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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

AMICA MUTUAL INSURANCE COMPANY

NAIC Group Code 0028 (Current) 0028 (Prior) NAIC Company Code 19976 Employer's ID Number 05-0348344

Organized under the Laws of Rhode Island, State of Domicile or Port of Entry RI

Country of Domicile United States of America

Incorporated/Organized 03/01/1907 Commenced Business 04/01/1907

Statutory Home Office 100 Amica Way (Street and Number), Lincoln, RI, US 02865-1156 (City or Town, State, Country and Zip Code)

Main Administrative Office 100 Amica Way (Street and Number)
Lincoln, RI, US 02865-1156 (City or Town, State, Country and Zip Code), 800-652-6422 (Area Code) (Telephone Number)

Mail Address P.O. Box 6008 (Street and Number or P.O. Box), Providence, RI, US 02940-6008 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 100 Amica Way (Street and Number)
Lincoln, RI, US 02865-1156 (City or Town, State, Country and Zip Code), 800-652-6422 (Area Code) (Telephone Number)

Internet Website Address www.amica.com

Statutory Statement Contact Michael Lee Baker, Jr. (Name), 800-652-6422-22365 (Area Code) (Telephone Number)
mbakerjr@amica.com (E-mail Address), 401-334-3657 (FAX Number)

OFFICERS

Chairman, President and Chief Executive Officer	Robert Anthony DiMuccio	Senior Vice President, Chief Financial Officer and Treasurer	James Parker Loring
Senior Assistant Vice President and Secretary	Suzanne Ellen Casey		

OTHER

Jill Holton Andy, Senior Vice President	Susan Fie Chung, Senior Vice President & Chief Investment Officer	Lisa Maria DeCubellis, Senior Vice President
Peter Francis Drogan, Senior Vice President & Chief Actuary	William Henry Fitzgerald, Vice President	Michael George Gillerlane, Vice President
Roberta Eldeen Gosselin, Vice President	Peter Ernest Moreau, Senior Vice President & Chief Information Officer	Jennifer Ann Morrison, Senior Vice President & General Counsel
Andrew Thomas Mudra, #, Vice President	Theodore Charles Murphy, Chief Operations Officer	Anthony Noviello III, Senior Vice President
Shannon Skenyon O'Brien, Vice President	Sotirios Dimitrius Pachis, #, Vice President of Marketing	John Steven Reichley, Vice President
Sean Francis Welch, Senior Vice President		

DIRECTORS OR TRUSTEES

Jeffrey Paul Aiken	Jill Janice Avery	Debra Ann Canales
Patricia Walsh Chadwick	Robert Anthony DiMuccio	Barry George Hittner
Michael David Jeans	Ronald Keith Machtley	Peter Michael Marino
Deborah Marie Paul	Donald Julian Reaves	Diane Desmarais Souza

State of Rhode Island
County of Providence SS

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

Robert Anthony DiMuccio Chairman, President and Chief Executive Officer	Suzanne Ellen Casey Senior Assistant Vice President and Secretary	James Parker Loring Senior Vice President, Chief Financial Officer and Treasurer

Subscribed and sworn to before me this 9th day of February, 2022

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

Ann Marie Octeau
Notary Public
June 8, 2022

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	631,713,171	12.125	631,713,171		631,713,171	12.128
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	244,103,649	4.685	244,103,649		244,103,649	4.686
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	101,895,140	1.956	101,895,140		101,895,140	1.956
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	415,207,383	7.969	415,207,383		415,207,383	7.971
1.06 Industrial and miscellaneous	1,394,111,839	26.757	1,394,111,839		1,394,111,839	26.765
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans		0.000				0.000
1.11 Total long-term bonds	2,787,031,182	53.492	2,787,031,182		2,787,031,182	53.508
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	974,858,788	18.711	974,858,788		974,858,788	18.716
3.02 Industrial and miscellaneous Other (Unaffiliated)	2,890,800	0.055	2,890,800		2,890,800	0.055
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	437,325,360	8.394	437,325,360		437,325,360	8.396
3.05 Mutual funds	455,184,447	8.736	455,184,447		455,184,447	8.739
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	1,870,259,395	35.896	1,870,259,395		1,870,259,395	35.907
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages	124,416,097	2.388	124,416,097		124,416,097	2.389
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans	124,416,097	2.388	124,416,097		124,416,097	2.389
5. Real estate (Schedule A):						
5.01 Properties occupied by company	46,752,207	0.897	46,752,207		46,752,207	0.898
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate	46,752,207	0.897	46,752,207		46,752,207	0.898
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(85,969,935)	(1.650)	(85,969,935)		(85,969,935)	(1.651)
6.02 Cash equivalents (Schedule E, Part 2)	114,658,694	2.201	114,658,694		114,658,694	2.201
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	28,688,759	0.551	28,688,759		28,688,759	0.551
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	339,310,462	6.512	337,760,637		337,760,637	6.485
10. Receivables for securities	13,748,826	0.264	13,748,826		13,748,826	0.264
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	5,210,206,928	100.000	5,208,657,103		5,208,657,103	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		49,457,878
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	936,770	936,770
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	3,642,441	
	8.2 Totals, Part 3, Column 9		3,642,441
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		46,752,207
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		46,752,207

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		132,589,879
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		8,173,782
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		124,416,097
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		124,416,097
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		124,416,097

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		223,824,370
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	4,716,653	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	31,884,561	36,601,214
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	107,427,449	
	5.2 Totals, Part 3, Column 9	(2,306,499)	105,120,950
6.	Total gain (loss) on disposals, Part 3, Column 19		467,002
7.	Deduct amounts received on disposals, Part 3, Column 16		26,703,074
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		339,310,462
12.	Deduct total nonadmitted amounts		1,549,825
13.	Statement value at end of current period (Line 11 minus Line 12)		337,760,637

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		4,468,855,098
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,359,969,019
3.	Accrual of discount		1,162,352
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	166,378,478	
	4.4. Part 4, Column 11	(147,704,254)	18,674,224
5.	Total gain (loss) on disposals, Part 4, Column 19		201,718,896
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,381,158,875
7.	Deduct amortization of premium		15,899,229
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		3,969,092
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		4,657,290,577
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		4,657,290,577

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	631,713,171	663,456,182	631,756,225	622,117,372
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries				
	4.	Totals	631,713,171	663,456,182	631,756,225	622,117,372
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	244,103,649	267,504,366	248,826,958	226,810,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	101,895,140	101,150,096	102,026,431	100,460,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	415,207,383	417,094,556	415,418,442	400,324,864
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	1,360,727,394	1,396,599,702	1,372,343,286	1,306,632,669
	9.	Canada	5,064,936	5,043,229	5,063,957	5,070,000
	10.	Other Countries	28,319,509	29,184,148	28,596,279	27,117,011
	11.	Totals	1,394,111,839	1,430,827,079	1,406,003,522	1,338,819,680
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	2,787,031,182	2,880,032,279	2,804,031,578	2,688,531,916
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	1,393,638,035	1,393,638,035	831,363,027	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	39,296,000	39,296,000	18,204,215	
	23.	Totals	1,432,934,035	1,432,934,035	849,567,242	
Parent, Subsidiaries and Affiliates	24.	Totals	437,325,360	437,325,360	315,620,193	
	25.	Total Common Stocks	1,870,259,395	1,870,259,395	1,165,187,435	
	26.	Total Stocks	1,870,259,395	1,870,259,395	1,165,187,435	
	27.	Total Bonds and Stocks	4,657,290,577	4,750,291,674	3,969,219,013	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	24,167,348	129,345,992	129,627,937	208,328,330	140,243,564	XXX	631,713,171	22.7	730,776,744	26.9	631,713,171	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	24,167,348	129,345,992	129,627,937	208,328,330	140,243,564	XXX	631,713,171	22.7	730,776,744	26.9	631,713,171	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	3,400,195	15,344,421	107,252,494	104,200,556	13,905,983	XXX	244,103,649	8.8	246,245,297	9.1	244,103,649	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	3,400,195	15,344,421	107,252,494	104,200,556	13,905,983	XXX	244,103,649	8.8	246,245,297	9.1	244,103,649	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		15,649,091	86,246,049			XXX	101,895,140	3.7	91,302,896	3.4	101,895,140	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals		15,649,091	86,246,049			XXX	101,895,140	3.7	91,302,896	3.4	101,895,140	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	41,569,698	113,288,107	156,961,197	61,951,904	41,436,477	XXX	415,207,383	14.9	644,238,534	23.7	415,207,383	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	41,569,698	113,288,107	156,961,197	61,951,904	41,436,477	XXX	415,207,383	14.9	644,238,534	23.7	415,207,383	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	147,718,403	496,865,779	176,586,649	107,690,923	91,453,778	XXX	1,020,315,532	36.6	664,114,375	24.4	415,389,408	604,926,124
6.2 NAIC 2	56,517,893	125,425,150	133,749,358	39,549,650	18,554,256	XXX	373,796,307	13.4	343,879,341	12.6	361,184,762	12,611,545
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	204,236,296	622,290,929	310,336,007	147,240,573	110,008,034	XXX	1,394,111,839	50.0	1,007,993,716	37.1	776,574,170	617,537,669
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 216,855,644	770,493,390	656,674,326	482,171,713	287,039,802		2,413,234,875	86.6	XXX	XXX	1,808,308,751	604,926,124
11.2 NAIC 2	(d) 56,517,893	125,425,150	133,749,358	39,549,650	18,554,256		373,796,307	13.4	XXX	XXX	361,184,762	12,611,545
11.3 NAIC 3	(d)								XXX	XXX		
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	273,373,537	895,918,540	790,423,684	521,721,363	305,594,058		(b) 2,787,031,182	100.0	XXX	XXX	2,169,493,513	617,537,669
11.8 Line 11.7 as a % of Col. 7	9.8	32.1	28.4	18.7	11.0		100.0	XXX	XXX	XXX	77.8	22.2
12. Total Bonds Prior Year												
12.1 NAIC 1	217,244,911	635,478,927	686,253,408	523,547,629	314,152,971		XXX	XXX	2,376,677,846	87.4	2,108,751,008	267,926,838
12.2 NAIC 2	18,379,504	209,406,067	84,042,641	23,360,339	8,690,790		XXX	XXX	343,879,341	12.6	343,879,341	
12.3 NAIC 3							XXX	XXX				
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	235,624,415	844,884,994	770,296,049	546,907,968	322,843,761		XXX	XXX	(b) 2,720,557,187	100.0	2,452,630,349	267,926,838
12.8 Line 12.7 as a % of Col. 9	8.7	31.1	28.3	20.1	11.9		XXX	XXX	100.0	XXX	90.2	9.8
13. Total Publicly Traded Bonds												
13.1 NAIC 1	88,169,286	390,140,858	596,091,293	454,969,972	278,937,342		1,808,308,751	64.9	2,108,751,008	77.5	1,808,308,751	XXX
13.2 NAIC 2	56,517,893	112,813,605	133,749,358	39,549,650	18,554,256		361,184,762	13.0	343,879,341	12.6	361,184,762	XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	144,687,179	502,954,463	729,840,651	494,519,622	297,491,598		2,169,493,513	77.8	2,452,630,349	90.2	2,169,493,513	XXX
13.8 Line 13.7 as a % of Col. 7	6.7	23.2	33.6	22.8	13.7		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	5.2	18.0	26.2	17.7	10.7		77.8	XXX	XXX	XXX	77.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	128,686,358	380,352,532	60,583,033	27,201,741	8,102,460		604,926,124	21.7	267,926,838	9.8	XXX	604,926,124
14.2 NAIC 2		12,611,545					12,611,545	0.5			XXX	12,611,545
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	128,686,358	392,964,077	60,583,033	27,201,741	8,102,460		617,537,669	22.2	267,926,838	9.8	XXX	617,537,669
14.8 Line 14.7 as a % of Col. 7	20.8	63.6	9.8	4.4	1.3		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	4.6	14.1	2.2	1.0	0.3		22.2	XXX	XXX	XXX	XXX	22.2

(a) Includes $ 596,456,262 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	5,916,830	75,814,321	90,455,091	161,047,617	131,777,007	XXX	465,010,866	16.7	481,168,861	17.7	465,010,866	
1.02 Residential Mortgage-Backed Securities	15,486,037	43,125,710	22,794,985	12,265,392	1,395,930	XXX	95,068,054	3.4	127,409,825	4.7	95,068,054	
1.03 Commercial Mortgage-Backed Securities	2,764,481	10,405,961	16,377,861	35,015,321	7,070,627	XXX	71,634,251	2.6	122,198,058	4.5	71,634,251	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	24,167,348	129,345,992	129,627,937	208,328,330	140,243,564	XXX	631,713,171	22.7	730,776,744	26.9	631,713,171	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	3,400,195	15,344,421	107,252,494	104,200,556	13,905,983	XXX	244,103,649	8.8	246,245,297	9.1	244,103,649	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	3,400,195	15,344,421	107,252,494	104,200,556	13,905,983	XXX	244,103,649	8.8	246,245,297	9.1	244,103,649	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		15,649,091	86,246,049			XXX	101,895,140	3.7	91,302,896	3.4	101,895,140	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals		15,649,091	86,246,049			XXX	101,895,140	3.7	91,302,896	3.4	101,895,140	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations			27,525,528	24,667,678	29,238,833	XXX	81,432,039	2.9	78,598,122	2.9	81,432,039	
5.02 Residential Mortgage-Backed Securities	41,156,734	111,409,574	110,523,089	33,252,643	3,113,598	XXX	299,455,638	10.7	534,035,338	19.6	299,455,638	
5.03 Commercial Mortgage-Backed Securities	412,964	1,878,533	18,912,580	4,031,583	9,084,046	XXX	34,319,706	1.2	31,605,074	1.2	34,319,706	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	41,569,698	113,288,107	156,961,197	61,951,904	41,436,477	XXX	415,207,383	14.9	644,238,534	23.7	415,207,383	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	75,154,689	285,611,501	256,260,778	127,521,423	101,905,573	XXX	846,453,964	30.4	761,834,194	28.0	772,948,319	73,505,645
6.02 Residential Mortgage-Backed Securities	52,744,524	119,041,993	44,515,925	14,217,159	600,118	XXX	231,119,719	8.3	74,896,475	2.8	1,625,929	229,493,790
6.03 Commercial Mortgage-Backed Securities	72,456,283	198,083,119	6,550,705			XXX	277,090,107	9.9	154,169,842	5.7		277,090,107
6.04 Other Loan-Backed and Structured Securities	3,880,800	19,554,316	3,008,599	5,501,991	7,502,343	XXX	39,448,049	1.4	17,093,205	0.6	1,999,922	37,448,127
6.05 Totals	204,236,296	622,290,929	310,336,007	147,240,573	110,008,034	XXX	1,394,111,839	50.0	1,007,993,716	37.1	776,574,170	617,537,669
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	84,471,714	392,419,334	567,739,940	417,437,274	276,827,396	XXX	1,738,895,658	62.4	XXX	XXX	1,665,390,013	73,505,645
11.02 Residential Mortgage-Backed Securities	109,387,295	273,577,277	177,833,999	59,735,194	5,109,646	XXX	625,643,411	22.4	XXX	XXX	396,149,621	229,493,790
11.03 Commercial Mortgage-Backed Securities	75,633,728	210,367,613	41,841,146	39,046,904	16,154,673	XXX	383,044,064	13.7	XXX	XXX	105,953,957	277,090,107
11.04 Other Loan-Backed and Structured Securities	3,880,800	19,554,316	3,008,599	5,501,991	7,502,343	XXX	39,448,049	1.4	XXX	XXX	1,999,922	37,448,127
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	273,373,537	895,918,540	790,423,684	521,721,363	305,594,058		2,787,031,182	100.0	XXX	XXX	2,169,493,513	617,537,669
11.09 Line 11.08 as a % of Col. 7	9.8	32.1	28.4	18.7	11.0		100.0	XXX	XXX	XXX	77.8	22.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations	70,760,069	400,299,841	485,123,657	416,707,012	286,258,791	XXX	XXX	XXX	1,659,149,370	61.0	1,634,149,370	25,000,000
12.02 Residential Mortgage-Backed Securities	135,938,979	295,118,228	243,286,294	55,626,503	6,371,634	XXX	XXX	XXX	736,341,638	27.1	664,677,847	71,663,791
12.03 Commercial Mortgage-Backed Securities	28,925,367	149,466,925	41,886,098	59,990,183	27,704,401	XXX	XXX	XXX	307,972,974	11.3	153,803,132	154,169,842
12.04 Other Loan-Backed and Structured Securities				14,584,270	2,508,935	XXX	XXX	XXX	17,093,205	0.6		17,093,205
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	235,624,415	844,884,994	770,296,049	546,907,968	322,843,761		XXX	XXX	2,720,557,187	100.0	2,452,630,349	267,926,838
12.09 Line 12.08 as a % of Col. 9	8.7	31.1	28.3	20.1	11.9		XXX	XXX	100.0	XXX	90.2	9.8
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	83,698,494	333,985,772	560,923,668	409,954,683	276,827,396	XXX	1,665,390,013	59.8	1,634,149,370	60.1	1,665,390,013	XXX
13.02 Residential Mortgage-Backed Securities	57,063,257	155,432,257	133,626,543	45,518,035	4,509,529	XXX	396,149,621	14.2	664,677,847	24.4	396,149,621	XXX
13.03 Commercial Mortgage-Backed Securities	3,177,445	12,284,495	35,290,440	39,046,904	16,154,673	XXX	105,953,957	3.8	153,803,132	5.7	105,953,957	XXX
13.04 Other Loan-Backed and Structured Securities	747,983	1,251,939				XXX	1,999,922	0.1			1,999,922	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	144,687,179	502,954,463	729,840,651	494,519,622	297,491,598		2,169,493,513	77.8	2,452,630,349	90.2	2,169,493,513	XXX
13.09 Line 13.08 as a % of Col. 7	6.7	23.2	33.6	22.8	13.7		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	5.2	18.0	26.2	17.7	10.7		77.8	XXX	XXX	XXX	77.8	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	773,220	58,433,562	6,816,272	7,482,591		XXX	73,505,645	2.6	25,000,000	0.9	XXX	73,505,645
14.02 Residential Mortgage-Backed Securities	52,324,038	118,145,020	44,207,456	14,217,159	600,117	XXX	229,493,790	8.2	71,663,791	2.6	XXX	229,493,790
14.03 Commercial Mortgage-Backed Securities	72,456,283	198,083,118	6,550,706			XXX	277,090,107	9.9	154,169,842	5.7	XXX	277,090,107
14.04 Other Loan-Backed and Structured Securities	3,132,817	18,302,377	3,008,599	5,501,991	7,502,343	XXX	37,448,127	1.3	17,093,205	0.6	XXX	37,448,127
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	128,686,358	392,964,077	60,583,033	27,201,741	8,102,460		617,537,669	22.2	267,926,838	9.8	XXX	617,537,669
14.09 Line 14.08 as a % of Col. 7	20.8	63.6	9.8	4.4	1.3		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	4.6	14.1	2.2	1.0	0.3		22.2	XXX	XXX	XXX	XXX	22.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,975,253	1,975,253			
2. Cost of short-term investments acquired					
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	1,968,000	1,968,000			
7. Deduct amortization of premium	7,253	7,253			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	155,918,133	9,999,437	145,918,696	
2. Cost of cash equivalents acquired	1,527,272,058	495,724,936	1,031,547,122	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)	11,079		11,079	
5. Total gain (loss) on disposals	(8,838)	9,834	(18,672)	
6. Deduct consideration received on disposals	1,568,533,738	505,734,207	1,062,799,531	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	114,658,694		114,658,694	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	114,658,694		114,658,694	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Office park with four undeveloped lots totaling 20.37 acres		Lincoln	RI	09/25/1992		7,992,165		3,961,867	3,961,867	158,414			(158,414)			2,442,314
Four-story office building on 19.07 acres of land (10)		Lincoln	RI	09/25/1992		15,486,876		4,370,658	4,370,658	381,861			(381,861)		2,036,172	1,589,908
Three-story office building on 12.4 acres of land (25)		Lincoln	RI	09/25/1992		38,216,136		8,027,603	8,027,603	996,754			(996,754)		4,189,320	3,651,091
Four-story office building with full basement on 8.07 acres of land (50)		Lincoln	RI	09/25/1992		19,658,184		5,453,194	5,453,194	625,768			(625,768)		2,740,668	1,904,872
Five-story office building on 21.98 acres of land (100)		Lincoln	RI	09/25/1992		35,381,087		14,281,581	14,281,581	730,247			(730,247)		2,978,736	2,393,459
Two-story office building located on 6.39 acres of land		Raynham	MA	03/22/1995		5,438,942		2,308,248	2,308,248	121,156			(121,156)		642,288	631,138
One-story office building located on 6 acres of land		Lincoln	RI	01/10/1994	12/31/2014	10,914,467		8,349,056	8,349,056	628,241			(628,241)		634,752	507,418
0299999. Property occupied by the reporting entity - Administrative						133,087,857		46,752,207	46,752,207	3,642,441			(3,642,441)		13,221,936	13,120,200
0399999. Total Property occupied by the reporting entity						133,087,857		46,752,207	46,752,207	3,642,441			(3,642,441)		13,221,936	13,120,200
0699999 - Totals						133,087,857		46,752,207	46,752,207	3,642,441			(3,642,441)		13,221,936	13,120,200

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Office park with four undeveloped lots totaling 20.37 acres	Lincoln	RI	09/25/1992	Various			50,378	55,531
Four-story office building on 19.07 acres of land (10)	Lincoln	RI	09/25/1992	Various			74,319	74,319
Three-story office building on 12.4 acres of land (25)	Lincoln	RI	09/25/1992	Various			(12,434)	10,641
Four-story office building with full basement on 8.07 acres of land (50)	Lincoln	RI	09/25/1992	Various			107,917	119,633
Five-story office building on 21.98 acres of land (100)	Lincoln	RI	09/25/1992	Various			676,051	676,646
Two-story office building located on 6.39 acres of land	Raynham	MA	03/22/1995	Various				
One-story office building located on 6 acres of land	Lincoln	RI	01/10/1994	Various				
0199999. Acquired by Purchase							896,231	936,770
0399999 - Totals							896,231	936,770

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
JP1210306		Studio City	CA		02/02/2015	4.216	1,455,830						2,310,366	12/31/2021
JP1210900		Napa	CA		03/04/2016	4.040	2,021,148						3,090,728	12/31/2021
JP1211205		Nashville	TN		05/17/2016	4.110	5,749,508						13,764,779	12/31/2021
JP1211304		Washington	DC		05/26/2016	3.900	1,903,323						2,978,929	12/31/2021
JP1211601		Austin	TX		06/05/2016	3.750	8,035,713						17,043,096	12/31/2021
JP1211502		Sadsburyville	PA		06/24/2016	4.192	1,265,263						3,268,167	12/31/2021
JP1211700		Vista	CA		11/14/2016	4.256	2,418,565						3,346,084	12/31/2021
JP1212104		San Marcos	CA		01/03/2017	4.724	12,482,965						18,347,773	12/31/2021
JP1212203		Tampa	FL		01/18/2017	4.147	9,549,706						13,545,527	12/31/2021
JP1212500		Fayetteville	AR		06/28/2017	4.200	6,707,531						7,999,030	12/31/2021
JP1212708		Lake Worth	FL		09/01/2017	4.134	4,173,924						7,889,276	12/31/2021
JP1213300		Milwaukee	WI		12/27/2017	4.667	3,680,611						5,592,013	12/31/2021
JP1213409		Indianapolis	IN		01/18/2018	4.421	9,150,805						16,969,753	12/31/2021
JP1213607		Atlanta	GA		04/12/2018	4.458	3,988,413						6,012,820	12/31/2021
JP1213904		Madison	WI		06/01/2018	4.238	1,812,919						2,805,384	12/31/2021
JP1214407		Somerville	MA		11/08/2018	4.484	3,978,850						8,674,951	12/31/2021
JP1214506		Smithtown	NY		12/05/2018	4.585	2,782,171						6,229,206	12/31/2021
JP1214605		Chadds Ford	PA		01/18/2019	4.280	5,673,003						8,152,338	12/31/2021
JP1214803		North Las Vegas	NV		05/15/2019	4.250	6,026,094						10,746,585	12/31/2021
JP1215305		Nashville	TN		11/04/2019	3.450	9,569,755						14,439,166	12/31/2021
JP1215404		Philadelphia	PA		11/15/2019	3.950	5,996,588						10,919,195	12/31/2021
JP1215909		Overland Park	KS		01/31/2020	3.434	7,859,096						12,096,388	12/31/2021
JP1216402		Arden	NC		05/28/2020	3.250	3,467,878						5,467,570	12/31/2021
JP1216501		Yonkers	NY		08/06/2020	3.500	4,666,438						9,999,943	12/31/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							124,416,097						211,689,067	XXX
0899999. Total Mortgages in good standing							124,416,097						211,689,067	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							124,416,097						211,689,067	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ 422,717 interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
JP1212906	Tampa	FL		11/14/2017	02/01/2021	3,230,321							3,230,321	3,230,321			
JP1210504	Bellevue	WA		07/02/2015	12/15/2021	3,788,598							3,788,598	3,788,598			
0199999. Mortgages closed by repayment						7,018,919							7,018,919	7,018,919			
JP1210306	Studio City	CA		02/02/2015		1,507,750							51,920	51,920			
JP1211205	Nashville	TN		05/17/2016		5,874,658							125,150	125,150			
JP1211502	Sadsburyville	PA		06/24/2016		1,300,599							35,336	35,336			
JP1211700	Vista	CA		11/14/2016		2,465,377							46,812	46,812			
JP1212104	San Marcos	CA		01/03/2017		12,645,704							162,739	162,739			
JP1212708	Lake Worth	FL		09/01/2017		4,257,626							83,703	83,703			
JP1213300	Milwaukee	WI		12/27/2017		3,746,799							66,188	66,188			
JP1213409	Indianapolis	IN		01/18/2018		9,406,520							255,715	255,715			
JP1213607	Atlanta	GA		04/12/2018		4,056,741							68,328	68,328			
JP1214506	Smithtown	NY		12/05/2018		2,853,398							71,227	71,227			
JP1215404	Philadelphia	PA		11/15/2019		6,111,562							114,974	114,974			
JP1216402	Arden	NC		05/28/2020		3,540,649							72,771	72,771			
0299999. Mortgages with partial repayments						57,767,383							1,154,863	1,154,863			
0599999 - Totals						64,786,302							8,173,782	8,173,782			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Adams Street Private Credit Fund, LP		New York	NY	Adams Street Private Credit Fund GP LP		12/26/2017		9,069,012	10,557,484	10,557,484	1,171,296					783,678	3,000,001	5.350
000000-00-0	Adams Street Senior Private Credit Fund II, LP		New York	NY	Adams Street Private Credit Fund GP LP		05/07/2020		704,887	817,393	817,393	100,252						1,278,342	0.650
000000-00-0	AEA Mezzanine Fund III, LP		New York	NY	AEA Mezzanine Partner III LP		02/13/2014		3,038,714	3,807,159	3,807,159	505,807					493,850	368,578	2.610
000000-00-0	Blackstone Capital Partners VIII L.P.		New York	NY	Blackstone Management Associates VIII L.P.		02/22/2021	3	9,764,599	11,765,857	11,765,857	2,001,258					204,324	21,502,704	0.120
000000-00-0	Cyprium Investors IV, LP		Cleveland	OH	Cyprium IV Management LLC		11/03/2014		1,478,247	3,374,673	3,374,673	1,558,578					56,539	903,514	2.660
000000-00-0	Cyprium Parallel Investors V, LP		Cleveland	OH	Cyprium Investment Partners LLC		08/15/2019		1,502,224	1,564,102	1,564,102	(19,220)					195,361	1,405,627	1.490
000000-00-0	First Eagle Credit Direct Lending IV, LLC		Boston	MA	First Eagle Alternative Credit, LLC		11/02/2018		94,044	173,364	173,364	79,321						155,054	0.320
000000-00-0	First Eagle Direct Lending IV Co-Invest, LLC		Boston	MA	First Eagle Alternative Credit, LLC		12/05/2018		8,697,669	8,910,645	8,910,645	151,996					677,838	743,133	28.000
000000-00-0	GCG Investors IV, LP		Chicago	IL	GCG General Partners, LLC		03/14/2017		2,925,505	3,266,007	3,266,007	7,291					1,107,528	685,591	2.490
000000-00-0	GLC Direct Credit Fund, LP		San Francisco	CA	GLC Investment Advisors, LLC		05/27/2015		3,819,945	6,011,624	6,011,624	910,857					261,356	2,257,761	32.610
000000-00-0	Goldman Sachs Private Equity Partners XI, LP		New York	NY	Goldman Sachs Asset Management, L.P.		08/19/2011	3	18,548	316,209	316,209	(6,169)					125,608	121,267	0.380
000000-00-0	GoldPoint Mezzanine Partners IV, LP		New York	NY	GoldPoint Partners LLC		12/21/2015		11,474,473	12,334,948	12,334,948	490,790					1,029,623	1,541,966	0.960
000000-00-0	Graycliff Mezzanine II Parallel, LP		New York	NY	Graycliff Mezzanine II Parallel GP LP		04/16/2014		69,650	176,159	176,159	111,569						416,066	3.600
000000-00-0	Graycliff Mezzanine III, LP		New York	NY	Graycliff Mezzanine III GP LP		05/15/2018		2,916,202	3,207,961	3,207,961	229,052					202,445	1,956,421	5.210
000000-00-0	Heartwood Forestland REIT III, LLC		Chapel Hill	NC	Heartwood Forestland Advisors VIII, LLC		07/14/2015		12,850,731	13,989,965	13,989,965	(295,139)					427,661		5.700
000000-00-0	Lyme Conservation Opportunities Fund, LP		Hanover	NH	Lyme Conservation Opportunities Fund LP		07/31/2019		2,310,000	2,825,526	2,825,526	585,133						5,940,000	16.380
000000-00-0	Lyme Forest Fund IV, LP		Hanover	NH	LFF IV GP LLC		03/11/2016		13,858,892	15,880,014	15,880,014	987,271					720,397		9.540
000000-00-0	Lyme Forest Fund V, LP		Hanover	NH	LFF V GP LLC		05/02/2018		16,334,726	16,804,992	16,804,992	1,576,767					406,125	2,000,000	6.670
000000-00-0	ManchesterStory Venture Fund, LP		West Des Moines	IA	ManchesterStory GP1, LLC		11/28/2018	1	3,267,359	3,650,101	3,650,101	140,432					936,129	1,269,305	5.580
000000-00-0	Midwest Mezzanine Fund V SBIC, LP		Chicago	IL	Midwest Mezzanine Management V SBIC LLC		07/03/2013		6,421,454	8,135,752	8,135,752	(249,283)					2,495,422	15,863	10.490
000000-00-0	Midwest Mezzanine Fund VI SBIC, LP		Chicago	IL	Midwest Mezzanine Management SBIC VI LLC		08/06/2018		3,404,578	4,547,595	4,547,595	819,382					1,610,733	2,555,424	7.110
000000-00-0	Morgan Stanley IFHF SPV, LP		West Conshohocken	PA	Morgan Stanley AIP GP LP		07/01/2011	13	72,334	92,069	92,069	5,993							1.640
000000-00-0	Morgan Stanley Premium Partners Fund, LP		West Conshohocken	PA	Morgan Stanley AIP GP LP		07/01/2010	13	52,266	287,780	287,780	153,854							0.710
000000-00-0	Morgan Stanley Private Markets Fund III, LP		West Conshohocken	PA	Global Diversified Alternatives AIP GP LP		04/26/2006	3	720,538	3,076,783	3,076,783	1,321,835						438,327	1.760
000000-00-0	PJC Fund V, LP		Boston	MA	PJC Partners V, LLC		01/08/2020	1	17,000,488	22,637,061	22,637,061	5,549,472						21,074,513	44.330
000000-00-0	Point Judith Venture Fund III, LP		Boston	MA	Point Judith Capital Partners III, LLC		06/03/2013	1	1,643,364	16,208,969	16,208,969	3,308,750					5,808,335		24.930
000000-00-0	Point Judith Venture Fund IV, LP		Boston	MA	Point Judith Capital Partners IV, LLC		12/28/2015	1	24,473,035	120,813,139	120,813,139	78,312,784							44.530
000000-00-0	Savano Capital Partners II, LP		Baltimore	MD	Savano Direct GP II, LLC		06/22/2016	1	7,684,747	10,154,050	10,154,050	510,533					6,710,667	1,217,665	18.280
000000-00-0	Savano Capital Partners III LP		Baltimore	MD	Savano Direct GP III, LLC		05/17/2021	1	3,090,564	5,551,248	5,551,248	2,460,684						8,829,118	17.360
000000-00-0	Stonepeak Capital Partners Fund III, LP		New York	NY	Stonepeak Associates III LLC		02/22/2018		17,729,490	26,822,008	26,822,008	5,000,841					403,217	4,588,189	0.310
2599999. Joint Venture Interests - Other - Unaffiliated									186,488,285	337,760,637	337,760,637	107,481,987					24,656,836	84,264,429	XXX
000000-00-0	Amica General Agency, LLC		Lincoln	RI	Amica General Agency, LLC		01/01/2015		200,000	1,549,825	1,549,825	(54,538)					1,500,000		
4799999. Any Other Class of Assets - Affiliated									200,000	1,549,825	1,549,825	(54,538)					1,500,000		XXX
4899999. Total - Unaffiliated									186,488,285	337,760,637	337,760,637	107,481,987					24,656,836	84,264,429	XXX
4999999. Total - Affiliated									200,000	1,549,825	1,549,825	(54,538)					1,500,000		XXX
5099999 - Totals									186,688,285	339,310,462	339,310,462	107,427,449					26,156,836	84,264,429	XXX

1.

