160,000,000					XXX	XXX	XXX	1,059,443	1,593,436	XXX	XXX
2419999999. Total - Issuer Obligations						144,833,924,509	XXX	126,018,316,733	144,327,452,205	143,473,154,078	22,270,740	(57,365,153)	107,152,358	(1,085,145,890)	XXX	XXX	XXX	1,274,044,696	4,448,131,035	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						15,998,093,211	XXX	13,895,616,516	15,753,197,553	15,965,166,076		(11,155,708)			XXX	XXX	XXX	36,665,937	404,650,275	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						5,926,632,115	XXX	5,270,234,053	5,559,461,316	5,769,870,414	12,446	(53,163,117)			XXX	XXX	XXX	18,871,471	202,366,230	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						17,041,918,609	XXX	16,149,954,569	17,123,967,541	17,042,083,099	(47,986)	1,949,114	83,779		XXX	XXX	XXX	124,759,275	361,985,047	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2479999999. Total - Unaffiliated Bank Loans						4,861,175,687	XXX	4,619,566,789	4,980,854,950	4,858,112,739	(2,107,172)	4,859,171		(5,959,438)	XXX	XXX	XXX	31,915,249	336,015,618	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						160,000,000	XXX	160,087,477	160,000,000	160,000,000					XXX	XXX	XXX	1,059,443	1,593,436	XXX	XXX
2509999999 - Total Bonds						188,821,744,131	XXX	166,113,776,137	187,904,933,565	187,268,386,406	20,128,028	(114,875,693)	107,236,137	(1,091,105,328)	XXX	XXX	XXX	1,487,316,071	5,754,741,641	XXX	XXX

1.

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

1A	1A ...$ 37,410,490,450	1B ..$ 2,147,536,231	1C ..$ 5,187,653,317	1D ..$ 7,536,164,422	1E ..$ 12,108,862,878	1F ..$ 20,221,781,868	1G ..$ 21,485,676,411
1B	2A ...$ 23,987,358,460	2B ..$ 29,972,808,880	2C ..$ 13,789,036,096				
1C	3A ...$ 1,894,900,704	3B ..$ 1,619,477,093	3C ..$ 2,366,361,919				
1D	4A ...$ 1,376,726,155	4B ..$ 1,339,537,485	4C ..$ 1,775,716,086				
1E	5A ...$ 268,070,565	5B ..$ 2,609,967,733	5C ..$ 11,291,458				
1F	6 .....$ 158,968,195						