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

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Adams Street Senior Private Credit Fund II, LP	New York	NY	Adams Street Private Credit Fund GP LP	12/26/2017			304,598		5.350
000000-00-0	AEA Mezzanine Fund III, LP	New York	NY	AEA Mezzanine Partner III LP	02/13/2014			394,385		2.610
000000-00-0	Blackstone Capital Partners VIII L.P.	New York	NY	Blackstone Management Associates VIII L.P.	02/22/2021	3	3,293,326	6,602,672		0.120
000000-00-0	Cyprium Investors IV, LP	Cleveland	OH	Cyprium IV Management LLC	11/03/2014			58,195		2.660
000000-00-0	Cyprium Parallel Investors V, LP	Cleveland	OH	Cyprium Investment Partners LLC	08/15/2019			460,307		1.490
000000-00-0	First Eagle Credit Direct Lending IV, LLC	Boston	MA	First Eagle Alternative Credit, LLC	11/02/2018			137,562		0.320
000000-00-0	First Eagle Direct Lending IV Co-Invest, LLC	Boston	MA	First Eagle Alternative Credit, LLC	12/05/2018			5,651,326		28.000
000000-00-0	GCG Investors IV, LP	Chicago	IL	GCG General Partners, LLC	03/14/2017			132,398		2.490
000000-00-0	GLC Direct Credit Fund, LP	San Francisco	CA	GLC Investment Advisors, LLC	05/27/2015			37,663		32.610
000000-00-0	Goldman Sachs Private Equity Partners XI, LP	New York	NY	Goldman Sachs Asset Management, L.P.	08/19/2011	3		6,884		0.380
000000-00-0	GoldPoint Mezzanine Partners IV, LP	New York	NY	GoldPoint Partners LLC	12/21/2015			1,010,419		0.960
000000-00-0	Graycliff Mezzanine II Parallel, LP	New York	NY	Graycliff Mezzanine II Parallel GP LP	04/16/2014			15,189		3.600
000000-00-0	Graycliff Mezzanine III, LP	New York	NY	Graycliff Mezzanine III GP LP	05/15/2018			1,097,716		5.210
000000-00-0	Lyme Conservation Opportunities Fund, LP	Hanover	NH	Lyme Conservation Opportunities Fund LP	07/31/2019			330,000		16.380
000000-00-0	ManchesterStory Venture Fund, LP	West Des Moines	IA	ManchesterStory GP1, LLC	11/28/2018	1		741,832		5.580
000000-00-0	Midwest Mezzanine Fund VI SBIC, LP	Chicago	IL	Midwest Mezzanine Management SBIC VI LLC	08/06/2018			675,756		7.110
000000-00-0	PJC Fund V, LP	Boston	MA	PJC Partners V, LLC	01/08/2020	1		7,576,925		44.330
000000-00-0	Point Judith Venture Fund IV, LP	Boston	MA	Point Judith Capital Partners IV, LLC	12/28/2015	1		1,200,494		44.530
000000-00-0	Savano Capital Partners III LP	Baltimore	MD	Savano Direct GP III, LLC	05/17/2021	1	1,423,327	1,667,237		17.360
000000-00-0	Stonepeak Capital Partners Fund III, LP	New York	NY	Stonepeak Associates III LLC	02/22/2018			3,783,003		0.310
2599999. Joint Venture Interests - Other - Unaffiliated							4,716,653	31,884,561		XXX
4899999. Total - Unaffiliated							4,716,653	31,884,561		XXX
4999999. Total - Affiliated										XXX
5099999 - Totals							4,716,653	31,884,561		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Adams Street Private Credit Fund, LP	New York	NY	Return of Capital	12/26/2017	12/13/2021	6,522,905	(220,420)				(220,420)		6,302,485	6,302,485				
000000-00-0	Adams Street Senior Private Credit Fund II, LP	New York	NY	Return of Capital	05/07/2020	06/11/2021	17,284	(513)				(513)		16,771	16,771				
000000-00-0	AEA Mezzanine Fund III, LP	New York	NY	Return of Capital	02/13/2014	11/22/2021	2,754,847	(248,895)				(248,895)		2,505,952	2,505,952				
000000-00-0	Blackstone Capital Partners VIII L.P.	New York	NY	Return of Capital	02/22/2021	09/27/2021								131,399	131,399				
000000-00-0	Cyprium Investors IV, LP	Cleveland	OH	Return of Capital	11/03/2014	12/28/2021	1,335,394	(256,647)				(256,647)		1,078,747	1,078,747				
000000-00-0	Cyprium Parallel Investors V, LP	Cleveland	OH	Return of Capital	08/15/2019	12/28/2021	370,523	(26,757)				(26,757)		343,766	343,766				
000000-00-0	First Eagle Credit Direct Lending IV, LLC	Boston	MA	Return of Capital	11/02/2018	12/31/2021	1,445,388	(73,034)				(73,034)		1,415,872	1,415,872				
000000-00-0	First Eagle Direct Lending IV Co-Invest, LLC	Boston	MA	Return of Capital	12/05/2018	10/19/2021	4,035,250	(79,190)				(79,190)		3,956,060	3,956,060				
000000-00-0	GCG Investors IV, LP	Chicago	IL	Return of Capital	03/14/2017	12/27/2021	2,331,725	(248,522)				(248,522)		2,083,204	2,083,204				
000000-00-0	GoldPoint Mezzanine Partners IV, LP	New York	NY	Return of Capital	12/21/2015	12/29/2021	935,979	(31,939)				(31,939)		904,040	904,040				
000000-00-0	Graycliff Mezzanine II Parallel LP	New York	NY	Return of Capital	04/16/2014	12/20/2021	322,166	33,001				33,001		355,167	355,167				
000000-00-0	Graycliff Mezzanine III, LP	New York	NY	Return of Capital	05/15/2018	07/16/2021	880,115	(29,337)				(29,337)		850,778	850,778				
000000-00-0	Heartwood Forestland REIT III LLC	Chapel Hill	NC	Return of Capital	07/14/2015	11/22/2021	1,431,509	(143,739)				(143,739)		1,287,771	1,287,771				
000000-00-0	Lyme Forest Fund IV, LP	Hanover	NH	Return of Capital	03/11/2016	12/09/2021	417,798	(29,004)				(29,004)		388,794	388,793				
000000-00-0	Lyme Forest Fund V, LP	Hanover	NH	Return of Capital	05/02/2018	12/14/2021	1,428,993	103,832				103,832		1,532,825	1,532,825				
000000-00-0	Midwest Mezzanine Fund VI SBIC, LP	Chicago	IL	Return of Capital	08/06/2018	03/19/2021	14,574	(1,545)				(1,545)		13,029	13,029				
000000-00-0	Morgan Stanley IFHF SPV, LP	West Conshohocken	PA	Capital Distribution	07/01/2011	12/29/2021	29,620	(4,729)				(4,729)		24,891	30,287		5,396	5,396	
000000-00-0	Morgan Stanley Premium Partners Fund, LP	West Conshohocken	PA	Capital Distribution	07/01/2010	12/29/2021	45,821	(27,939)				(27,939)		17,882	61,355		43,473	43,473	
000000-00-0	Morgan Stanley Private Markets Fund III, LP	West Conshohocken	PA	Capital Distribution	04/26/2006	11/23/2021	450,995	(265,827)				(265,827)		185,167	603,300		418,133	418,133	
000000-00-0	Savano Capital Partners II, LP	Baltimore	MD	Return of Capital	06/22/2016	11/19/2021	2,554,130	(518,789)				(518,789)		2,035,341	2,035,341				
000000-00-0	Stonepeak Capital Partners Fund III, LP	New York	NY	Return of Capital	02/22/2018	11/04/2021	1,042,638	(236,506)				(236,506)		806,132	806,132				
2599999. Joint Venture Interests - Other - Unaffiliated							28,367,654	(2,306,499)				(2,306,499)		26,236,073	26,703,074		467,002	467,002	
4899999. Total - Unaffiliated							28,367,654	(2,306,499)				(2,306,499)		26,236,073	26,703,074		467,002	467,002	
4999999. Total - Affiliated																			
5099999 - Totals							28,367,654	(2,306,499)				(2,306,499)		26,236,073	26,703,074		467,002	467,002	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-J8-1	OVERSEAS PRIVATE INV CORP				1.A	1,124,370	108.8330	1,223,688	1,124,370	1,124,370					3.250	3.277	JJ	15,327	36,542	11/09/2015	07/31/2033
797224-AB-8	SAN CLEMENTE LEASING LLC SEC NTS				1.A	160,592	100.5940	161,546	160,592	160,592					3.350	3.392	MJSD	359	5,380	06/15/2010	06/07/2022
89156H-AA-5	TOTE SHIPHOLDINGS INC				1.A	3,149,250	109.2840	3,114,595	2,850,000	3,136,110		(11,536)			3.400	2.733	AO	20,188	96,900	11/10/2020	10/16/2040
831641-FA-8	U S SBA DEB PART CER SER SBIC 2014				1.A	1,357,457	101.3120	1,341,722	1,324,348	1,332,834		(3,681)			3.191	2.909	MS	13,083	42,260	09/25/2014	03/10/2024
83162C-VU-4	U S SBA PART CERT SER 2013-20I				1.A	6,057,040	105.8460	6,175,448	5,834,376	5,984,469		(10,357)			3.620	3.380	MS	70,401	211,204	03/03/2014	09/01/2033
83162C-WX-7	U S SBA PART CERT SER 2015-20C				1.A	1,638,252	103.1080	1,689,173	1,638,252	1,638,252					2.720	2.738	MS	14,853	44,560	03/05/2015	03/01/2035
83162C-YR-8	U S SBA PART CERT SER 2017-20F				1.A	6,113,559	104.7380	6,403,238	6,113,559	6,113,559					2.810	2.830	JD	14,316	171,791	06/08/2017	06/01/2037
83162C-XE-8	U S SBA PART CERT SERIES 2015-20H				1.A	3,225,043	103.9840	3,353,523	3,225,043	3,225,043					2.820	2.840	FA	37,894	90,946	08/06/2015	08/01/2035
83162C-WB-5	U S SBA PART CERTIF SER 2014-20B				1.A	2,436,192	104.6270	2,548,907	2,436,192	2,436,192					3.230	3.256	FA	32,787	78,689	02/06/2014	02/01/2034
83162C-WY-5	U S SBA PART CERTIF SER 2015-20D				1.A	10,106,816	102.8340	10,559,143	10,268,144	10,150,711		7,328			2.510	2.630	AO	64,433	257,730	07/30/2015	04/01/2035
83162C-VV-2	U S SBA PARTIC CERT SER 2013-20J				1.A	8,986,893	105.6390	9,493,664	8,986,893	8,986,893					3.370	3.398	AO	75,715	302,858	10/10/2013	10/01/2033
83162C-WD-1	U S SBA PARTIC CERTIF SER 2014-20C				1.A	2,671,167	104.6140	2,783,078	2,660,330	2,667,726		(491)			3.210	3.208	MS	28,466	85,397	04/10/2014	03/01/2034
83162C-NN-9	U S SBA SBIC SER 2004-20B				1.A	98,586	102.7140	101,262	98,586	98,586					4.720	4.768	FA	1,939	4,653	02/03/2004	02/01/2024
83162C-QH-9	U S SBA SBIC SER 2006-20F				1.A	230,740	105.2070	242,755	230,740	230,740					5.820	5.894	JD	1,119	13,429	06/06/2006	06/01/2026
83162C-PR-8	U S SBA SBIC-PC SER 2005-20G				1.A	218,167	103.3680	225,516	218,167	218,167					4.750	4.799	JJ	5,181	10,363	07/06/2005	07/01/2025
83162C-MZ-3	U S SBA SBIC-PS 2003-20E				1.A	25,386	102.3240	26,028	25,437	25,430		4			4.640	4.710	MN	197	1,180	11/05/2004	05/01/2023
83162C-PH-0	U S SBA SBIC-PS 2005-20B				1.A	378,226	103.1500	390,141	378,226	378,226					4.625	4.671	FA	7,289	17,493	02/08/2005	02/01/2025
83162C-MX-8	U S SBA SER 2003-20D				1.A	16,351	101.9800	17,356	17,019	16,945		55			4.760	5.180	AO	203	810	09/18/2006	04/01/2023
83162C-PX-5	U S SBA SER 2005-20K				1.A	202,890	105.2630	213,334	202,668	202,721		(16)			5.360	5.422	MN	1,811	10,863	11/19/2007	11/01/2025
83162C-QD-8	U S SBA SER 2006-20C				1.A	403,130	105.4380	434,526	412,114	409,198		595			5.570	5.844	MS	7,652	22,955	06/13/2007	03/01/2026
83162C-RH-8	U S SBA SER 2007-20J CL 1				1.A	6,351,635	107.6990	6,378,220	5,922,270	6,244,784		(48,151)			5.570	4.536	AO	82,468	329,870	09/19/2019	10/01/2027
83162C-RL-9	U S SBA SER 2007-20L CL 1				1.A	3,579,603	108.6450	3,635,710	3,346,400	3,522,612		(25,662)			5.290	4.319	JD	14,752	177,025	09/20/2019	12/01/2027
83162C-SP-9	U S SBA SER 2009-20F				1.A	247,489	107.4000	265,802	247,489	247,489					4.950	5.003	JD	1,021	12,251	06/09/2009	06/01/2029
83162C-SU-8	U S SBA SER 2009-20I				1.A	1,240,131	105.9200	1,195,827	1,128,995	1,186,618		(6,465)			4.200	3.467	MS	15,806	47,418	06/20/2012	09/01/2029
83162C-TV-5	U S SBA SER 2011-20B				1.A	1,870,455	106.3830	1,989,842	1,870,455	1,870,455					4.220	4.265	FA	32,889	78,933	02/08/2011	02/01/2031
83162C-TX-1	U S SBA SER 2011-20C				1.A	2,339,317	106.1530	2,483,251	2,339,317	2,339,317					4.090	4.132	MS	31,893	95,678	03/08/2011	03/01/2031
83162C-VB-6	U S SBA SER 2012-20J				1.A	2,292,679	101.4450	2,359,775	2,326,164	2,304,736		1,705			2.180	2.292	AO	12,678	50,710	12/09/2019	10/01/2032
83162C-VY-6	U S SBA SER 2013-20L				1.A	2,541,430	105.8000	2,688,825	2,541,430	2,541,430					3.380	3.409	JD	7,158	85,900	12/05/2013	12/01/2033
83162C-WE-9	U S SBA SER 2014-20D				1.A	2,359,479	103.9030	2,451,565	2,359,479	2,359,479					3.110	3.134	AO	18,345	73,380	04/10/2014	04/01/2034
83162C-WH-2	U S SBA SER 2014-20F				1.A	13,317,833	103.2560	13,677,020	13,245,803	13,295,822		(3,295)			2.990	2.975	JD	33,004	396,050	09/09/2014	06/01/2034
83162C-C6-8	U S SBA SER 2015-25G				1.A	4,259,250	104.5810	4,454,371	4,259,250	4,259,250					2.690	2.708	JJ	57,287	114,574	07/11/2019	07/01/2044
83162C-XY-4	U S SBA SER 2016-20H				1.A	4,155,627	102.0490	4,240,768	4,155,627	4,155,627					2.040	2.050	FA	35,323	84,775	08/11/2016	08/01/2036
83162C-YB-3	U S SBA SER 2016-20J				1.A	7,295,976	102.2810	7,475,786	7,309,080	7,297,581		649			2.210	2.235	AO	40,383	161,531	06/25/2019	10/01/2036
831641-FH-3	U S SBA SER 2017-10A				1.A	8,811,404	103.0910	9,083,721	8,811,404	8,811,404					2.845	2.867	MS	77,609	250,684	03/21/2017	03/10/2027
83162C-YN-7	U S SBA SER 2017-20D				1.A	3,581,461	104.7000	3,677,384	3,512,313	3,573,717		(3,216)			2.840	2.718	AO	24,937	99,750	07/17/2019	04/01/2037
83162C-YZ-0	U S SBA SER 2017-20K				1.A	7,256,690	104.5110	7,584,003	7,256,690	7,256,690					2.790	2.806	MN	33,744	202,462	11/09/2017	11/01/2037
831641-FL-4	U S SBA SER 2018-10B				1.A	14,370,906	105.8390	15,216,374	14,376,906	14,372,652		575			3.548	3.587	MS	157,919	510,093	10/22/2018	09/10/2028
83162C-ZF-3	U S SBA SER 2018-20B				1.A	11,440,374	105.8970	12,115,036	11,440,374	11,440,374					3.220	3.246	FA	153,492	368,380	02/08/2018	02/01/2038
83162C-ZL-0	U S SBA SER 2018-20E				1.A	4,029,706	107.6910	4,022,101	3,734,857	4,008,081		(12,875)			3.500	2.955	MN	21,787	130,720	04/20/2020	05/01/2038
83162C-ZM-8	U S SBA SER 2018-20F				1.A	8,372,979	108.2040	8,364,517	7,730,357	8,326,390		(27,732)			3.600	3.024	JD	23,191	278,293	04/20/2020	06/01/2038
83162C-ZP-1	U S SBA SER 2018-20G CL 1				1.A	4,643,176	107.8580	4,612,398	4,276,346	4,616,870		(15,851)			3.540	2.949	JJ	75,691	151,383	04/28/2020	07/01/2038
83162C-A3-7	U S SBA SER 2018-20L				1.A	15,355,889	108.6270	15,749,194	14,498,442	15,286,026		(34,867)			3.540	3.149	JD	42,770	513,245	12/18/2019	12/01/2038
831641-FM-2	U S SBA SER 2019-10A CL 1				1.A	5,281,011	104.7740	5,533,147	5,281,011	5,281,011					3.113	3.140	MS	50,896	164,398	03/12/2019	03/10/2029
83162C-C7-6	U S SBA SER 2019-20H				1.A	4,535,039	101.7700	4,615,318	4,535,039	4,535,039					2.150	2.162	FA	40,626	97,503	08/08/2019	08/01/2039
83162C-A9-4	U S SBA SER 2019-25B CL 1				1.A	2,869,203	108.5420	2,959,481	2,726,589	2,860,863		(4,162)			3.450	3.164	FA	39,195	94,067	12/18/2019	02/01/2044
83162C-B4-4	U S SBA SER 2019-25C				1.A	16,011,294	108.4030	17,158,713	15,828,604	16,000,443		(5,349)			3.420	3.380	MS	180,446	541,338	12/09/2019	03/01/2044
83162C-E4-1	U S SBA SER 2020-20A CL 1				1.A	4,535,076	102.8250	4,663,170	4,535,076	4,535,076					2.320	2.333	JJ	52,607	105,214	01/09/2020	01/01/2040
831641-FB-6	U S SBA SER SBIC 2014-10B				1.A	1,480,798	100.4960	1,488,142	1,480,798	1,480,798					3.015	3.040	MS	13,822	44,646	09/16/2014	09/10/2024
831641-FG-5	U S SBA SER SBIC 2016-10B				1.A	10,429,499	101.3050	10,744,459	10,606,039	10,493,393		22,393			2.051	2.308	MS	67,345	217,530	01/23/2019	09/10/2026
83162C-PS-6	U S SBA SER SBIC-2005-20H				1.A	457,784	104.2130	493,254	473,315	468,914		1,080			5.110	5.470	FA	10,078	24,186	08/14/2007	08/01/2025
83162C-NA-7	U S SBA SER SBIC-PC 2003-20F				1.A	205,907	101.7510	215,436	211,729	211,103		415			4.070	4.331	JD	718	8,617	09/30/2004	06/01/2023
83162C-ND-1	U S SBA SER SBIC-PS 2003-20H				1.A	78,949	102.9280	81,260	78,949	78,949					5.240	5.299	FA	1,724	4,137	08/05/2003	08/01/2023
912810-QL-5	U S TREASURY BONDS				1.A	3,338,877	138.6990	4,646,423	3,350,000	3,341,395		292			4.250	4.316	MN	18,485	139,188	07/22/2011	11/15/2040

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
912810-RH-3	U S TREASURY BONDS				1.A	12,131,719	121.8590	14,623,128	12,000,000	12,121,550		(3,679)			3.125	3.086	FA	141,644	375,000	02/28/2019	08/15/2044
912810-RS-9	U S TREASURY BONDS				1.A	8,450,117	110.9450	10,384,480	9,360,000	8,535,073		22,657			2.500	3.036	MN	30,381	234,000	02/01/2018	05/15/2046
831628-E7-3	US SBA 10 YR POOL #100158				1.A	6,947,691	103.6490	6,732,530	6,495,540	6,875,383		(62,681)			3.325	1.484	MON	27,221	197,979	12/03/2020	12/25/2030
831628-EZ-1	US SBA 25 YEAR POOL # 100152				1.A	8,242,452	105.0980	8,011,736	7,623,077	8,213,218		(27,789)			3.200	2.475	MON	33,999	243,939	12/07/2020	06/25/2045
831628-EM-0	US SBA 25 YEAR POOL #100140				1.A	10,770,423	111.5720	11,368,451	10,189,314	10,817,090		128,211			4.825	3.737	MON	133,340	491,554	02/05/2019	01/25/2044
831628-EG-3	US SBA 25 YR POOL # 100135				1.A	3,767,323	112.4950	3,988,736	3,545,716	3,815,345		(12,851)			5.075	3.704	MON	76,860	179,945	03/06/2018	04/25/2043
831628-C8-3	US SBA 25 YR POOL #100095				1.A	1,168,245	103.1590	1,136,102	1,101,306	1,172,379		8,199			4.250	2.931	MON	5,949	46,789	08/09/2017	05/25/2038
831628-DL-3	US SBA 25 YR POOL #100107				1.A	782,866	101.9290	770,169	755,594	783,610		353			3.825	3.114	MON	3,678	28,892	08/11/2017	11/25/2039
831628-EC-2	US SBA 25 YR POOL #100131				1.A	7,726,601	107.2890	7,890,327	7,354,290	7,640,426		8,813			4.079	3.384	MON	38,180	299,981	07/12/2017	07/25/2042
831628-ED-0	US SBA 25 YR POOL #100132				1.A	9,166,499	104.7590	9,334,337	8,910,328	9,131,667		(15,848)			3.679	3.299	MON	41,747	327,742	10/11/2017	10/25/2042
83162C-RA-3	US SBA SER 2007-20E				1.A	791,478	106.9000	866,117	810,214	803,007		1,124			5.310	5.579	MN	7,170	43,022	08/02/2007	05/01/2027
83162C-VS-9	US SBA SER 2013-20H				1.A	5,589,564	104.6080	5,863,284	5,605,032	5,594,832		717			3.160	3.204	FA	73,800	177,119	10/15/2013	08/01/2033
912810-RE-0	US TREASURY BONDS				1.A	10,741,797	130.5700	13,057,030	10,000,000	10,676,118		(20,754)			3.625	3.222	FA	136,923	362,500	09/20/2018	02/15/2044
912810-RJ-9	US TREASURY BONDS				1.A	15,125,977	119.6760	17,951,370	15,000,000	15,114,646		(3,703)			3.000	2.978	MN	58,425	450,000	12/28/2017	11/15/2044
912810-RK-6	US TREASURY BONDS				1.A	18,021,946	110.3790	21,983,062	19,916,000	18,276,690		48,548			2.500	3.019	FA	188,065	497,900	04/05/2019	02/15/2045
912810-RM-2	US TREASURY BONDS				1.A	5,241,406	120.0390	6,001,955	5,000,000	5,216,276		(6,525)			3.000	2.767	MN	19,475	150,000	12/28/2017	05/15/2045
912810-RN-0	US TREASURY BONDS				1.A	27,061,710	117.8440	32,831,283	27,860,000	27,130,919		20,849			2.875	3.054	FA	302,542	800,975	07/25/2018	08/15/2045
912810-RQ-3	US TREASURY BONDS				1.A	4,656,055	110.8910	5,544,530	5,000,000	4,680,452		9,083			2.500	2.889	FA	47,215	125,000	04/01/2019	02/15/2046
912810-RU-4	US TREASURY BONDS				1.A	5,115,820	118.7310	5,936,525	5,000,000	5,104,666		(2,897)			2.875	2.777	MN	18,664	143,750	12/28/2017	11/15/2046
912828-3F-5	US TREASURY BONDS				1.A	21,323,711	105.0700	21,014,060	20,000,000	21,268,395		(55,315)			2.250	1.134	MN	58,425	225,000	10/20/2021	11/15/2027
912828-U2-4	US TREASURY BONDS				1.A	22,247,344	103.5080	21,736,638	21,000,000	22,165,479		(81,865)			2.000	0.837	MN	54,530	210,000	09/27/2021	11/15/2026
912828-YU-8	US TREASURY BONDS				1.A	20,796,875	101.7700	20,353,900	20,000,000	20,744,548		(52,327)			1.625	0.851	MN	28,571	162,500	08/25/2021	11/30/2026
91282C-CE-9	US TREASURY BONDS				1.A	11,987,227	99.0940	11,891,256	12,000,000	11,987,945		719			1.250	1.270	MN	13,187	75,000	09/30/2021	05/31/2028
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						465,391,879	XXX	496,089,942	458,528,064	465,010,866		(275,576)			XXX	XXX	XXX	3,423,293	13,008,519	XXX	XXX
36202D-JQ-5	GNMA POOL # 002971				1.A	29,907	115.1700	34,609	30,050	29,894		4			7.000	7.290	MON	175	2,104	12/08/2000	09/20/2030
36178F-K4-7	GNMA HECM POOL # AA7515				1.A	692,002	100.3050	643,494	641,540	1,256,125		283,526			3.640	(4.744)	MON	1,946	29,864	02/26/2014	06/20/2063
3617HT-EH-5	GNMA HECM POOL # BJ5536				1.A	1,523,060	109.8840	1,483,773	1,350,303	1,532,217		919			4.583	2.356	MON	5,157	61,695	07/16/2019	03/20/2069
3617J9-BM-9	GNMA HECM POOL # BK8144				1.A	1,439,573	108.2290	1,422,502	1,314,338	1,563,559		82,675			4.275	0.434	MON	4,682	54,883	07/16/2019	01/20/2069
36179L-A5-1	GNMA HECM POOL #AC9928				1.A	1,638,198	105.2110	1,607,530	1,527,917	1,748,974		5,802			4.651	2.452	MON	5,922	69,516	09/12/2014	02/20/2064
3617HT-YK-6	GNMA HECM POOL #BJ6114				1.A	876,072	107.8030	861,297	798,958	924,415		41,874			4.266	0.779	MON	2,840	31,017	07/16/2019	11/20/2068
38375U-JX-9	GNMA HECM REMICS SER 2014H12 CLHZ				1.A	17,741,247	104.5170	17,293,806	16,546,370	17,148,893		(13,115)			4.600	3.919	MON	63,433	754,012	09/17/2014	06/20/2064
36202E-CA-5	GNMA II POOL # 003665				1.A	324,864	112.6260	371,277	329,655	325,700		328			5.500	5.959	MON	1,511	18,131	10/05/2007	01/20/2035
36202D-2E-0	GNMA II POOL # 3473				1.A	170,010	110.5050	186,413	168,692	169,927		(299)			5.500	5.243	MON	773	9,278	11/27/2007	11/20/2033
36202E-DP-1	GNMA II POOL # 3710				1.A	187,443	111.5030	222,142	199,225	190,057		9			5.000	6.713	MON	830	9,961	07/11/2007	05/20/2035
36202E-GQ-6	GNMA II POOL # 3807				1.A	66,594	115.4170	78,971	68,422	66,831		5			5.500	6.384	MON	314	3,763	08/08/2007	01/20/2036
36202E-HE-2	GNMA II POOL # 3829				1.A	138,487	111.4900	158,866	142,494	139,729		852			5.000	5.728	MON	594	7,125	11/19/2007	03/20/2036
36202E-5G-0	GNMA II POOL # 4447				1.A	677,458	112.0420	760,941	679,156	677,449		(1)			5.000	5.112	MON	2,830	33,958	08/01/2009	05/20/2039
36202F-AV-8	GNMA II POOL # 4520				1.A	693,992	112.9710	784,989	694,861	693,819		(12)			5.000	5.078	MON	2,895	34,743	08/01/2009	08/20/2039
36202F-EW-2	GNMA II POOL # 4649				1.A	78,418	105.5660	78,724	74,573	81,574		3,383			4.500	3.057	MON	280	3,356	11/09/2010	03/20/2040
36202F-VN-3	GNMA II POOL # 5121				1.A	282,104	105.8740	288,183	272,195	303,466		15,064			4.000	2.319	MON	907	10,888	09/01/2011	07/20/2041
3617K9-FR-2	GNMA II POOL # BN5576				1.A	686,640	108.4320	690,383	636,699	712,190		20,124			4.500	3.068	MON	2,388	28,651	04/29/2020	06/20/2049
3617K9-F7-6	GNMA II POOL # BN5590				1.A	310,810	106.3870	307,234	288,790	334,494		14,343			4.500	2.680	MON	1,083	12,996	04/29/2020	07/20/2049
3617KR-FH-4	GNMA II POOL # BO9168				1.A	183,126	105.8410	179,051	169,169	232,699		45,142			4.500	0.687	MON	634	7,613	04/29/2020	07/20/2049
36179M-VL-1	GNMA II POOL # MA0619				1.A	811,591	103.2080	796,078	771,336	820,012		560			3.500	2.237	MON	2,250	26,997	02/01/2013	12/20/2042
36179M-XW-5	GNMA II POOL # MA0693				1.A	259,451	103.2180	254,366	246,436	263,951		652			3.500	2.088	MON	719	8,625	02/01/2013	01/20/2043
36202F-FL-5	GNMA II POOL #4671				1.A	375,226	105.5250	379,219	359,364	384,727		866			4.500	3.421	MON	1,348	16,171	10/01/2010	04/20/2040
36202F-F8-4	GNMA II POOL #4691				1.A	1,775	106.3990	1,812	1,703	1,908		104			4.500	2.715	MON	6	77	10/01/2010	05/20/2040
36202F-LH-7	GNMA II POOL #4828				1.A	392,036	106.3100	396,986	373,423	392,198		92			4.500	3.007	MON	1,400	16,804	11/01/2010	10/20/2040
36179M-KZ-2	GNMA II POOL MA0312				1.A	1,306,267	103.2300	1,290,411	1,250,032	1,317,124		1,412			3.500	2.416	MON	3,646	43,751	09/01/2012	08/20/2042
36179M-NC-0	GNMA II POOL MA0387				1.A	1,192,018	103.2280	1,165,366	1,128,921	1,204,897		2,076			3.500	2.147	MON	3,293	39,512	11/01/2012	09/20/2042
36207L-HQ-4	GNMA POOL # 435039				1.A	33,585	104.0120	34,190	32,872	33,039		(16)			7.500	6.735	MON	205	2,465	02/16/2001	02/15/2031
36202C-N8-2	GNMA POOL # 002215				1.A	6,910	106.9280	7,824	7,317	7,141		29			6.500	8.082	MON	40	476	10/04/1996	05/20/2026
36202C-PT-4	GNMA POOL # 002234				1.A	937	108.1640	1,014	938	935					8.000	8.163	MON	6	75	08/01/1996	06/20/2026

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
36202C-QA-4	GNMA POOL # 002249				1.A	3,635	107.7900	3,922	3,639	3,629		(1)			8.000	8.185	MON	24	291	08/01/1996	07/20/2026
36202C-QQ-9	GNMA POOL # 002263				1.A	1,732	101.2580	1,861	1,838	1,822		2			6.500	8.023	MON	10	119	10/07/1996	08/20/2026
36202C-QX-4	GNMA POOL # 002270				1.A	3,662	109.4790	3,999	3,653	3,651		(4)			8.000	8.042	MON	24	292	08/01/1996	08/20/2026
36202C-YG-2	GNMA POOL # 002511				1.A	4,751	111.8740	5,254	4,696	4,731		(8)			7.500	7.177	MON	29	352	11/01/1997	11/20/2027
36202C-2Y-8	GNMA POOL # 002591				1.A	5,834	110.4130	6,366	5,765	5,798		(14)			7.000	6.712	MON	34	404	05/01/1998	05/20/2028
36202C-6Y-4	GNMA POOL # 002687				1.A	70,931	111.3240	81,476	73,188	71,603		119			6.000	7.100	MON	366	4,391	10/01/2001	12/20/2028
36202D-CR-0	GNMA POOL # 002780				1.A	36,963	111.3450	44,025	39,540	37,913		600			6.000	8.014	MON	198	2,372	07/15/1999	07/20/2029
36202D-C9-0	GNMA POOL # 002796				1.A	19,053	112.1900	21,945	19,561	19,013		73			7.000	8.386	MON	114	1,369	09/21/2000	08/20/2029
36202D-DN-8	GNMA POOL # 002809				1.A	19,545	111.6510	22,339	20,008	19,600		40			7.000	8.002	MON	117	1,401	12/07/1999	09/20/2029
36202D-D5-7	GNMA POOL # 002824				1.A	13,733	112.8820	15,904	14,089	13,706		22			7.000	8.327	MON	82	986	08/08/2000	10/20/2029
36202D-FX-4	GNMA POOL # 002882				1.A	18,565	113.6930	21,823	19,194	18,517		39			7.000	8.642	MON	112	1,344	06/20/2000	02/20/2030
36202D-JR-3	GNMA POOL # 002972				1.A	5,491	116.1310	6,418	5,527	5,482		1			7.500	7.935	MON	35	415	09/21/2000	09/20/2030
36202D-YZ-8	GNMA POOL # 003428				1.A	141,831	111.2760	158,071	142,053	141,780		2			5.000	5.090	MON	592	7,103	11/01/2004	08/20/2033
36202E-GE-3	GNMA POOL # 003797				1.A	385,409	115.2640	438,890	380,768	386,814		(364)			6.000	5.621	MON	1,904	22,846	03/28/2006	12/20/2035
362198-TM-5	GNMA POOL # 270656				1.A	638	101.0550	650	643	641					7.000	7.360	MON	4	45	11/20/1995	09/15/2023
36203B-J5-4	GNMA POOL # 344184				1.A	661	100.7920	666	661	659					7.000	7.153	MON	4	46	02/17/1993	12/15/2022
36203D-MP-2	GNMA POOL # 346066				1.A	202	100.3500	204	203	203					7.000	7.345	MON	1	14	11/20/1995	01/15/2024
36203N-5H-7	GNMA POOL # 354648				1.A	244	103.0570	253	245	244					7.000	7.231	MON	1	17	12/19/1995	09/15/2023
36202D-5Q-0	GNMA POOL # 3555				1.A	593,416	111.4760	685,731	615,138	600,371		2,755			5.000	5.952	MON	2,563	30,757	05/17/2007	05/20/2034
36203R-P9-4	GNMA POOL # 356948				1.A	362	101.0180	367	364	363					7.000	7.231	MON	2	25	12/19/1995	06/15/2023
36203X-JG-2	GNMA POOL # 362163				1.A	126	101.1950	129	127	127					7.000	7.360	MON	1	9	11/20/1995	12/15/2023
36204A-FU-4	GNMA POOL # 363879				1.A	412	101.0670	420	415	414					7.000	7.364	MON	2	29	07/20/1995	12/15/2023
36204B-LA-9	GNMA POOL # 364921				1.A	43	100.3260	43	43	43					7.000	7.344	MON		3	07/20/1995	02/15/2024
36204B-M5-9	GNMA POOL # 364980				1.A	191	110.0610	215	196	195					6.500	7.144	MON	1	13	12/19/1995	04/15/2024
36204F-3J-1	GNMA POOL # 369001				1.A	605	101.1150	613	606	605					7.000	7.231	MON	4	42	12/19/1995	05/15/2024
36204H-EK-2	GNMA POOL # 370138				1.A	172	100.3470	174	173	172					7.000	7.345	MON	1	12	11/20/1995	12/15/2023
36204K-KB-8	GNMA POOL # 372090				1.A	132	100.3090	133	133	132					7.000	7.356	MON	1	9	11/20/1995	05/15/2024
36205B-PF-3	GNMA POOL # 385722				1.A	165	109.7140	185	169	168					6.500	7.130	MON	1	11	12/19/1995	06/15/2024
36205D-AF-5	GNMA POOL # 387106				1.A	2,387	100.3550	2,403	2,394	2,388					7.000	7.231	MON	14	168	12/19/1995	08/15/2025
36205U-MZ-0	GNMA POOL # 400976				1.A	505	100.2080	510	509	507					7.000	7.361	MON	3	36	11/20/1995	05/15/2024
36205Y-QW-5	GNMA POOL # 404669				1.A	3,463	100.3580	3,486	3,473	3,464					7.000	7.231	MON	20	243	12/19/1995	12/15/2025
36206D-DE-4	GNMA POOL # 407901				1.A	2,334	100.3570	2,361	2,352	2,346					7.000	7.342	MON	14	165	11/20/1995	11/15/2025
36206F-XH-0	GNMA POOL # 410280				1.A	627	100.3560	631	629	627					7.000	7.231	MON	4	44	12/19/1995	09/15/2025
36206H-MB-1	GNMA POOL # 411754				1.A	54,305	108.7310	57,483	52,868	53,449		(127)			8.000	7.331	MON	352	4,229	06/27/1997	04/15/2027
36206J-4C-5	GNMA POOL # 413119				1.A	1,748	102.7170	1,810	1,762	1,756					7.000	7.358	MON	10	123	11/20/1995	09/15/2025
36206X-PT-4	GNMA POOL # 424434				1.A	12,262	101.5400	12,083	11,900	11,905		(2)			8.000	7.289	MON	79	952	08/01/1997	08/15/2027
36206X-PZ-0	GNMA POOL # 424440				1.A	3,458	100.1020	3,400	3,397	3,414		19			7.500	7.231	MON	21	255	08/01/1997	08/15/2027
36209F-PY-9	GNMA POOL # 470339				1.A	15,981	100.4020	16,025	15,961	15,920					7.500	7.576	MON	100	1,197	09/01/1999	05/15/2029
36209S-ZQ-7	GNMA POOL # 480551				1.A	22,439	107.4780	25,188	23,435	22,876		55			7.000	8.660	MON	137	1,640	02/22/2000	04/15/2029
36209W-4X-7	GNMA POOL # 484238				1.A	10,583	108.8220	11,242	10,331	10,441		(17)			7.000	6.486	MON	60	723	02/03/1999	09/15/2028
36210V-E4-9	GNMA POOL # 503355				1.A	59,874	110.2600	63,824	57,885	60,344		(336)			6.000	4.508	MON	289	3,473	09/25/2002	02/15/2029
36201C-JU-9	GNMA POOL # 579075				1.A	265,615	111.7620	290,992	260,367	266,682		(675)			7.000	6.049	MON	1,519	18,226	12/20/2001	12/15/2031
36201H-W8-2	GNMA POOL # 583971				1.A	87,351	110.1240	92,495	83,992	86,148		(175)			6.500	5.339	MON	455	5,459	09/09/2002	07/15/2032
36201M-S9-4	GNMA POOL # 587444				1.A	78,067	110.0240	82,169	74,683	79,409		(741)			6.000	4.325	MON	373	4,481	04/23/2003	12/15/2032
36200E-B2-6	GNMA POOL # 598657				1.A	30,317	109.9690	32,877	29,897	30,537		272			5.500	5.135	MON	137	1,644	07/25/2005	05/15/2035
36200G-KU-9	GNMA POOL # 600707				1.A	55,115	110.1880	58,845	53,404	54,884		(101)			5.500	4.897	MON	245	2,937	03/22/2004	12/15/2033
36200J-6S-4	GNMA POOL # 603081				1.A	32,259	109.9960	34,382	31,257	31,936		(150)			5.500	4.731	MON	143	1,719	03/22/2004	08/15/2033
36200K-J4-0	GNMA POOL # 603383				1.A	146,834	115.5860	162,363	140,469	148,843		2,474			6.000	4.508	MON	702	8,428	04/23/2003	01/15/2033
36200K-J7-3	GNMA POOL # 603386				1.A	450,575	114.9230	494,769	430,521	446,631		(8,433)			6.000	4.671	MON	2,153	25,831	04/11/2003	01/15/2033
36200K-KQ-9	GNMA POOL # 603403				1.A	256,036	114.3410	280,525	245,340	256,279		(740)			6.000	5.049	MON	1,227	14,720	10/14/2004	10/15/2034
36200M-TF-0	GNMA POOL # 604550				1.A	102,703	115.3450	119,340	103,463	102,798		(69)			5.000	5.262	MON	431	5,173	10/07/2004	08/15/2033
36200M-VW-0	GNMA POOL # 604629				1.A	432,460	115.0970	485,015	421,399	429,935		1,300			5.500	4.986	MON	1,931	23,177	10/01/2003	09/15/2033
36200N-BP-5	GNMA POOL # 604946				1.A	393,936	114.3210	464,057	405,923	396,840		1,544			5.500	6.428	MON	1,860	22,326	06/11/2007	01/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36202T-DW-3	GNMA POOL # 608617				1.A	78,256	112.1090	86,528	77,182	77,307		(105)			5.000	4.790	MON	322	3,859	12/09/2004	06/15/2024
36202T-G4-2	GNMA POOL # 608719				1.A	22,715	112.1320	25,164	22,441	22,475		(27)			5.000	4.808	MON	94	1,122	12/07/2004	11/15/2024
36290R-XW-8	GNMA POOL # 615493				1.A	68,213	114.1420	77,958	68,299	68,392		(7)			5.000	4.985	MON	285	3,415	08/31/2004	08/15/2033
36290R-Y3-1	GNMA POOL # 615530				1.A	456,121	115.0690	521,432	453,147	454,813		(941)			5.500	5.448	MON	2,077	24,923	09/08/2003	09/15/2033
36290S-CZ-2	GNMA POOL # 615788				1.A	51,136	109.3270	54,567	49,912	50,025		(114)			5.500	4.990	MON	229	2,745	09/19/2003	09/15/2023
36290S-YC-9	GNMA POOL # 616407				1.A	59,858	109.5020	64,566	58,964	59,114		(99)			5.500	5.164	MON	270	3,243	07/13/2004	05/15/2024
36290T-FW-4	GNMA POOL # 616781				1.A	48,726	112.1390	53,883	48,050	48,152		(70)			5.000	4.766	MON	200	2,402	01/13/2005	12/15/2024
36290T-GN-3	GNMA POOL # 616805				1.A	164,264	108.4640	173,135	159,625	160,892		(542)			5.500	4.746	MON	732	8,779	01/14/2005	01/20/2025
36290T-JK-6	GNMA POOL # 616866				1.A	405,957	104.4060	414,265	396,782	401,706		(804)			3.000	2.424	MON	992	11,903	10/01/2013	02/15/2027
36290X-MY-3	GNMA POOL # 620575				1.A	114,466	115.0910	132,033	114,720	114,725		(9)			5.000	5.038	MON	478	5,736	10/07/2004	09/15/2033
36291G-YY-6	GNMA POOL # 628127				1.A	222,972	110.5670	239,898	216,972	224,289		(428)			6.000	5.305	MON	1,085	13,018	07/21/2004	05/15/2034
36291L-3U-7	GNMA POOL # 631811				1.A	56,320	109.5600	60,783	55,479	55,566		(74)			5.500	5.288	MON	254	3,051	07/13/2004	05/15/2024
36291L-4W-2	GNMA POOL # 631837				1.A	171,760	109.0780	182,810	167,596	169,474		(292)			6.000	5.657	MON	838	10,056	04/01/2005	06/20/2029
36291P-5P-7	GNMA POOL # 634554				1.A	26,078	108.5350	27,195	25,056	25,339		(92)			6.000	5.001	MON	125	1,503	09/15/2004	09/20/2024
36291U-E7-6	GNMA POOL # 638358				1.A	300,953	112.6790	335,286	297,559	300,719		(370)			5.500	5.323	MON	1,364	16,366	03/15/2005	02/15/2035
36291Y-EG-8	GNMA POOL # 641935				1.A	32,713	109.8720	35,365	32,188	32,443		(129)			5.500	5.196	MON	148	1,770	08/25/2005	04/15/2035
36297B-JS-1	GNMA POOL # 706873				1.A	530,468	107.9140	550,761	510,372	521,096		(522)			4.000	3.429	MON	1,701	20,415	07/08/2011	11/15/2030
3620AM-M7-4	GNMA POOL # 733982				1.A	741,558	111.5300	776,924	696,605	721,546		(19,002)			4.500	3.424	MON	2,612	31,347	11/02/2010	10/15/2040
3620AQ-K6-9	GNMA POOL # 736617				1.A	1,242,203	108.0520	1,259,193	1,165,362	1,207,552		(15,409)			4.000	2.790	MON	3,885	46,614	03/01/2012	12/15/2035
3620AS-PH-6	GNMA POOL # 738524				1.A	606,793	109.9650	649,796	590,912	605,732		(181)			4.000	3.284	MON	1,970	23,636	07/05/2013	07/15/2041
3620AS-PX-1	GNMA POOL # 738538				1.A	1,112,081	109.9670	1,185,681	1,078,219	1,106,964		(25)			4.000	3.244	MON	3,594	43,129	07/08/2013	07/15/2041
36177P-B2-0	GNMA POOL # 794556				1.A	1,002,247	106.9460	1,049,882	981,693	1,008,882		7,167			3.500	3.116	MON	2,863	34,359	09/20/2013	01/15/2042
36179V-L6-5	GNMA POOL # MA6649				1.A	121,901	103.7060	122,365	117,992	124,583		2,831			4.500	3.018	MON	442	5,310	04/30/2020	05/20/2050
36179V-L7-3	GNMA POOL # MA6650				1.A	156,709	105.1700	159,430	151,593	163,233		6,352			5.000	4.128	MON	632	7,580	04/30/2020	05/20/2050
36241L-KA-3	GNMA POOL #782989				1.A	1,930,541	112.2230	2,087,473	1,860,105	1,915,799		(680)			4.500	3.592	MON	6,975	83,705	01/01/2011	06/15/2040
36230L-K8-1	GNMA POOL 752119				1.A	1,222,080	103.5900	1,208,366	1,166,489	1,199,200		1,440			3.000	2.389	MON	2,916	34,995	03/01/2013	01/15/2033
36176M-GZ-0	GNMA POOL 770016				1.A	1,270,609	108.7360	1,322,902	1,216,622	1,250,689		9,341			4.000	3.454	MON	4,055	48,665	12/18/2013	12/15/2033
38374M-DF-3	GNMA REMICS SER 2005-81 CL OB				1.A	3,410,839	111.4620	3,898,011	3,497,175	3,462,424		965			5.500	5.851	MON	16,029	192,345	11/14/2005	10/20/2035
38378T-6Q-8	GNMA REMICS SER 2013-100 CL MA				1.A	428,546	103.4690	425,656	411,383	418,558		(2,845)			3.500	2.391	MON	1,200	14,398	09/23/2013	02/20/2043
38378M-UG-8	GNMA REMICS SER 2013-53 CL KA				1.A	4,295,288	101.8650	4,240,225	4,162,605	4,213,532		(6,162)			3.000	2.358	MON	10,407	124,878	10/23/2013	10/20/2041
38378M-ND-3	GNMA REMICS SER 2013-60 CL GL				1.A	1,320,326	102.4360	1,333,379	1,301,666	1,307,644		(1,711)			3.000	2.718	MON	3,254	39,050	07/31/2013	11/20/2041
38378T-AL-4	GNMA REMICS SER 2013-71 CL LA				1.A	484,397	102.8850	493,894	480,046	481,776		137			3.000	2.842	MON	1,200	14,401	07/30/2013	10/20/2042
38382N-GG-6	GNMA REMICS SER 2021-27 CL DC				1.A	18,611,779	96.8370	17,925,014	18,510,549	18,622,236		10,457			1.250	1.133	MON	19,282	192,818	01/27/2021	02/20/2051
38382J-5W-2	GNMA REMICS SER 2021-56 CL PE				1.A	18,058,246	98.3340	17,688,234	17,987,981	18,054,478		(3,769)			1.500	1.439	MON	22,485	202,365	02/23/2021	03/20/2051
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						94,796,658	XXX	94,963,856	92,057,336	95,068,054		488,039			XXX	XXX	XXX	245,608	2,834,494	XXX	XXX
38378K-AE-9	GNMA REMICS SER 2013 CL B				1.A	7,268,063	100.4540	7,333,177	7,300,000	7,280,612		3,681			2.166	2.215	MON	13,175	157,852	02/13/2013	10/16/2045
38378B-6L-8	GNMA REMICS SER 2013-12 CL B				1.A	9,609,844	100.0950	9,509,013	9,500,000	9,572,425		(7,560)			2.055	2.010	MON	16,270	195,908	02/11/2013	11/16/2052
38378K-4A-4	GNMA REMICS SER 2013-141 CL AB				1.A	2,644,130	100.6740	2,648,710	2,630,975	2,640,074		(4,955)			2.286	2.213	MON	5,012	60,144	10/23/2013	04/16/2043
38378N-FL-2	GNMA REMICS SER 2013-158 AB				1.A	2,634,837	102.4840	2,551,015	2,489,181	2,606,552		(16,527)			3.055	2.469	MON	6,337	75,962	05/28/2015	08/16/2053
38378K-RB-7	GNMA REMICS SER 2013-68 CL B				1.A	5,007,617	101.2240	5,061,188	5,000,000	5,003,561		(1,694)			2.500	2.516	MON	10,417	125,000	05/01/2013	08/16/2043
38378X-FG-1	GNMA REMICS SER 2014-112 CL AB				1.A	116,658	99.9550	114,455	114,506	114,636		(2,074)			2.350	1.911	MON	224	2,691	09/05/2014	12/16/2040
38378X-NN-7	GNMA REMICS SER 2014-135 CL AK				1.A	1,048,785	102.4960	1,036,574	1,011,334	1,086,432		20,673			3.000	2.452	MON	2,528	30,340	08/18/2016	08/16/2055
38378X-A4-3	GNMA REMICS SER 2014-172 CL AD				1.A	674,006	100.9500	683,509	677,074	672,492		(709)			2.200	2.330	MON	1,241	14,896	06/09/2017	01/16/2046
38378N-J2-0	GNMA REMICS SER 2014-40 CL CA				1.A	353,079	100.0390	353,701	353,562	353,503		274			2.400	2.467	MON	707	8,485	03/20/2014	11/16/2041
38379K-B9-8	GNMA REMICS SER 2015-115 AC				1.A	4,137,933	101.5230	4,138,249	4,076,154	4,151,143		(1,301)			2.650	2.469	MON	9,002	108,018	10/08/2015	07/16/2051
38379K-K8-0	GNMA REMICS SER 2015-128 CL AJ				1.A	1,407,528	101.5930	1,404,769	1,382,736	1,421,253		8,746			2.600	2.357	MON	2,996	35,951	07/12/2016	11/16/2055
38379K-6D-5	GNMA REMICS SER 2015-163 CL AH				1.A	6,405,719	101.7820	6,577,344	6,462,188	6,396,234		(4,939)			2.800	2.945	MON	15,078	180,941	11/30/2015	04/16/2056
38379K-3N-6	GNMA REMICS SER 2015-169 CL C				1.A	834,486	101.3090	842,910	832,016	835,690		260			2.600	2.570	MON	1,803	21,632	11/20/2015	04/16/2056
38379K-6M-5	GNMA REMICS SER 2015-171 CL EA				1.A	12,165,307	101.5220	12,392,079	12,206,312	12,154,104		(934)			2.650	2.717	MON	26,956	323,467	11/05/2015	12/16/2052
38379K-GP-7	GNMA REMICS SER 2015-58 CL VA				1.A	6,461,569	101.9360	6,853,885	6,723,688	6,539,348		13,499			2.700	3.182	MON	15,128	181,540	07/21/2015	10/16/2038
38379K-TT-5	GNMA REMICS SER 2015-93 CLASS AB				1.A	2,374,931	101.3230	2,417,592	2,386,023	2,370,059		(2,298)			2.500	2.604	MON	4,971	59,651	06/04/2015	01/16/2047

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38379Y-6L-7	GNMA REMICS SER 2016-125 CL DA				1.A	4,747,407	100.8900	4,784,263	4,742,036	4,749,339		876			2.150	2.155	MON	8,496	101,954	09/01/2016	12/16/2047
38379U-TB-2	GNMA REMICS SER 2016-72 CL AB				1.A	3,675,789	101.5300	3,699,951	3,644,187	3,686,794		6,346			2.600	2.519	MON	7,896	94,749	05/25/2016	04/16/2049
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						71,567,688	XXX	72,402,384	71,531,972	71,634,251		11,364			XXX	XXX	XXX	148,237	1,779,181	XXX	XXX
0599999. Total - U.S. Government Bonds						631,756,225	XXX	663,456,182	622,117,372	631,713,171		223,827			XXX	XXX	XXX	3,817,138	17,622,194	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
373384-NZ-5	GEORGIA ST GO BDS 2009H				1.A FE	15,087,037	108.2400	15,137,364	13,985,000	14,562,888		(122,603)			4.503	2.712	MN	104,957	629,745	12/01/2017	11/01/2025
373384-5F-9	GEORGIA ST GO BDS 2016B			2	1.A FE	3,124,415	104.6870	3,664,045	3,500,000	3,182,737		18,365			2.950	3.875	FA	43,021	103,250	09/07/2018	02/01/2035
373385-CA-9	GEORGIA ST GO BDS 2017B			2	1.A FE	3,000,000	107.0450	3,211,350	3,000,000	3,000,000					3.150	3.175	FA	39,375	94,500	06/21/2017	02/01/2033
605580-5T-2	MISSISSIPPI ST GO SER 2010E				1.C FE	3,302,048	136.9850	4,315,028	3,150,000	3,257,813		(5,330)			5.445	5.161	MN	28,586	171,518	12/01/2011	11/01/2035
68609T-JL-3	OREGON ST GO BDS 2019 SER B				1.B FE	4,939,800	109.5870	5,413,598	4,940,000	4,939,823		8			3.871	3.909	MN	31,871	191,227	03/06/2019	05/01/2039
68609T-UY-2	OREGON ST GO SER D				1.B FE	1,000,000	99.3170	993,170	1,000,000	1,000,000					1.572	1.578	MN	2,620	15,720	06/10/2020	05/01/2029
68609T-UZ-9	OREGON ST GO SER D				1.B FE	1,000,000	99.5400	995,400	1,000,000	1,000,000					1.672	1.679	MN	2,787	16,720	06/10/2020	05/01/2030
68609T-VA-3	OREGON ST GO SER D				1.B FE	1,750,000	100.1920	1,753,360	1,750,000	1,750,000					1.822	1.830	MN	5,314	31,885	06/10/2020	05/01/2031
68609T-WG-9	OREGON ST GO SER D				1.B FE	1,000,000	99.2320	992,320	1,000,000	1,000,000					1.472	1.477	MN	2,453	14,720	06/10/2020	05/01/2028
68608K-A3-2	OREGON ST HIGH EDU GO 2010 SER C				1.B FE	4,060,070	134.7920	4,717,720	3,500,000	3,980,479		(25,810)			5.382	4.105	FA	78,488	188,370	10/11/2018	08/01/2039
68609T-3R-7	OREGON ST TAX GO BDS SER L			2	1.B FE	835,000	102.7980	858,363	835,000	835,000					2.537	2.553	MN	3,707		10/20/2021	11/01/2035
68609T-3S-5	OREGON ST TAX GO BDS SER L			2	1.B FE	630,000	102.3460	644,780	630,000	630,000					2.587	2.604	MN	2,852		10/20/2021	11/01/2036
68609T-3T-3	OREGON ST TAX GO BDS SER L			2	1.B FE	4,315,000	100.7000	4,345,205	4,315,000	4,315,000					2.765	2.784	MN	20,879		10/20/2021	11/01/2041
882724-HF-7	TEXAS ST GO BDS SER 2018			2	1.A FE	4,512,307	113.9760	5,140,318	4,510,000	4,511,853		(248)			3.952	3.984	AO	44,559	178,235	10/19/2020	10/01/2037
882830-BH-4	TEXAS ST GO BDS SER 2020				1.A FE	34,811,960	97.7690	34,219,150	35,000,000	34,819,502		6,612			2.472	2.520	AO	216,300	865,200	11/10/2020	10/01/2044
882722-VN-8	TEXAS ST GO BONDS SER 2010A				1.A FE	8,065,020	129.2360	7,754,160	6,000,000	7,946,080		(105,883)			4.681	2.192	AO	70,215	280,860	11/16/2020	04/01/2040
882722-KF-7	TEXAS ST GO MBLTY FD BDS SER 2009A				1.A FE	23,868,053	140.7060	26,867,811	19,095,000	22,921,827		(173,994)			5.517	3.877	AO	263,368	1,053,471	11/17/2020	04/01/2039
882724-QP-5	TEXAS ST GP BDS SER 2019				1.A FE	25,711,120	104.4170	26,104,250	25,000,000	25,601,648		(74,431)			3.211	2.865	AO	200,688	802,750	11/09/2020	04/01/2044
882830-AP-7	TEXAS ST TRANSPRTN COMMISSION GO				1.A FE	14,734,027	99.1590	14,566,457	14,690,000	14,725,704		(7,546)			2.562	2.526	AO	94,089	298,857	11/03/2021	04/01/2042
928109-YK-7	VIRGINIA ST GO BDS SER 2010A-2				1.A FE	14,422,330	117.2350	15,240,550	13,000,000	13,729,752		(91,595)			4.400	3.512	JD	47,667	572,000	05/29/2013	06/01/2030
93974C-PL-8	WASHINGTON ST GO BDS SER 2010D				1.B FE	10,245,290	120.9290	10,297,104	8,515,000	9,572,168		(170,286)			5.381	2.990	FA	190,913	458,192	07/08/2020	08/01/2029
93974C-PM-6	WASHINGTON ST GO BDS SER 2010D				1.B FE	36,230,755	139.1600	42,388,136	30,460,000	35,259,577		(274,586)			5.481	3.992	FA	695,630	1,669,513	08/23/2019	08/01/2039
93974C-RE-2	WASHINGTON ST GO BDS SER 2010F				1.B FE	28,774,565	136.8700	34,258,561	25,030,000	28,314,136		(148,205)			5.140	4.045	FA	536,059	1,286,542	12/13/2018	08/01/2040
93974C-RF-9	WASHINGTON ST GO BDS SER 2010F TAX				1.B FE	3,408,161	124.8250	3,626,166	2,905,000	3,247,662		(35,998)			5.090	3.445	FA	61,610	147,865	09/26/2019	08/01/2033
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						248,826,958	XXX	267,504,366	226,810,000	244,103,649		(1,211,530)			XXX	XXX	XXX	2,788,008	9,071,140	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						248,826,958	XXX	267,504,366	226,810,000	244,103,649		(1,211,530)			XXX	XXX	XXX	2,788,008	9,071,140	XXX	XXX
041826-6A-1	ARLINGTON TX IND SCH DIST SER 2020				1.A FE	5,000,000	98.8620	4,943,100	5,000,000	5,000,000					2.289	2.302	FA	43,237	119,219	07/02/2020	02/15/2037
041826-6B-9	ARLINGTON TX IND SCH DIST SER 2020				1.A FE	8,000,000	98.8040	7,904,320	8,000,000	8,000,000					2.389	2.403	FA	72,201	199,083	07/02/2020	02/15/2038
074527-NA-6	BEAUMONT TX IND SCH DIST SER 2010B			2	1.A FE	1,000,000	104.6690	1,046,690	1,000,000	1,000,000					5.099	5.164	FA	19,263	50,990	04/30/2010	02/15/2025
150429-K7-2	CEDAR HILL TX IND SCH DIST SR 2013			2	1.A FE	4,508,110	103.3310	4,587,896	4,440,000	4,449,091		(7,761)			4.190	4.042	FA	70,269	186,036	02/26/2013	02/15/2035
159195-SD-9	CHANNELVIEW TX INDPT SCH DIST			2	1.A FE	985,120	100.3340	1,003,340	1,000,000	993,576		949			5.426	5.638	FA	20,498	54,260	03/25/2010	08/15/2027
720560-QP-9	CLOVER PK SCH DIST WA GO BDS 2011B				1.A FE	3,000,000	112.4250	3,372,750	3,000,000	3,000,000					4.934	4.995	JD	12,335	148,020	07/26/2011	12/01/2026
216777-FZ-0	COOPER TX INDPT SCH DIST TAX			2	1.A FE	2,700,000	100.2870	2,707,749	2,700,000	2,700,000					5.710	5.792	FA	58,242	154,170	03/31/2010	02/15/2026
227381-VQ-0	CROSBY TX IND SCH DIST SER 2020				1.A FE	4,046,360	97.8410	3,913,640	4,000,000	4,041,722		(4,285)			2.636	2.516	FA	39,833	69,708	12/01/2020	02/15/2043
249002-JD-9	DENTON TX INDEP SCH DIST SER A				1.A FE	5,000,000	97.7320	4,886,600	5,000,000	5,000,000					2.556	2.572	FA	48,280	84,490	11/25/2020	08/15/2045
269696-MH-0	EAGLE MTN SAGINAW TX IND SCH DIST				1.A FE	1,413,786	122.6770	1,349,447	1,100,000	1,363,856		(32,241)			5.000	1.646	FA	20,778	55,000	06/11/2020	08/15/2029
382604-2F-2	GOOSE CREEK TX CONS INDPT SCH DIST				1.A FE	4,000,000	100.3420	4,013,680	4,000,000	4,000,000					2.615	2.632	FA	39,516	77,869	10/23/2020	02/15/2039
382604-2G-0	GOOSE CREEK TX CONS INDPT SCH DIST				1.A FE	3,500,000	100.4410	3,515,435	3,500,000	3,500,000					2.665	2.683	FA	35,237	69,438	10/23/2020	02/15/2040
448492-2S-6	HUTTO TX IND SCH DIST SER 2021D			2	1.A FE	6,000,000	99.2200	5,953,200	6,000,000	6,000,000					2.690	2.708	FA	43,937		08/25/2021	08/01/2043
448492-2Q-0	HUTTO TX INDEP SCH DIST SER 2021D			2	1.A FE	4,210,000	98.6990	4,155,228	4,210,000	4,210,000					2.490	2.506	FA	28,537		08/25/2021	08/01/2039
543264-UF-0	LONGVIEW TX INDPT SCH DIS SER 2010			2	1.A FE	1,000,000	100.2470	1,002,470	1,000,000	1,000,000					4.657	4.711	FA	17,593	46,570	09/14/2010	02/15/2025
564096-L8-6	MANOR TX INDPT SCH DIST SER 2021			2	1.A FE	2,505,160	125.0170	2,500,340	2,000,000	2,497,100		(8,060)			5.000	2.132	FA	8,333		10/29/2021	08/01/2033
564096-L9-4	MANOR TX INDPT SCH DIST SER 2021			2	1.A FE	3,814,932	115.5480	3,813,084	3,300,000	3,806,753		(8,179)			4.000	2.225	FA	11,000		10/29/2021	08/01/2034
573777-BD-0	MARTINSVILLE TX INDPT SCH DIST				1.A FE	1,000,000	118.0380	1,180,380	1,000,000	1,000,000					5.430	5.504	FA	20,513	54,300	05/07/2010	02/15/2027

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
590760-TD-6	MESQUITE TX INDPT SCH DIST SER A			2	1.A FE	3,000,000	100.0110	3,000,330	3,000,000	3,000,000					2.588	2.605	FA	25,880		09/02/2021	08/15/2040
592112-UH-7	METRO GOVT NASHVILLE GO SER 2021B				1.C FE	5,000,000	95.2470	4,762,350	5,000,000	5,000,000					1.486	1.492	JJ	37,150	27,450	01/27/2021	07/01/2031
678519-E2-1	OKLAHOMA CITY OK GO BDS SER 2020				1.A FE	2,715,123	104.0760	2,778,829	2,670,000	2,705,941		(5,372)			2.500	2.278	MS	22,250	100,125	04/09/2020	03/01/2033
720424-D8-0	PIERCE CNTY WA SCH DIST TAX 2020 C				1.B FE	3,087,840	102.1690	3,065,070	3,000,000	3,087,101		(739)			3.082	2.732	JD	7,705		11/30/2021	11/01/2045
774286-AD-0	ROCKWALL TX INDEP SCH DIST GO				1.A FE	5,000,000	96.2610	4,813,050	5,000,000	5,000,000					1.696	1.703	FA	32,036	77,262	08/21/2020	02/15/2033
774286-AE-8	ROCKWALL TX INDEP SCH DIST GO				1.A FE	4,820,000	96.0100	4,627,682	4,820,000	4,820,000					1.776	1.784	FA	32,339	77,994	08/21/2020	02/15/2034
774286-AJ-7	ROCKWALL TX INDEP SCH DIST GO				1.A FE	2,000,000	95.5920	1,911,840	2,000,000	2,000,000					2.146	2.158	FA	16,214	39,105	08/21/2020	02/15/2038
774286-AK-4	ROCKWALL TX INDEP SCH DIST GO				1.A FE	2,315,000	95.3240	2,206,751	2,315,000	2,315,000					2.180	2.192	FA	19,065	45,981	08/21/2020	02/15/2039
774286-AL-2	ROCKWALL TX INDEP SCH DIST GO				1.A FE	2,005,000	95.3220	1,911,206	2,005,000	2,005,000					2.230	2.242	FA	16,891	40,737	08/21/2020	02/15/2040
774286-AM-0	ROCKWALL TX INDEP SCH DIST GO				1.A FE	3,400,000	94.3610	3,208,274	3,400,000	3,400,000					2.380	2.394	FA	30,570	73,727	08/21/2020	02/15/2046
975332-EW-3	WINONA TX INDPT SCH DIST SER 2010			2	1.A FE	3,500,000	100.2860	3,510,010	3,500,000	3,500,000					5.575	5.653	FA	73,714	195,125	04/28/2010	02/15/2027
984368-MR-8	YAKIMA WA SCH DIST GO BDS 2010B			2	1.A FE	3,500,000	100.1530	3,505,355	3,500,000	3,500,000					4.557	4.609	JD	13,291	159,495	09/08/2010	12/01/2025
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						102,026,431	XXX	101,150,096	100,460,000	101,895,140		(65,688)			XXX	XXX	XXX	936,707	2,206,154	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						102,026,431	XXX	101,150,096	100,460,000	101,895,140		(65,688)			XXX	XXX	XXX	936,707	2,206,154	XXX	XXX
3130AJ-D9-7	FEDERAL HOME LOAN BANK NTS				1.A	9,016,200	97.7960	8,801,645	9,000,000	9,015,153		(660)			2.340	2.342	MS	56,431	210,600	05/28/2020	03/26/2040
3130AK-Q9-0	FEDERAL HOME LOAN BANK NTS				1.B FE	8,988,750	96.6760	8,700,849	9,000,000	8,989,373		623			1.800	1.818	JJ	70,200	81,000	01/21/2021	01/25/2036
60636A-MQ-3	MISSOURI ST HLTH EDU REV SER 2016A				1.B FE	10,661,435	119.2000	10,728,000	9,000,000	10,612,989		(44,405)			3.651	2.660	JJ	151,517	244,069	09/29/2021	01/15/2046
70917S-5E-9	PENNSYLVANIA ST EDU REV SER B 2019				1.B FE	3,307,905	104.0240	3,495,206	3,360,000	3,312,463		2,211			2.942	3.076	FA	37,344	98,851	12/12/2019	08/15/2039
882117-5V-2	TEXAS A & M UNIV TX REV SER 2017B				1.A FE	16,460,974	108.1300	16,652,020	15,400,000	16,236,706		(139,979)			3.660	2.612	JJ	281,820	563,640	08/18/2020	07/01/2047
88213A-PT-6	TEXAS ST A M UNIV REV SER 2019 B				1.A FE	5,359,200	106.2660	5,313,300	5,000,000	5,316,056		(38,523)			3.480	2.551	MN	22,233	174,000	11/17/2020	05/15/2049
88213A-PA-7	TEXAS ST A& M UNIV REV SER 2019A				1.A FE	2,339,560	112.6680	2,253,360	2,000,000	2,304,286		(35,274)			4.197	1.979	MN	10,726	83,940	01/27/2021	05/15/2048
91335V-KU-9	UNIV OF PITTSBURGH PA REV SR 2017C				1.B FE	3,349,853	106.5890	3,581,390	3,360,000	3,350,688		410			3.005	3.049	MS	29,729	100,968	12/05/2019	09/15/2041
91514A-KD-6	UNIV OF TEXAS TX REV SER 2020B				1.A FE	17,476,109	98.8540	17,299,450	17,500,000	17,477,041		589			2.439	2.461	FA	161,245	426,825	05/28/2020	08/15/2049
915217-XE-8	UNIV OF VIRGINIA REV SER 2019 C2				1.A FE	1,150,906	108.9570	1,171,288	1,075,000	1,148,804		(1,844)			2.974	2.636	MS	10,657	31,971	11/10/2020	09/01/2049
915183-M5-3	UNIVERSITY OF UTAH UT REV SR 2021B				1.B FE	2,176,740	107.0120	2,140,240	2,000,000	2,168,480		(8,260)			3.351	2.153	FA	27,925		08/05/2021	08/01/2039
91754R-T2-3	UNIVERSITY OF UTAH UT REV SR 2021B				1.B FE	400,000	98.8070	395,228	400,000	400,000					1.756	1.764	FA	2,927	3,492	01/22/2021	08/01/2032
91754R-T3-1	UNIVERSITY OF UTAH UT REV SR 2021B				1.B FE	600,000	99.2170	595,302	600,000	600,000					1.856	1.865	FA	4,640	5,537	01/22/2021	08/01/2033
91754R-T4-9	UNIVERSITY OF UTAH UT REV SR 2021B				1.B FE	500,000	99.6130	498,065	500,000	500,000					1.956	1.966	FA	4,075	4,863	01/22/2021	08/01/2034
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						81,787,632	XXX	81,625,343	78,195,000	81,432,039		(265,112)			XXX	XXX	XXX	871,469	2,029,756	XXX	XXX
196480-NG-8	COLORADO ST HSG REV 202 SER I-1				1.A FE	335,000	100.0000	335,000	335,000	335,000					2.252	2.265	MN	1,257	7,586	10/02/2020	11/01/2031
196480-NF-0	COLORADO ST HSG REV 2020 SER I-1				1.A FE	500,000	100.0000	500,000	500,000	500,000					2.202	2.214	MN	1,835	11,071	10/02/2020	05/01/2031
196480-NH-6	COLORADO ST HSG REV 2020 SER I-1				1.A FE	2,037,640	104.6970	2,031,122	1,940,000	2,025,451		(9,811)			3.000	2.395	MN	9,700	58,523	10/02/2020	11/01/2050
196480-YB-7	COLORADO ST HSG REV 2021 SER M-1				1.A FE	4,000,000	101.7300	4,069,200	4,000,000	4,000,000					2.841	2.861	MN	13,574		10/20/2021	11/01/2036
3133TC-AU-2	FHLMC SER T-009 CL A-6				1.A	90	99.7770	90	90	89					6.564	6.675	MON		6	12/11/1997	03/25/2029
34074M-ND-9	FLORIDA ST HSG FIN CORP 2016 SER 1			2	1.A FE	1,914,636	101.2420	1,938,416	1,914,636	1,914,636					3.125	3.171	MON	4,986	59,832	03/23/2016	07/01/2037
34074M-PG-0	FLORIDA ST HSG FIN CORP SER 2016 B			2	1.A FE	1,897,848	101.1430	1,924,598	1,902,848	1,898,594		151			2.550	2.594	MON	4,044	48,523	10/12/2016	01/01/2043
01F022-61-8	FNMA 2.5% TBA 30 YR	&			1.A	8,788,403	102.0970	8,805,866	8,625,000	8,788,403					2.500	1.910	MON			12/08/2021	12/01/2051
01F030-62-9	FNMA 3.0% TBA 30 YR	&			1.A	28,551,720	103.4750	28,590,143	27,630,000	28,551,720					3.000	1.575	MON			12/08/2021	12/01/2051
31371N-V7-7	FNMA POOL # 257238				1.A	45,248	108.9100	51,470	47,259	45,605		38			5.000	6.664	MON	197	2,363	07/01/2008	06/01/2028
31400F-B2-2	FNMA POOL # 685957				1.A	40,014	101.0140	39,308	38,914	38,958		(151)			5.500	4.383	MON	178	2,140	03/12/2004	09/01/2032
31400K-3U-8	FNMA POOL # 690311				1.A	79,119	100.3740	79,589	79,293	79,116		(7)			2.398	2.444	MON	158	2,265	03/07/2007	04/01/2033
31403C-WP-2	FNMA POOL # 745054				1.A	112,907	106.5650	120,526	113,101	112,901		(3)			2.215	2.246	MON	209	2,642	06/26/2007	09/01/2035
31404G-V4-0	FNMA POOL # 768435				1.A	96,097	105.8990	103,022	97,283	96,246		80			2.150	2.445	MON	174	2,161	01/18/2007	01/01/2034
3138L8-XM-1	FNMA POOL # AM7883				1.A	3,429,095	110.3580	3,843,132	3,482,420	3,447,498		5,860			3.180	3.491	MON	9,228	112,279	02/01/2019	02/01/2030
3138LM-DD-2	FNMA POOL # AN8199				1.A	3,264,045	109.6030	3,033,686	2,767,881	3,199,224		(46,674)			3.500	1.378	MON	8,073	98,221	08/07/2020	01/01/2036
3138WJ-JA-7	FNMA POOL # AS8356				1.A	208,731	102.4120	207,163	202,284	218,849		6,485			3.000	1.766	MON	506	6,069	05/20/2020	11/01/2046
3140F7-XE-4	FNMA POOL # BD0676				1.A	124,802	105.3080	126,925	120,527	126,138		1,925			3.500	2.277	MON	352	4,218	08/25/2017	01/01/2047
3140F7-XR-5	FNMA POOL # BD0687				1.A	1,805,426	108.3760	1,859,323	1,715,623	1,809,446		5,614			4.500	2.955	MON	6,434	77,203	02/07/2018	09/01/2047
3140F7-YD-5	FNMA POOL # BD0707				1.A	2,439,484	108.2260	2,506,607	2,316,080	2,427,302		11,407			4.500	3.148	MON	8,685	104,224	02/07/2018	10/01/2047
3140FC-KN-7	FNMA POOL # BD4800				1.A	209,576	105.2450	213,465	202,826	210,900		2,255			3.500	2.522	MON	592	7,099	08/03/2017	09/01/2046
3140FK-H6-0	FNMA POOL # BE0252				1.A	333,013	106.4960	335,560	315,092	335,997		2,387			4.000	2.225	MON	1,050	12,604	08/25/2017	09/01/2046
3140FU-NS-3	FNMA POOL # BE8500				1.A	440,689	105.9570	451,626	426,237	440,800		5,057			3.500	2.648	MON	1,243	14,918	08/03/2017	02/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140FV-HJ-3	FNMA POOL # BE9242				1.A	700,341	107.8980	703,343	651,859	700,777		8,382			4.500	2.348	MON	2,444	29,334	07/27/2017	03/01/2047
3140GP-X6-0	FNMA POOL # BH1600				1.A	1,810,679	106.7590	1,861,230	1,743,395	1,800,891		9,141			4.000	3.108	MON	5,811	69,736	01/25/2018	12/01/2047
3140GS-6N-7	FNMA POOL # BH4476				1.A	616,635	106.5190	641,108	601,871	620,715		7,334			3.500	2.712	MON	1,755	21,065	12/19/2017	12/01/2047
3140GU-JH-1	FNMA POOL # BH5663				1.A	1,016,433	106.2800	1,044,684	982,951	1,002,348		3,437			3.500	3.028	MON	2,867	34,403	08/03/2017	06/01/2047
3140GX-B6-7	FNMA POOL # BH8160				1.A	8,062,227	106.2260	8,321,025	7,833,346	8,052,443		71,774			3.500	2.807	MON	22,847	274,167	12/11/2017	12/01/2047
3140GY-3F-4	FNMA POOL # BH9797				1.A	1,764,571	106.2600	1,822,073	1,714,736	1,764,465		16,837			3.500	2.783	MON	5,001	60,016	12/08/2017	09/01/2047
3140GY-6Z-7	FNMA POOL # BH9887				1.A	1,047,049	106.8400	1,067,382	999,048	1,051,945		15,723			4.000	2.557	MON	3,330	39,962	01/03/2018	10/01/2047
3140H2-FD-5	FNMA POOL # BJ1063				1.A	3,913,917	106.9400	3,975,872	3,717,858	3,898,420		47,120			4.000	2.671	MON	12,393	148,714	12/06/2017	12/01/2047
3140H2-JG-4	FNMA POOL # BJ1162				1.A	6,326,926	105.7710	6,519,858	6,164,153	6,325,771		55,925			3.500	2.831	MON	17,979	215,745	01/05/2018	01/01/2048
3140H2-YF-9	FNMA POOL # BJ1609				1.A	168,335	105.2890	172,180	163,531	170,051		1,821			3.500	2.507	MON	477	5,724	12/07/2017	10/01/2047
3140H3-YJ-9	FNMA POOL # BJ2512				1.A	2,441,768	106.3800	2,529,175	2,377,501	2,435,931		16,320			3.500	2.897	MON	6,934	83,213	12/14/2017	12/01/2047
3140H4-J7-0	FNMA POOL # BJ2985				1.A	284,800	105.2990	291,777	277,093	287,583		4,302			3.500	2.527	MON	808	9,698	01/04/2018	12/01/2047
3140H6-AS-8	FNMA POOL # BJ4516				1.A	242,924	106.3010	248,747	234,003	245,573		3,569			4.000	2.521	MON	780	9,360	01/25/2018	01/01/2048
3140H6-ZV-4	FNMA POOL # BJ5255				1.A	2,367,996	105.9020	2,432,319	2,296,761	2,361,060		18,235			3.500	2.814	MON	6,699	80,387	12/07/2017	12/01/2047
3140H6-Z2-8	FNMA POOL # BJ5260				1.A	583,470	106.3720	596,329	560,607	579,105		4,589			4.000	3.108	MON	1,869	22,424	01/23/2018	12/01/2047
3140HL-JT-4	FNMA POOL # BK6573				1.A	976,057	109.3620	1,017,968	930,825	981,354		6,372			5.000	3.358	MON	3,878	46,541	11/28/2018	07/01/2048
3140HT-ZG-7	FNMA POOL # BL2542				1.A	6,836,132	114.3540	6,719,193	5,875,805	6,735,090		(64,140)			3.830	2.180	MON	18,754	228,169	05/27/2020	05/01/2039
3140JB-AN-6	FNMA POOL # BM6312				1.A	5,299,126	104.2570	5,247,569	5,033,305	5,569,430		174,078			3.500	1.462	MON	14,680	176,166	05/12/2020	08/01/2046
3140KE-CG-1	FNMA POOL # BP6370				1.A	3,213,264	104.1730	3,185,099	3,057,522	3,226,756		37,544			3.000	1.779	MON	7,644	91,726	05/28/2020	05/01/2050
3140KE-RN-0	FNMA POOL # BP6792				1.A	6,124,960	103.9560	6,057,747	5,827,225	6,183,285		58,305			3.000	1.647	MON	14,568	174,817	05/28/2020	05/01/2050
3140KE-5T-1	FNMA POOL # BP7157				1.A	3,303,148	104.1610	3,271,635	3,140,948	3,287,707		13,449			3.000	1.965	MON	7,852	94,228	05/28/2020	06/01/2050
3140KU-NU-2	FNMA POOL # BQ8502				1.A	3,793,235	102.1710	3,680,090	3,601,884	3,784,977		(7,325)			2.500	1.644	MON	7,504	90,047	11/24/2020	12/01/2050
3140KV-KG-4	FNMA POOL # BQ9294				1.A	5,995,047	102.8260	5,825,846	5,665,727	5,996,209		1,380			2.500	1.521	MON	11,804	141,643	12/01/2020	12/01/2050
3140KV-K7-4	FNMA POOL # BQ9317				1.A	3,801,470	103.5280	3,715,569	3,588,938	3,806,700		5,150			2.500	1.482	MON	7,477	89,723	12/03/2020	12/01/2050
3140Q9-TX-1	FNMA POOL # CA2365				1.A	2,088,659	106.5680	2,219,940	2,083,125	2,090,354		2,367			3.500	3.460	MON	6,076	72,909	02/06/2019	09/01/2048
3140QA-DC-1	FNMA POOL # CA2798				1.A	2,092,813	108.8250	2,086,465	1,917,263	2,163,032		46,906			4.500	0.977	MON	7,190	86,277	04/02/2020	12/01/2048
31418B-TN-6	FNMA POOL # MA2356				1.A	253,575	102.5030	251,893	245,742	262,790		6,413			3.000	1.930	MON	614	7,372	05/20/2020	07/01/2045
31418D-FZ-0	FNMA POOL # MA3783				1.A	195,836	101.6090	193,839	190,768	209,655		10,499			3.000	1.618	MON	477	5,723	06/16/2020	09/01/2049
31418D-LY-6	FNMA POOL # MA3942				1.A	1,439,763	100.7690	1,427,635	1,416,741	1,484,497		32,441			3.000	2.327	MON	3,542	42,502	02/10/2020	02/01/2050
31418D-MV-1	FNMA POOL # MA3971				1.A	1,785,197	101.6120	1,784,971	1,756,652	1,837,692		38,393			3.000	2.354	MON	4,392	52,700	02/10/2020	03/01/2050
31418D-RF-1	FNMA POOL # MA4085				1.A	1,492,821	101.4660	1,488,421	1,466,921	1,516,853		22,628			2.500	2.089	MON	3,056	36,673	05/18/2020	07/01/2050
3138WJ-X2-9	FNMA POOL #AS8796				1.A	4,265,782	104.4950	4,225,755	4,043,994	4,438,353		143,584			3.000	1.169	MON	10,110	121,320	06/04/2020	02/01/2047
3140HU-RD-0	FNMA POOL#BL3183				1.A	18,956,514	109.1360	18,693,384	17,128,574	18,735,785		(139,275)			3.180	2.036	MON	46,904	552,254	06/03/2020	08/01/2037
31393B-T6-2	FNMA REMICS SER 2003-W6 CL1A43				1.A	1,419,958	111.0480	1,547,968	1,393,966	1,403,814		(657)			5.260	5.038	MON	6,110	73,323	03/13/2003	10/25/2042
31393D-RY-9	FNMA REMICS SER 2006-63 CL A6				1.A	1,335,017	106.7690	1,487,556	1,393,251	1,366,841		2,029			4.630	5.444	MON	5,376	64,507	05/25/2006	07/25/2044
3136BF-U2-7	FNMA REMICS SER 2021-24 CL AD				1.A	11,650,739	99.9850	11,533,622	11,535,386	11,661,233		10,494			2.250	2.058	MON	21,629	194,660	03/10/2021	11/25/2049
31335H-XC-2	FREDDIE MAC POOL # C90675				1.A	23,286	108.7080	25,029	23,024	23,033		(32)			5.000	4.727	MON	96	1,151	04/09/2003	05/01/2023
31335H-YN-7	FREDDIE MAC POOL # C90717				1.A	32,151	109.3910	34,522	31,559	31,640		(63)			5.500	5.000	MON	145	1,736	09/22/2003	09/01/2023
3128E2-VX-1	FREDDIE MAC POOL # D96030				1.A	25,435	108.7080	27,236	25,055	25,073		(29)			5.000	4.672	MON	104	1,253	07/15/2003	05/01/2023
31335B-JE-7	FREDDIE MAC POOL # G61161				1.A	5,260,565	106.6870	5,479,645	5,136,174	5,261,151		43,965			3.500	2.902	MON	14,981	179,766	12/20/2017	08/01/2047
3132WP-6K-8	FREDDIE MAC POOL # Q49873				1.A	530,068	105.5390	546,535	517,850	528,640		3,844			3.500	3.000	MON	1,510	18,125	12/20/2017	08/01/2047
3132XS-UC-2	FREDDIE MAC POOL # Q50578				1.A	2,349,773	107.8970	2,419,636	2,242,551	2,337,344		14,699			4.000	2.841	MON	7,475	89,702	11/21/2017	09/01/2047
3132XU-GZ-2	FREDDIE MAC POOL # Q52015				1.A	3,194,062	106.4590	3,308,354	3,107,632	3,193,111		27,642			3.500	2.821	MON	9,064	108,767	11/30/2017	11/01/2047
3132XU-G3-3	FREDDIE MAC POOL # Q52017				1.A	1,242,999	107.5990	1,271,307	1,181,523	1,234,727		11,154			4.000	2.735	MON	3,938	47,261	11/27/2017	11/01/2047
3132XU-JX-4	FREDDIE MAC POOL # Q52077				1.A	6,970,991	107.3290	7,116,091	6,630,160	6,935,368		72,354			4.000	2.738	MON	22,101	265,206	11/13/2017	11/01/2047
3132XU-KF-1	FREDDIE MAC POOL # Q52093				1.A	3,272,481	106.1040	3,378,778	3,184,413	3,277,311		31,399			3.500	2.750	MON	9,288	111,454	11/20/2017	11/01/2047
3132XU-KT-1	FREDDIE MAC POOL # Q52105				1.A	6,244,468	107.0510	6,367,400	5,947,997	6,226,905		63,634			4.000	2.684	MON	19,827	237,920	11/21/2017	11/01/2047
3132XW-DG-3	FREDDIE MAC POOL # Q53702				1.A	1,211,824	106.3980	1,269,715	1,193,364	1,203,808		1,327			3.500	3.312	MON	3,481	41,768	01/19/2018	01/01/2048
3132XW-DH-1	FREDDIE MAC POOL # Q53703				1.A	861,774	105.5990	896,026	848,516	861,750		4,244			3.500	3.124	MON	2,475	29,698	01/19/2018	01/01/2048
3133A4-3A-2	FREDDIE MAC POOL # QA9793				1.A	2,176,418	103.9490	2,152,875	2,071,084	2,204,742		37,460			3.000	1.581	MON	5,178	62,133	05/28/2020	05/01/2050
3133AD-JZ-0	FREDDIE MAC POOL # QB6580				1.A	2,905,903	102.1710	2,820,907	2,760,953	2,956,852		51,712			2.500	1.308	MON	5,752	69,024	11/24/2020	12/01/2050
3133AD-J6-4	FREDDIE MAC POOL # QB6585				1.A	4,890,184	102.5270	4,760,850	4,643,498	4,896,294		7,306			2.500	1.581	MON	9,674	116,087	11/24/2020	12/01/2050
3133AD-ZP-4	FREDDIE MAC POOL # QB7050				1.A	5,395,559	102.7630	5,234,668	5,093,905	5,413,631		17,803			2.500	1.444	MON	10,612	127,348	12/04/2020	12/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132DM-K2-0	FREDDIE MAC POOL # SD0313				1.A	2,001,560	104.6810	1,960,470	1,872,805	2,013,777		29,974			3.000	1.349	MON	4,682	56,184	06/18/2020	04/01/2050
3132AE-EY-8	FREDDIE MAC POOL # ZT1951				1.A	913,875	105.4460	938,927	890,431	941,126		16,622			3.500	1.848	MON	2,597	31,166	09/09/2019	05/01/2049
3132VM-HD-0	FREDDIE MAC POOL# 061127				1.A	1,640,829	105.4620	1,731,268	1,641,599	1,640,651		(286)			3.500	3.575	MON	4,788	57,456	01/09/2019	01/01/2049
49130T-VQ-6	KENTUCKY ST HSG CORP 2016 SER B			2	1.A FE	884,595	105.9940	900,949	850,000	866,537		(3,790)			4.000	3.505	JJ	17,000	34,000	11/22/2016	07/01/2037
49130T-UR-5	KENTUCKY ST HSG CORP BDS 2016 A			2	1.A FE	1,209,515	104.3520	1,215,701	1,165,000	1,183,639		(4,977)			3.500	3.038	JJ	20,388	40,775	06/09/2016	01/01/2040
54627D-EF-4	LOUISIANA ST HSG CORP REV SR 2020A				1.A FE	2,526,334	100.9830	2,551,168	2,526,334	2,526,334					2.050	2.069	MON	4,316	51,790	07/15/2020	03/01/2041
54627D-BV-2	LOUISIANA ST HSG CORP SF MTG 2015A			2	1.A FE	1,558,603	101.1630	1,576,730	1,558,603	1,558,603					3.050	3.093	MON	3,961	47,537	07/22/2015	12/01/2038
60416Q-JA-3	MINNESOTA ST HSG FIN AGY REV SER A				1.A FE	18,661,616	98.3170	18,343,467	18,657,473	18,661,250		(366)			1.580	1.589	MON	24,566	226,823	02/12/2021	02/01/2051
60416T-MK-1	MINNESOTA ST HSG REV 2021 SER I				1.B FE	1,100,000	99.6380	1,096,018	1,100,000	1,100,000					2.240	2.253	JJ	548		12/08/2021	07/01/2030
605350-LZ-1	MISSISSIPPI ST HOME CORP SER 2015A			2	1.A FE	611,006	100.8890	616,438	611,006	611,006					3.050	3.093	MON	1,553	18,636	06/24/2015	12/01/2034
60637B-XV-7	MISSOURI ST HSG DEV REV 2020 SER B				1.B FE	20,481,272	101.1360	20,318,939	20,090,709	20,415,499		(39,076)			2.625	2.416	MON	43,948	527,381	04/20/2020	11/01/2043
641279-NX-8	NEVADA ST HSG REV BDS SER 2020A				1.B FE	3,365,278	99.4980	3,348,384	3,365,278	3,365,278					1.900	1.917	MON	5,328	63,940	07/17/2020	11/01/2044
647200-3P-7	NEW MEXICO MTG FIN AUTH 2015 SER E			2	1.A FE	1,899,556	102.2320	1,941,955	1,899,556	1,899,556					3.100	3.144	MON	4,907	58,886	11/18/2015	09/01/2037
677377-2P-7	OHIO HSG FIN REV BONDS 2016 SER 1			2	1.A FE	1,535,000	101.4340	1,557,012	1,535,000	1,535,000					2.650	2.682	MON	3,390	40,684	07/15/2016	11/01/2041
684907-WM-6	ORANGE CNTY FL HSG FIN REV 2020A				1.A FE	2,255,982	106.7470	2,215,000	2,075,000	2,229,109		(20,647)			3.000	1.862	MS	20,750	58,273	09/11/2020	09/01/2050
684907-WN-4	ORANGE CNTY FL HSG FIN REV 2020B				1.A FE	1,221,674	98.6200	1,204,815	1,221,674	1,221,674					1.650	1.663	MON	1,680	20,157	09/11/2020	09/01/2050
83756C-RP-2	SOUTH DAKOTA HSG DEV AU 2017 SER A				1.A FE	250,000	102.8000	257,000	250,000	250,000					2.946	2.968	MN	1,228	7,365	05/16/2017	05/01/2024
83756C-RQ-0	SOUTH DAKOTA HSG DEV AU 2017 SER A				1.A FE	530,000	103.2010	546,965	530,000	530,000					2.996	3.018	MN	2,646	15,879	05/16/2017	11/01/2024
83756C-RS-6	SOUTH DAKOTA HSG DEV AU 2017 SER A				1.A FE	180,000	103.6020	186,484	180,000	180,000					3.142	3.167	MN	943	5,656	05/16/2017	11/01/2025
83756C-RT-4	SOUTH DAKOTA HSG DEV AU 2017 SER A				1.A FE	180,000	103.3350	186,003	180,000	180,000					3.192	3.217	MN	958	5,746	05/16/2017	05/01/2026
83756C-RU-1	SOUTH DAKOTA HSG DEV AU 2017 SER A				1.A FE	200,000	103.5680	207,136	200,000	200,000					3.242	3.268	MN	1,081	6,484	05/16/2017	11/01/2026
83756C-RV-9	SOUTH DAKOTA HSG DEV AU 2017 SER A			2	1.A FE	200,000	103.2060	206,412	200,000	200,000					3.342	3.370	MN	1,114	6,684	05/16/2017	05/01/2027
83756C-RW-7	SOUTH DAKOTA HSG DEV AU 2017 SER A			2	1.A FE	185,000	103.1040	190,742	185,000	185,000					3.392	3.421	MN	1,046	6,275	05/16/2017	11/01/2027
880461-2F-4	TENNESSEE HSG DEV AGY 2020-3B				1.B FE	1,004,941	106.4370	1,005,830	945,000	995,929		(6,049)			3.500	2.720	JJ	16,538	31,697	07/01/2020	07/01/2050
880461-T7-3	TENNESSEE HSG DEV AGY REV 2020-2				1.B FE	3,169,219	106.3220	3,184,344	2,995,000	3,141,509		(16,986)			4.000	3.286	JJ	59,900	130,782	05/07/2020	07/01/2040
88275F-NZ-8	TEXAS ST DEPT OF HSG 2017 SER B			2	1.B FE	1,671,806	101.2080	1,692,002	1,671,806	1,671,806					2.750	2.785	MON	3,831	45,975	06/08/2017	09/01/2038
88275F-SH-3	TEXAS ST DEPT OF HSG SER B				1.B FE	783,617	99.8950	782,794	783,617	783,617					2.000	2.018	MON	1,306	15,672	06/12/2020	03/01/2036
88275F-NU-9	TEXAS ST DEPT OF HSG SF REV 2015 A			2	1.B FE	1,865,000	100.4970	1,874,269	1,865,000	1,865,000					3.200	3.226	MS	19,893	59,680	10/15/2015	09/01/2039
93978X-ER-7	WASHINGTON ST HSG FIN COM 2015 B			2	1.A FE	1,640,000	101.5360	1,665,190	1,640,000	1,640,000					3.150	3.196	MON	4,305	51,660	05/15/2015	05/01/2041
93978X-EQ-9	WASHINGTON ST HSG FIN COMM 2015 A			2	1.A FE	610,000	101.8220	621,114	610,000	610,000					3.000	3.042	MON	1,525	18,300	05/15/2015	09/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						299,244,986	XXX	300,288,204	288,320,818	299,455,638		1,012,595			XXX	XXX	XXX	780,523	7,431,117	XXX	XXX
25477P-NT-8	DIST OF COLUMBIA HSG FIN SER 2017				1.A FE	6,228,234	100.8070	6,278,496	6,228,234	6,228,234					3.236	3.284	MON	16,795	201,546	08/10/2017	03/01/2049
3140HS-HD-6	FNMA 3.97% 12YR POOL# BL1127				1.A	4,671,875	116.2320	5,346,688	4,600,000	4,646,328		(7,540)			3.970	3.803	MON	15,218	185,156	12/04/2018	01/01/2031
45202B-CJ-3	ILLINOIS ST HSG DEV 2016 SER A				1.A FE	2,855,812	101.2870	2,892,566	2,855,812	2,855,812					2.625	2.657	MON	6,247	74,965	09/09/2016	03/01/2048
92812V-C2-0	VIRGINIA ST HSG DEV AUTH 2020 SR C				1.B FE	2,500,000	102.2270	2,555,675	2,500,000	2,500,000					2.243	2.256	AO	14,019	56,075	04/02/2020	04/01/2027
92812V-D5-2	VIRGINIA ST HSG DEV AUTH 2020 SR D				1.B FE	3,868,838	103.6350	3,886,313	3,750,000	3,851,855		(10,751)			2.850	2.506	JD	8,906	106,875	05/28/2020	06/01/2035
92812V-D7-8	VIRGINIA ST HSG DEV AUTH REV SER D			2	1.B FE	3,221,520	105.8180	3,174,540	3,000,000	3,215,262		(6,258)			3.641	2.701	JD	9,103	54,615	09/22/2021	06/01/2045
92812V-F5-0	VIRGINIA ST HSG DEV AUTH REV SER F				1.B FE	2,882,605	102.4480	2,817,320	2,750,000	2,865,632		(12,107)			2.982	2.446	JJ	41,003	77,449	08/04/2020	07/01/2040
92812V-K5-4	VIRGINIA ST HSG DEV AUTH REV SER H				1.B FE	4,031,940	101.4330	4,057,320	4,000,000	4,031,583		(357)			2.806	2.771	MS	37,413	50,508	09/22/2021	09/01/2040
92812V-R7-3	VIRGINIA ST HSG DEV AUTH REV SER J				1.B FE	875,000	101.1020	884,643	875,000	875,000					3.130	3.154	MN	4,565	25,029	11/18/2020	11/01/2045
92812V-R8-1	VIRGINIA ST HSG DEV AUTH REV SER J				1.B FE	1,250,000	101.8550	1,273,188	1,250,000	1,250,000					3.230	3.256	MN	6,729	36,898	11/18/2020	11/01/2050
92812V-K6-2	VIRGINIA ST HSG DEV REV SER H				1.B FE	2,000,000	100.7130	2,014,260	2,000,000	2,000,000					2.956	2.978	MS	19,707	53,208	09/25/2020	09/01/2045
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						34,385,824	XXX	35,181,009	33,809,046	34,319,706		(37,013)			XXX	XXX	XXX	179,705	922,324	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						415,418,442	XXX	417,094,556	400,324,864	415,207,383		710,470			XXX	XXX	XXX	1,831,697	10,383,197	XXX	XXX
00287Y-AP-4	ABBVIE INC SR NTS			2	2.B FE	2,975,378	101.6920	3,011,087	2,961,000	2,962,835		(2,915)			3.200	3.122	MN	14,476	94,752	01/30/2019	11/06/2022
00287Y-AY-5	ABBVIE INC SR NTS			2	2.B FE	4,719,526	106.0530	5,037,495	4,750,000	4,729,728		4,186			3.200	3.334	MN	19,844	152,000	05/22/2019	05/14/2026
010392-FL-7	ALABAMA POWER CO SR NTS			2	1.E FE	811,448	117.2770	944,079	805,000	810,915		(162)			4.150	4.141	FA	12,621	33,408	07/16/2018	08/15/2044
025537-AM-3	AMERICAN ELECTRIC POWER				2.B FE	1,679,178	111.5060	1,784,097	1,600,000	1,675,564		(4,157)			4.300	3.606	JD	5,733	58,050	07/29/2021	12/01/2028
025816-BM-0	AMERICAN EXPRESS CO SR NTS			2	1.G FE	2,016,231	101.0300	2,121,622	2,100,000	2,087,668		20,543			2.500	3.556	FA	21,875	52,500	05/11/2018	08/01/2022
031162-BY-5	AMGEN INC SR NTS			2	2.A FE	5,144,571	105.4470	5,437,890	5,157,000	5,148,050		2,245			3.125	3.203	MN	26,859	161,156	01/22/2019	05/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
035240-AV-2	ANHEUSER BUSCH INBEV SA/NV				2.A FE	1,066,784	109.7130	1,042,274	950,000	1,061,482		(5,301)			3.500	1.949	JD	2,771	16,625	07/29/2021	06/01/2030
035240-AQ-3	ANHEUSER BUSCH INBEV WOR				2.B FE	14,026,656	116.4880	14,118,385	12,120,000	13,738,214		(175,293)			4.750	2.685	JJ	252,668	432,725	04/07/2021	01/23/2029
036752-AG-8	ANTHEM INC SR NTS			2	2.B FE	1,022,617	110.9570	1,126,211	1,015,000	1,020,526		(845)			4.101	4.036	MS	13,875	41,625	02/27/2019	03/01/2028
036752-AP-8	ANTHEM INC SR NTS				2.B FE	2,186,549	102.2080	2,243,460	2,195,000	2,187,157		607			2.550	2.611	MS	16,481	27,675	03/08/2021	03/15/2031
94973V-AX-5	ANTHEM INC SR NTS				2.B FE	4,135,121	100.9440	4,136,690	4,098,000	4,101,343		(8,788)			3.125	2.925	MN	16,364	128,063	01/17/2018	05/15/2022
037833-CJ-7	APPLE INC NTS			2	1.B FE	1,789,113	108.5950	1,900,404	1,750,000	1,772,469		(4,228)			3.350	3.087	FA	23,124	58,625	11/16/2017	02/09/2027
037833-DK-3	APPLE INC SR NTS			2	1.B FE	7,006,782	107.5230	7,564,277	7,035,000	7,017,373		2,703			3.000	3.070	MN	28,140	211,050	12/19/2017	11/13/2027
039483-BL-5	ARCHER DANIELS MIDLAND C				1.F FE	504,515	104.0480	520,239	500,000	503,107		(631)			2.500	2.371	FA	4,861	12,500	09/25/2019	08/11/2026
040555-CH-5	ARIZONA PUBLIC SERVICE NTS				1.G FE	3,304,400	124.5500	3,113,750	2,500,000	3,286,934		(17,466)			5.500	2.744	MS	45,833	68,750	08/18/2021	09/01/2035
00206R-CM-2	AT&T INC NTS			2	2.B FE	11,268,162	100.7620	11,323,627	11,238,000	11,240,390		(7,084)			3.000	2.957	JD	937	337,140	04/15/2019	06/30/2022
00206R-DD-1	AT&T INC NTS				2.B FE	7,767,948	106.8780	8,122,733	7,600,000	7,675,774		(23,193)			3.950	3.633	JJ	138,426	300,200	11/13/2017	01/15/2025
00206R-HS-4	AT&T INC SR NTS				2.B FE	4,712,285	106.7710	4,900,791	4,590,000	4,665,894		(21,796)			3.600	3.096	JJ	76,194	165,240	12/05/2019	07/15/2025
00206R-GQ-9	AT+T INC			2	2.B FE	17,365,990	112.6540	16,937,475	15,035,000	17,177,138		(178,806)			4.300	2.327	FA	244,235	434,085	08/18/2021	02/15/2030
053332-AT-9	AUTOZONE INC			1	2.B FE	2,916,440	105.6600	2,990,182	2,830,000	2,920,746		(4,344)			3.125	2.388	AO	17,196	66,094	08/19/2021	04/21/2026
053332-AY-8	AUTOZONE INC SR NTS				2.B FE	1,516,291	106.6790	1,573,513	1,475,000	1,512,327		(4,087)			3.625	2.843	AO	11,288	44,859	08/19/2021	04/15/2025
05348E-AX-7	AVALONBAY COMMUNITIES NOTES			2	1.G FE	1,853,310	105.5850	1,953,322	1,850,000	1,853,907		(961)			2.950	2.914	MN	7,580	54,575	10/30/2019	05/11/2026
05348E-BF-5	AVALONBAY COMMUNITIES SR NTS				1.G FE	5,477,989	108.0370	5,574,734	5,160,000	5,412,183		(31,682)			3.300	2.566	JD	14,190	170,280	12/05/2019	06/01/2029
05723K-AE-0	BAKER HUGHES LLC SR NTS				1.G FE	788,568	106.6610	853,286	800,000	791,648		1,239			3.337	3.564	JD	1,186	26,696	06/12/2019	12/15/2027
059165-EC-0	BALTIMORE GAS & ELECTRIC SR NTS				1.G FE	682,893	141.2670	762,843	540,000	663,146		(5,898)			6.350	4.298	AO	8,573	34,290	06/21/2018	10/01/2036
06051G-HR-3	BANK OF AMERICA CORP				1.F FE	3,742,236	104.5990	3,844,015	3,675,000	3,714,790		(11,687)			3.458	3.126	MS	37,418	127,082	10/17/2019	03/15/2025
06051G-JB-6	BANK OF AMERICA CORP				1.F FE	10,210,167	101.1210	9,818,871	9,710,000	10,145,599		(46,581)			2.592	2.014	AO	43,345	251,683	01/26/2021	04/29/2031
06051G-GK-9	BANK OF AMERICA CORP SR NTS			2	1.G FE	8,520,243	100.6500	8,729,407	8,673,000	8,626,073		34,328			2.881	3.333	AO	46,503	249,869	04/01/2019	04/24/2023
06051G-HQ-5	BANK OF AMERICA CORP SR NTS				1.G FE	4,626,281	110.2480	4,597,337	4,170,000	4,586,331		(39,950)			3.974	2.449	FA	66,286	82,858	03/31/2021	02/07/2030
06051G-GF-0	BANK OF AMERICA SR NTS			2	1.G FE	8,121,246	108.3530	8,614,090	7,950,000	8,050,207		(18,108)			3.824	3.578	JJ	135,959	304,008	03/26/2018	01/20/2028
06406H-CS-6	BANK OF NEW YORK MELLON				1.F FE	1,608,722	105.2610	1,684,170	1,600,000	1,604,601		(2,097)			3.650	3.538	FA	23,847	58,400	02/26/2019	02/04/2024
06406R-AD-9	BANK OF NEW YORK MELLON CORP NTS			2	1.F FE	2,271,929	107.8100	2,317,925	2,150,000	2,264,202		(7,858)			3.250	2.189	MN	8,734	50,375	08/19/2021	05/16/2027
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY SR NTS				1.G FE	609,009	139.8950	685,486	490,000	595,055		(4,490)			6.500	4.624	MS	9,378	31,850	09/24/2018	09/15/2037
10112R-BD-5	BOSTON PROPERTIES LP				2.A FE	2,563,807	104.6600	2,537,994	2,425,000	2,560,614		(3,193)			3.250	2.555	JJ	33,057		10/07/2021	01/30/2031
10112R-AX-2	BOSTON PROPERTIES LP SR NOTES			2	2.A FE	3,784,896	107.1800	3,858,496	3,600,000	3,684,670		(20,506)			3.650	3.020	FA	54,750	131,400	10/20/2016	02/01/2026
10112R-AY-0	BOSTON PROPERTIES LP SR NOTES			2	2.A FE	2,883,920	104.1120	3,071,300	2,950,000	2,915,988		6,564			2.750	3.035	AO	20,281	81,125	10/20/2016	10/01/2026
10373Q-AD-2	BP CAP MARKETS AMERICA COMPANY			2	1.F FE	2,093,323	105.2840	2,163,596	2,055,000	2,071,909		(8,014)			3.790	3.394	FA	31,370	77,885	04/22/2019	02/06/2024
10373Q-AL-4	BP CAPITAL MARKETS AMERICA NTS				1.F FE	1,590,544	102.4260	1,684,904	1,645,000	1,627,259		12,514			2.750	3.602	MN	6,409	45,238	03/18/2019	05/10/2023
110122-CP-1	BRISTOL MYERS SQUIBB CO SR NTS				1.F FE	1,630,272	109.6030	1,534,448	1,400,000	1,594,006		(24,997)			3.400	1.406	JJ	20,494	47,600	07/17/2020	07/26/2029
110122-DC-9	BRISTOL MYERS SQUIBB CO SR NTS				1.F FE	2,606,245	108.2510	2,468,129	2,280,000	2,509,289		(66,741)			3.875	0.846	FA	33,377	88,350	07/17/2020	08/15/2025
12189T-AJ-3	BURLINGTON NORTHERN SANTA FE CORP				1.D FE	13,134,980	126.7510	17,745,140	14,000,000	13,626,196		42,695			6.700	7.350	FA	390,833	938,000	06/03/1999	08/01/2028
12201P-AB-2	BURLINGTON RESOURCES FIN CO NTS				1.G FE	2,023,956	140.4580	2,224,850	1,584,000	1,929,679		(28,311)			7.200	4.443	FA	43,085	114,048	06/26/2018	08/15/2031
134429-AY-5	CAMPBELL SOUP COMPANY NTS				2.C FE	1,272,011	101.0640	1,313,836	1,300,000	1,296,141		6,424			2.500	3.037	FA	13,451	32,500	01/29/2018	08/02/2022
14149Y-BA-5	CARDINAL HEALTH INC				2.B FE	1,243,538	105.5550	1,319,433	1,250,000	1,247,908		680			3.500	3.594	MN	5,590	43,750	11/07/2014	11/15/2024
149123-BN-0	CATERPILLAR INC SR NTS				1.F FE	509,101	141.3440	579,509	410,000	495,489		(4,184)			6.050	4.178	FA	9,371	24,805	08/01/2018	08/15/2036
172967-FT-3	CITIGROUP INC SR NTS				2.A FE	9,498,187	100.1170	8,910,384	8,900,000	8,905,636		(152,909)			4.500	2.764	JJ	185,788	400,500	08/15/2019	01/14/2022
172967-LQ-2	CITIGROUP INC SR NTS			2	1.G FE	6,357,357	101.5750	6,531,271	6,430,000	6,414,922		17,823			2.700	3.013	AO	30,864	173,610	03/20/2019	10/27/2022
172967-LS-8	CITIGROUP INC SR NTS			2	1.G FE	1,307,935	107.3430	1,492,064	1,390,000	1,330,854		7,330			3.520	4.290	AO	8,698	48,928	09/21/2018	10/27/2028
172967-MF-5	CITIGROUP INC SR NTS			2	1.G FE	5,083,372	104.4340	5,093,228	4,877,000	5,027,642		(28,538)			3.352	1.995	AO	30,425	96,437	11/18/2021	04/24/2025
172967-MQ-1	CITIGROUP INC SR NTS				2.A FE	3,230,000	104.8760	3,387,481	3,230,000	3,230,000					3.106	3.130	AO	23,130	100,324	04/01/2020	04/08/2026
172967-MS-7	CITIGROUP INC SR NTS				1.G FE	6,165,225	100.9700	6,194,482	6,135,000	6,160,759		(2,884)			2.572	2.532	JD	12,273	144,932	11/17/2021	06/03/2031
20030N-CR-0	COMCAST CORP COMPANY NTS			2	1.G FE	7,173,271	106.2600	7,553,999	7,109,000	7,138,060		(12,477)			3.700	3.537	AO	55,529	263,033	03/08/2019	04/15/2024
20030N-DK-4	COMCAST CORP SR NTS				1.G FE	3,755,960	107.5490	3,656,658	3,400,000	3,720,907		(35,053)			3.300	1.376	AO	28,050	80,850	08/19/2021	04/01/2027
20030N-BH-3	COMCAST CORPORATION NTS				1.G FE	6,572,720	117.1880	6,580,088	5,615,000	6,478,690		(65,456)			4.250	2.683	JJ	110,038	196,138	01/26/2021	01/15/2033
20030N-BN-0	COMCAST CORPORATION NTS			2	1.G FE	3,213,192	106.9200	3,261,068	3,050,000	3,194,581		(8,181)			3.375	1.939	FA	38,888	35,438	11/18/2021	08/15/2025
29342#-AA-0	CONNECTICUT INVEST CT NT SER 2021				1.C FE	10,000,000	100.0691	10,006,909	10,000,000	10,000,000					8.000	8.243	MJSD	2,222		12/30/2021	12/15/2030
209111-EM-1	CONSOLID EDISON CO OF NY SER 2006B				2.A FE	879,915	137.4050	913,747	665,000	845,435		(9,255)			6.200	3.786	JD	1,832	41,230	01/26/2018	06/15/2036
209111-EY-5	CONSOLIDATED EDISON CO OF NY NTS				2.A FE	792,653	128.8160	857,914	666,000	777,882		(4,136)			5.500	4.204	JD	3,053	36,630	03/21/2018	12/01/2039
209111-EL-3	CONSOLIDATED EDISON CO SR NTS				2.A FE	254,450	131.9470	281,047	213,000	248,549		(1,788)			5.850	4.316	MS	3,669	12,461	07/10/2018	03/15/2036

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
126408-GK-3	CSX CORP SR NTS				2.A FE	5,851,921	140.4440	5,933,777	4,225,000	5,788,230		(63,691)			6.150	3.124	MN	43,306	259,838	03/10/2021	05/01/2037
126408-HE-6	CSX CORP SR NTS			2	2.A FE	1,765,236	104.2890	2,012,773	1,930,000	1,830,283		18,468			2.600	3.815	MN	8,363	50,180	04/18/2018	11/01/2026
126408-GH-0	CSX CORPORATION				2.A FE	1,115,278	135.3120	1,217,806	900,000	1,075,236		(8,435)			6.000	4.261	AO	13,500	54,000	11/16/2016	10/01/2036
231021-AT-3	CUMMINS INC				1.F FE	3,417,309	94.7220	3,248,966	3,430,000	3,418,930		1,185			1.500	1.546	MS	17,150	52,450	08/17/2020	09/01/2030
126650-CF-5	CVS CAREMARK CORPORATION				2.B FE	3,821,656	105.1140	3,976,447	3,783,000	3,792,086		(3,375)			3.375	3.308	FA	49,297	127,676	01/30/2019	08/12/2024
126650-CY-4	CVS HEALTH CORP BCLASS				2.B FE	3,060,864	122.2190	3,012,695	2,465,000	3,035,627		(25,238)			4.780	2.954	MS	31,421	117,827	02/09/2021	03/25/2038
126650-DJ-6	CVS HEALTH CORP BCLASS				2.B FE	8,508,745	109.7400	8,071,398	7,355,000	8,374,497		(112,954)			3.750	1.885	AO	68,953	275,813	01/26/2021	04/01/2030
126650-BZ-2	CVS HEALTH CORPORATION SR NOTES				2.B FE	1,538,161	101.3890	1,596,879	1,575,000	1,569,721		5,587			2.750	3.148	JD	3,609	43,313	11/23/2015	12/01/2022
126650-CK-4	CVS HEALTH CORPORATION SR NOTES			2	2.B FE	2,869,957	101.1180	2,819,180	2,788,000	2,793,881		(14,894)			3.500	2.970	JJ	43,640	97,580	04/17/2019	07/20/2022
25466A-AK-7	DISCOVER BANK SR NTS				2.B FE	100,832	102.3980	102,398	100,000	100,233		(223)			3.350	3.139	FA	1,349	3,350	03/27/2019	02/06/2023
260003-AM-0	DOVER CORPORATION NOTES			2	2.A FE	2,639,385	105.6790	2,811,053	2,660,000	2,651,254		2,087			3.150	3.267	MN	10,707	83,790	10/29/2015	11/15/2025
26442C-AE-4	DUKE ENERGY CAROLINAS				1.F FE	1,394,960	138.8920	1,388,915	1,000,000	1,390,641		(4,319)			6.050	3.023	AO	12,772	30,250	10/07/2021	04/15/2038
26441C-AS-4	DUKE ENERGY CORP SR NTS			2	2.B FE	6,532,657	103.5870	6,945,518	6,705,000	6,660,067		26,330			2.650	2.838	MS	59,228	140,251	08/19/2021	09/01/2026
693627-AY-7	DUKE ENERGY INDIANA INC				2.A FE	3,010,060	133.5110	3,216,287	2,409,000	2,932,406		(26,479)			6.120	4.103	AO	31,124	144,034	08/19/2021	10/15/2035
26442T-AE-7	DUKE UNIVERSITY				1.B FE	1,035,880	109.7880	1,086,902	990,000	1,033,797		(1,176)			3.299	3.069	AO	8,165	32,660	01/22/2021	10/01/2046
278062-AC-8	EATON CORP SENIOR NOTES				2.A FE	4,262,016	101.8660	4,482,113	4,400,000	4,384,387		18,121			2.750	3.208	MN	19,831	121,000	07/15/2014	11/02/2022
29379V-BB-8	ENTERPRISE PRODUCTS OPER LLC NTS			2	2.A FE	6,402,290	105.0180	6,446,026	6,138,000	6,243,167		(53,962)			3.900	2.978	FA	90,433	239,382	09/25/2019	02/15/2024
26884A-BF-9	ERP OPERATING LP NOTES			2	1.G FE	7,817,520	105.2480	8,572,484	8,145,000	7,970,699		32,472			2.850	3.364	MN	38,689	232,133	12/15/2016	11/01/2026
30040W-AD-0	EVERSOURCE ENERGY SR NTS				2.A FE	1,761,459	103.5900	1,797,279	1,735,000	1,748,944		(5,152)			2.900	2.593	AO	12,579	50,315	07/10/2019	10/01/2024
30040W-AL-2	EVERSOURCE ENERGY SR NTS				2.A FE	1,494,210	100.3870	1,505,805	1,500,000	1,494,626		416			2.550	2.611	MS	11,263	19,550	03/08/2021	03/15/2031
30161M-AR-4	EXELON GENERATION CO LLC SR NTS			2	2.B FE	8,164,153	100.3090	8,038,766	8,014,000	8,018,677		(37,477)			3.400	2.942	MS	80,229	272,476	01/09/2018	03/15/2022
30231G-AT-9	EXXON MOBIL CORPORATION NOTES			2	1.D FE	6,732,204	105.8420	6,879,718	6,500,000	6,712,748		(19,456)			3.043	2.202	MS	65,932	155,193	08/19/2021	03/01/2026
316773-CX-6	FIFTH THIRD BANCORP				2.A FE	2,049,255	104.7770	2,137,447	2,040,000	2,044,148		(1,912)			3.650	3.579	JJ	32,266	74,460	03/19/2019	01/25/2024
341081-EV-5	FLORIDA POWER & LIGHT CO NTS				1.E FE	653,081	133.0260	731,645	550,000	639,125		(4,165)			5.650	4.234	FA	12,948	31,075	06/21/2018	02/01/2037
341081-FG-7	FLORIDA POWER + LIGHT CO				1.E FE	904,519	117.9530	861,060	730,000	900,608		(3,068)			4.050	2.565	JD	2,464	19,440	11/05/2021	06/01/2042
341081-FD-4	FLORIDA POWER + LIGHT CO BCLASS				1.E FE	410,372	134.3640	369,500	275,000	402,663		(5,510)			5.250	2.207	FA	6,016	14,438	08/05/2020	02/01/2041
369550-AT-5	GENERAL DYNAMICS CORPORATION				1.G FE	918,440	113.7980	1,137,981	1,000,000	930,427		2,076			3.600	4.141	MN	4,600	36,000	07/27/2015	11/15/2042
375558-BF-9	GILEAD SCIENCES INC SR NTS			2	2.A FE	2,122,308	107.7870	2,207,486	2,048,000	2,086,751		(9,158)			3.650	3.158	MS	24,917	74,752	01/17/2018	03/01/2026
375558-BG-7	GILEAD SCIENCES INC SR NTS			2	2.A FE	1,618,906	121.1680	1,769,047	1,460,000	1,589,373		(7,482)			4.600	3.777	MS	22,387	67,160	10/25/2017	09/01/2035
38141G-XG-4	GOLDMAN SACHS GROUP INC				1.F FE	6,163,227	101.7740	6,086,063	5,980,000	6,135,385		(17,913)			2.600	2.250	FA	62,192	155,480	06/08/2020	02/07/2030
38141G-XH-2	GOLDMAN SACHS GROUP INC BCLASS				2.A FE	6,145,509	110.1860	5,839,881	5,300,000	6,065,948		(79,561)			3.800	1.848	MS	59,301	201,400	02/08/2021	03/15/2030
38143U-8H-7	GOLDMAN SACHS GROUP INC NOTES			2	2.A FE	1,516,355	107.7430	1,616,140	1,500,000	1,507,662		(1,832)			3.750	3.641	FA	19,688	56,250	11/09/2016	02/25/2026
38141G-WL-4	GOLDMAN SACHS GROUP INC SR NTS			2	2.A FE	5,323,107	107.7540	5,693,741	5,284,000	5,309,429		(4,195)			3.691	3.625	JD	14,086	195,032	06/25/2019	06/05/2028
406216-BD-2	HALLIBURTON COMPANY SENIOR NOTES				2.A FE	175,588	103.2480	181,716	176,000	175,925		45			3.500	3.559	FA	2,567	6,160	07/29/2013	08/01/2023
412822-AD-0	HARLEY DAVIDSON INC SNR NOTES			2	2.C FE	1,720,468	105.5020	1,825,188	1,730,000	1,726,204		979			3.500	3.598	JJ	25,734	60,550	07/23/2015	07/28/2025
40414L-AM-1	HCP INC SENIOR NOTES				2.A FE	94,226	104.9530	99,706	95,000	94,733		81			3.400	3.527	FA	1,346	4,140	01/13/2015	02/01/2025
42250P-AD-5	HEALTHPEAK PROPERTIES BCLASS				2.A FE	993,980	100.2270	1,002,275	1,000,000	994,081		101			2.125	2.230	JD	2,184		11/15/2021	12/01/2028
437076-AS-1	HOME DEPOT INC SR NTS				1.F FE	6,142,462	141.8530	6,637,302	4,679,000	5,949,965		(64,217)			5.875	3.572	JD	11,454	274,891	11/04/2019	12/16/2036
459200-HU-8	IBM CORP				1.G FE	4,912,241	105.4290	5,097,504	4,835,000	4,860,725		(11,581)			3.625	3.391	FA	67,673	175,269	05/08/2019	02/12/2024
452308-AQ-2	ILLINOIS TOOL WORKS INC				1.E FE	10,211,670	132.2530	11,902,742	9,000,000	9,962,574		(31,321)			4.875	4.122	MS	129,188	438,750	08/21/2012	09/15/2041
456866-AM-4	INGERSOLL-RAND COMPANY BONDS				2.B FE	9,838,780	120.5210	12,154,546	10,085,000	9,988,507		12,912			6.443	6.755	MN	83,027	649,777	10/26/2000	11/15/2027
24422E-SP-5	JOHN DEERE CAPITAL CORP				1.F FE	1,958,510	105.5940	2,069,637	1,960,000	1,959,589		159			3.350	3.387	JD	3,465	65,660	06/09/2014	06/12/2024
478160-BU-7	JOHNSON & JOHNSON NOTES			2	1.A FE	1,143,963	114.5630	1,317,476	1,150,000	1,145,308		250			3.550	3.619	MS	13,608	40,825	02/25/2016	03/01/2036
46625H-KC-3	JPMORGAN CHASE & CO NOTES				1.F FE	6,086,458	105.0400	6,407,435	6,100,000	6,095,405		1,408			3.125	3.176	JJ	83,663	190,625	01/15/2015	01/23/2025
46647P-AX-4	JPMORGAN CHASE & CO SR NTS				1.F FE	7,326,721	113.5840	7,377,258	6,495,000	7,189,074		(64,503)			4.452	2.769	JD	20,884	251,315	11/17/2021	12/05/2029
46625H-RY-8	JPMORGAN CHASE SR NTS			2	1.F FE	14,091,034	108.3190	14,536,471	13,420,000	13,971,566		(55,312)			3.782	2.948	FA	211,477	365,719	08/19/2021	02/01/2028
491674-BG-1	KENTUCKY UTILITIES CO NTS				1.F FE	1,599,463	127.5930	1,543,881	1,210,000	1,594,082		(5,380)			5.125	2.943	MN	10,335	31,006	08/24/2021	11/01/2040
501044-CQ-2	KROGER COMPANY SENIOR NOTES			2	2.A FE	4,187,330	100.0730	4,102,990	4,100,000	4,100,611		(15,382)			3.400	3.039	AO	29,429	139,400	12/01/2015	04/15/2022
539830-BB-4	LOCKHEED MARTIN CORP NOTES				1.G FE	13,061,000	118.0520	15,418,754	13,061,000	13,061,000					4.070	4.111	JD	23,626	531,583	12/12/2012	12/15/2042
548661-EE-3	LOWE S COS INC				2.A FE	1,498,410	97.9140	1,468,712	1,500,000	1,498,428		18			2.800	2.827	MS	11,783		09/13/2021	09/15/2041
548661-DH-7	LOWES COMPANIES INC			2	2.A FE	994,210	106.4720	1,064,721	1,000,000	997,624		591			3.375	3.473	MS	9,938	33,750	09/09/2015	09/15/2025
548661-AH-0	LOWES COMPANIES INC DEBENTURES				2.A FE	4,128,498	126.5550	3,923,205	3,100,000	3,678,513		(83,449)			6.875	3.496	FA	80,514	213,125	03/29/2016	02/15/2028
575718-AE-1	MASS INSTITUTE OF TECH BCLASS				1.A FE	3,475,513	121.6630	3,649,894	3,000,000	3,431,262		(20,211)			3.959	2.881	JJ	59,385	118,770	10/30/2019	07/01/2038

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
575718-AG-6	MASS INSTITUTE OF TECH BCLASS				1.A FE	6,945,000	109.6810	7,617,359	6,945,000	6,945,000					2.989	3.011	JJ	103,793	207,586	12/17/2019	07/01/2050
58013M-EY-6	MCDONALD'S CORP NTS			2	2.A FE	5,483,983	107.6390	5,699,464	5,295,000	5,431,176		(18,350)			3.700	3.028	JJ	82,175	158,915	08/19/2021	01/30/2026
585055-BT-2	MEDTRONIC INC NTS				1.G FE	1,862,097	123.1900	2,080,681	1,689,000	1,829,341		(8,186)			4.375	3.612	MS	21,758	73,894	01/05/2018	03/15/2035
594918-BK-9	MICROSOFT CORP NTS			2	1.A FE	2,206,650	122.5890	2,451,784	2,000,000	2,168,146		(9,809)			4.200	3.439	MN	13,533	84,000	11/15/2017	11/03/2035
594918-AD-6	MICROSOFT CORP SR NTS				1.A FE	2,525,878	138.1280	2,770,848	2,006,000	2,456,434		(18,565)			5.200	3.502	JD	8,693	104,312	05/22/2019	06/01/2039
594918-BS-2	MICROSOFT CORP SR NTS			2	1.A FE	2,993,530	115.3450	3,460,347	3,000,000	2,993,643		199			3.450	3.499	FA	41,113	103,500	04/20/2018	08/08/2036
59523U-AN-7	MID AMERICA APARTMENTS LP SR NTS			2	2.A FE	2,091,180	108.0180	2,268,381	2,100,000	2,094,863		843			3.600	3.683	JD	6,300	75,600	05/02/2017	06/01/2027
605417-CD-4	MISSISSIPPI POWER COMPANY SR NTS				2.A FE	1,137,741	99.0080	1,138,595	1,150,000	1,137,869		128			3.100	3.180	JJ	18,023		06/24/2021	07/30/2051
609207-AT-2	MONDELEZ INTERNATIONAL SR NTS				2.B FE	2,960,922	103.1520	2,960,470	2,870,000	2,954,015		(6,906)			2.750	2.362	AO	17,100	78,925	04/07/2021	04/13/2030
617446-8G-7	MORGAN STANLEY				1.G FE	8,185,514	114.0520	8,006,456	7,020,000	8,080,358		(82,817)			4.431	2.129	JJ	136,519	115,206	11/17/2021	01/23/2030
61746B-DJ-2	MORGAN STANLEY NTS				1.G FE	3,966,756	103.4360	3,956,424	3,825,000	3,856,336		(26,372)			3.750	3.043	FA	50,203	143,438	02/26/2019	02/25/2023
617446-8C-6	MORGAN STANLEY SR NTS				1.G FE	10,762,706	108.4220	11,017,798	10,162,000	10,548,413		(62,612)			4.000	2.900	JJ	178,400	326,480	11/18/2021	07/23/2025
641062-AY-0	NESTLE HOLDINGS INC COMPANY				1.D FE	7,482,375	98.9570	7,421,763	7,500,000	7,482,590		215			2.500	2.531	MS	55,729		09/07/2021	09/14/2041
655844-BL-1	NORFOLK SOUTHERN CORP				2.A FE	4,415,757	101.6690	4,625,919	4,550,000	4,530,172		17,052			2.903	3.329	FA	49,899	132,087	09/16/2014	02/15/2023
655844-BP-2	NORFOLK SOUTHERN CORP				2.A FE	3,089,760	104.7810	3,143,435	3,000,000	3,021,685		(10,090)			3.850	3.510	JJ	53,258	115,500	06/20/2014	01/15/2024
655844-BY-3	NORFOLK SOUTHERN CORP NTS				2.A FE	2,650,296	119.5480	2,630,054	2,200,000	2,645,996		(4,300)			4.150	3.033	FA	31,194	45,650	08/17/2021	02/28/2048
655844-AQ-1	NORFOLK SOUTHN CORP				2.A FE	1,511,352	135.3690	2,118,521	1,565,000	1,535,379		2,191			7.250	7.683	FA	42,864	113,463	05/21/2001	02/15/2031
655844-AW-8	NORFOLK SOUTHN CORP				2.A FE	1,435,000	112.6630	1,616,710	1,435,000	1,435,000					5.590	5.668	MN	9,804	80,217	05/17/2005	05/17/2025
665859-AV-6	NORTHERN TRUST CORP SR NTS				1.E FE	2,082,079	99.1170	2,071,542	2,090,000	2,083,297		732			1.950	2.002	MN	6,793	40,755	04/28/2020	05/01/2030
666807-BD-3	NORTHROP GRUMMAN CORP NOTES				2.A FE	2,587,298	129.7990	2,920,469	2,250,000	2,516,517		(9,169)			5.050	4.182	MN	14,519	113,625	12/12/2012	11/15/2040
666807-BV-3	NORTHRUM GRUMMAN CORP				2.A FE	4,982,999	124.1720	4,842,690	3,900,000	4,905,897		(77,102)			7.875	1.476	MS	101,522		09/02/2021	03/01/2026
668444-AN-2	NORTHWESTERN UNIVERSITY BCLASS				1.B FE	4,733,667	122.2860	4,915,908	4,020,000	4,700,217		(15,261)			3.868	2.975	JD	12,958	149,788	09/29/2021	12/01/2048
668444-AA-0	NORTHWESTERN UNIVERSITY SR NTS				1.B FE	3,466,720	124.7030	3,741,094	3,000,000	3,442,390		(10,659)			4.198	3.374	JD	10,495	125,940	11/01/2019	12/01/2047
668444-AC-6	NORTHWESTERN UNIVERSITY SR NTS				1.B FE	1,367,692	130.0850	1,430,935	1,100,000	1,352,153		(7,344)			4.643	3.247	JD	4,256	51,073	11/08/2019	12/01/2044
668444-AM-4	NORTHWESTERN UNIVERSITY SR NTS				1.B FE	1,001,458	113.4760	1,009,933	890,000	990,266		(5,339)			3.688	2.783	JD	2,735	32,823	11/10/2020	12/01/2038
66989H-AN-8	NOVARTIS CAPITAL CORP				1.D FE	1,858,295	106.7100	2,027,492	1,900,000	1,871,714		4,716			3.100	3.434	MN	7,199	58,900	01/23/2019	05/17/2027
670346-AL-9	NUCOR CORP SENIOR NOTES			2	1.G FE	3,993,280	101.6330	4,065,307	4,000,000	3,999,506		675			4.125	4.186	MS	48,583	165,000	09/16/2010	09/15/2022
199575-AT-8	OHIO POWER COMPANY SR NTS				1.G FE	1,052,912	135.0180	1,080,144	800,000	1,000,749		(14,176)			6.600	3.855	MS	17,600	52,800	02/13/2018	03/01/2033
68389X-AE-5	ORACLE CORP NTS				2.A FE	2,787,805	135.1750	2,683,231	1,985,000	2,667,599		(30,145)			6.500	3.710	AO	27,239	129,025	10/13/2017	04/15/2038
68389X-AH-8	ORACLE CORP SR NTS				2.A FE	1,906,988	132.8200	1,919,253	1,445,000	1,853,540		(16,075)			6.125	3.928	JJ	42,532	88,506	10/02/2019	07/08/2039
68389X-AV-7	ORACLE CORP SR NTS			2	2.A FE	919,373	110.9010	981,477	885,000	912,862		(1,805)			4.300	4.010	JJ	18,288	38,055	11/01/2018	07/08/2034
695114-CD-8	PACIFICORP NTS				1.E FE	3,194,106	131.8540	3,045,831	2,310,000	3,177,231		(16,875)			5.750	2.744	AO	33,206	66,413	08/18/2021	04/01/2037
713448-CQ-9	PEPSICO INC				1.E FE	1,292,180	124.5000	1,244,998	1,000,000	1,281,634		(9,236)			4.250	2.598	AO	8,146	42,500	11/09/2020	10/22/2044
71713U-AT-9	PHARMACIA LLC COMPANY				1.F FE	3,390,957	126.9940	3,428,846	2,700,000	3,194,300		(73,858)			6.750	3.363	JD	8,100	182,250	04/05/2019	12/15/2027
718546-AR-5	PHILLIPS 66 COMPANY SR NTS				2.A FE	1,452,494	108.4580	1,572,644	1,450,000	1,451,778		(261)			3.900	3.914	MS	16,651	56,550	02/26/2019	03/15/2028
69353R-EK-0	PNC BANK NA SENIOR NOTES				1.F FE	5,965,662	104.8300	6,316,024	6,025,000	6,003,663		6,362			2.950	3.093	FA	63,196	177,738	03/06/2017	02/23/2025
74005P-BN-3	PRAXAIR INC NOTES				1.F FE	1,394,638	103.8630	1,454,081	1,400,000	1,398,187		554			2.650	2.712	FA	15,046	37,100	01/29/2015	02/05/2025
740189-AM-7	PRECISION CASTPARTS CORPORATION			2	1.C FE	8,881,844	106.0540	9,438,780	8,900,000	8,893,072		1,864			3.250	3.301	JD	12,856	289,250	06/01/2015	06/15/2025
740816-AM-5	PRES & FELLOWS OF HARVARD SR NTS				1.A FE	1,295,748	114.2590	1,464,806	1,282,000	1,294,820		(669)			3.150	3.147	JJ	18,621	40,383	08/27/2019	07/15/2046
740816-AN-3	PRES + FELLOWS OF HARVAR				1.A FE	296,454	114.6750	344,024	300,000	296,578		52			3.300	3.384	JJ	4,565	9,900	07/23/2019	07/15/2056
740816-AL-7	PRESIDENT & FELLOWS OF HARVARD BDS				1.A FE	10,713,259	117.0710	11,231,752	9,594,000	10,599,832		(50,243)			3.619	2.811	AO	86,802	347,207	09/27/2019	10/01/2037
740816-AH-6	PRESIDENT & FELLOWS OF HARVARD NTS				1.A FE	2,118,160	136.8580	2,271,843	1,660,000	2,083,644		(16,442)			4.875	3.100	AO	17,084	80,925	11/12/2019	10/15/2040
74166W-AA-2	PRIME NOTES LLC NTS				1.B PL	44,500,000	100.0010	44,500,656	44,500,000	44,500,000					0.400	0.419	MON	9,889	133,373	06/09/2021	02/16/2023
754907-AA-1	RAYONIER INC SR NOTES				2.C FE	2,458,004	100.0000	2,500,000	2,500,000	2,498,736		4,910			3.750	3.993	AO	23,438	93,750	03/14/2012	04/01/2022
75513E-BY-6	RAYTHEON TECH CORP SR NTS				2.A FE	6,679,600	124.8870	6,244,328	5,000,000	6,426,982		(238,797)			7.200	1.843	FA	136,000	360,000	12/10/2020	08/15/2027
75513E-CH-2	RAYTHEON TECH CORP SR NTS				2.A FE	4,360,461	107.1790	4,121,021	3,845,000	4,276,212		(79,633)			3.500	1.271	MS	39,625	134,575	12/10/2020	03/15/2027
75513E-CJ-8	RAYTHEON TECH CORP SR NTS				2.A FE	1,755,737	126.5410	1,733,616	1,370,000	1,742,900		(12,143)			4.800	3.084	JD	2,923	65,760	12/10/2020	12/15/2043
75513E-CK-5	RAYTHEON TECH CORP SR NTS				2.A FE	2,661,419	121.9090	2,541,812	2,085,000	2,645,130		(15,405)			4.350	2.854	AO	19,147	90,698	12/10/2020	04/15/2047
756109-AW-4	REALTY INCOME CORP SR NTS				1.G FE	1,605,508	108.0630	1,739,808	1,610,000	1,606,518		406			3.250	3.310	JD	2,326	52,325	06/13/2019	06/15/2029
293428-AA-2	RI SMALL BUSINESS NOTE SERIES 2021				1.C FE	5,000,000	101.3442	5,067,211	5,000,000	5,000,000					8.000	8.300	MON	132,222		09/02/2021	12/15/2026
776743-AL-0	ROPER TECHNOLOGIES INC				2.A FE	2,054,687	94.0080	1,934,687	2,058,000	2,055,085		292			1.750	1.775	FA	13,606	34,414	08/18/2020	02/15/2031
797440-BK-9	SAN DIEGO GAS & ELECTRIC NTS				1.F FE	537,667	140.2730	617,200	440,000	527,023		(3,279)			6.000	4.414	JD	2,200	26,400	07/31/2018	06/01/2039
828807-CY-1	SIMON PROPERTY GROUP LP SR NTS			2	1.G FE	1,645,661	107.0530	1,766,373	1,650,000	1,647,699		425			3.250	3.308	MN	4,618	53,625	11/15/2016	11/30/2026

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
832696-AK-4	SMUCKERS SR NOTES				2.B FE	1,217,616	106.6040	1,279,248	1,200,000	1,207,364		(2,143)			3.500	3.324	MS	12,367	42,000	11/21/2016	03/15/2025
09659D-AB-2	STANFORD UNIVERSITY				1.A FE	2,249,294	115.7420	2,413,230	2,085,000	2,239,765		(4,142)			3.460	3.072	MN	12,024	72,141	09/18/2019	05/01/2047
09659D-AA-4	STANFORD UNIVERSITY SR NTS				1.A FE	1,003,536	138.5880	1,082,375	781,000	994,440		(3,918)			4.249	2.957	MN	5,531	33,185	08/23/2019	05/01/2054
854403-AE-2	STANFORD UNIVERSITY SR NTS				1.A FE	1,976,130	116.8410	2,043,543	1,749,000	1,965,443		(6,903)			3.563	2.839	JD	5,193	62,317	10/20/2020	06/01/2044
85440K-AA-2	STANFORD UNIVERSITY SR NTS				1.A FE	12,230,712	121.5020	12,822,101	10,553,000	12,137,261		(41,721)			3.647	2.853	MN	64,145	384,868	12/12/2019	05/01/2048
85440K-AD-6	STANFORD UNIVERSITY SR NTS				1.A FE	12,000,000	97.4170	11,690,005	12,000,000	12,000,000					2.413	2.428	JD	24,130	289,560	05/28/2020	06/01/2050
855244-AR-0	STARBUCKS CORP				2.B FE	1,435,283	111.6840	1,541,236	1,380,000	1,421,637		(5,272)			4.000	3.533	MN	7,053	55,200	05/02/2019	11/15/2028
855244-AQ-2	STARBUCKS CORP SR NTS				2.A FE	1,583,226	107.9310	1,675,087	1,552,000	1,570,060		(4,839)			3.800	3.470	FA	22,280	58,976	03/11/2019	08/15/2025
86787E-BC-0	SUNTRUST BANK SR NTS				1.F FE	2,069,317	104.6940	2,167,174	2,070,000	2,069,682		134			3.200	3.233	AO	16,560	66,240	03/12/2019	04/01/2024
871829-AZ-0	SYSCO CORPORATION COMPANY			2	2.B FE	3,445,290	107.2060	3,548,531	3,310,000	3,367,162		(15,351)			3.750	3.256	AO	31,031	124,125	09/07/2016	10/01/2025
871829-BC-0	SYSCO CORPORATION NOTES			2	2.B FE	2,185,402	106.5560	2,301,619	2,160,000	2,171,970		(2,566)			3.300	3.186	JJ	32,868	71,280	05/18/2016	07/15/2026
87303*-AA-9	THL CREDIT DL FUND IV REVOLVING NT				1.E PL	1,617,158	100.0000	1,617,158	1,617,158	1,617,158					5.000	5.095	JAJO	35,951	37,351	12/17/2021	07/15/2025
902494-AX-1	TYSON FOODS INC SR NTS			2	2.B FE	1,322,978	106.3210	1,348,145	1,268,000	1,296,961		(11,749)			3.950	2.980	FA	18,921	50,086	10/02/2019	08/15/2024
902494-BG-7	TYSON FOODS INC SR NTS			2	2.B FE	499,305	104.6700	523,352	500,000	499,743		140			3.900	3.969	MS	5,038	19,500	09/25/2018	09/28/2023
907818-DT-2	UNION PACIFIC CORP BCLASS				2.A FE	4,256,970	122.2780	4,157,464	3,400,000	4,233,444		(23,526)			4.821	3.260	FA	68,298	81,957	02/10/2021	02/01/2044
907818-EB-0	UNION PACIFIC CORP NOTES			2	2.A FE	915,030	109.4480	1,034,286	945,000	922,826		1,101			3.375	3.668	FA	13,289	28,013	02/03/2021	02/01/2035
907818-EJ-3	UNION PACIFIC CORP SR NTS				2.A FE	2,627,167	118.5840	2,739,287	2,310,000	2,612,024		(8,132)			4.050	3.280	MS	31,185	90,072	05/24/2021	03/01/2046
907818-DR-6	UNION PACIFIC CORPORATION				2.A FE	1,439,983	104.5260	1,449,769	1,387,000	1,400,227		(5,930)			3.646	3.203	FA	19,104	50,570	08/07/2014	02/15/2024
907818-DY-1	UNION PACIFIC CORPORATION				2.A FE	2,987,615	105.1730	3,155,193	3,000,000	2,995,936		1,251			3.250	3.324	JJ	44,958	97,500	09/18/2014	01/15/2025
91324P-CQ-3	UNITED HEALTH GROUP INC NTS				1.G FE	3,225,272	125.1800	3,526,330	2,817,000	3,153,470		(19,124)			4.625	3.540	JJ	60,076	130,286	01/23/2018	07/15/2035
913017-BP-3	UNITED TECHNOLOGIES CORP				2.A FE	8,842,097	141.1280	9,737,862	6,900,000	8,379,747		(60,579)			6.125	4.351	JJ	194,877	422,625	08/05/2014	07/15/2038
91324P-AR-3	UNITEDHEALTH GROUP INC SR NTS				1.G FE	240,198	138.9500	277,900	200,000	234,617		(1,755)			5.800	4.216	MS	3,416	11,600	08/30/2018	03/15/2036
91324P-DX-7	UNITEDHEALTH GROUP INC SR NTS				1.F FE	1,512,144	99.3820	1,515,581	1,525,000	1,514,064		1,183			2.000	2.105	MN	3,897	30,500	05/13/2020	05/15/2030
914744-AB-3	UNIV OF NOTRE DAME SR NTS				1.A FE	2,752,020	133.9240	2,678,481	2,000,000	2,707,326		(28,289)			4.900	2.571	MS	32,667	98,000	05/28/2020	03/01/2041
914744-AD-9	UNIVERSITY OF NOTRE DAME SR NTS				1.A FE	4,500,349	116.3110	5,437,542	4,675,000	4,512,094		4,410			3.438	3.697	FA	60,719	160,727	04/16/2019	02/15/2045
914748-AA-6	UNIVERSITY OF NOTRE DAME SR NTS				1.A FE	8,898,028	116.1550	9,379,526	8,075,000	8,853,383		(20,369)			3.394	2.881	FA	103,536	274,066	12/04/2019	02/15/2048
91159H-HN-3	US BANCORP SR NOTES			2	1.F FE	2,481,700	103.8260	2,595,642	2,500,000	2,491,108		1,822			2.375	2.473	JJ	26,224	59,375	07/19/2016	07/22/2026
92343V-DY-7	VERIZON COMMUNICATIONS INC SR NTS				2.A FE	4,783,600	111.1550	5,124,233	4,610,000	4,713,579		(17,750)			4.125	3.681	MS	55,464	190,163	11/15/2017	03/16/2027
92343V-EU-4	VERIZON COMMUNICATIONS SR NTS				2.A FE	9,129,950	112.2130	9,055,596	8,070,000	9,058,289		(71,661)			4.016	2.329	JD	25,207	249,996	07/29/2021	12/03/2029
92343V-FF-6	VERIZON COMMUNICATIONS SR NTS				2.A FE	3,527,840	105.6680	3,455,345	3,270,000	3,506,202		(21,638)			3.000	1.517	MS	26,978	49,050	07/07/2021	03/22/2027
92343V-GG-3	VERIZON COMMUNICATIONS SR NTS				2.A FE	1,996,060	99.5460	1,990,927	2,000,000	1,996,672		612			1.450	1.496	MS	8,136	14,339	03/11/2021	03/20/2026
92343V-GH-1	VERIZON COMMUNICATIONS SR NTS				2.A FE	2,786,619	100.2710	2,792,557	2,785,000	2,786,456		(163)			2.100	2.102	MS	16,083	29,243	03/24/2021	03/22/2028
92343V-GJ-7	VERIZON COMMUNICATIONS SR NTS				2.A FE	2,013,210	101.0020	2,020,045	2,000,000	2,013,245		35			2.550	2.485	MS	14,167	12,679	11/05/2021	03/21/2031
927804-FL-3	VIRGINIA ELEC + POWER CO				2.A FE	3,559,160	115.2450	3,403,194	2,953,000	3,536,888		(17,543)			4.000	2.760	JJ	54,466	88,620	06/14/2021	01/15/2043
927804-FV-1	VIRGINIA ELECTRIC & POWER CO NTS			2	2.A FE	2,838,857	105.1880	2,997,849	2,850,000	2,844,159		1,097			2.950	3.018	MN	10,743	84,075	11/15/2016	11/15/2026
92826C-AK-8	VISA INC SR NTS				1.D FE	560,842	102.4690	578,950	565,000	561,121		161			2.700	2.767	AO	3,221	15,255	03/31/2020	04/15/2040
931142-CB-7	WAL MART STORES INC NOTES				1.C FE	2,687,338	136.3260	2,992,359	2,195,000	2,598,666		(22,631)			5.250	3.573	MS	38,413	115,238	02/26/2019	09/01/2035
931142-CY-7	WALMART INC				1.C FE	627,820	134.5880	741,582	551,000	620,913		(2,444)			5.000	4.072	AO	5,051	27,550	01/24/2019	10/25/2040
254687-DB-9	WALT DISNEY COMPANY SR NTS				1.G FE	3,053,825	121.7030	2,860,015	2,350,000	2,782,707		(130,951)			8.500	2.402	FA	71,022	199,750	11/26/2019	02/23/2025
254687-DF-0	WALT DISNEY COMPANY SR NTS				1.G FE	1,075,635	123.2700	1,016,976	825,000	990,677		(41,002)			7.700	2.217	AO	10,764	63,525	11/26/2019	10/30/2025
95000U-2A-0	WELLS FARGO & COMPANY NTS			2	2.A FE	7,833,589	107.5720	8,067,897	7,500,000	7,743,793		(41,747)			3.584	2.958	MN	29,120	268,800	02/26/2020	05/22/2028
95000U-2G-7	WELLS FARGO & COMPANY SR NTS				2.A FE	6,409,395	104.0590	6,503,691	6,250,000	6,385,548		(12,814)			2.879	2.588	AO	30,489	151,148	11/17/2021	10/30/2030
94974B-GA-2	WELLS FARGO CO MED NOTES				2.A FE	2,348,642	105.1720	2,476,801	2,355,000	2,353,081		671			3.300	3.360	MS	24,178	77,715	09/02/2014	09/09/2024
983024-AN-0	WYETH LLC PFE 5.95				1.F FE	2,156,174	141.1370	2,462,848	1,745,000	2,110,015		(16,950)			5.950	4.135	AO	25,957	103,828	03/04/2019	04/01/2037
98389B-AH-3	XCEL ENERGY INC SR NTS				2.A FE	3,283,444	140.0650	3,295,730	2,353,000	3,229,036		(25,815)			6.500	3.318	JJ	76,473	61,945	08/11/2021	07/01/2036
98459L-AC-7	YALE UNIVERSITY BCLASS				1.A FE	5,500,000	98.7590	5,431,729	5,500,000	5,500,000					2.402	2.416	AO	27,890	132,110	06/02/2020	04/15/2050
98978V-AK-9	ZOETIS INC				2.A FE	673,562	110.1330	682,825	620,000	653,397		(8,025)			4.500	3.037	MN	3,720	27,900	06/05/2019	11/13/2025
06368F-AC-3	BANK OF MONTREAL		A		1.F FE	2,994,930	97.9200	2,937,601	3,000,000	2,995,235		305			1.250	1.289	MS	11,042		09/09/2021	09/15/2026
064159-QD-1	BANK OF NOVA SCOTIA		A		1.F FE	2,069,027	101.7210	2,105,628	2,070,000	2,069,701		279			2.375	2.403	JJ	22,260	49,163	07/15/2019	01/18/2023
046353-AL-2	ASTRAZENECA PLC NTS		D		2.A FE	4,507,202	107.3650	4,619,919	4,303,000	4,479,687		(18,343)			3.375	2.303	MN	18,153	114,008	08/19/2021	11/16/2025
06738E-AS-4	BARCLAYS PLC SR NTS		D	2	2.B FE	4,727,031	100.0470	4,647,163	4,645,000	4,645,536		(20,923)			3.684	3.248	JJ	81,283	171,122	11/29/2017	01/10/2023
36164Q-NA-2	GE CAPITAL INTL FUNDING CO SR NTS		D		2.A FE	1,295,978	119.5120	1,417,412	1,186,000	1,276,357		(4,902)			4.418	3.745	MN	6,695	53,468	10/03/2017	11/15/2035
478375-AG-3	JOHNSON CONTROLS INTL PL		D		2.B FE	2,179,547	105.3100	2,277,850	2,163,000	2,168,990		(2,251)			3.625	3.539	JJ	38,987	78,409	12/23/2016	07/02/2024

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
606822-BD-5	MITSUBISHI UFJ FINANCIAL SR NTS		D		1.G FE	1,375,000	104.7010	1,439,638	1,375,000	1,375,000					3.407	3.436	MS	14,835	46,846	02/26/2019	03/07/2024
60687Y-AH-2	MIZUHO FINANCIAL GROUP INC SR NTS		D		1.G FE	2,312,694	100.3820	2,358,976	2,350,000	2,348,255		10,746			2.953	3.454	FA	23,710	69,396	01/30/2019	02/28/2022
822582-AD-4	SHELL INTERNATIONAL FINANCE NTS		D		1.D FE	3,855,282	145.9560	4,181,627	2,865,000	3,741,202		(36,012)			6.375	3.937	JD	8,118	182,644	10/30/2019	12/15/2038
865622-AW-4	SUMITOMO MITSUI BANKING CORP		D		1.E FE	3,071,040	101.4150	3,042,449	3,000,000	3,013,225		(23,718)			3.200	2.399	JJ	43,467	96,000	07/08/2019	07/18/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						853,280,187	XXX	883,974,235	801,780,158	846,453,964		(3,374,798)			XXX	XXX	XXX	8,143,786	25,820,467	XXX	XXX
00842B-AJ-6	AGATE BAY MTG TRUST 2015-5 CL A9				1.A	1,508,388	100.3270	1,477,531	1,472,720	1,498,838		1,321			3.500	2.857	MON	4,295	51,545	09/29/2016	07/25/2045
00842T-AD-0	AGATE BAY MTG TRUST 2016-1 CL A4				1.A	217,018	100.0290	219,968	219,904	217,515		(54)			3.000	3.509	MON	550	6,597	01/11/2016	12/25/2045
00842E-AC-5	AGATE BAY MTG TRUST 2016-2 CL A3				1.A	1,135,558	100.6030	1,113,352	1,106,681	1,166,572		20,964			3.500	1.996	MON	3,228	38,734	01/27/2020	03/25/2046
22944P-AA-5	CREDIT SUISSE MTG TRUST 2013-TH1				1.A	4,294,628	100.2990	4,465,150	4,451,834	4,366,979		34,999			2.130	3.298	MON	7,902	94,741	04/26/2016	02/25/2043
12647P-AL-2	CREDIT SUISSE MTG TRUST SER 2013-7				1.A	1,250,212	100.5030	1,241,495	1,235,281	1,244,730		(2,472)			3.500	3.105	MON	3,603	43,235	04/29/2020	08/25/2043
36262Q-AB-5	GS MBS 2021-GR1 A2 MTG				1.A	3,376,112	100.4220	3,336,143	3,322,127	3,372,769		(3,343)			2.500	2.082	MON	6,921	41,527	06/28/2021	11/25/2051
36261H-AA-8	GS MBS 2021-PJ5 A1 MTG				1.A	12,880,851	98.1890	12,739,192	12,974,102	12,879,961		(890)			2.000	2.136	MON	21,624	161,804	05/14/2021	10/25/2051
36262C-AB-6	GS MBS 2021-PJ7 CL A2				1.A	8,764,144	99.9820	8,609,206	8,610,765	8,756,677		(7,467)			2.500	2.041	MON	17,939	89,695	07/20/2021	01/25/2052
46644V-AD-8	JP MORGAN MTG TRUST 2015-4 CL 1A4				1.A	233,870	100.0300	228,513	228,444	236,707		1,812			3.500	2.214	MON	666	7,940	02/18/2020	06/25/2045
46644V-BJ-4	JP MORGAN MTG TRUST 2015-4 CL 2A2				1.A	2,308,836	100.0470	2,333,622	2,332,525	2,316,008		(3,829)			3.000	3.235	MON	5,831	69,926	11/01/2015	06/25/2045
46645G-AC-2	JP MORGAN MTG TRUST 2015-6 CL A3				1.A	893,923	99.6880	879,724	882,478	893,633		3,441			3.500	3.215	MON	2,574	30,670	10/27/2015	10/25/2045
46647J-AC-4	JP MORGAN MTG TRUST 2016-4 CL A3				1.A	993,031	100.9670	990,099	980,620	990,930		(1,728)			3.500	3.174	MON	2,860	34,157	11/21/2016	10/25/2046
46648H-AC-7	JP MORGAN MTG TRUST 2017-2 CL A3				1.A	2,378,810	100.6660	2,353,520	2,337,946	2,386,330		15,306			3.500	3.048	MON	6,819	81,657	05/24/2017	05/25/2047
46647S-AE-0	JP MORGAN MTG TRUST 2017-3 CL 1A3				1.A	2,565,302	100.9130	2,535,948	2,513,003	2,585,850		21,109			3.500	2.806	MON	7,330	87,614	02/06/2020	08/25/2047
46592X-AC-8	JP MORGAN MTG TRUST 2021-13 CL A3				1.A	33,671,015	99.9220	33,482,537	33,508,707	33,672,934		1,920			2.500	2.387	MON	69,810	139,620	10/27/2021	04/25/2052
46654T-AB-4	JP MORGAN MTG TRUST 2021-15 CL A2				1.A FE	13,743,066	101.6560	13,738,842	13,515,000	13,745,559		2,493			3.000	2.524	MON	33,788		12/20/2021	06/25/2052
61772N-AJ-6	MS MTG TRUST SER 2021-5 CL A3				1.A	9,390,728	100.1120	9,235,289	9,224,966	9,386,357		(4,371)			2.500	2.011	MON	19,219	76,875	08/19/2021	08/25/2051
67647L-AA-9	OCEANVIEW MTG TRUST SR 2021-1 A1				1.A	8,924,890	99.9820	8,757,700	8,759,285	8,911,909		(12,982)			2.500	2.023	MON	18,249	145,988	04/14/2021	05/25/2051
75409J-AA-5	RATE MTG TRUST 2021-J1 CL A1				1.A	28,655,623	100.1720	28,407,489	28,358,741	28,639,036		(16,587)			2.500	2.237	MON	59,081	354,484	07/01/2021	07/25/2051
75409T-AG-0	RATE MTG TRUST 2021-J3 CL A7				1.A	26,125,299	100.8790	25,901,635	25,675,969	26,099,686		(25,613)			2.500	1.731	MON	53,492	161,176	10/05/2021	10/25/2051
81748A-AG-9	SEQUOIA MORTGAGE TRUST SEMT 2020 3				1.A	1,561,875	102.4890	1,537,336	1,500,000	1,556,341		(5,534)			3.000	2.471	MON	3,750	33,750	03/12/2021	04/25/2050
81745M-AA-9	SEQUOIA MTG TRUST SER 2013-2 CL A				1.A	1,593,077	99.6800	1,710,952	1,716,447	1,625,929		(1,344)			1.874	3.929	MON	2,681	32,166	12/03/2015	02/25/2043
81745L-AD-5	SEQUOIA MTG TRUST SER 2014-4 CL A4				1.A	967,033	100.0240	943,358	943,131	963,425		448			3.500	2.691	MON	2,751	32,965	02/18/2020	11/25/2044
81746R-AU-3	SEQUOIA MTG TRUST SER 2016-2 CLA19				1.A	406,580	100.0630	400,234	399,981	406,183		1,711			3.500	3.122	MON	1,167	13,996	07/21/2016	08/25/2046
81746G-AA-1	SEQUOIA MTG TRUST SER 2017-1 CL A1				1.A	2,527,895	100.9580	2,502,448	2,478,708	2,534,960		16,068			3.500	2.940	MON	7,230	86,750	10/02/2017	10/25/2047
81746N-AL-2	SEQUOIA MTG TRUST SR 2016-3 CLA11				1.A	90,202	99.9210	89,377	89,447	89,920		(282)			3.000	1.155	MON	224	2,235	02/02/2021	11/25/2046
81746X-AA-4	SEQUOIA MTG TRUST SR 2017-3 CL A1				1.A	1,391,515	100.8480	1,412,363	1,400,487	1,390,920		(2,373)			3.500	3.749	MON	4,085	49,017	03/13/2017	04/25/2047
81748M-AA-6	SEQUOIA MTG TRUST SR 2020-1 CL A1				1.A	1,679,106	101.8220	1,671,312	1,641,405	1,714,964		20,450			3.500	2.461	MON	4,787	57,449	01/08/2020	02/25/2050
81748M-AD-0	SEQUOIA MTG TRUST SR 2020-1 CL A4				1.A	69,617	99.9560	68,212	68,242	68,502		(2,208)			3.500	1.197	MON	199	2,388	01/08/2020	02/25/2050
81748K-AA-0	SEQUOIA MTG TRUST SR 2020-2 CL A1				1.A	960,565	101.1520	957,273	946,370	960,503		(63)			3.500	2.699	MON	2,760		12/28/2021	03/25/2050
74939K-AE-6	WOODWARD CAPITAL MANAGEMENT ROKT 2				1.A FE	7,032,813	100.6560	7,045,938	7,000,000	7,033,008		195			2.500	2.325	MON	14,583		12/14/2021	12/25/2051
74938V-AA-1	WOODWARD CAPITAL MGT SER 21-4 CL A				1.A	36,313,878	100.1720	35,888,441	35,826,855	36,301,354		(12,524)			2.500	2.137	MON	74,639	223,918	09/21/2021	09/25/2051
749384-AA-1	WOODWARD CAPITAL MGT SER 21-5 CL A				1.A FE	13,104,741	99.6720	13,059,703	13,102,693	13,104,730		(11)			2.500	2.524	MON	27,297	27,297	11/12/2021	11/25/2051
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						231,010,201	XXX	229,333,902	228,824,864	231,119,719		38,562			XXX	XXX	XXX	491,934	2,279,916	XXX	XXX
30290W-AG-0	FREMF MORTGAGE TRUST FREMF 2012 K2				1.A FM	2,353,412	101.4210	2,303,277	2,271,000	2,305,541		(47,871)			3.656	1.044	MON	6,919	63,460	03/15/2021	10/25/2045
30291N-AG-9	FREMF MORTGAGE TRUST FREMF 2013 K3				1.A	7,370,781	102.7670	7,193,656	7,000,000	7,240,763		(130,019)			3.531	1.208	MON	20,598	188,895	03/15/2021	10/25/2046
30291R-AA-3	FREMF MORTGAGE TRUST FREMF 2013 K3				1.A	11,794,698	103.5920	11,472,867	11,075,000	11,566,874		(227,824)			3.728	0.752	MON	34,408	283,427	04/27/2021	09/25/2046
30305K-AJ-3	FREMF MORTGAGE TRUST FREMF 2017 K6				1.A	2,445,970	105.6580	2,444,937	2,314,000	2,429,790		(16,180)			3.726	2.806	MON	7,185	65,896	03/12/2021	10/25/2049
30290T-AN-2	FREMF MTG TRUST 2012-K21 CL B				1.A FM	2,017,611	101.2260	1,961,837	1,938,080	1,961,359		(47,259)			3.932	1.047	MON	6,350	63,614	04/01/2021	07/25/2045
30261Q-AJ-2	FREMF MTG TRUST SER 13-K26 CL B				1.A	936,691	102.1800	916,040	896,500	913,826		(16,858)			3.597	1.272	MON	2,687	27,850	08/25/2021	12/25/2045
30296A-AS-6	FREMF MTG TRUST SER 17-K61 CL B				1.A	3,737,919	106.8970	3,655,874	3,420,000	3,690,026		(44,011)			3.687	2.014	MON	10,507	105,538	03/16/2021	12/25/2049
30295X-AS-7	FREMF MTG TRUST SER 17-K724 CL B				1.A	1,066,914	103.4270	1,034,267	1,000,000	1,045,660		(21,254)			3.528	1.018	MON	2,940	29,703	02/24/2021	11/25/2023
30261H-AN-3	FREMF MTG TRUST SER 2012-K18 CL B				1.A FM	359,456	99.9560	349,921	350,075	350,075		(9,381)			4.172	0.944	MON	1,217	11,165	03/08/2021	01/25/2045
30290M-AN-7	FREMF MTG TRUST SER 2012-K19 CL B				1.A FM	1,508,162	100.1690	1,447,439	1,445,000	1,447,255		(27,946)			4.013	2.157	MON	4,832	58,850	09/10/2019	05/25/2045
30290Q-AH-1	FREMF MTG TRUST SER 2012-K20 CL C				1.A FM	6,504,758	100.9260	6,353,263	6,295,000	6,333,512		(104,770)			3.866	2.045	MON	20,281	233,492	03/26/2021	05/25/2045

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
30290U-AJ-8	FREMF MTG TRUST SER 2012-K22 CL B				1.A FM	7,006,730	101.4850	6,789,316	6,690,000	6,788,680		(176,698)			3.679	1.064	MON	20,512	250,030	10/07/2020	08/25/2045
30290U-AL-3	FREMF MTG TRUST SER 2012-K22 CL C				1.A FM	18,650,163	101.3620	18,180,258	17,936,000	18,203,115		(395,279)			3.679	1.123	MON	54,993	577,721	04/21/2021	08/25/2045
30290W-AE-5	FREMF MTG TRUST SER 2012-K23 CL B				1.A FM	4,651,293	101.6310	4,522,566	4,450,000	4,517,597		(117,055)			3.656	1.048	MON	13,557	165,022	11/10/2020	10/25/2045
30261Q-AM-5	FREMF MTG TRUST SER 2013 K26 CL C				1.A	17,558,913	101.9650	17,198,489	16,867,030	17,217,579		(338,499)			3.597	1.101	MON	50,557	481,152	03/15/2021	12/25/2045
30291G-AQ-2	FREMF MTG TRUST SER 2013 K27 CL C				1.A	713,648	101.9870	703,714	690,000	703,122		(8,420)			3.496	1.597	MON	2,010	17,865	05/26/2021	01/25/2046
30265A-AN-4	FREMF MTG TRUST SER 2013 K3 CL B				1.A	35,054,157	103.4580	34,183,488	33,041,000	34,385,405		(668,752)			3.496	0.770	MON	96,270	822,664	04/13/2021	08/25/2046
30261N-AG-5	FREMF MTG TRUST SER 2013-K2 CL C				1.A	230,651	101.8550	229,175	225,000	226,423		(1,852)			3.620	2.802	MON	679	8,262	09/04/2019	11/25/2045
30290X-AN-3	FREMF MTG TRUST SER 2013-K24 CL B				1.A	205,539	101.7810	203,562	200,000	201,152		(1,742)			3.506	2.666	MON	584	7,113	07/17/2019	11/25/2045
30291G-AN-9	FREMF MTG TRUST SER 2013-K27 CL B				1.A	10,780,244	102.3410	10,622,950	10,380,000	10,529,819		(141,945)			3.496	2.061	MON	30,237	360,609	03/23/2021	01/25/2046
30291H-AE-7	FREMF MTG TRUST SER 2013-K28 CL B				1.A	4,527,762	102.5710	4,487,492	4,375,000	4,426,163		(46,117)			3.489	2.422	MON	12,720	154,845	08/17/2020	06/25/2046
30291H-AG-2	FREMF MTG TRUST SER 2013-K28 CL C				1.A	11,524,844	102.3950	11,263,456	11,000,000	11,282,622		(217,877)			3.489	1.250	MON	31,981	345,703	03/15/2021	06/25/2046
30291K-AN-0	FREMF MTG TRUST SER 2013-K30 CL B				1.A	7,187,750	103.1730	7,015,775	6,800,000	7,057,045		(130,705)			3.555	0.719	MON	20,146	166,130	04/28/2021	06/25/2045
30291M-AN-6	FREMF MTG TRUST SER 2013-K31 CL B				1.A	2,969,324	103.0740	2,916,987	2,830,000	2,897,606		(47,836)			3.632	1.722	MON	8,566	95,101	03/12/2021	07/25/2046
30291M-AQ-9	FREMF MTG TRUST SER 2013-K31 CL C				1.A	6,654,085	102.6360	6,461,990	6,296,000	6,481,628		(142,268)			3.632	1.326	MON	19,057	231,638	10/14/2020	07/25/2046
30291N-AE-4	FREMF MTG TRUST SER 2013-K32 CL B				1.A	4,208,976	103.3280	4,189,962	4,055,000	4,114,114		(42,813)			3.531	2.459	MON	11,932	145,290	10/09/2020	10/25/2046
30291V-AE-6	FREMF MTG TRUST SER 2013-K35 CL B				1.A	13,448,196	104.3740	13,104,178	12,555,000	13,152,413		(273,952)			3.934	0.913	MON	41,156	353,110	04/13/2021	12/25/2046
30291W-AQ-7	FREMF MTG TRUST SER 2014- K3 CL C				1.A	2,984,904	104.5280	3,073,112	2,940,000	2,952,371		(6,680)			4.366	4.194	MON	10,696	130,060	09/09/2016	12/25/2046
30291W-AN-4	FREMF MTG TRUST SER 2014-K36 CL B				1.A	7,981,435	105.1680	7,735,100	7,355,000	7,780,446		(183,727)			4.366	1.037	MON	26,757	239,494	04/12/2021	12/25/2046
35563B-AL-4	FREMF MTG TRUST SER 2014-K37 CL C				1.A	1,357,305	105.4880	1,329,150	1,260,000	1,306,010		(22,096)			4.560	2.716	MON	4,788	58,271	08/20/2019	01/25/2047
30292C-AL-1	FREMF MTG TRUST SER 2014-K38 CL C				1.A	16,704,801	105.7520	16,920,253	16,000,000	16,460,225		(130,788)			4.634	3.390	MON	61,789	649,746	05/26/2021	06/25/2047
30292G-AN-8	FREMF MTG TRUST SER 2014-K39 CL B				1.A	1,090,469	105.9830	1,059,830	1,000,000	1,077,060		(13,409)			4.155	1.036	MON	3,462	17,628	07/22/2021	08/25/2047
30285F-AE-9	FREMF MTG TRUST SER 2014-K40 CL B				1.A	6,703,607	106.4250	6,752,684	6,345,000	6,552,099		(79,329)			4.073	2.787	MON	21,534	261,977	10/19/2020	11/25/2047
30292P-AE-8	FREMF MTG TRUST SER 2015-K45 CL B				1.A	3,966,852	104.4940	4,231,998	4,050,000	4,020,947		8,708			3.589	3.906	MON	8,074	147,428	06/01/2020	04/25/2048
30292R-AJ-3	FREMF MTG TRUST SER 2015-K46 CL B				1.A	1,651,350	105.3160	1,595,541	1,515,000	1,611,069		(30,020)			3.695	1.651	MON	4,665	56,748	08/28/2020	04/25/2048
30293W-AE-2	FREMF MTG TRUST SER 2015-K50 CL B				1.A	9,627,264	105.9940	9,719,635	9,170,000	9,619,332		(40,544)			3.781	2.417	MON	28,890	203,763	08/18/2021	10/25/2048
357081-AE-8	FREMF MTG TRUST SER 2015-K720 CL B				1.A	5,345,402	101.1180	5,202,519	5,145,000	5,200,169		(118,293)			3.390	1.071	MON	14,533	177,061	10/27/2020	07/25/2022
30289U-AS-1	FREMF MTG TRUST SER 2016-K56 CL B				1.A	1,286,183	107.5580	1,247,678	1,160,000	1,266,298		(19,885)			3.941	1.761	MON	3,809	34,933	03/12/2021	06/25/2049
30295A-AN-8	FREMF MTG TRUST SER 2016-K722 CL B				1.A	632,063	103.1160	618,697	600,000	619,819		(12,244)			3.871	1.027	MON	1,936	15,700	04/09/2021	07/25/2049
30302X-AE-9	FREMF MTG TRUST SER 2017-K6 CL B				1.A	3,031,982	109.2870	3,005,389	2,750,000	2,996,342		(35,640)			4.073	2.312	MON	9,334	85,620	03/16/2021	07/25/2050
30305K-AG-9	FREMF MTG TRUST SER 2017-K69 CL B				1.A	1,145,328	107.8530	1,110,883	1,030,000	1,124,573		(12,829)			3.726	2.029	MON	3,198	38,927	11/16/2020	10/25/2049
30291J-AL-7	FREMF MTG TRUST SER- 2013-K29 CL C				1.A	4,071,288	102.6120	4,012,112	3,910,000	4,034,021		(37,267)			3.474	0.925	MON	11,320	46,071	08/18/2021	05/25/2046
30291V-AG-1	FREMF MTG TRUST SER2013-K35 CL C				1.A	10,486,153	103.8090	10,155,632	9,783,000	10,183,798		(248,864)			3.934	1.326	MON	32,069	390,372	10/13/2020	12/25/2046
30292C-AJ-6	FREMF MTG TRUST SER2014-K38 CL B				1.A	7,892,880	105.6580	8,114,559	7,680,000	7,926,264		(61,053)			4.221	2.834	MON	27,016	257,858	08/18/2021	06/25/2047
30292Q-AA-4	FREMF MTG TRUST SER2015-K718 CL B				1.A	6,964,967	99.9710	6,788,013	6,790,000	6,790,000		(164,338)			3.507	1.078	MON	19,845	234,266	03/04/2021	02/25/2048
30292G-AQ-1	FREMF MTG TRUST SERIES 2014-K39 C				1.A	3,863,841	105.3920	4,458,098	4,230,000	4,100,100		47,194			4.155	5.611	MON	14,646	177,981	05/02/2016	08/25/2047
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						282,256,721	XXX	278,337,619	269,107,685	277,090,107		(4,606,287)			XXX	XXX	XXX	841,242	8,538,049	XXX	XXX
07359B-AA-5	BEACON CONTAINER FINANCE II LLC				1.F FE	7,863,245	99.5770	7,833,393	7,866,667	7,863,450		205			2.250	2.294	MON	5,408	22,617	10/28/2021	10/22/2046
12657W-AE-0	CNH EQUIPMENT TRUST 2021-B CL B				1.E FE	1,999,901	97.8420	1,956,834	2,000,000	1,999,922		21			0.900	0.906	MON	800	6,900	07/20/2021	01/16/2029
24702V-AL-6	DELL EQUIPMENT TRUST SER 21-2 CL D				2.B FE	5,849,860	98.8160	5,780,719	5,850,000	5,849,874		14			1.210	1.218	MON	1,770	17,696	09/14/2021	06/22/2027
466159-AA-8	HENDERSON MTG SER 10-2A				1.A FE	652,903	104.0010	638,425	613,865	652,154		(749)			4.070	3.760	MON	1,110	20,820	02/18/2021	01/15/2048
46617L-AA-9	HENDERSON MTG SER 2013-3A CL A				1.A FE	815,468	110.8490	790,703	713,318	814,669		(706)			4.080	3.540	MON	1,293	29,103	11/13/2020	01/17/2073
46618A-AA-2	HENDERSON MTG SER 2014-2A CL A				1.A FE	730,682	107.9800	707,190	654,928	730,026		(582)			3.610	3.204	MON	1,051	23,587	01/21/2021	01/17/2073
46618L-AA-8	HENDERSON MTG SER 2015-1A CL A				1.A FE	143,003	106.0840	139,073	131,097	142,890		(100)			3.260	2.959	MON	190	4,274	11/13/2020	09/15/2072
46671#-AA-5	HENDERSON MTG SER 2021-A CL A				1.F PL	4,464,249	100.0000	4,464,249	4,464,249	4,464,249					2.710	2.744	MON	5,377	38,581	12/22/2021	07/15/2077
40438P-AE-2	HPEFS EQUIPMENT TRUST 2020-2A CL C				1.C FE	714,547	101.0890	707,625	700,000	709,965		(4,582)			2.000	0.528	MON	428	5,833	07/20/2021	07/22/2030
40440Y-AE-9	HPEFS EQUIPMENT TRUST 2021-1A CL C				1.E FE	660,000	99.0550	653,765	660,000	660,000					0.750	0.753	MON	151	2,063	07/19/2021	03/20/2031
40440Y-AF-6	HPEFS EQUIPMENT TRUST 2021-1A CL D				2.B FE	1,855,942	98.6600	1,830,149	1,855,000	1,855,774		(168)			1.030	1.012	MON	584	7,961	08/02/2021	03/20/2031
46620V-AA-2	J G WENTWORTH XXXIX SER 17-2A CL A				1.A FE	420,873	109.1220	411,651	377,240	420,427		(348)			3.530	3.127	MON	592	13,317	09/17/2020	09/15/2072
46590U-AA-0	J.G. WENTWORTH XLII SER 18-2A CL A				1.A FE	278,137	111.2640	269,843	242,526	277,881		(229)			3.960	3.425	MON	427	9,604	11/16/2020	10/15/2075
62954V-AA-5	NEW YORK CITY TAX LIEN SER 19-A				1.A FE	5,501,911	101.2460	5,571,002	5,502,447	5,501,991		37			2.190	2.209	FMAN	17,071	120,504	10/15/2019	11/10/2032
872480-AA-6	TIF FUNDING II LLC SER 20-1A CL A				1.F FE	900,051	99.2130	897,876	905,000	900,192		142			2.090	2.290	MON	578	1,565	11/18/2021	08/20/2045

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
89680H-AA-0	TRITON CONTAINER FINANCE LLC				1.F FE	1,333,136	99.1860	1,329,712	1,340,625	1,333,328		143			2.110	2.272	MON	864	2,357	11/18/2021	09/20/2045
88315L-AG-3	TEXTAINER MARINE ABS 20-2A CL A		D		1.F FE	5,272,505	99.4090	5,199,114	5,230,011	5,271,257		(1,248)			2.100	1.927	MON	3,344	27,458	09/28/2021	09/20/2045
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						39,456,413	XXX	39,181,323	39,106,973	39,448,049		(8,150)			XXX	XXX	XXX	41,038	354,240	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,406,003,522	XXX	1,430,827,079	1,338,819,680	1,394,111,839		(7,950,673)			XXX	XXX	XXX	9,518,000	36,992,672	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						1,751,313,087	XXX	1,830,343,982	1,665,773,222	1,738,895,658		(5,192,704)			XXX	XXX	XXX	16,163,263	52,136,036	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						625,051,845	XXX	624,585,962	609,203,018	625,643,411		1,539,196			XXX	XXX	XXX	1,518,065	12,545,527	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						388,210,233	XXX	385,921,012	374,448,703	383,044,064		(4,631,936)			XXX	XXX	XXX	1,169,184	11,239,554	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						39,456,413	XXX	39,181,323	39,106,973	39,448,049		(8,150)			XXX	XXX	XXX	41,038	354,240	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						2,804,031,578	XXX	2,880,032,279	2,688,531,916	2,787,031,182		(8,293,594)			XXX	XXX	XXX	18,891,550	76,275,357	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 1,802,942,864	1B ...$ 247,601,574	1C ...$ 36,080,429	1D ...$ 33,995,571	1E ...$ 26,548,352	1F ...$ 118,440,342	1G ...$ 147,625,743
1B	2A ...$ 219,647,360	2B ...$ 148,627,866	2C ...$ 5,521,081				
1C	3A ...$	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$				
1F	6 ...$						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

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

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
002824-10-0	ABBOTT LABORATORIES			94,604.000	13,314,567	140.740	13,314,567	1,962,828		170,287		2,956,375		2,956,375		03/16/2020	
00287Y-10-9	ABBVIE INC			60,163.000	8,146,070	135.400	8,146,070	2,665,682		244,547		1,687,349		1,687,349		09/23/2021	
00724F-10-1	ADOBE INC			18,635.000	10,567,163	567.060	10,567,163	2,555,987				1,246,409		1,246,409		04/09/2021	
009158-10-6	AIR PRODUCTS & CHEMICALS INC			21,530.000	6,550,718	304.260	6,550,718	2,349,238	32,295	125,735		668,291		668,291		03/16/2020	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES			11,102.000	2,475,302	222.960	2,475,302	1,257,583	12,767	55,038		505,908		505,908		03/23/2020	
02079K-30-5	ALPHABET INC CL A			16,183.000	46,882,798	2,897.040	46,882,798	16,805,201				18,519,825		18,519,825		12/26/2018	
02209S-10-3	ALTRIA GROUP INC			93,219.000	4,417,648	47.390	4,417,648	3,650,879	83,897	324,402		595,669		595,669		10/23/2020	
023135-10-6	AMAZON.COM INC			11,153.000	37,187,894	3,334.340	37,187,894	21,907,334				827,966		827,966		09/28/2021	
025816-10-9	AMERICAN EXPRESS CO			51,518.000	8,428,345	163.600	8,428,345	2,504,697		80,965		1,902,192		1,902,192		09/29/2021	
03027X-10-0	AMERICAN TOWER CORP			27,542.000	8,056,035	292.500	8,056,035	5,047,985	38,283	95,329		1,461,304		1,461,304		11/12/2021	
032095-10-1	AMPHENOL CORP			86,192.000	7,538,352	87.460	7,538,352	3,338,679	17,238	49,991		1,902,688		1,902,688		03/16/2020	
037833-10-0	APPLE INC			328,624.000	58,353,764	177.570	58,353,764	1,049,037		285,998		14,748,645		14,748,645		11/25/2008	
060505-10-4	BANK OF AMERICA CORP			97,166.000	4,322,915	44.490	4,322,915	4,635,829		20,405		(312,913)		(312,913)		11/01/2021	
084670-70-2	BERKSHIRE HATHAWAY INC - CL B			71,587.000	21,404,513	299.000	21,404,513	14,842,001				4,805,635		4,805,635		06/19/2020	
05550J-10-1	BJ S WHOLESALE CLUB HOLDINGS			124,861.000	8,361,941	66.970	8,361,941	2,766,920				3,707,123		3,707,123		10/25/2018	
110122-10-8	BRISTOL-MYERS SQUIBB COMPANY			28,962.000	1,805,781	62.350	1,805,781	21,773		56,766		9,268		9,268		10/04/1989	
11135F-10-1	BROADCOM INC			18,490.000	12,303,431	665.410	12,303,431	1,545,007		274,957		4,207,584		4,207,584		03/13/2020	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIO			33,174.000	6,064,871	182.820	6,064,871	3,934,898	21,231	78,457		982,614		982,614		07/27/2020	
132152-10-9	CAMBRIDGE BANCORP			94,833.000	8,875,420	93.590	8,875,420	6,223,025		213,642		2,007,911		2,007,911		09/30/2021	
159864-10-7	CHARLES RIVER LABORATORIES			14,815.000	5,581,996	376.780	5,581,996	1,788,874				1,597,049		1,597,049		12/02/2021	
16119P-10-8	CHARTER COMMUNICATIONS INC			17,796.000	11,602,458	651.970	11,602,458	10,551,101				(783,230)		(783,230)		09/14/2021	
166764-10-0	CHEVRON CORPORATION			55,588.000	6,523,252	117.350	6,523,252	4,407,476		295,172		1,828,845		1,828,845		11/20/2020	
16679L-10-9	CHEWY INC CLASS A			53,159.000	3,134,786	58.970	3,134,786	3,177,665				(1,643,676)		(1,643,676)		08/28/2020	
17275R-10-2	CISCO SYSTEMS INC			62,307.000	3,948,395	63.370	3,948,395	816,222		91,591		1,160,156		1,160,156		09/26/2002	
125896-10-0	CMS ENERGY CORP			51,741.000	3,365,752	65.050	3,365,752	3,158,533		90,029		209,034		209,034		11/09/2020	
20825C-10-4	CONOCOPHILLIPS			31,286.000	2,258,223	72.180	2,258,223	2,265,353	6,257			(7,129)		(7,129)		11/29/2021	
22160K-10-5	COSTCO WHOLESALE CORP			9,446.000	5,362,494	567.700	5,362,494	3,716,765		14,925		1,645,729		1,645,729		06/23/2021	
235851-10-2	DANAHER CORP			30,021.000	9,877,209	329.010	9,877,209	2,850,591	6,304	24,317		3,208,344		3,208,344		04/06/2020	
254709-10-8	DISCOVER FINANCIAL SERVICES			86,040.000	9,942,782	115.560	9,942,782	5,004,965		161,755		2,153,581		2,153,581		11/24/2020	
254687-10-6	DISNEY WALT CO			42,351.000	6,559,746	154.890	6,559,746	3,526,272				(700,627)		(700,627)		11/30/2021	
256677-10-5	DOLLAR GENERAL CORP			26,152.000	6,167,426	235.830	6,167,426	1,734,013		42,366		667,661		667,661		10/05/2016	
25746U-10-9	DOMINION ENERGY INC			29,493.000	2,316,970	78.560	2,316,970	2,072,869		74,818		99,096		99,096		03/16/2020	
25754A-20-1	DOMINO S PIZZA INC			11,228.000	6,336,297	564.330	6,336,297	4,223,913		42,217		2,112,384		2,112,384		01/19/2021	
28176E-10-8	EDWARDS LIFESCIENCES CORP			56,366.000	7,302,215	129.550	7,302,215	4,759,136				2,159,945		2,159,945		11/16/2020	
285512-10-9	ELECTRONIC ARTS INC			56,230.000	7,416,737	131.900	7,416,737	4,532,068		38,236		(657,891)		(657,891)		09/08/2020	
532457-10-8	ELI LILLY & CO			18,953.000	5,235,198	276.220	5,235,198	3,898,185		48,330		1,337,013		1,337,013		03/05/2021	
29444U-70-0	EQUINIX INC			3,822.000	3,232,800	845.840	3,232,800	1,347,484		43,877		503,205		503,205		04/11/2018	
518439-10-4	ESTEE LAUDER COMPANIES CL A			10,620.000	3,931,524	370.200	3,931,524	2,057,419		23,258		1,104,586		1,104,586		11/16/2020	
30034W-10-6	EVERGY INC			56,948.000	3,907,202	68.610	3,907,202	3,215,985		124,190		746,019		746,019		11/09/2020	
30049A-10-7	EVOLUTION PETROLEUM CORP			1,036,926.000	5,236,476	5.050	5,236,476	2,773,968		234,646		2,191,793		2,191,793		04/22/2021	
30231G-10-2	EXXON MOBIL CORPORATION			113,460.000	6,942,617	61.190	6,942,617	6,719,004		179,734		223,614		223,614		11/16/2021	
30303M-10-2	FACEBOOK INC			65,228.000	21,939,438	336.350	21,939,438	8,557,611				4,121,757		4,121,757		03/16/2020	
384109-10-4	GRACO INC			94,323.000	7,604,320	80.620	7,604,320	7,080,403		28,576		523,917		523,917		11/30/2021	
43300A-20-3	HILTON WORLDWIDE HOLDINGS			58,789.000	9,170,496	155.990	9,170,496	7,695,650				1,474,847		1,474,847		10/28/2021	
437076-10-2	HOME DEPOT INC			36,887.000	15,308,474	415.010	15,308,474	1,214,736		243,454		5,510,549		5,510,549		03/25/2020	
438516-10-6	HONEYWELL INTERNATIONAL INC			16,331.000	3,405,177	208.510	3,405,177	3,586,591		16,004		(181,415)		(181,415)		11/01/2021	
444859-10-2	HUMANA INC			12,276.000	5,694,345	463.860	5,694,345	4,713,081	8,593	25,522		481,589		481,589		07/07/2021	
45167R-10-4	IDEX CORP			22,048.000	5,210,383	236.320	5,210,383	3,480,710		38,374		675,844		675,844		08/25/2021	
461202-10-3	INTUIT INC			13,346.000	8,584,414	643.220	8,584,414	2,247,879		30,450		3,442,920		3,442,920		04/09/2021	
46120E-60-2	INTUITIVE SURGICAL INC			8,333.000	2,994,047	359.300	2,994,047	512,686				721,638		721,638		03/17/2020	
46187W-10-7	INVITATION HOMES INC			24,188.000	1,096,684	45.340	1,096,684	507,464		16,448		378,300		378,300		11/26/2018	
478160-10-4	JOHNSON & JOHNSON			70,856.000	12,121,336	171.070	12,121,336	3,593,816		296,887		970,019		970,019		06/20/2003	
46625H-10-0	JP MORGAN CHASE & CO			106,543.000	16,871,084	158.350	16,871,084	71,487		394,209		3,332,665		3,332,665		01/02/2001	
512807-10-8	LAM RESEARCH CORPORATION			18,966.000	13,639,399	719.150	13,639,399	4,763,280	28,449	96,929		4,514,638		4,514,638		08/25/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
57060D-10-8	MARKETAXESS HOLDINGS INC			13,956.000	5,739,684	411.270	5,739,684	7,040,357		23,248		(1,300,673)		(1,300,673)		09/27/2021	
573284-10-6	MARTIN MARIETTA MATERIALS			16,907.000	7,447,872	440.520	7,447,872	4,813,936		35,322		2,212,933		2,212,933		06/09/2021	
57636Q-10-4	MASTERCARD INC CLASS A			45,592.000	16,382,117	359.320	16,382,117	7,122,211		67,287		91,476		91,476		10/01/2021	
57667L-10-7	MATCH GROUP INC			47,282.000	6,253,045	132.250	6,253,045	4,911,672				(895,521)		(895,521)		09/04/2020	
580135-10-1	MCDONALDS CORPORATION			16,086.000	4,312,174	268.070	4,312,174	341,365		84,452		860,440		860,440		09/04/2012	
58933Y-10-5	MERCK & CO INC			71,548.000	5,483,439	76.640	5,483,439	76,825	55,288	186,025		(365,393)		(365,393)		11/04/2009	
594918-10-4	MICROSOFT CORP			193,348.000	65,026,799	336.320	65,026,799	4,673,221		444,700		22,022,337		22,022,337		06/25/2003	
61174X-10-9	MONSTER BEVERAGE CORP			78,708.000	7,559,116	96.040	7,559,116	5,787,746				322,189		322,189		06/23/2021	
617446-44-8	MORGAN STANLEY			122,927.000	12,066,514	98.160	12,066,514	6,665,912		202,129		2,071,935		2,071,935		09/29/2021	
620076-30-7	MOTOROLA SOLUTIONS INC			12,932.000	3,513,624	271.700	3,513,624	1,354,779	10,216	36,727		1,314,408		1,314,408		03/18/2020	
65339F-10-1	NEXTERA ENERGY INC			41,052.000	3,832,615	93.360	3,832,615	2,947,834		42,472		884,781		884,781		07/07/2021	
654106-10-3	NIKE INC			42,856.000	7,142,810	166.670	7,142,810	3,987,699		46,398		1,133,929		1,133,929		04/13/2021	
65473P-10-5	NISOURCE INC			102,754.000	2,837,038	27.610	2,837,038	2,439,278		90,424		479,861		479,861		11/09/2020	
67066G-10-4	NVIDIA CORP			49,316.000	14,504,329	294.110	14,504,329	5,698,617		5,851		4,936,028		4,936,028		11/29/2021	
67103H-10-7	O'REILLY AUTOMOTIVE INC			4,745.000	3,351,061	706.230	3,351,061	1,232,497				1,203,617		1,203,617		03/16/2020	
68902V-10-7	OTIS WORLDWIDE CORP			116,316.000	10,127,634	87.070	10,127,634	6,849,257		107,011		2,270,488		2,270,488		08/06/2020	
70450Y-10-3	PAYPAL HOLDINGS INC			27,608.000	5,206,317	188.580	5,206,317	388,014				(1,259,477)		(1,259,477)		07/23/2015	
718172-10-9	PHILIP MORRIS INTERNATIONAL INC			127,666.000	12,128,270	95.000	12,128,270	10,150,811	159,583	486,310		1,075,192		1,075,192		12/02/2021	
742718-10-9	PROCTER & GAMBLE CO			71,875.000	11,757,313	163.580	11,757,313	3,757,845		244,382		1,756,625		1,756,625		03/16/2020	
74340W-10-3	PROLOGIS INC			18,576.000	3,127,455	168.360	3,127,455	1,071,001		46,812		1,276,171		1,276,171		12/26/2018	
75513E-10-1	RAYTHEON TECHNOLOGIES CORP			62,902.000	5,413,346	86.060	5,413,346	5,436,552		23,293		(23,206)		(23,206)		11/30/2021	
75886F-10-7	REGENERON PHARMACEUTICALS			5,428.000	3,427,891	631.520	3,427,891	1,805,812				729,091		729,091		10/19/2021	
776696-10-6	ROPER TECHNOLOGIES INC			15,794.000	7,768,437	491.860	7,768,437	5,816,918		29,510		917,825		917,825		11/15/2021	
78409V-10-4	S&P GLOBAL INC			17,591.000	8,301,721	471.930	8,301,721	3,346,553		54,180		2,511,793		2,511,793		01/05/2021	
808513-10-5	SCHWAB (CHARLES) CORP			46,801.000	3,935,964	84.100	3,935,964	3,829,305		8,424		106,659		106,659		11/01/2021	
816851-10-9	SEMPRA ENERGY			35,145.000	4,648,981	132.280	4,648,981	4,317,741	38,660	130,307		197,983		197,983		12/02/2021	
824348-10-6	SHERWIN WILLIAMS COMPANY			21,069.000	7,419,659	352.160	7,419,659	3,765,819		46,352		2,287,077		2,287,077		02/05/2021	
861025-10-4	STOCK YARDS BANCORP INC			70,638.000	4,512,355	63.880	4,512,355	1,971,587		77,702		1,652,929		1,652,929		03/24/2020	
866674-10-4	SUN COMMUNITIES INC			21,038.000	4,417,349	209.970	4,417,349	2,234,261	17,462	68,509		1,236,771		1,236,771		07/13/2020	
88160R-10-1	TESLA INC			12,674.000	13,393,630	1,056.780	13,393,630	8,594,650				4,798,979		4,798,979		07/30/2021	
882508-10-4	TEXAS INSTRUMENTS INC			54,516.000	10,274,631	188.470	10,274,631	3,169,721		229,512		1,326,919		1,326,919		03/16/2020	
883556-10-2	THERMO FISHER SCIENTIFIC INC			16,874.000	11,259,008	667.240	11,259,008	661,998	4,387	16,874		3,399,436		3,399,436		08/31/2011	
872540-10-9	TJX COMPANIES INC			141,408.000	10,735,695	75.920	10,735,695	7,291,361		137,738		1,063,331		1,063,331		08/25/2021	
907818-10-8	UNION PACIFIC CORP			14,914.000	3,757,284	251.930	3,757,284	6,729		63,981		651,891		651,891		07/17/1953	
911312-10-6	UNITED PARCEL SERVICE INC			57,935.000	12,417,788	214.340	12,417,788	8,564,476		189,417		2,059,455		2,059,455		08/25/2021	
91324P-10-2	UNITEDHEALTH GROUP INC			30,500.000	15,315,270	502.140	15,315,270	8,807,795		170,800		4,619,530		4,619,530		03/16/2020	
91879Q-10-9	VAIL RESORTS INC			16,217.000	5,317,554	327.900	5,317,554	5,086,923	14,271	9,565		230,631		230,631		12/13/2021	
922908-36-3	VANGUARD 500 INDEX FUND ETF SHARES			89,355.000	39,009,712	436.570	39,009,712	35,163,426		253,884		3,846,286		3,846,286		06/30/2021	
92345Y-10-6	VERISK ANALYTICS INC			15,840.000	3,623,083	228.730	3,623,083	2,365,069		18,374		334,858		334,858		03/30/2020	
92826C-83-9	VISA INC CLASS A SHARES			80,978.000	17,548,742	216.710	17,548,742	7,152,515		93,853		(332,477)		(332,477)		10/01/2021	
929160-10-9	VULCAN MATERIALS CO			13,143.000	2,728,224	207.580	2,728,224	1,576,582		19,452		778,986		778,986		11/16/2020	
94106L-10-9	WASTE MANAGEMENT INC			45,881.000	7,657,558	166.900	7,657,558	4,069,919		105,526		2,246,793		2,246,793		08/13/2020	
G1151C-10-1	ACCENTURE PLC		C	32,340.000	13,406,547	414.550	13,406,547	2,740,210		116,747		4,959,016		4,959,016		03/16/2020	
H01301-12-8	ALCON INC		C	57,895.000	5,043,812	87.120	5,043,812	3,469,927		4,118		1,223,900		1,223,900		11/16/2020	
G6095L-10-9	APTIV PLC		C	12,019.000	1,982,534	164.950	1,982,534	1,836,628				145,906		145,906		03/22/2021	
G4705A-10-0	ICON PLC		C	13,789.000	4,270,453	309.700	4,270,453	2,037,050				1,581,874		1,581,874		03/16/2020	
780259-10-7	ROYAL DUTCH SHELL PLC		C	125,242.000	5,429,241	43.350	5,429,241	3,498,859		205,397		1,219,857		1,219,857		11/16/2020	
G8473T-10-0	STERIS PLC		C	37,646.000	9,163,413	243.410	9,163,413	4,621,541		53,500		2,013,884		2,013,884		06/02/2021	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					974,858,788	XXX	974,858,788	450,238,642	555,181	9,069,398		193,429,935		193,429,935		XXX	XXX
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON	RF		28,908.000	2,890,800	100.000	2,890,800	2,890,800		48,423						03/20/2020	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					2,890,800	XXX	2,890,800	2,890,800		48,423						XXX	XXX
03149*-10-6	AMICA LIFE INSURANCE COMPANY			50,000.000	357,033,219	7,140.664	357,033,219	264,000,000				(29,680,279)		(29,680,279)		09/07/1994	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
03153@-10-7	AMICA PROPERTY & CASUALTY INS CO			10,000.000	80,292,141	8,029.214	80,292,141	51,620,193				(1,138,146)		(1,138,146)		06/16/2005	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					437,325,360	XXX	437,325,360	315,620,193				(30,818,425)		(30,818,425)		XXX	XXX
044820-73-6	ASHMORE EMRG MKS FRONTI EQUTY FUND			250,540.739	2,858,670	11.410	2,858,670	2,135,501		45,329		511,266		511,266		12/17/2021	
316146-33-1	FIDELITY EM MKT INDX INS PRM			3,791,575.670	45,840,150	12.090	45,840,150	36,424,802		961,117		(2,522,637)		(2,522,637)		12/03/2021	
31635V-63-8	FIDELITY TOTAL INTL IND FD INS PRM			13,654,643.151	195,807,583	14.340	195,807,583	150,358,466		4,872,874		10,417,078		10,417,078		12/28/2021	
46432F-83-4	ISHARES CORE MSCI TOTAL INTL ETF			2,929,645.000	207,829,016	70.940	207,829,016	205,517,822	250,659	4,026,617		(5,017,684)		(5,017,684)		10/29/2021	
61760X-83-6	MORGAN STANLEY FRONTIER EMRG MKTS			126,736.133	2,849,028	22.480	2,849,028	2,001,209				378,945		378,945		12/16/2020	
9499999. Subtotal - Mutual Funds					455,184,447	XXX	455,184,447	396,437,800	250,659	9,905,937		3,766,968		3,766,968		XXX	XXX
9799999 - Total Common Stocks					1,870,259,395	XXX	1,870,259,395	1,165,187,435	805,840	19,023,758		166,378,478		166,378,478		XXX	XXX
9899999 - Total Preferred and Common Stocks					1,870,259,395	XXX	1,870,259,395	1,165,187,435	805,840	19,023,758		166,378,478		166,378,478		XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36178F-K4-7	GNMA HECM POOL # AA7515		12/20/2021	ACCRETION		21,646	21,646	
3617HT-EH-5	GNMA HECM POOL # BJ5536		11/20/2021	ACCRETION		4,395	4,395	
3617J9-BM-9	GNMA HECM POOL # BK8144		12/20/2021	ACCRETION		62,204	62,204	
36179L-A5-1	GNMA HECM POOL #AC9928		12/20/2021	ACCRETION		65,823	65,823	
3617HT-YK-6	GNMA HECM POOL #BJ6114		11/20/2021	ACCRETION		21,464	21,464	
38375U-JX-9	GNMA HECM REMICS SER 2014H12 CLHZ		08/20/2021	ACCRETION		472,845	472,845	
38382N-GG-6	GNMA REMICS SER 2021-27 CL DC		01/27/2021	DAIWA CAPITAL MARKETS		24,633,984	24,500,000	21,267
38382J-5W-2	GNMA REMICS SER 2021-56 CL PE		02/23/2021	INTL FCTONE FINANCIAL INC		19,726,758	19,650,000	23,744
912828-3F-5	US TREASURY BONDS		10/20/2021	VARIOUS		21,323,711	20,000,000	166,916
912828-U2-4	US TREASURY BONDS		09/27/2021	VARIOUS		22,247,344	21,000,000	120,978
912828-YU-8	US TREASURY BONDS		08/25/2021	VARIOUS		20,796,875	20,000,000	77,254
91282C-CE-9	US TREASURY BONDS		09/30/2021	VARIOUS		12,987,031	13,000,000	25,649
0599999. Subtotal - Bonds - U.S. Governments						122,364,080	118,798,379	435,808
68609T-3R-7	OREGON ST TAX GO BDS SER L		10/20/2021	CITIGROUP GLOBAL MKTS INC		835,000	835,000	
68609T-3S-5	OREGON ST TAX GO BDS SER L		10/20/2021	CITIGROUP GLOBAL MKTS INC		630,000	630,000	
68609T-3T-3	OREGON ST TAX GO BDS SER L		10/20/2021	CITIGROUP GLOBAL MKTS INC		4,315,000	4,315,000	
882830-AP-7	TEXAS ST TRANSPRTN COMMISSION GO		11/03/2021	VARIOUS		4,665,649	4,690,000	16,141
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						10,445,649	10,470,000	16,141
448492-2S-6	HUTTO TX IND SCH DIST SER 2021D		08/25/2021	ROBERT W. BAIRD & CO. INC		6,000,000	6,000,000	
448492-2Q-0	HUTTO TX INDEP SCH DIST SER 2021D		08/25/2021	ROBERT W. BAIRD & CO. INC		4,210,000	4,210,000	
564096-L8-6	MANOR TX INDPT SCH DIST SER 2021		10/29/2021	JEFFERIES & COMPANY		2,505,160	2,000,000	
564096-L9-4	MANOR TX INDPT SCH DIST SER 2021		10/29/2021	JEFFERIES & COMPANY		3,814,932	3,300,000	
590760-TD-6	MESQUITE TX INDPT SCH DIST SER A		09/02/2021	Huntington Bancshares		3,000,000	3,000,000	
592112-UH-7	METRO GOVT NASHVILLE GO SER 2021B		01/27/2021	UBS FINANCIAL SERVICES INC.		5,000,000	5,000,000	
720424-D8-0	PIERCE CNTY WA SCH DIST TAX 2020 C		11/30/2021	MARKET AXESS		3,087,840	3,000,000	257
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						27,617,932	26,510,000	257
196480-YB-7	COLORADO ST HSG REV 2021 SER M-1		10/20/2021	BARCLAYS INC		4,000,000	4,000,000	
3130AK-Q9-0	FEDERAL HOME LOAN BANK NTS		01/21/2021	Amherst Pierpoint		8,988,750	9,000,000	
T12210-01-8	FNMA 2.5% TBA 30 YR		12/08/2021	DAIWA CAPITAL MARKETS		8,788,403	8,625,000	7,188
T12210-02-6	FNMA 3.0% TBA 30 YR		12/08/2021	DAIWA CAPITAL MARKETS		42,264,398	40,900,000	44,308
3136BF-U2-7	FNMA REMICS SER 2021-24 CL AD		03/10/2021	CITIGROUP GLOBAL MKTS INC		14,594,704	14,450,202	27,094
60416Q-JA-3	MINNESOTA ST HSG FIN AGY REV SER A		02/12/2021	RBC CAPITAL MARKETS		19,907,250	19,900,000	
60416T-MK-1	MINNESOTA ST HSG REV 2021 SER I		12/08/2021	RBC CAPITAL MARKETS		1,100,000	1,100,000	
60636A-MQ-3	MISSOURI ST HLTH EDU REV SER 2016A		09/29/2021	VARIOUS		4,706,321	3,955,000	8,541
88213A-PA-7	TEXAS ST A& M UNIV REV SER 2019A		01/27/2021	PIPER JAFFRAY		2,339,560	2,000,000	17,254
915183-M5-3	UNIVERSITY OF UTAH UT REV SR 2021B		08/05/2021	PIPER JAFFRAY		2,176,740	2,000,000	1,489
91754R-T2-3	UNIVERSITY OF UTAH UT REV SR 2021B		01/22/2021	J.P. MORGAN SECURITIES		400,000	400,000	
91754R-T3-1	UNIVERSITY OF UTAH UT REV SR 2021B		01/22/2021	J.P. MORGAN SECURITIES		600,000	600,000	
91754R-T4-9	UNIVERSITY OF UTAH UT REV SR 2021B		01/22/2021	J.P. MORGAN SECURITIES		500,000	500,000	
92812V-D7-8	VIRGINIA ST HSG DEV AUTH REV SER D		09/22/2021	CITIGROUP GLOBAL MKTS INC		3,221,520	3,000,000	34,286
92812V-K5-4	VIRGINIA ST HSG DEV AUTH REV SER H		09/22/2021	CITIGROUP GLOBAL MKTS INC		2,031,940	2,000,000	3,585
3199999. Subtotal - Bonds - U.S. Special Revenues						115,619,586	112,430,202	143,745
025537-AM-3	AMERICAN ELECTRIC POWER		07/29/2021	MARKET AXESS		582,280	500,000	3,643
035240-AV-2	ANHEUSER BUSCH INBEV SA/NV		07/29/2021	J.P. MORGAN SECURITIES		1,066,784	950,000	5,634
035240-AQ-3	ANHEUSER BUSCH INBEV WOR		04/07/2021	VARIOUS		7,041,631	6,020,000	58,256
036752-AP-8	ANTHEM INC SR NTS		03/08/2021	J.P. MORGAN SECURITIES		2,186,549	2,195,000	
040555-CH-5	ARIZONA PUBLIC SERVICE NTS		08/18/2021	DAIWA CAPITAL MARKETS		3,304,400	2,500,000	64,549
00206R-GQ-9	AT+T INC		08/18/2021	VARIOUS		16,266,940	14,035,000	195,565
053332-AT-9	AUTOZONE INC		08/19/2021	GOLDMAN, SACHS & CO.		1,554,996	1,430,000	15,144
053332-AY-8	AUTOZONE INC SR NTS		08/19/2021	MERRILL LYNCH		517,171	475,000	6,122
06051G-JB-6	BANK OF AMERICA CORP		01/26/2021	BANK OF AMERICA SECURITIE		2,962,752	2,810,000	18,006
06051G-HQ-5	BANK OF AMERICA CORP SR NTS		03/31/2021	GOLDMAN, SACHS & CO.		4,626,281	4,170,000	26,699
06406R-AD-9	BANK OF NEW YORK MELLON CORP NTS		08/19/2021	GOLDMAN, SACHS & CO.		1,322,328	1,200,000	10,508
07359B-AA-5	BEACON CONTAINER FINANCE II LLC		10/28/2021	Undefined		7,996,520	8,000,000	
10112R-BD-5	BOSTON PROPERTIES LP		10/07/2021	US BANCORP PIPER JAFFRAY		2,563,807	2,425,000	15,763
172967-MF-5	CITIGROUP INC SR NTS		11/18/2021	GOLDMAN, SACHS & CO.		2,097,980	2,000,000	5,214
172967-MS-7	CITIGROUP INC SR NTS		11/17/2021	MILLENIUM ADVISORS		998,320	1,000,000	11,860
12657W-AE-0	CNH EQUIPMENT TRUST 2021-B CL B		07/20/2021	BANK OF AMERICA SECURITIE		1,999,901	2,000,000	
20030N-DK-4	COMCAST CORP SR NTS		08/19/2021	VARIOUS		3,755,960	3,400,000	45,357
20030N-BH-3	COMCAST CORPORATION NTS		01/26/2021	VARIOUS		4,187,188	3,400,000	31,497
20030N-BN-0	COMCAST CORPORATION NTS		11/18/2021	US BANCORP PIPER JAFFRAY		2,136,060	2,000,000	18,188
29342#-AA-0	CONNECTICUT INVEST CT NT SER 2021		12/30/2021	ENHANCED CAPITAL CONNECTICUT NOTE ISSUER		10,000,000	10,000,000	
126408-GK-3	CSX CORP SR NTS		03/10/2021	ROBERT W. BAIRD & CO. INC		5,851,921	4,225,000	94,552
126650-CY-4	CVS HEALTH CORP BCLASS		02/09/2021	GOLDMAN, SACHS & CO.		3,060,864	2,465,000	44,512

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126650-DJ-6	CVS HEALTH CORP BCLASS		01/26/2021	CREDIT SUISSE		4,271,650	3,700,000	45,094
24702V-AL-6	DELL EQUIPMENT TRUST SER 21-2 CL D		09/14/2021	TD Securities (USA) LLC		5,849,860	5,850,000	
26442C-AE-4	DUKE ENERGY CAROLINAS		10/07/2021	CITIGROUP GLOBAL MKTS INC		1,394,960	1,000,000	29,746
26441C-AS-4	DUKE ENERGY CORP SR NTS		08/19/2021	GOLDMAN, SACHS & CO.		2,996,619	2,825,000	35,768
693627-AY-7	DUKE ENERGY INDIANA INC		08/19/2021	DAIWA CAPITAL MARKETS		155,734	111,000	2,415
26442T-AE-7	DUKE UNIVERSITY		01/22/2021	MARKET AXESS		74,424	67,000	706
30040W-AL-2	EVERSOURCE ENERGY SR NTS		03/08/2021	CITIGROUP GLOBAL MKTS INC		1,494,210	1,500,000	
30231G-AT-9	EXXON MOBIL CORPORATION NOTES		08/19/2021	MARKET AXESS		3,032,204	2,800,000	40,709
341081-FG-7	FLORIDA POWER + LIGHT CO		11/05/2021	MORGAN STANLEY SMITH BARNEY LLC		609,070	500,000	8,888
30290W-AG-0	FREMF MORTGAGE TRUST FREMF 2012 K2		03/15/2021	BROWNSTONE INVESTMENT GROUP		2,353,412	2,271,000	3,690
30291N-AG-9	FREMF MORTGAGE TRUST FREMF 2013 K3		03/15/2021	ROBERT W. BAIRD & CO. INC		7,370,781	7,000,000	11,006
30291R-AA-3	FREMF MORTGAGE TRUST FREMF 2013 K3		04/27/2021	VARIOUS		11,794,698	11,075,000	32,368
30305K-AJ-3	FREMF MORTGAGE TRUST FREMF 2017 K6		03/12/2021	INTL FCTONE FINANCIAL INC		2,445,970	2,314,000	3,593
30290T-AN-2	FREMF MTG TRUST 2012-K21 CL B		04/01/2021	VARIOUS		1,073,927	1,035,000	156
30261Q-AJ-2	FREMF MTG TRUST SER 13-K26 CL B		08/25/2021	NATIONAL ALLIANCE SECURITIES		206,781	200,000	537
30296A-AS-6	FREMF MTG TRUST SER 17-K61 CL B		03/16/2021	GOLDMAN, SACHS & CO.		2,648,388	2,420,000	4,354
30295X-AS-7	FREMF MTG TRUST SER 17-K724 CL B		02/24/2021	CITIGROUP GLOBAL MKTS INC		1,066,914	1,000,000	2,420
30261H-AN-3	FREMF MTG TRUST SER 2012-K18 CL B		03/08/2021	Amherst Pierpoint		359,456	350,075	365
30290Q-AH-1	FREMF MTG TRUST SER 2012-K20 CL C		03/26/2021	GOLDMAN, SACHS & CO.		1,444,023	1,400,000	4,514
30290U-AL-3	FREMF MTG TRUST SER 2012-K22 CL C		04/21/2021	VARIOUS		8,802,813	8,500,000	16,690
30261Q-AM-5	FREMF MTG TRUST SER 2013 K26 CL C		03/15/2021	VARIOUS		17,276,974	16,592,030	31,023
30291G-AQ-2	FREMF MTG TRUST SER 2013 K27 CL C		05/26/2021	GOLDMAN, SACHS & CO.		468,211	450,000	1,180
30265A-AN-4	FREMF MTG TRUST SER 2013 K3 CL B		04/13/2021	VARIOUS		35,054,157	33,041,000	44,526
30291G-AN-9	FREMF MTG TRUST SER 2013-K27 CL B		03/23/2021	GOLDMAN, SACHS & CO.		892,035	850,000	2,049
30291H-AG-2	FREMF MTG TRUST SER 2013-K28 CL C		03/15/2021	BROWNSTONE INVESTMENT GROUP		5,230,469	5,000,000	7,754
30291K-AN-0	FREMF MTG TRUST SER 2013-K30 CL B		04/28/2021	VARIOUS		7,187,750	6,800,000	19,464
30291M-AN-6	FREMF MTG TRUST SER 2013-K31 CL B		03/12/2021	VARIOUS		1,336,340	1,260,000	2,068
30291V-AE-6	FREMF MTG TRUST SER 2013-K35 CL B		04/13/2021	VARIOUS		12,140,287	11,315,000	17,641
30291W-AN-4	FREMF MTG TRUST SER 2014-K36 CL B		04/12/2021	NATIONAL ALLIANCE SECURITIES		6,355,420	5,855,000	9,230
30292C-AL-1	FREMF MTG TRUST SER 2014-K38 CL C		05/26/2021	GOLDMAN, SACHS & CO.		5,741,162	5,250,000	18,856
30292G-AN-8	FREMF MTG TRUST SER 2014-K39 CL B		07/22/2021	ROBERT W. BAIRD & CO. INC		1,090,469	1,000,000	2,973
30293W-AE-2	FREMF MTG TRUST SER 2015-K50 CL B		08/18/2021	VARIOUS		6,378,047	5,845,000	11,969
30289U-AS-1	FREMF MTG TRUST SER 2016-K56 CL B		03/12/2021	VARIOUS		1,286,183	1,160,000	1,029
30295A-AN-8	FREMF MTG TRUST SER 2016-K722 CL B		04/09/2021	MORGAN STANLEY & CO. INC.		632,063	600,000	769
30302X-AE-9	FREMF MTG TRUST SER 2017-K6 CL B		03/16/2021	CITIGROUP GLOBAL MKTS INC		3,031,982	2,750,000	5,289
30291J-AL-7	FREMF MTG TRUST SER- 2013-K29 CL C		08/18/2021	STIFEL, NICOLAUS & CO		4,071,288	3,910,000	7,420
30292C-AJ-6	FREMF MTG TRUST SER2014-K38 CL B		08/18/2021	WELLS FARGO SECURITIES		2,706,250	2,500,000	5,774
30292Q-AA-4	FREMF MTG TRUST SER2015-K718 CL B		03/04/2021	MORGAN STANLEY SMITH BARNEY LLC		1,011,811	990,000	680
38141G-XH-2	GOLDMAN SACHS GROUP INC BCLASS		02/08/2021	GOLDMAN, SACHS & CO.		6,145,509	5,300,000	81,119
36262Q-AB-5	GS MBS 2021-GR1 A2 MTG		06/28/2021	GOLDMAN, SACHS & CO.		3,556,875	3,500,000	7,049
36261H-AA-8	GS MBS 2021-PJ5 A1 MTG		05/14/2021	GOLDMAN, SACHS & CO.		20,948,344	21,100,000	31,650
36262C-AB-6	GS MBS 2021-PJ7 CL A2		07/20/2021	GOLDMAN, SACHS & CO.		9,160,313	9,000,000	18,125
42250P-AD-5	HEALTHPEAK PROPERTIES BCLASS		11/15/2021	WELLS FARGO SECURITIES		993,980	1,000,000	
466159-AA-8	HENDERSON MTG SER 10-2A		02/18/2021	GUGGENHEIM		809,844	761,423	603
46618A-AA-2	HENDERSON MTG SER 2014-2A CL A		01/21/2021	SOUTHWEST SECURITIES		77,494	69,288	69
46671#-AA-5	HENDERSON MTG SER 2021-A CL A		12/22/2021	VARIOUS		4,475,836	4,475,836	
40438P-AE-2	HPEFS EQUIPMENT TRUST 2020-2A CL C		07/20/2021	WELLS FARGO SECURITIES		714,547	700,000	78
40440Y-AE-9	HPEFS EQUIPMENT TRUST 2021-1A CL C		07/19/2021	WELLS FARGO SECURITIES		660,000	660,000	14
40440Y-AF-6	HPEFS EQUIPMENT TRUST 2021-1A CL D		08/02/2021	GOLDMAN, SACHS & CO.		1,855,942	1,855,000	743
46592X-AC-8	JP MORGAN MTG TRUST 2021-13 CL A3		10/27/2021	VARIOUS		34,968,563	34,800,000	67,667
46654T-AB-4	JP MORGAN MTG TRUST 2021-15 CL A2		12/20/2021	J.P. MORGAN SECURITIES		13,743,066	13,515,000	32,661
46647P-AX-4	JPMORGAN CHASE & CO SR NTS		11/17/2021	US BANCORP PIPER JAFFRAY		1,924,485	1,700,000	34,478
46625H-RY-8	JPMORGAN CHASE SR NTS		08/19/2021	CITIGROUP GLOBAL MKTS INC		4,169,588	3,750,000	8,667
491674-BG-1	KENTUCKY UTILITIES CO NTS		08/24/2021	Amherst Pierpoint		1,599,463	1,210,000	19,810
548661-EE-3	LOWE S COS INC		09/13/2021	BARCLAYS INC		1,498,410	1,500,000	
58013M-EY-6	MCDONALD'S CORP NTS		08/19/2021	MARKET AXESS		1,107,170	1,000,000	2,364
605417-CD-4	MISSISSIPPI POWER COMPANY SR NTS		06/24/2021	BARCLAYS INC		1,137,741	1,150,000	
609207-AT-2	MONDELEZ INTERNATIONAL SR NTS		04/07/2021	MARKET AXESS		2,960,922	2,870,000	38,586
617446-8G-7	MORGAN STANLEY		11/17/2021	VARIOUS		5,709,278	4,920,000	25,267
617446-8C-6	MORGAN STANLEY SR NTS		11/18/2021	SUSQUEHANNA INTERNATIONAL GROUP, LLP.		2,173,340	2,000,000	26,444
61772N-AJ-6	MS MTG TRUST SER 2021-5 CL A3		08/19/2021	MORGAN STANLEY SMITH BARNEY LLC		9,874,297	9,700,000	17,514
641062-AY-0	NESTLE HOLDINGS INC COMPANY		09/07/2021	CREDIT SUISSE		7,482,375	7,500,000	
655844-BY-3	NORFOLK SOUTHERN CORP NTS		08/17/2021	ROBERT W. BAIRD & CO. INC		2,650,296	2,200,000	43,368
666807-BV-3	NORTHRUM GRUMMAN CORP		09/02/2021	EXCHANGED		4,982,999	3,900,000	
668444-AN-2	NORTHWESTERN UNIVERSITY BCLASS		09/29/2021	J.P. MORGAN SECURITIES		355,764	295,000	3,804

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67647L-AA-9	OCEANVIEW MTG TRUST SR 2021-1 A1		04/14/2021	STIFEL, NICOLAUS & CO		9,679,609	9,500,000	13,854
695114-CD-8	PACIFICORP NTS		08/18/2021	DAIWA CAPITAL MARKETS		3,194,106	2,310,000	51,285
74166W-AA-2	PRIME NOTES LLC NTS		06/09/2021	LUCID MGMT & CAPITAL PARTNERS		29,500,000	29,500,000	
75409J-AA-5	RATE MTG TRUST 2021-J1 CL A1		07/01/2021	BANK OF AMERICA SECURITIE		30,314,064	30,000,000	72,917
75409T-AG-0	RATE MTG TRUST 2021-J3 CL A7		10/05/2021	GOLDMAN, SACHS & CO.		26,963,750	26,500,000	75,451
293428-AA-2	RI SMALL BUSINESS NOTE SERIES 2021		09/02/2021	ENHANCED CAPTAL RHODE ISLAND NOTE ISSUER		5,000,000	5,000,000	
81748A-AG-9	SEQUOIA MORTGAGE TRUST SEMT 2020 3		03/12/2021	ROBERT W. BAIRD & CO. INC		1,561,875	1,500,000	1,875
81746N-AL-2	SEQUOIA MTG TRUST SR 2016-3 CLA11		02/02/2021	GOLDMAN, SACHS & CO.		1,362,435	1,351,036	338
81748K-AA-0	SEQUOIA MTG TRUST SR 2020-2 CL A1		12/28/2021	GOLDMAN, SACHS & CO.		960,565	946,370	2,668
87303*-AA-9	THL CREDIT DL FUND IV REVOLVING NT		12/17/2021	VARIOUS		2,522,064	2,522,064	
872480-AA-6	TIF FUNDING II LLC SER 20-1A CL A		11/18/2021	MITSUBISHI UFJ SECURITIES INC		906,681	911,667	106
89680H-AA-0	TRITON CONTAINER FINANCE LLC		11/18/2021	CANTOR FITZGERALD		1,343,702	1,351,250	158
907818-DT-2	UNION PACIFIC CORP BCLASS		02/10/2021	MIZUHO SECURITIES		4,256,970	3,400,000	5,008
907818-EB-0	UNION PACIFIC CORP NOTES		02/03/2021	MARKET AXESS		261,112	230,000	65
907818-EJ-3	UNION PACIFIC CORP SR NTS		05/24/2021	KEYBANC CAPITAL MARKETS INC.		193,942	172,000	1,645
92343V-EU-4	VERIZON COMMUNICATIONS SR NTS		07/29/2021	VARIOUS		9,129,950	8,070,000	68,858
92343V-FF-6	VERIZON COMMUNICATIONS SR NTS		07/07/2021	MORGAN STANLEY SMITH BARNEY LLC		3,527,840	3,270,000	29,158
92343V-GG-3	VERIZON COMMUNICATIONS SR NTS		03/11/2021	CITICORP SECURITIES		1,996,060	2,000,000	
92343V-GH-1	VERIZON COMMUNICATIONS SR NTS		03/24/2021	VARIOUS		2,786,619	2,785,000	195
92343V-GJ-7	VERIZON COMMUNICATIONS SR NTS		11/05/2021	VARIOUS		2,013,210	2,000,000	3,400
927804-FL-3	VIRGINIA ELEC + POWER CO		06/14/2021	DAIWA CAPITAL MARKETS		1,705,438	1,475,000	24,747
95000U-2G-7	WELLS FARGO & COMPANY SR NTS		11/17/2021	MARKET AXESS		1,026,570	1,000,000	1,519
74939K-AE-6	WOODWARD CAPITAL MANAGEMENT RCKT 2		12/14/2021	INTL FCTONE FINANCIAL INC		7,032,813	7,000,000	7,778
74938V-AA-1	WOODWARD CAPITAL MGT SER 21-4 CL A		09/21/2021	MORGAN STANLEY SMITH BARNEY LLC		37,300,252	36,800,000	58,778
749384-AA-1	WOODWARD CAPITAL MGT SER 21-5 CL A		11/12/2021	MERRILL LYNCH		13,237,069	13,235,000	13,786
98389B-AH-3	XCEL ENERGY INC SR NTS		08/11/2021	DAIWA CAPITAL MARKETS		2,047,990	1,400,000	10,617
06368F-AC-3	BANK OF MONTREAL	A	09/09/2021	BMO Capital Markets GKST, Inc.		2,994,930	3,000,000	
046353-AL-2	ASTRAZENECA PLC NTS	D	08/19/2021	GOLDMAN, SACHS & CO.		2,028,155	1,850,000	16,823
88315L-AG-3	TEXTAINER MARINE ABS 20-2A CL A	D	09/28/2021	WELLS FARGO SECURITIES		5,414,694	5,371,057	3,132
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						613,416,331	583,168,094	2,028,023
8399997. Total - Bonds - Part 3						889,463,578	851,376,675	2,623,974
8399998. Total - Bonds - Part 5						1,001,506,631	972,043,000	856,457
8399999. Total - Bonds						1,890,970,209	1,823,419,675	3,480,431
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
00287Y-10-9	ABBVIE INC		09/23/2021	EVERCORE ISI	17,513.000	1,888,774		
00724F-10-1	ADOBE INC		04/09/2021	Sanford C. Bernstein & Co.	735.000	370,392		
023135-10-6	AMAZON.COM INC		09/28/2021	Sanford C. Bernstein & Co.	565.000	1,875,553		
025816-10-9	AMERICAN EXPRESS CO		09/29/2021	Sanford C. Bernstein & Co.	5,927.000	1,013,745		
03027X-10-0	AMERICAN TOWER CORP		11/12/2021	Sanford C. Bernstein & Co.	8,590.000	2,340,766		
060505-10-4	BANK OF AMERICA CORP		11/01/2021	Sanford C. Bernstein & Co.	97,166.000	4,635,829		
132152-10-9	CAMBRIDGE BANCORP		09/30/2021	VARIOUS	33,512.000	2,590,369		
159864-10-7	CHARLES RIVER LABORATORIES		12/02/2021	J.P. MORGAN SECURITIES	2,482.000	903,424		
16119P-10-8	CHARTER COMMUNICATIONS INC		09/14/2021	VARIOUS	9,047.000	6,597,787		
20825C-10-4	CONOCOPHILLIPS		11/29/2021	Sanford C. Bernstein & Co.	31,286.000	2,265,353		
22160K-10-5	COSTCO WHOLESALE CORP		06/23/2021	ALEX BROWN & SONS	10,892.000	4,285,730		
254687-10-6	DISNEY WALT CO		11/30/2021	VARIOUS	19,564.000	3,131,825		
25754A-20-1	DOMINO S PIZZA INC		01/19/2021	ALEX BROWN & SONS	22,019.000	8,283,429		
532457-10-8	ELI LILLY & CO		03/05/2021	J.P. MORGAN SECURITIES	19,541.000	4,019,123		
30049A-10-7	EVOLUTION PETROLEUM CORP		04/22/2021	Sanford C. Bernstein & Co.	279,738.000	893,271		
30231G-10-2	EXXON MOBIL CORPORATION		11/16/2021	Sanford C. Bernstein & Co.	113,460.000	6,719,004		
384109-10-4	GRACO INC		11/30/2021	VARIOUS	100,014.000	7,523,857		
43300A-20-3	HILTON WORLDWIDE HOLDINGS		10/28/2021	VARIOUS	58,789.000	7,695,650		
438516-10-6	HONEYWELL INTERNATIONAL INC		11/01/2021	Sanford C. Bernstein & Co.	16,331.000	3,586,591		
444859-10-2	HUMANA INC		07/07/2021	ALEX BROWN & SONS	5,039.000	2,294,185		
45167R-10-4	IDEX CORP		08/25/2021	J.P. MORGAN SECURITIES	5,296.000	1,197,541		
461202-10-3	INTUIT INC		04/09/2021	Sanford C. Bernstein & Co.	2,242.000	936,380		
512807-10-8	LAM RESEARCH CORPORATION		08/25/2021	J.P. MORGAN SECURITIES	1,407.000	832,172		
57060D-10-8	MARKETAXESS HOLDINGS INC		09/27/2021	VARIOUS	13,956.000	7,040,357		
573284-10-6	MARTIN MARIETTA MATERIALS		06/09/2021	Sanford C. Bernstein & Co.	11,868.000	3,946,792		
57636Q-10-4	MASTERCARD INC CLASS A		10/01/2021	Sanford C. Bernstein & Co.	13,146.000	4,715,149		
61174X-10-9	MONSTER BEVERAGE CORP		06/23/2021	Sanford C. Bernstein & Co.	32,321.000	2,947,058		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
617446-44-8	MORGAN STANLEY		09/29/2021	VARIOUS	65,281.000	6,044,099		
65339F-10-1	NEXTERA ENERGY INC		07/07/2021	VARIOUS	47,799.000	3,455,638		
654106-10-3	NIKE INC		04/13/2021	VARIOUS	7,378.000	989,808		
67066G-10-4	NVIDIA CORP		11/29/2021	Sanford C. Bernstein & Co.	16,753.000	5,601,148		
718172-10-9	PHILIP MORRIS INTERNATIONAL INC		12/02/2021	VARIOUS	42,124.000	4,027,734		
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		11/30/2021	VARIOUS	62,902.000	5,436,552		
75886F-10-7	REGENERON PHARMACEUTICALS		10/19/2021	EVERCORE ISI	3,382.000	1,871,826		
776696-10-6	ROPER TECHNOLOGIES INC		11/15/2021	VARIOUS	10,408.000	4,357,177		
78409V-10-4	S&P GLOBAL INC		01/05/2021	J.P. MORGAN SECURITIES	7,870.000	2,595,406		
808513-10-5	SCHWAB (CHARLES) CORP		11/01/2021	Sanford C. Bernstein & Co.	46,801.000	3,829,305		
816851-10-9	SEMPRA ENERGY		12/02/2021	J.P. MORGAN SECURITIES	5,155.000	629,972		
824348-10-6	SHERWIN WILLIAMS COMPANY		02/05/2021	EVERCORE ISI	2,524.000	1,806,923		
88160R-10-1	TESLA INC		07/30/2021	VARIOUS	13,023.000	8,848,266		
872540-10-9	TJX COMPANIES INC		08/25/2021	VARIOUS	67,420.000	4,611,368		
911312-10-6	UNITED PARCEL SERVICE INC		08/25/2021	VARIOUS	31,349.000	5,881,250		
91879Q-10-9	VAIL RESORTS INC		12/13/2021	VARIOUS	16,217.000	5,086,923		
922908-36-3	VANGUARD 500 INDEX FUND ETF SHARES		06/30/2021	Sanford C. Bernstein & Co.	89,355.000	35,163,426		
92826C-83-9	VISA INC CLASS A SHARES		10/01/2021	Sanford C. Bernstein & Co.	18,053.000	4,154,120		
G6095L-10-9	APTIV PLC	C	03/22/2021	Sanford C. Bernstein & Co.	16,817.000	2,586,432		
G8473T-10-0	STERIS PLC	C	06/02/2021	JEFFERIES & COMPANY	11,240.000	2,144,536		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						203,652,015	XXX	
03149*-10-6	AMICA LIFE INSURANCE COMPANY		06/25/2021	CAPITAL INFUSION	0.000	32,000,000		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						32,000,000	XXX	
044820-73-6	ASHMORE EMRG MKS FRONTI EQUTY FUND		12/17/2021	DIVIDEND REINVESTMENT	4,065.886	45,329		
316146-33-1	FIDELITY EM MKT INDX INS PRM		12/03/2021	FIDELITY INVESTMENTS	227,865.375	2,961,117		
31635V-63-8	FIDELITY TOTAL INTL IND FD INS PRM		12/28/2021	FIDELITY INVESTMENTS	351,943.775	4,872,874		
46432F-83-4	ISHARES CORE MSCI TOTAL INTL ETF		10/29/2021	VARIOUS	2,582,400.000	189,515,304		
9499999. Subtotal - Common Stocks - Mutual Funds						197,394,624	XXX	
9799997. Total - Common Stocks - Part 3						433,046,639	XXX	
9799998. Total - Common Stocks - Part 5						35,952,171	XXX	
9799999. Total - Common Stocks						468,998,810	XXX	
9899999. Total - Preferred and Common Stocks						468,998,810	XXX	
9999999 - Totals						2,359,969,019	XXX	3,480,431

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202D-JQ-5	GNMA POOL # 002971		12/20/2021	PRINCIPAL RECEIPT		3,485	3,485	3,468	3,466		19		19		3,485				134	09/20/2030
36178F-K4-7	GNMA HECM POOL # AA7515		09/20/2021	VARIOUS		624,711	624,711	674,552	951,698		(326,986)		(326,986)		624,711				16,953	06/20/2063
3617HT-EH-5	GNMA HECM POOL # BJ5536		12/20/2021	VARIOUS		148,236	148,236	167,263	168,170		(19,934)		(19,934)		148,236				2,307	03/20/2069
3617J9-BM-9	GNMA HECM POOL # BK8144		11/20/2021	VARIOUS		773,805	773,805	848,473	873,105		(99,299)		(99,299)		773,805				21,711	01/20/2069
36179L-A5-1	GNMA HECM POOL #AC9928		10/20/2021	VARIOUS		63,790	63,790	68,430	72,846		(9,057)		(9,057)		63,790				2,429	02/20/2064
3617HT-YK-6	GNMA HECM POOL #BJ6114		12/16/2021	VARIOUS		575,663	575,663	631,982	636,706		(61,044)		(61,044)		575,663				11,748	11/20/2068
38375U-JX-9	GNMA HECM REMICS SER 2014H12 CLHZ		12/15/2021	VARIOUS		910,394	910,394	976,137	944,267		(33,873)		(33,873)		910,394				36,907	06/20/2064
21H022-61-4	GNMA II 2.5% TBA 30 YR		01/19/2021	DAIWA CAPITAL MARKETS		47,932,100	45,440,000	47,792,453	47,792,453						47,792,453		139,647	139,647	63,111	01/01/2051
36202E-CA-5	GNMA II POOL # 003665		12/20/2021	PRINCIPAL RECEIPT		102,611	102,611	101,120	101,278		1,333		1,333		102,611				3,075	01/20/2035
36202D-2E-0	GNMA II POOL # 3473		12/20/2021	PRINCIPAL RECEIPT		50,984	50,984	51,382	51,447		(464)		(464)		50,984				1,577	11/20/2033
36202E-DP-1	GNMA II POOL # 3710		12/20/2021	PRINCIPAL RECEIPT		60,328	60,328	56,761	57,550		2,779		2,779		60,328				1,595	05/20/2035
36202E-GQ-6	GNMA II POOL # 3807		12/20/2021	PRINCIPAL RECEIPT		20,728	20,728	20,174	20,244		484		484		20,728				602	01/20/2036
36202E-HE-2	GNMA II POOL # 3829		12/20/2021	PRINCIPAL RECEIPT		44,877	44,877	43,614	43,737		1,139		1,139		44,877				1,237	03/20/2036
36202E-5G-0	GNMA II POOL # 4447		12/20/2021	PRINCIPAL RECEIPT		234,885	234,885	234,298	234,295		590		590		234,885				6,361	05/20/2039
36202F-AV-8	GNMA II POOL # 4520		12/20/2021	PRINCIPAL RECEIPT		279,532	279,532	279,183	279,117		414		414		279,532				7,258	08/20/2039
36202F-EW-2	GNMA II POOL # 4649		12/20/2021	PRINCIPAL RECEIPT		77,653	77,653	81,656	81,420		(3,768)		(3,768)		77,653				1,464	03/20/2040
36202F-VN-3	GNMA II POOL # 5121		12/20/2021	PRINCIPAL RECEIPT		155,725	155,725	161,395	164,997		(9,272)		(9,272)		155,725				2,024	07/20/2041
3617K9-FR-2	GNMA II POOL # BN5576		12/20/2021	PRINCIPAL RECEIPT		267,684	267,684	288,680	290,961		(23,278)		(23,278)		267,684				5,577	06/20/2049
3617K9-F7-6	GNMA II POOL # BN5590		12/20/2021	PRINCIPAL RECEIPT		153,413	153,413	165,111	170,073		(16,660)		(16,660)		153,413				4,557	07/20/2049
3617KR-FH-4	GNMA II POOL # BO9168		12/20/2021	PRINCIPAL RECEIPT		636,142	636,142	688,624	705,290		(69,148)		(69,148)		636,142				12,893	07/20/2049
36179M-VL-1	GNMA II POOL # MA0619		12/20/2021	PRINCIPAL RECEIPT		457,551	457,551	481,430	486,093		(28,542)		(28,542)		457,551				7,284	12/20/2042
36179M-XW-5	GNMA II POOL # MA0693		12/20/2021	PRINCIPAL RECEIPT		270,033	270,033	284,294	288,510		(18,478)		(18,478)		270,033				4,783	01/20/2043
36202F-FL-5	GNMA II POOL #4671		12/20/2021	PRINCIPAL RECEIPT		948,196	948,196	990,050	1,012,835		(64,639)		(64,639)		948,196				13,292	04/20/2040
36202F-F8-4	GNMA II POOL #4691		12/20/2021	PRINCIPAL RECEIPT		33,786	33,786	35,211	35,788		(2,002)		(2,002)		33,786				760	05/20/2040
36202F-LH-7	GNMA II POOL #4828		12/20/2021	PRINCIPAL RECEIPT		182,189	182,189	191,270	191,304		(9,115)		(9,115)		182,189				2,877	10/20/2040
36179M-KZ-2	GNMA II POOL MA0312		12/20/2021	PRINCIPAL RECEIPT		1,112,863	1,112,863	1,162,927	1,171,335		(58,473)		(58,473)		1,112,863				15,340	08/20/2042
36179M-NC-0	GNMA II POOL MA0387		12/20/2021	PRINCIPAL RECEIPT		1,201,596	1,201,596	1,268,754	1,280,253		(78,658)		(78,658)		1,201,596				19,479	09/20/2042
36207L-HQ-4	GNMA POOL # 435039		12/15/2021	PRINCIPAL RECEIPT		3,199	3,199	3,269	3,217		(18)		(18)		3,199				132	02/15/2031
36202C-N8-2	GNMA POOL # 002215		12/20/2021	PRINCIPAL RECEIPT		2,738	2,738	2,586	2,661		77		77		2,738				94	05/20/2026
36202C-PT-4	GNMA POOL # 002234		12/20/2021	PRINCIPAL RECEIPT		328	328	328	327		1		1		328				14	06/20/2026
36202C-QA-4	GNMA POOL # 002249		12/20/2021	PRINCIPAL RECEIPT		1,657	1,657	1,655	1,653		4		4		1,657				77	07/20/2026
36202C-QQ-9	GNMA POOL # 002263		12/20/2021	PRINCIPAL RECEIPT		497	497	468	492		5		5		497				18	08/20/2026
36202C-QX-4	GNMA POOL # 002270		12/20/2021	PRINCIPAL RECEIPT		1,137	1,137	1,140	1,138		(1)		(1)		1,137				38	08/20/2026
36202C-YG-2	GNMA POOL # 002511		12/20/2021	PRINCIPAL RECEIPT		1,360	1,360	1,376	1,373		(12)		(12)		1,360				66	11/20/2027
36202C-2Y-8	GNMA POOL # 002591		12/20/2021	PRINCIPAL RECEIPT		2,176	2,176	2,202	2,193		(17)		(17)		2,176				79	05/20/2028
36202C-6Y-4	GNMA POOL # 002687		12/20/2021	PRINCIPAL RECEIPT		20,430	20,430	19,800	19,954		476		476		20,430				681	12/20/2028
36202D-CR-0	GNMA POOL # 002780		12/20/2021	PRINCIPAL RECEIPT		15,361	15,361	14,361	14,496		865		865		15,361				449	07/20/2029
36202D-C9-0	GNMA POOL # 002796		12/20/2021	PRINCIPAL RECEIPT		4,979	4,979	4,850	4,821		158		158		4,979				192	08/20/2029
36202D-DN-8	GNMA POOL # 002809		12/20/2021	PRINCIPAL RECEIPT		5,855	5,855	5,720	5,724		131		131		5,855				230	09/20/2029
36202D-D5-7	GNMA POOL # 002824		12/20/2021	PRINCIPAL RECEIPT		3,070	3,070	2,992	2,982		88		88		3,070				111	10/20/2029
36202D-FX-4	GNMA POOL # 002882		12/20/2021	PRINCIPAL RECEIPT		3,949	3,949	3,820	3,802		147		147		3,949				113	02/20/2030
36202D-JR-3	GNMA POOL # 002972		12/20/2021	PRINCIPAL RECEIPT		960	960	954	952		8		8		960				41	09/20/2030
36202D-YZ-8	GNMA POOL # 003428		12/20/2021	PRINCIPAL RECEIPT		43,404	43,404	43,336	43,320		84		84		43,404				1,120	08/20/2033
36202E-GE-3	GNMA POOL # 003797		12/20/2021	PRINCIPAL RECEIPT		88,716	88,716	89,797	90,209		(1,493)		(1,493)		88,716				2,692	12/20/2035
362198-TM-5	GNMA POOL # 270656		12/15/2021	PRINCIPAL RECEIPT		364	364	361	363		1		1		364				14	09/15/2023
36203B-J5-4	GNMA POOL # 344184		12/15/2021	PRINCIPAL RECEIPT		1,209	1,209	1,210	1,206		3		3		1,209				33	12/15/2022
36203D-MP-2	GNMA POOL # 346066		12/15/2021	PRINCIPAL RECEIPT		92	92	92	92						92				4	01/15/2024
36203N-5H-7	GNMA POOL # 354648		12/15/2021	PRINCIPAL RECEIPT		285	285	284	284		1		1		285				11	09/15/2023
36202D-5Q-0	GNMA POOL # 3555		12/20/2021	PRINCIPAL RECEIPT		191,261	191,261	184,507	185,813		5,448		5,448		191,261				5,369	05/20/2034
36203R-P9-4	GNMA POOL # 356948		12/15/2021	PRINCIPAL RECEIPT		272	272	271	271		1		1		272				10	06/15/2023
36203X-JG-2	GNMA POOL # 362163		12/15/2021	PRINCIPAL RECEIPT		61	61	60	61						61				2	12/15/2023
36204A-FU-4	GNMA POOL # 363879		12/15/2021	PRINCIPAL RECEIPT		317	317	314	316		1		1		317				12	12/15/2023
36204B-LA-9	GNMA POOL # 364921		12/15/2021	PRINCIPAL RECEIPT		28	28	28	28						28				1	02/15/2024
36204B-M5-9	GNMA POOL # 364980		12/15/2021	PRINCIPAL RECEIPT		78	78	76	77						78				3	04/15/2024
36204F-HP-2	GNMA POOL # 368438		10/15/2021	PRINCIPAL RECEIPT		192	192	191	192		1		1		192				9	02/15/2024
36204F-3J-1	GNMA POOL # 369001		12/15/2021	PRINCIPAL RECEIPT		1,325	1,325	1,321	1,321		4		4		1,325				39	05/15/2024
36204H-EK-2	GNMA POOL # 370138		12/15/2021	PRINCIPAL RECEIPT		84	84	84	84						84				3	12/15/2023
36204K-KB-8	GNMA POOL # 372090		12/15/2021	PRINCIPAL RECEIPT		141	141	140	141						141				5	05/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36205A-QH-0	GNMA POOL # 384856		04/15/2021	PRINCIPAL RECEIPT		5,896	5,896	5,850	5,879		17		17		5,896				131	10/15/2025
36205B-PF-3	GNMA POOL # 385722		12/15/2021	PRINCIPAL RECEIPT		65	65	64	65						65				2	06/15/2024
36205D-AF-5	GNMA POOL # 387106		12/15/2021	PRINCIPAL RECEIPT		1,423	1,423	1,419	1,419		4		4		1,423				70	08/15/2025
36205U-MZ-0	GNMA POOL # 400976		12/15/2021	PRINCIPAL RECEIPT		1,499	1,499	1,487	1,494		4		4		1,499				57	05/15/2024
36205Y-QW-5	GNMA POOL # 404669		12/15/2021	PRINCIPAL RECEIPT		915	915	913	913		2		2		915				35	12/15/2025
36206D-DE-4	GNMA POOL # 407901		12/15/2021	PRINCIPAL RECEIPT		700	700	695	698		2		2		700				27	11/15/2025
36206F-XH-0	GNMA POOL # 410280		12/15/2021	PRINCIPAL RECEIPT		191	191	191	191		1		1		191				7	09/15/2025
36206H-MB-1	GNMA POOL # 411754		12/15/2021	PRINCIPAL RECEIPT		26,130	26,130	26,841	26,480		(350)		(350)		26,130				1,593	04/15/2027
36206J-4C-5	GNMA POOL # 413119		12/15/2021	PRINCIPAL RECEIPT		488	488	484	486		2		2		488				19	09/15/2025
36206X-PT-4	GNMA POOL # 424434		12/15/2021	PRINCIPAL RECEIPT		3,118	3,118	3,213	3,120		(2)		(2)		3,118				138	08/15/2027
36206X-PZ-0	GNMA POOL # 424440		12/15/2021	PRINCIPAL RECEIPT		9,696	9,696	9,870	9,690		5		5		9,696				512	08/15/2027
36209F-PY-9	GNMA POOL # 470339		12/15/2021	PRINCIPAL RECEIPT		3,099	3,099	3,103	3,091		8		8		3,099				128	05/15/2029
36209S-ZQ-7	GNMA POOL # 480551		12/15/2021	PRINCIPAL RECEIPT		5,119	5,119	4,902	4,985		134		134		5,119				187	04/15/2029
36209W-4X-7	GNMA POOL # 484238		12/15/2021	PRINCIPAL RECEIPT		1,230	1,230	1,260	1,246		(15)		(15)		1,230				47	09/15/2028
36210V-E4-9	GNMA POOL # 503355		12/15/2021	PRINCIPAL RECEIPT		7,338	7,338	7,590	7,692		(354)		(354)		7,338				241	02/15/2029
36201C-JU-9	GNMA POOL # 579075		12/15/2021	PRINCIPAL RECEIPT		34,982	34,982	35,687	35,922		(939)		(939)		34,982				1,254	12/15/2031
36201H-W8-2	GNMA POOL # 583971		12/15/2021	PRINCIPAL RECEIPT		15,444	15,444	16,061	15,872		(429)		(429)		15,444				548	07/15/2032
36201M-S9-4	GNMA POOL # 587444		12/15/2021	PRINCIPAL RECEIPT		192,354	192,354	201,070	206,434		(14,080)		(14,080)		192,354				3,270	12/15/2032
36200E-B2-6	GNMA POOL # 598657		12/15/2021	PRINCIPAL RECEIPT		1,482	1,482	1,503	1,500		(18)		(18)		1,482				45	05/15/2035
36200G-KU-9	GNMA POOL # 600707		12/15/2021	PRINCIPAL RECEIPT		4,124	4,124	4,256	4,246		(122)		(122)		4,124				125	12/15/2033
36200J-6S-4	GNMA POOL # 603081		12/15/2021	PRINCIPAL RECEIPT		15,005	15,005	15,485	15,403		(398)		(398)		15,005				612	08/15/2033
36200K-J4-0	GNMA POOL # 603383		12/15/2021	PRINCIPAL RECEIPT		26,271	26,271	27,462	27,375		(1,103)		(1,103)		26,271				934	01/15/2033
36200K-J7-3	GNMA POOL # 603386		12/15/2021	PRINCIPAL RECEIPT		140,029	140,029	146,552	148,012		(7,983)		(7,983)		140,029				4,468	01/15/2033
36200K-KQ-9	GNMA POOL # 603403		12/15/2021	PRINCIPAL RECEIPT		17,315	17,315	18,070	18,139		(824)		(824)		17,315				563	10/15/2034
36200M-TF-0	GNMA POOL # 604550		12/15/2021	PRINCIPAL RECEIPT		31,192	31,192	30,963	31,012		180		180		31,192				728	08/15/2033
36200M-VW-0	GNMA POOL # 604629		12/15/2021	PRINCIPAL RECEIPT		109,116	109,116	111,980	110,990		(1,874)		(1,874)		109,116				2,816	09/15/2033
36200N-BP-5	GNMA POOL # 604946		12/15/2021	PRINCIPAL RECEIPT		108,218	108,218	105,022	105,385		2,833		2,833		108,218				3,340	01/15/2034
36202T-DW-3	GNMA POOL # 608617		12/15/2021	PRINCIPAL RECEIPT		30,600	30,600	31,026	30,691		(91)		(91)		30,600				834	06/15/2024
36202T-G4-2	GNMA POOL # 608719		12/15/2021	PRINCIPAL RECEIPT		12,089	12,089	12,237	12,122		(33)		(33)		12,089				304	11/15/2024
36290R-XW-8	GNMA POOL # 615493		12/15/2021	PRINCIPAL RECEIPT		25,188	25,188	25,157	25,226		(37)		(37)		25,188				835	08/15/2033
36290R-Y3-1	GNMA POOL # 615530		12/15/2021	PRINCIPAL RECEIPT		71,240	71,240	71,708	71,650		(410)		(410)		71,240				2,077	09/15/2033
36290S-CZ-2	GNMA POOL # 615788		12/15/2021	PRINCIPAL RECEIPT		84,947	84,947	87,031	85,333		(386)		(386)		84,947				2,538	09/15/2023
36290S-YC-9	GNMA POOL # 616407		12/15/2021	PRINCIPAL RECEIPT		33,381	33,381	33,887	33,522		(141)		(141)		33,381				903	05/15/2024
36290T-FW-4	GNMA POOL # 616781		12/15/2021	PRINCIPAL RECEIPT		19,839	19,839	20,118	19,910		(71)		(71)		19,839				535	12/15/2024
36290T-GN-3	GNMA POOL # 616805		12/20/2021	PRINCIPAL RECEIPT		75,774	75,774	77,976	76,633		(859)		(859)		75,774				1,926	01/20/2025
36290T-JK-6	GNMA POOL # 616866		12/15/2021	PRINCIPAL RECEIPT		215,463	215,463	220,446	218,574		(3,110)		(3,110)		215,463				3,429	02/15/2027
36290X-MY-3	GNMA POOL # 620575		12/15/2021	PRINCIPAL RECEIPT		47,705	47,705	47,599	47,711		(6)		(6)		47,705				1,036	09/15/2033
36291G-YY-6	GNMA POOL # 628127		12/15/2021	PRINCIPAL RECEIPT		16,858	16,858	17,324	17,460		(602)		(602)		16,858				544	05/15/2034
36291L-3U-7	GNMA POOL # 631811		12/15/2021	PRINCIPAL RECEIPT		59,035	59,035	59,930	59,208		(172)		(172)		59,035				1,637	05/15/2024
36291L-4W-2	GNMA POOL # 631837		12/20/2021	PRINCIPAL RECEIPT		98,691	98,691	101,143	99,969		(1,278)		(1,278)		98,691				3,887	06/20/2029
36291P-5P-7	GNMA POOL # 634554		12/20/2021	PRINCIPAL RECEIPT		14,224	14,224	14,805	14,437		(213)		(213)		14,224				400	09/20/2024
36291U-E7-6	GNMA POOL # 638358		12/15/2021	PRINCIPAL RECEIPT		200,993	200,993	203,286	203,378		(2,385)		(2,385)		200,993				5,034	02/15/2035
36291Y-EG-8	GNMA POOL # 641935		12/15/2021	PRINCIPAL RECEIPT		7,344	7,344	7,464	7,432		(88)		(88)		7,344				230	04/15/2035
36297B-JS-1	GNMA POOL # 706873		12/15/2021	PRINCIPAL RECEIPT		89,548	89,548	93,074	91,521		(1,973)		(1,973)		89,548				2,127	11/15/2030
3620AM-M7-4	GNMA POOL # 733982		12/15/2021	PRINCIPAL RECEIPT		444,794	444,794	473,497	472,852		(28,058)		(28,058)		444,794				16,803	10/15/2040
3620AQ-K6-9	GNMA POOL # 736617		12/15/2021	PRINCIPAL RECEIPT		289,648	289,648	308,746	303,964		(14,316)		(14,316)		289,648				8,305	12/15/2035
3620AS-PH-6	GNMA POOL # 738524		12/15/2021	PRINCIPAL RECEIPT		227,924	227,924	234,049	233,710		(5,786)		(5,786)		227,924				5,387	07/15/2041
3620AS-PX-1	GNMA POOL # 738538		12/15/2021	PRINCIPAL RECEIPT		510,031	510,031	526,050	523,641		(13,609)		(13,609)		510,031				10,145	07/15/2041
36177P-B2-0	GNMA POOL # 794556		12/15/2021	PRINCIPAL RECEIPT		576,987	576,987	589,067	588,755		(11,768)		(11,768)		576,987				9,066	01/15/2042
36179V-L6-5	GNMA POOL # MA6649		12/20/2021	PRINCIPAL RECEIPT		292,742	292,742	302,440	302,071		(9,328)		(9,328)		292,742				6,240	05/20/2050
36179V-L7-3	GNMA POOL # MA6650		12/20/2021	PRINCIPAL RECEIPT		221,326	221,326	228,796	229,047		(7,721)		(7,721)		221,326				2,576	05/20/2050
36241L-KA-3	GNMA POOL #782989		12/15/2021	PRINCIPAL RECEIPT		715,867	715,867	742,974	737,563		(21,696)		(21,696)		715,867				15,322	06/15/2040
36230L-K8-1	GNMA POOL 752119		12/15/2021	PRINCIPAL RECEIPT		310,020	310,020	324,795	318,331		(8,311)		(8,311)		310,020				5,287	01/15/2033
36176M-GZ-0	GNMA POOL 770016		12/15/2021	PRINCIPAL RECEIPT		109,403	109,403	114,257	111,626		(2,224)		(2,224)		109,403				2,095	12/15/2033
38374M-DF-3	GNMA REMICS SER 2005-81 CL OB		12/20/2021	PRINCIPAL RECEIPT		1,054,478	1,054,478	1,028,446	1,043,709		10,769		10,769		1,054,478				30,704	10/20/2035
38377Q-UJ-4	GNMA REMICS SER 2011-25 CL ND		06/21/2021	PRINCIPAL RECEIPT		1,257,430	1,257,430	1,255,268	1,255,088		2,341		2,341		1,257,430				13,662	12/16/2039
38378T-6Q-8	GNMA REMICS SER 2013-100 CL MA		12/20/2021	PRINCIPAL RECEIPT		572,150	572,150	596,020	586,086		(13,936)		(13,936)		572,150				9,297	02/20/2043
38378K-4A-4	GNMA REMICS SER 2013-141 CL AB		12/16/2021	PRINCIPAL RECEIPT		5,544,546	5,544,546	5,572,269	5,574,162		(29,616)		(29,616)		5,544,546				46,090	04/16/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38378N-FL-2	GNMA REMICS SER 2013-158 AB		12/20/2021	VARIOUS		1,458,087	1,458,087	1,543,408	1,536,521		(7,057)		(7,057)		1,529,464		(71,376)	(71,376)	68,176	08/16/2053
38378M-UG-8	GNMA REMICS SER 2013-53 CL KA		12/20/2021	PRINCIPAL RECEIPT		1,472,212	1,472,212	1,519,139	1,492,403		(20,191)		(20,191)		1,472,212				23,425	10/20/2041
38378M-ND-3	GNMA REMICS SER 2013-60 CL GL		12/20/2021	PRINCIPAL RECEIPT		974,386	974,386	988,355	980,142		(5,756)		(5,756)		974,386				15,004	11/20/2041
38378T-AL-4	GNMA REMICS SER 2013-71 CL LA		12/20/2021	PRINCIPAL RECEIPT		566,033	566,033	571,163	567,910		(1,877)		(1,877)		566,033				7,324	10/20/2042
38378X-FG-1	GNMA REMICS SER 2014-112 CL AB		12/16/2021	PRINCIPAL RECEIPT		4,028,543	4,028,543	4,104,235	4,106,076		(77,533)		(77,533)		4,028,543				55,260	12/16/2040
38378X-NN-7	GNMA REMICS SER 2014-135 CL AK		12/16/2021	PRINCIPAL RECEIPT		1,016,456	1,016,456	1,054,097	1,071,157		(54,701)		(54,701)		1,016,456				11,400	08/16/2055
38378X-A4-3	GNMA REMICS SER 2014-172 CL AD		12/16/2021	PRINCIPAL RECEIPT		806,848	806,848	803,192	802,234		4,614		4,614		806,848				6,143	01/16/2046
38378N-J2-0	GNMA REMICS SER 2014-40 CL CA		12/16/2021	PRINCIPAL RECEIPT		2,315,258	2,315,258	2,312,097	2,313,080		2,178		2,178		2,315,258				27,834	11/16/2041
38379K-B9-8	GNMA REMICS SER 2015-115 AC		12/16/2021	PRINCIPAL RECEIPT		672,921	672,921	683,120	685,516		(12,595)		(12,595)		672,921				7,999	07/16/2051
38379K-K8-0	GNMA REMICS SER 2015-128 CL AJ		12/16/2021	PRINCIPAL RECEIPT		1,496,217	1,496,217	1,523,044	1,528,432		(32,215)		(32,215)		1,496,217				22,467	11/16/2055
38379K-6D-5	GNMA REMICS SER 2015-163 CL AH		12/16/2021	PRINCIPAL RECEIPT		3,010,125	3,010,125	2,983,821	2,981,703		28,421		28,421		3,010,125				37,157	04/16/2056
38379K-3N-6	GNMA REMICS SER 2015-169 CL C		12/16/2021	PRINCIPAL RECEIPT		2,655,017	2,655,017	2,662,899	2,665,913		(10,895)		(10,895)		2,655,017				26,870	04/16/2056
38379K-6M-5	GNMA REMICS SER 2015-171 CL EA		12/16/2021	PRINCIPAL RECEIPT		1,291,078	1,291,078	1,286,741	1,285,655		5,423		5,423		1,291,078				17,722	12/16/2052
38379K-GP-7	GNMA REMICS SER 2015-58 CL VA		12/16/2021	PRINCIPAL RECEIPT		385,216	385,216	370,199	373,882		11,335		11,335		385,216				5,671	10/16/2038
38379K-TT-5	GNMA REMICS SER 2015-93 CLASS AB		12/16/2021	PRINCIPAL RECEIPT		2,480,164	2,480,164	2,468,636	2,465,960		14,204		14,204		2,480,164				41,118	01/16/2047
38379Y-6L-7	GNMA REMICS SER 2016-125 CL DA		12/16/2021	PRINCIPAL RECEIPT		2,342,002	2,342,002	2,344,655	2,345,176		(3,174)		(3,174)		2,342,002				28,225	12/16/2047
38379U-TB-2	GNMA REMICS SER 2016-72 CL AB		12/16/2021	PRINCIPAL RECEIPT		2,008,718	2,008,718	2,026,137	2,028,705		(19,987)		(19,987)		2,008,718				28,165	04/16/2049
38382N-GG-6	GNMA REMICS SER 2021-27 CL DC		12/20/2021	PRINCIPAL RECEIPT		5,989,451	5,989,451	6,022,206			(32,755)		(32,755)		5,989,451				42,717	02/20/2051
38382J-5W-2	GNMA REMICS SER 2021-56 CL PE		12/20/2021	PRINCIPAL RECEIPT		1,662,019	1,662,019	1,668,512			(6,492)		(6,492)		1,662,019				14,718	03/20/2051
38378B-QU-6	GNMA REMICS SERIES 2012-33 CL B		12/16/2021	PRINCIPAL RECEIPT		18,780,909	18,780,909	18,835,846	18,810,999		(30,090)		(30,090)		18,780,909				220,785	03/16/2046
690353-J8-1	OVERSEAS PRIVATE INV CORP		08/05/2021	PRINCIPAL RECEIPT		72,067	72,067	72,067	72,067						72,067				1,796	07/31/2033
797224-AB-8	SAN CLEMENTE LEASING LLC SEC NTS		12/07/2021	VARIOUS		630,963	630,963	630,963	630,963						630,963				13,268	06/07/2022
89156H-AA-5	TOTE SHIPHOLDINGS INC		10/18/2021	CALLED		150,000	150,000	165,750	165,666		(330)		(330)		165,336		(15,336)	(15,336)	3,825	10/16/2040
831641-FA-8	U S SBA DEB PART CER SER SBIC 2014		09/13/2021	PRINCIPAL RECEIPT		2,153,680	2,153,680	2,207,522	2,173,466		(1,852)		(1,852)		2,171,614		(17,934)	(17,934)	42,886	03/10/2024
83162C-VU-4	U S SBA PART CERT SER 2013-20I		09/01/2021	PRINCIPAL RECEIPT		1,402,984	1,402,984	1,459,209	1,443,720		(1,039)		(1,039)		1,442,681		(39,698)	(39,698)	47,991	09/01/2033
83162C-WX-7	U S SBA PART CERT SER 2015-20C		09/01/2021	PRINCIPAL RECEIPT		506,035	506,035	506,035	506,035						506,035				15,115	03/01/2035
83162C-YR-8	U S SBA PART CERT SER 2017-20F		12/01/2021	PRINCIPAL RECEIPT		1,121,188	1,121,188	1,121,188	1,121,188						1,121,188				40,385	06/01/2037
83162C-XE-8	U S SBA PART CERT SERIES 2015-20H		08/02/2021	PRINCIPAL RECEIPT		913,260	913,260	913,260	913,260						913,260				27,263	08/01/2035
83162C-WB-5	U S SBA PART CERTIF SER 2014-20B		08/02/2021	PRINCIPAL RECEIPT		719,926	719,926	719,926	719,926						719,926				24,063	02/01/2034
83162C-WY-5	U S SBA PART CERTIF SER 2015-20D		10/01/2021	PRINCIPAL RECEIPT		2,663,155	2,663,155	2,663,155	2,663,155						2,663,155				74,552	04/01/2035
83162C-VV-2	U S SBA PARTIC CERT SER 2013-20J		10/01/2021	PRINCIPAL RECEIPT		3,140,427	3,140,427	3,140,427	3,140,427						3,140,427				111,758	10/01/2033
83162C-WD-1	U S SBA PARTIC CERTIF SER 2014-20C		09/01/2021	PRINCIPAL RECEIPT		991,675	991,675	1,009,317	1,007,026		(235)		(235)		1,006,791		(15,116)	(15,116)	31,244	03/01/2034
83162C-NN-9	U S SBA SBIC SER 2004-20B		08/02/2021	PRINCIPAL RECEIPT		64,735	64,735	64,735	64,735						64,735				2,409	02/01/2024
83162C-QH-9	U S SBA SBIC SER 2006-20F		12/01/2021	PRINCIPAL RECEIPT		112,774	112,774	112,774	112,774						112,774				4,817	06/01/2026
83162C-PR-8	U S SBA SBIC-PC SER 2005-20G		07/01/2021	PRINCIPAL RECEIPT		84,103	84,103	84,103	84,103						84,103				2,947	07/01/2025
83162C-MZ-3	U S SBA SBIC-PS 2003-20E		11/01/2021	PRINCIPAL RECEIPT		21,610	21,610	21,567	21,601		3		3		21,605		6	6	772	05/01/2023
83162C-PH-0	U S SBA SBIC-PS 2005-20B		08/02/2021	PRINCIPAL RECEIPT		174,970	174,970	174,970	174,970						174,970				6,545	02/01/2025
83162C-MX-8	U S SBA SER 2003-20D		10/01/2021	PRINCIPAL RECEIPT		20,469	20,469	19,666	20,315		30		30		20,346		124	124	676	04/01/2023
83162C-PX-5	U S SBA SER 2005-20K		11/01/2021	PRINCIPAL RECEIPT		86,274	86,274	86,369	86,303		3		3		86,306		(32)	(32)	3,440	11/01/2025
83162C-QD-8	U S SBA SER 2006-20C		09/01/2021	PRINCIPAL RECEIPT		217,552	217,552	212,810	215,699		149		149		215,848		1,704	1,704	9,118	03/01/2026
83162C-RH-8	U S SBA SER 2007-20J CL 1		10/01/2021	PRINCIPAL RECEIPT		1,689,389	1,689,389	1,811,870	1,795,126		(6,819)		(6,819)		1,788,307		(98,918)	(98,918)	70,497	10/01/2027
83162C-RL-9	U S SBA SER 2007-20L CL 1		12/01/2021	PRINCIPAL RECEIPT		1,018,907	1,018,907	1,089,912	1,080,373		(5,638)		(5,638)		1,074,735		(55,828)	(55,828)	43,506	12/01/2027
83162C-SP-9	U S SBA SER 2009-20F		12/01/2021	PRINCIPAL RECEIPT		134,725	134,725	134,725	134,725						134,725				4,806	06/01/2029
83162C-SU-8	U S SBA SER 2009-20I		09/01/2021	PRINCIPAL RECEIPT		326,893	326,893	359,072	345,449		(828)		(828)		344,621		(17,728)	(17,728)	10,681	09/01/2029
83162C-TV-5	U S SBA SER 2011-20B		08/02/2021	PRINCIPAL RECEIPT		867,691	867,691	867,691	867,691						867,691				26,955	02/01/2031
83162C-TX-1	U S SBA SER 2011-20C		09/01/2021	PRINCIPAL RECEIPT		838,475	838,475	838,475	838,475						838,475				27,468	03/01/2031
83162C-VB-6	U S SBA SER 2012-20J		10/01/2021	PRINCIPAL RECEIPT		870,318	870,318	870,318	870,318						870,318				16,968	10/01/2032
83162C-VY-6	U S SBA SER 2013-20L		12/01/2021	PRINCIPAL RECEIPT		614,359	614,359	614,359	614,359						614,359				20,304	12/01/2033
83162C-WE-9	U S SBA SER 2014-20D		10/01/2021	PRINCIPAL RECEIPT		759,256	759,256	759,256	759,256						759,256				24,355	04/01/2034
83162C-WH-2	U S SBA SER 2014-20F		12/01/2021	PRINCIPAL RECEIPT		2,687,305	2,687,305	2,708,300	2,702,845		(623)		(623)		2,702,222		(14,916)	(14,916)	73,785	06/01/2034
83162C-C6-8	U S SBA SER 2015-25G		07/01/2021	PRINCIPAL RECEIPT		421,356	421,356	421,356	421,356						421,356				15,992	07/01/2044
83162C-XY-4	U S SBA SER 2016-20H		08/02/2021	PRINCIPAL RECEIPT		961,700	961,700	961,700	961,700						961,700				24,249	08/01/2036
83162C-YB-3	U S SBA SER 2016-20J		10/01/2021	PRINCIPAL RECEIPT		1,249,334	1,249,334	1,249,334	1,249,334						1,249,334				31,974	10/01/2036
831641-FH-3	U S SBA SER 2017-10A		09/13/2021	PRINCIPAL RECEIPT		4,330,162	4,330,162	4,330,162	4,330,162						4,330,162				88,841	03/10/2027
83162C-YN-7	U S SBA SER 2017-20D		10/01/2021	PRINCIPAL RECEIPT		613,421	613,421	625,498	624,707		(326)		(326)		624,381		(10,960)	(10,960)	21,580	04/01/2037
83162C-YZ-0	U S SBA SER 2017-20K		11/01/2021	PRINCIPAL RECEIPT		1,329,199	1,329,199	1,329,199	1,329,199						1,329,199				47,361	11/01/2037
831641-FL-4	U S SBA SER 2018-10B		09/13/2021	PRINCIPAL RECEIPT		3,254,096	3,254,096	3,254,096	3,254,096						3,254,096				85,155	09/10/2028
83162C-ZF-3	U S SBA SER 2018-20B		08/02/2021	PRINCIPAL RECEIPT		2,028,255	2,028,255	2,028,255	2,028,255						2,028,255				79,736	02/01/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83162C-ZL-0	U S SBA SER 2018-20E		11/01/2021	PRINCIPAL RECEIPT		679,027	679,027	732,633	731,042		(1,411)		(1,411)		729,631		(50,604)	(50,604)	30,697	05/01/2038
83162C-ZM-8	U S SBA SER 2018-20F		12/01/2021	PRINCIPAL RECEIPT		1,585,113	1,585,113	1,717,892	1,713,994		(4,131)		(4,131)		1,709,863		(124,750)	(124,750)	77,738	06/01/2038
83162C-ZP-1	U S SBA SER 2018-20G CL 1		07/01/2021	PRINCIPAL RECEIPT		747,668	747,668	811,804	809,976		(930)		(930)		809,046		(61,378)	(61,378)	37,597	07/01/2038
83162C-A3-7	U S SBA SER 2018-20L		12/01/2021	PRINCIPAL RECEIPT		4,093,747	4,093,747	4,335,854	4,325,973		(7,065)		(7,065)		4,318,908		(225,161)	(225,161)	197,777	12/01/2038
831641-FM-2	U S SBA SER 2019-10A CL 1		09/13/2021	PRINCIPAL RECEIPT		799,206	799,206	799,206	799,206						799,206				19,213	03/10/2029
83162C-C7-6	U S SBA SER 2019-20H		08/02/2021	PRINCIPAL RECEIPT		258,782	258,782	258,782	258,782						258,782				5,466	08/01/2039
83162C-A9-4	U S SBA SER 2019-25B CL 1		08/02/2021	PRINCIPAL RECEIPT		249,639	249,639	262,696	262,313		(104)		(104)		262,210		(12,571)	(12,571)	10,132	02/01/2044
83162C-B4-4	U S SBA SER 2019-25C		09/01/2021	PRINCIPAL RECEIPT		1,358,174	1,358,174	1,440,619	1,438,137		(1,311)		(1,311)		1,436,825		(78,651)	(78,651)	65,006	03/01/2044
83162C-E4-1	U S SBA SER 2020-20A CL 1		07/01/2021	PRINCIPAL RECEIPT		332,227	332,227	332,227	332,227						332,227				6,060	01/01/2040
831641-FB-6	U S SBA SER SBIC 2014-10B		09/13/2021	PRINCIPAL RECEIPT		2,596,838	2,596,838	2,604,819	2,603,552		(315)		(315)		2,603,237		(6,399)	(6,399)	50,427	09/10/2024
831641-FG-5	U S SBA SER SBIC 2016-10B		09/13/2021	PRINCIPAL RECEIPT		3,315,871	3,315,871	3,315,871	3,315,871						3,315,871				48,048	09/10/2026
83162C-PS-6	U S SBA SER SBIC-2005-20H		08/02/2021	PRINCIPAL RECEIPT		220,001	220,001	212,783	217,454		185		185		217,639		2,362	2,362	8,640	08/01/2025
83162C-NA-7	U S SBA SER SBIC-PC 2003-20F		12/01/2021	PRINCIPAL RECEIPT		246,585	246,585	239,804	245,373		341		341		245,714		871	871	7,798	06/01/2023
83162C-ND-1	U S SBA SER SBIC-PS 2003-20H		08/02/2021	PRINCIPAL RECEIPT		52,475	52,475	52,475	52,475						52,475				1,908	08/01/2023
831628-E7-3	US SBA 10 YR POOL #100158		12/27/2021	PRINCIPAL RECEIPT		637,426	637,426	681,797	680,852		(43,426)		(43,426)		637,426				10,379	12/25/2030
831628-EZ-1	US SBA 25 YEAR POOL # 100152		12/27/2021	PRINCIPAL RECEIPT		1,283,976	1,283,976	1,388,299	1,388,055		(104,080)		(104,080)		1,283,976				20,750	06/25/2045
831628-EM-0	US SBA 25 YEAR POOL #100140		12/25/2021	PRINCIPAL RECEIPT		7,205,409	7,205,409	7,616,343	7,558,678		(353,269)		(353,269)		7,205,409				215,100	01/25/2044
831628-EG-3	US SBA 25 YR POOL # 100135		12/25/2021	PRINCIPAL RECEIPT		258,978	258,978	275,164	279,610		(20,632)		(20,632)		258,978				6,052	04/25/2043
831628-C8-3	US SBA 25 YR POOL #100095		12/25/2021	PRINCIPAL RECEIPT		815,118	815,118	864,662	861,660		(46,542)		(46,542)		815,118				26,118	05/25/2038
831628-DL-3	US SBA 25 YR POOL #100107		12/25/2021	PRINCIPAL RECEIPT		249,264	249,264	258,261	258,389		(9,126)		(9,126)		249,264				8,888	11/25/2039
831628-EC-2	US SBA 25 YR POOL #100131		12/25/2021	PRINCIPAL RECEIPT		1,948,972	1,948,972	2,047,639	2,022,466		(73,494)		(73,494)		1,948,972				37,441	07/25/2042
831628-ED-0	US SBA 25 YR POOL #100132		12/25/2021	PRINCIPAL RECEIPT		279,617	279,617	287,656	287,061		(7,443)		(7,443)		279,617				5,602	10/25/2042
83162C-RA-3	US SBA SER 2007-20E		11/01/2021	PRINCIPAL RECEIPT		475,842	475,842	464,838	470,948		423		423		471,372		4,470	4,470	19,039	05/01/2027
83162C-VS-9	US SBA SER 2013-20H		08/02/2021	PRINCIPAL RECEIPT		1,477,903	1,477,903	1,477,903	1,477,903						1,477,903				47,938	08/01/2033
912810-RE-0	US TREASURY BONDS		07/06/2021	WELLS FARGO SECURITIES		6,510,352	5,000,000	5,439,648	5,409,696		(6,253)		(6,253)		5,403,444		1,106,908	1,106,908	161,723	02/15/2044
912810-RN-0	US TREASURY BONDS		03/29/2021	WELLS FARGO SECURITIES		5,480,859	5,000,000	4,884,570	4,891,617		714		714		4,892,331		588,528	588,528	88,950	08/15/2045
91282C-CE-9	US TREASURY BONDS		10/29/2021	BARCLAYS INC		988,359	1,000,000	999,805			10		10		999,815		(11,455)	(11,455)	5,260	05/31/2028
0599999. Subtotal - Bonds - U.S. Governments						210,512,965	206,041,301	211,554,106	202,961,521		(2,054,889)		(2,054,889)		209,597,160		915,809	915,809	3,617,159	XXX
373384-NZ-5	GEORGIA ST GO BDS 2009H		11/01/2021	VARIOUS		3,125,000	3,125,000	3,372,461	3,284,708		(19,062)		(19,062)		3,265,646		(140,646)	(140,646)	140,719	11/01/2025
882724-RB-5	TEXAS ST GO BDS SER 2020		07/15/2021	PIPER JAFFRAY		3,019,525	2,500,000	2,937,425	2,891,057		(34,686)		(34,686)		2,856,371		163,154	163,154	100,000	10/01/2026
882724-RE-9	TEXAS ST GO BDS SER 2020		06/01/2021	JANNEY, MONTGOMERY, SCOTT		5,506,852	5,200,000	5,200,000	5,200,000						5,200,000		306,852	306,852	81,307	10/01/2029
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						11,651,377	10,825,000	11,509,886	11,375,765		(53,748)		(53,748)		11,322,017		329,360	329,360	322,026	XXX
041826-6A-1	ARLINGTON TX IND SCH DIST SER 2020		06/10/2021	PIPER JAFFRAY		2,042,760	2,000,000	2,000,000	2,000,000						2,000,000		42,760	42,760	39,930	02/15/2037
041826-6C-7	ARLINGTON TX IND SCH DIST SER 2020		06/09/2021	PIPER JAFFRAY		3,057,000	3,000,000	3,000,000	3,000,000						3,000,000		57,000	57,000	63,211	02/15/2039
269696-MJ-6	EAGLE MTN SAGINAW TX IND SCH DIST		02/11/2021	Ramirez & Co., Inc.		1,762,668	1,710,000	1,710,000	1,710,000						1,710,000		52,668	52,668	14,375	08/15/2030
442331-MG-6	HOUSTON TX TAX PENSION SER 2007A		07/14/2021	BANK OF OKLAHOMA		5,593,560	4,000,000	4,000,000	4,000,000						4,000,000		1,593,560	1,593,560	193,830	03/01/2037
774286-AF-5	ROCKWALL TX INDEP SCH DIST GO		03/04/2021	Ramirez & Co., Inc.		1,273,467	1,300,000	1,300,000	1,300,000						1,300,000		(26,533)	(26,533)	11,584	02/15/2035
774286-AM-0	ROCKWALL TX INDEP SCH DIST GO		06/03/2021	JANNEY, MONTGOMERY, SCOTT		4,702,500	4,950,000	4,950,000	4,950,000						4,950,000		(247,500)	(247,500)	85,085	02/15/2046
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						18,431,955	16,960,000	16,960,000	16,960,000						16,960,000		1,471,955	1,471,955	408,015	XXX
196480-NG-8	COLORADO ST HSG REV 202 SER I-1		11/01/2021	CALLED		160,000	160,000	160,000	160,000						160,000				3,623	11/01/2031
196480-MJ-3	COLORADO ST HSG REV 2020 SER H		09/01/2021	VARIOUS		8,097,395	7,500,000	8,161,650	8,145,192		(42,338)		(42,338)		8,102,854		(5,459)	(5,459)	181,306	05/01/2050
196480-NH-6	COLORADO ST HSG REV 2020 SER I-1		07/07/2021	CALLED		60,000	60,000	63,020	62,946		(142)		(142)		62,804		(2,804)	(2,804)	1,135	11/01/2050
25477P-NT-8	DIST OF COLUMBIA HSG FIN SER 2017		12/01/2021	PRINCIPAL RECEIPT		1,660,065	1,660,065	1,660,065	1,660,065						1,660,065				51,163	03/01/2049
3130AJ-B7-3	FEDERAL HOME LOAN BANK NTS		08/02/2021	VARIOUS		16,600,000	16,600,000	16,654,780	16,612,340		(12,340)		(12,340)		16,600,000				270,180	03/18/2030
3133TC-AU-2	FHLMC SER T-009 CL A-6		12/28/2021	PRINCIPAL RECEIPT		50	50	50	49						50				2	03/25/2029
34074M-VP-3	FLORIDA HSG FIN REV 2020 SER 2		08/17/2021	RAYMOND JAMES & ASSOC.		3,821,440	3,500,000	3,851,680	3,842,155		(22,086)		(22,086)		3,820,069		1,371	1,371	84,875	07/01/2051
34074M-ND-9	FLORIDA ST HSG FIN CORP 2016 SER 1		12/01/2021	PRINCIPAL RECEIPT		584,373	584,373	584,373	584,373						584,373				10,782	07/01/2037
34074M-PG-0	FLORIDA ST HSG FIN CORP SER 2016 B		12/01/2021	PRINCIPAL RECEIPT		556,412	556,412	556,412	556,412						556,412				7,462	01/01/2043
01F020-61-2	FNMA 2.0% TBA 30 YRS		01/12/2021	DAIWA CAPITAL MARKETS		61,518,750	60,000,000	62,163,813	62,163,813						62,163,813		(645,063)	(645,063)	43,333	01/01/2051
01F022-63-4	FNMA 2.5% TBA 30 YRS		02/12/2021	DAIWA CAPITAL MARKETS		30,621,449	29,185,000	30,590,668	30,590,668						30,590,668		30,781	30,781	20,267	03/01/2051
T12210-02-6	FNMA 3.0% TBA 30 YR		12/20/2021	DAIWA CAPITAL MARKETS		13,734,450	13,270,000	13,712,679							13,712,679		21,771	21,771	14,376	12/01/2051
31371N-V7-7	FNMA POOL # 257238		12/27/2021	PRINCIPAL RECEIPT		14,569	14,569	13,949	14,047		522		522		14,569				404	06/01/2028
31387D-Z4-4	FNMA POOL # 581363		03/25/2021	PRINCIPAL RECEIPT		1,836	1,836	1,833	1,828		8		8		1,836				15	06/01/2021
31400F-B2-2	FNMA POOL # 685957		12/27/2021	PRINCIPAL RECEIPT		6,003	6,003	6,173	6,033		(30)		(30)		6,003				181	09/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31400K-3U-8	FNMA POOL # 690311		12/27/2021	PRINCIPAL RECEIPT		6,718	6,718	6,703	6,703		14		14		6,718				117	04/01/2033
31403C-WP-2	FNMA POOL # 745054		12/27/2021	PRINCIPAL RECEIPT		54,968	54,968	54,873	54,871		96		96		54,968				679	09/01/2035
31404G-V4-0	FNMA POOL # 768435		12/27/2021	PRINCIPAL RECEIPT		17,262	17,262	17,052	17,064		198		198		17,262				242	01/01/2034
3138L8-XM-1	FNMA POOL # AM7883		12/27/2021	PRINCIPAL RECEIPT		85,247	85,247	83,942	84,249		998		998		85,247				1,494	02/01/2030
3138LM-DD-2	FNMA POOL # AN8199		12/27/2021	PRINCIPAL RECEIPT		32,042	32,042	37,786	37,576		(5,534)		(5,534)		32,042				617	01/01/2036
3138WJ-JA-7	FNMA POOL # AS8356		12/27/2021	PRINCIPAL RECEIPT		231,185	231,185	238,554	242,705		(11,521)		(11,521)		231,185				2,880	11/01/2046
3140F7-XE-4	FNMA POOL # BD0676		12/27/2021	PRINCIPAL RECEIPT		72,459	72,459	75,029	74,674		(2,215)		(2,215)		72,459				1,269	01/01/2047
3140F7-XR-5	FNMA POOL # BD0687		12/27/2021	PRINCIPAL RECEIPT		270,769	270,769	284,942	284,691		(13,922)		(13,922)		270,769				5,334	09/01/2047
3140F7-YD-5	FNMA POOL # BD0707		12/27/2021	PRINCIPAL RECEIPT		834,804	834,804	879,284	870,782		(35,977)		(35,977)		834,804				15,283	10/01/2047
3140FC-KN-7	FNMA POOL # BD4800		12/27/2021	PRINCIPAL RECEIPT		172,572	172,572	178,315	177,522		(4,951)		(4,951)		172,572				1,066	09/01/2046
3140FK-H6-0	FNMA POOL # BE0252		12/27/2021	PRINCIPAL RECEIPT		141,724	141,724	149,784	150,053		(8,329)		(8,329)		141,724				599	09/01/2046
3140FU-NS-3	FNMA POOL # BE8500		12/27/2021	PRINCIPAL RECEIPT		399,368	399,368	412,909	408,275		(8,908)		(8,908)		399,368				5,530	02/01/2047
3140FV-HU-3	FNMA POOL # BE9242		12/27/2021	PRINCIPAL RECEIPT		565,071	565,071	607,098	600,211		(35,140)		(35,140)		565,071				21,630	03/01/2047
3140GP-X6-0	FNMA POOL # BH1600		12/27/2021	PRINCIPAL RECEIPT		533,321	533,321	553,904	548,114		(14,792)		(14,792)		533,321				8,671	12/01/2047
3140GS-6N-7	FNMA POOL # BH4476		12/27/2021	PRINCIPAL RECEIPT		1,137,458	1,137,458	1,165,361	1,159,211		(21,753)		(21,753)		1,137,458				15,759	12/01/2047
3140GU-JH-1	FNMA POOL # BH5663		12/27/2021	PRINCIPAL RECEIPT		141,418	141,418	146,235	143,714		(2,296)		(2,296)		141,418				2,845	06/01/2047
3140GX-B6-7	FNMA POOL # BH8160		12/27/2021	PRINCIPAL RECEIPT		6,618,722	6,618,722	6,812,113	6,743,201		(124,479)		(124,479)		6,618,722				114,157	12/01/2047
3140GY-3F-4	FNMA POOL # BH9797		12/27/2021	PRINCIPAL RECEIPT		1,554,422	1,554,422	1,599,597	1,584,238		(29,817)		(29,817)		1,554,422				23,974	09/01/2047
3140GY-6Z-7	FNMA POOL # BH9887		12/27/2021	PRINCIPAL RECEIPT		1,279,782	1,279,782	1,341,272	1,327,402		(47,620)		(47,620)		1,279,782				22,438	10/01/2047
3140H2-FD-5	FNMA POOL # BJ1063		12/27/2021	PRINCIPAL RECEIPT		3,708,384	3,708,384	3,903,943	3,841,485		(133,101)		(133,101)		3,708,384				93,954	12/01/2047
3140H2-JG-4	FNMA POOL # BJ1162		12/27/2021	PRINCIPAL RECEIPT		5,306,392	5,306,392	5,446,514	5,397,377		(90,985)		(90,985)		5,306,392				91,669	01/01/2048
3140H2-YF-9	FNMA POOL # BJ1609		12/27/2021	PRINCIPAL RECEIPT		4,287	4,287	4,413	4,410		(123)		(123)		4,287				82	10/01/2047
3140H3-YJ-9	FNMA POOL # BJ2512		12/27/2021	PRINCIPAL RECEIPT		1,265,092	1,265,092	1,299,289	1,287,499		(22,407)		(22,407)		1,265,092				24,225	12/01/2047
3140H4-J7-0	FNMA POOL # BJ2985		12/27/2021	PRINCIPAL RECEIPT		547,370	547,370	562,594	559,594		(12,224)		(12,224)		547,370				5,837	12/01/2047
3140H6-AS-8	FNMA POOL # BJ4516		12/27/2021	PRINCIPAL RECEIPT		363,986	363,986	377,863	376,433		(12,447)		(12,447)		363,986				10,571	01/01/2048
3140H6-ZV-4	FNMA POOL # BJ5255		12/27/2021	PRINCIPAL RECEIPT		1,063,379	1,063,379	1,096,360	1,084,706		(21,327)		(21,327)		1,063,379				12,784	12/01/2047
3140H6-Z2-8	FNMA POOL # BJ5260		12/27/2021	PRINCIPAL RECEIPT		555,550	555,550	578,206	569,334		(13,784)		(13,784)		555,550				19,299	12/01/2047
3140HL-JT-4	FNMA POOL # BK6573		12/27/2021	PRINCIPAL RECEIPT		364,509	364,509	382,222	381,801		(17,292)		(17,292)		364,509				2,740	07/01/2048
3140HT-ZG-7	FNMA POOL # BL2542		12/27/2021	PRINCIPAL RECEIPT		91,053	91,053	105,934	105,363		(14,310)		(14,310)		91,053				1,921	05/01/2039
3140JB-AN-6	FNMA POOL # BM6312		12/27/2021	PRINCIPAL RECEIPT		4,783,747	4,783,747	5,036,389	5,127,844		(344,096)		(344,096)		4,783,747				48,491	08/01/2046
3140KE-CG-1	FNMA POOL # BP6370		12/27/2021	PRINCIPAL RECEIPT		1,516,088	1,516,088	1,593,314	1,581,388		(65,300)		(65,300)		1,516,088				28,116	05/01/2050
3140KE-RN-0	FNMA POOL # BP6792		12/27/2021	PRINCIPAL RECEIPT		1,891,399	1,891,399	1,988,038	1,988,045		(96,645)		(96,645)		1,891,399				30,560	05/01/2050
3140KE-5T-1	FNMA POOL # BP7157		12/27/2021	PRINCIPAL RECEIPT		728,479	728,479	766,098	759,398		(30,919)		(30,919)		728,479				17,411	06/01/2050
3140KF-Y4-1	FNMA POOL # BP7930		08/25/2021	VARIOUS		12,797,750	12,406,108	13,047,736	12,986,656		(56,225)		(56,225)		12,930,431		(132,681)	(132,681)	225,404	06/01/2050
3140KU-NU-2	FNMA POOL # BQ8502		12/27/2021	PRINCIPAL RECEIPT		436,992	436,992	460,207	460,094		(23,102)		(23,102)		436,992				7,702	12/01/2050
3140KV-KG-4	FNMA POOL # BQ9294		12/27/2021	PRINCIPAL RECEIPT		1,014,273	1,014,273	1,073,228	1,073,189		(58,915)		(58,915)		1,014,273				17,388	12/01/2050
3140KV-K7-4	FNMA POOL # BQ9317		12/27/2021	PRINCIPAL RECEIPT		747,903	747,903	792,193	792,210		(44,306)		(44,306)		747,903				13,871	12/01/2050
3140Q9-TX-1	FNMA POOL # CA2365		12/27/2021	PRINCIPAL RECEIPT		1,773,259	1,773,259	1,777,970	1,777,398		(4,139)		(4,139)		1,773,259				28,693	09/01/2048
3140QA-DC-1	FNMA POOL # CA2798		12/27/2021	PRINCIPAL RECEIPT		1,286,084	1,286,084	1,403,841	1,419,479		(133,395)		(133,395)		1,286,084				28,159	12/01/2048
31418B-TN-6	FNMA POOL # MA2356		12/27/2021	PRINCIPAL RECEIPT		260,350	260,350	268,649	271,617		(11,267)		(11,267)		260,350				3,089	07/01/2045
31418D-FZ-0	FNMA POOL # MA3783		12/27/2021	PRINCIPAL RECEIPT		417,035	417,035	428,113	435,370		(18,335)		(18,335)		417,035				4,925	09/01/2049
31418D-LY-6	FNMA POOL # MA3942		12/27/2021	PRINCIPAL RECEIPT		2,626,964	2,626,964	2,669,652	2,692,448		(65,484)		(65,484)		2,626,964				30,786	02/01/2050
31418D-MV-1	FNMA POOL # MA3971		12/27/2021	PRINCIPAL RECEIPT		3,188,104	3,188,104	3,239,911	3,265,503		(77,399)		(77,399)		3,188,104				39,348	03/01/2050
31418D-PK-2	FNMA POOL # MA4025		05/25/2021	VARIOUS		19,322,704	19,062,719	19,334,709	19,395,150		(36,204)		(36,204)		19,358,946		(36,242)	(36,242)	168,963	05/01/2050
31418D-RF-1	FNMA POOL # MA4085		12/27/2021	PRINCIPAL RECEIPT		1,879,879	1,879,879	1,913,071	1,914,869		(34,990)		(34,990)		1,879,879				18,527	07/01/2050
3138WJ-X2-9	FNMA POOL #AS8796		12/27/2021	PRINCIPAL RECEIPT		3,788,691	3,788,691	3,996,477	4,023,634		(234,943)		(234,943)		3,788,691				49,111	02/01/2047
3140HU-RD-0	FNMA POOL#BL3183		12/27/2021	PRINCIPAL RECEIPT		315,400	315,400	349,060	347,560		(32,159)		(32,159)		315,400				5,523	08/01/2037
31393B-T6-2	FNMA REMICS SER 2003-W6 CL1A43		12/27/2021	PRINCIPAL RECEIPT		265,197	265,197	270,142	267,196		(1,999)		(1,999)		265,197				6,933	10/25/2042
31393D-RY-9	FNMA REMICS SER 2006-63 CL A6		12/27/2021	PRINCIPAL RECEIPT		332,878	332,878	318,965	326,084		6,794		6,794		332,878				7,915	07/25/2044
3136BF-U2-7	FNMA REMICS SER 2021-24 CL AD		12/27/2021	PRINCIPAL RECEIPT		2,914,816	2,914,816	2,943,965			(29,148)		(29,148)		2,914,816				22,617	11/25/2049
31335H-XC-2	FREDDIE MAC POOL # C90675		12/15/2021	PRINCIPAL RECEIPT		30,692	30,692	31,043	30,747		(55)		(55)		30,692				780	05/01/2023
31335H-YN-7	FREDDIE MAC POOL # C90717		12/15/2021	PRINCIPAL RECEIPT		34,108	34,108	34,748	34,264		(156)		(156)		34,108				982	09/01/2023
3128E2-VX-1	FREDDIE MAC POOL # D96030		12/15/2021	PRINCIPAL RECEIPT		49,046	49,046	49,790	49,139		(92)		(92)		49,046				1,309	05/01/2023
31335B-JE-7	FREDDIE MAC POOL # G61161		12/15/2021	PRINCIPAL RECEIPT		5,253,215	5,253,215	5,380,441	5,336,074		(82,859)		(82,859)		5,253,215				70,205	08/01/2047
3132WP-6K-8	FREDDIE MAC POOL # Q49873		12/15/2021	PRINCIPAL RECEIPT		612,123	612,123	626,565	620,332		(8,209)		(8,209)		612,123				13,254	08/01/2047
3132XS-UC-2	FREDDIE MAC POOL # Q50578		12/15/2021	PRINCIPAL RECEIPT		640,824	640,824	671,463	663,711		(22,887)		(22,887)		640,824				18,226	09/01/2047
3132XU-GZ-2	FREDDIE MAC POOL # Q52015		12/15/2021	PRINCIPAL RECEIPT		2,291,959	2,291,959	2,355,704	2,334,616		(42,656)		(42,656)		2,291,959				28,575	11/01/2047
3132XU-G3-3	FREDDIE MAC POOL # Q52017		12/15/2021	PRINCIPAL RECEIPT		579,579	579,579	609,736	600,206		(20,627)		(20,627)		579,579				7,196	11/01/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132XU-JX-4	FREDDIE MAC POOL # Q52077		12/15/2021	PRINCIPAL RECEIPT		4,719,240	4,719,240	4,961,839	4,884,983		(165,742)		(165,742)		4,719,240				74,405	11/01/2047
3132XU-KF-1	FREDDIE MAC POOL # Q52093		12/15/2021	PRINCIPAL RECEIPT		2,517,209	2,517,209	2,586,826	2,565,824		(48,614)		(48,614)		2,517,209				39,187	11/01/2047
3132XU-KT-1	FREDDIE MAC POOL # Q52105		12/15/2021	PRINCIPAL RECEIPT		3,908,656	3,908,656	4,103,478	4,050,120		(141,464)		(141,464)		3,908,656				89,262	11/01/2047
3132XW-DG-3	FREDDIE MAC POOL # Q53702		12/15/2021	PRINCIPAL RECEIPT		25,316	25,316	25,708	25,510		(193)		(193)		25,316				481	01/01/2048
3132XW-DH-1	FREDDIE MAC POOL # Q53703		12/15/2021	PRINCIPAL RECEIPT		447,134	447,134	454,121	451,872		(4,737)		(4,737)		447,134				3,415	01/01/2048
3133A4-3A-2	FREDDIE MAC POOL # QA9793		12/27/2021	PRINCIPAL RECEIPT		1,339,713	1,339,713	1,407,850	1,401,940		(62,227)		(62,227)		1,339,713				23,404	05/01/2050
3133AD-JZ-0	FREDDIE MAC POOL # QB6580		12/27/2021	PRINCIPAL RECEIPT		1,907,823	1,907,823	2,007,984	2,007,457		(99,634)		(99,634)		1,907,823				36,965	12/01/2050
3133AD-J6-4	FREDDIE MAC POOL # QB6585		12/27/2021	PRINCIPAL RECEIPT		984,435	984,435	1,036,733	1,036,480		(52,045)		(52,045)		984,435				16,589	12/01/2050
3133AD-ZP-4	FREDDIE MAC POOL # QB7050		12/27/2021	PRINCIPAL RECEIPT		1,310,167	1,310,167	1,387,754	1,387,823		(77,656)		(77,656)		1,310,167				24,602	12/01/2050
3132DM-K2-0	FREDDIE MAC POOL # SD0313		12/27/2021	PRINCIPAL RECEIPT		888,802	888,802	949,907	941,480		(52,678)		(52,678)		888,802				13,819	04/01/2050
3132AE-EY-8	FREDDIE MAC POOL # ZT1951		12/27/2021	PRINCIPAL RECEIPT		1,136,515	1,136,515	1,166,438	1,180,004		(43,489)		(43,489)		1,136,515				17,146	05/01/2049
3128DY-DX-2	FREDDIE MAC POOL #D94618		01/15/2021	PRINCIPAL RECEIPT		78	78	78	78						78					05/01/2021
3132VM-HD-0	FREDDIE MAC POOL# Q61127		12/15/2021	PRINCIPAL RECEIPT		1,930,035	1,930,035	1,929,131	1,929,257		779		779		1,930,035				27,720	01/01/2049
45202B-CJ-3	ILLINOIS ST HSG DEV 2016 SER A		12/01/2021	CALLED		65,886	65,886	65,886	65,886						65,886				944	03/01/2048
45201Y-7D-3	ILLINOIS ST HSG DEV AUTH REV		08/17/2021	VARIOUS		11,162,975	10,250,000	11,278,895	11,250,487		(70,427)		(70,427)		11,180,061		(17,086)	(17,086)	257,359	10/01/2050
49130T-VQ-6	KENTUCKY ST HSG CORP 2016 SER B		09/03/2021	CALLED		235,000	235,000	244,565	240,620		(421)		(421)		240,199		(5,199)	(5,199)	8,512	07/01/2037
49130T-UR-5	KENTUCKY ST HSG CORP BDS 2016 A		09/03/2021	CALLED		355,000	355,000	368,565	362,196		(613)		(613)		361,583		(6,583)	(6,583)	11,275	01/01/2040
54627D-EF-4	LOUISIANA ST HSG CORP REV SR 2020A		12/01/2021	PRINCIPAL RECEIPT		406,905	406,905	406,905	406,905						406,905				4,041	03/01/2041
54627D-BV-2	LOUISIANA ST HSG CORP SF MTG 2015A		12/01/2021	PRINCIPAL RECEIPT		465,714	465,714	465,714	465,714						465,714				7,159	12/01/2038
57586N-UR-0	MASSACHUSETT ST HSG FIN 2014 SER A		04/19/2021	PRINCIPAL RECEIPT		775,864	775,864	775,864	775,864						775,864				8,652	01/15/2046
60416Q-JA-3	MINNESOTA ST HSG FIN AGY REV SER A		12/01/2021	PRINCIPAL RECEIPT		1,242,527	1,242,527	1,245,634			(166)		(166)		1,245,467		(2,940)	(2,940)	9,861	02/01/2051
60416T-CR-7	MINNESOTA ST HSG REV 2020 SER I		09/01/2021	VARIOUS		7,655,830	7,000,000	7,736,400	7,731,900		(48,877)		(48,877)		7,683,023		(27,193)	(27,193)	137,552	01/01/2051
60535Q-LZ-1	MISSISSIPPI ST HOME CORP SER 2015A		12/01/2021	PRINCIPAL RECEIPT		361,619	361,619	361,619	361,619						361,619				5,819	12/01/2034
60637B-XV-7	MISSOURI ST HSG DEV REV 2020 SER B		12/01/2021	PRINCIPAL RECEIPT		7,595,045	7,595,045	7,742,693	7,732,600		(5,960)		(5,960)		7,726,641		(131,596)	(131,596)	96,657	11/01/2043
60637B-B4-1	MISSOURI ST HSG DEV REV SER D		08/18/2021	VARIOUS		4,399,360	4,000,000	4,446,120	4,437,362		(26,557)		(26,557)		4,410,804		(11,444)	(11,444)	104,240	05/01/2051
61212W-LT-0	MONTANA ST BRD OF HSG SF MTGE		08/17/2021	VARIOUS		3,272,897	3,000,000	3,291,990	3,283,629		(18,456)		(18,456)		3,265,173		7,724	7,724	64,435	12/01/2050
63968M-XD-6	NEBRASKA ST INVESTMENT FIN REV		09/01/2021	VARIOUS		5,978,800	5,500,000	6,046,040	6,025,890		(35,019)		(35,019)		5,990,871		(12,071)	(12,071)	151,417	09/01/2050
641279-NU-4	NEVADA ST HSG DIV REV SER 2019B		08/18/2021	VARIOUS		6,369,102	5,770,000	6,448,725	6,433,618		(48,247)		(48,247)		6,385,372		(16,269)	(16,269)	200,499	10/01/2049
641279-NX-8	NEVADA ST HSG REV BDS SER 2020A		12/01/2021	PRINCIPAL RECEIPT		1,221,214	1,221,214	1,221,214	1,221,214						1,221,214				12,487	11/01/2044
647200-3P-7	NEW MEXICO MTG FIN AUTH 2015 SER E		12/01/2021	PRINCIPAL RECEIPT		575,770	575,770	575,770	575,770						575,770				10,171	09/01/2037
677377-2P-7	OHIO HSG FIN REV BONDS 2016 SER 1		12/01/2021	CALLED		425,000	425,000	425,000	425,000						425,000				5,964	11/01/2041
67886M-UJ-6	OKLAHOMA HSG FIN REV BDS SER 2020B		09/01/2021	VARIOUS		3,307,230	3,000,000	3,340,590	3,337,694		(22,690)		(22,690)		3,315,004		(7,774)	(7,774)	67,362	09/01/2050
68450W-DB-4	ORANGE CNTY FL HSG FIN AUTH 2013A		03/01/2021	CALLED		895,000	895,000	895,000	895,000						895,000				5,873	12/01/2041
684907-WM-6	ORANGE CNTY FL HSG FIN REV 2020A		09/01/2021	CALLED		30,000	30,000	32,617	32,527		(149)		(149)		32,378		(2,378)	(2,378)	693	09/01/2050
684907-WN-4	ORANGE CNTY FL HSG FIN REV 2020B		12/01/2021	PRINCIPAL RECEIPT		350,780	350,780	350,780	350,780						350,780				3,506	09/01/2050
880461-2F-4	TENNESSEE HSG DEV AGY 2020-3B		11/01/2021	CALLED		55,000	55,000	58,489	58,316		(180)		(180)		58,136		(3,136)	(3,136)	1,874	07/01/2050
880461-3K-2	TENNESSEE HSG DEV AGY REV		09/01/2021	VARIOUS		10,904,360	10,000,000	11,002,500	10,975,595		(67,004)		(67,004)		10,908,591		(4,231)	(4,231)	242,070	01/01/2051
880461-T7-3	TENNESSEE HSG DEV AGY REV 2020-2		11/01/2021	CALLED		815,000	815,000	862,409	859,490		(2,073)		(2,073)		857,418		(42,418)	(42,418)	34,022	07/01/2040
88275F-NZ-8	TEXAS ST DEPT OF HSG 2017 SER B		12/01/2021	PRINCIPAL RECEIPT		329,929	329,929	329,929	329,929						329,929				4,969	09/01/2038
88275F-RD-3	TEXAS ST DEPT OF HSG REV SER A		09/01/2021	VARIOUS		5,543,948	4,920,000	5,627,004	5,609,265		(51,439)		(51,439)		5,557,826		(13,878)	(13,878)	187,526	03/01/2050
88275F-SH-3	TEXAS ST DEPT OF HSG SER B		12/01/2021	PRINCIPAL RECEIPT		150,709	150,709	150,709	150,709						150,709				1,453	03/01/2036
88275F-NU-9	TEXAS ST DEPT OF HSG SF REV 2015 A		12/01/2021	CALLED		435,000	435,000	435,000	435,000						435,000				11,080	09/01/2039
93978X-ER-7	WASHINGTON ST HSG FIN COM 2015 B		12/01/2021	CALLED		735,000	735,000	735,000	735,000						735,000				14,529	05/01/2041
93978X-EQ-9	WASHINGTON ST HSG FIN COMM 2015 A		12/01/2021	CALLED		365,000	365,000	365,000	365,000						365,000				5,800	09/01/2040
98322Q-WK-9	WYOMING ST DEV HSG REV 2020 SER 2		08/17/2021	RAYMOND JAMES & ASSOC.		6,549,000	6,000,000	6,580,740	6,568,125		(34,798)		(34,798)		6,533,327		15,673	15,673	148,500	06/01/2049
3199999. Subtotal - Bonds - U.S. Special Revenues						340,781,231	330,087,622	345,945,667	327,458,932		(3,530,847)		(3,530,847)		341,830,357		(1,049,125)	(1,049,125)	4,334,125	XXX
00842B-AJ-6	AGATE BAY MTG TRUST 2015-5 CL A9		12/27/2021	PRINCIPAL RECEIPT		2,393,208	2,393,208	2,451,168	2,433,503		(40,296)		(40,296)		2,393,208				36,197	07/25/2045
00842T-AD-0	AGATE BAY MTG TRUST 2016-1 CL A4		12/27/2021	PRINCIPAL RECEIPT		395,135	395,135	389,949	390,940		4,195		4,195		395,135				4,259	12/25/2045
00842E-AC-5	AGATE BAY MTG TRUST 2016-2 CL A3		12/27/2021	PRINCIPAL RECEIPT		1,530,539	1,530,539	1,570,477	1,584,376		(53,837)		(53,837)		1,530,539				21,656	03/25/2046
00842V-AE-3	AGATE BAY MTG TRUST 2016-3 CL A5		02/25/2021	PRINCIPAL RECEIPT		575,761	575,761	590,515	578,037		(2,276)		(2,276)		575,761				2,492	08/25/2046
025816-BU-2	AMERICAN EXPRESS CO SR NTS		04/16/2021	CALLED		2,050,000	2,050,000	2,059,430	2,051,089		(1,079)		(1,079)		2,050,010		(10)	(10)	28,636	05/17/2021
031162-BX-7	AMGEN INC SR NTS		12/29/2021	CALLED @ 100.8380000		473,939	470,000	469,027	469,692		229		229		469,920		80	80	18,673	05/01/2022
03523T-BX-5	ANHEUSER BUSCH INBEV WOR		06/29/2021	CALLED @ 111.4320000		2,958,520	2,655,000	2,679,647	2,672,673		(2,024)		(2,024)		2,670,648		(15,648)	(15,648)	406,348	01/23/2025
053015-AE-3	AUTOMATIC DATA PROCESSNG INC		02/26/2021	SUSQUEHANNA INTERNATIONAL GROU		1,638,686	1,480,000	1,478,387	1,479,175		25		25		1,479,199		159,486	159,486	23,171	09/15/2025
06051G-EH-8	BANK OF AMERICA CORP SEN NOTES		03/31/2021	MARKET AXESS		4,196,167	4,175,000	4,749,188	4,203,511		(19,369)		(19,369)		4,184,142		12,025	12,025	82,340	05/13/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05531F-BG-7	BB&T CORPORATION SR NTS		03/12/2021	J.P. MORGAN SECURITIES		4,361,425	4,225,000	4,224,873	4,224,942		8		8		4,224,949		136,476	136,476	30,784	06/20/2022
07359B-AA-5	BEACON CONTAINER FINANCE II LLC		12/20/2021	PRINCIPAL RECEIPT		133,333	133,333	133,275			58		58		133,333				383	10/22/2046
14042R-BT-7	CAPITAL ONE NA SR NTS		08/13/2021	PRINCIPAL RECEIPT		4,213,000	4,213,000	4,072,200	4,181,570		27,629		27,629		4,209,199		3,801	3,801	86,893	09/13/2021
149123-BX-8	CATERPILLAR INC		03/15/2021	CALLED @ 103.0290000		2,802,389	2,720,000	2,584,816	2,693,378		3,590		3,590		2,696,968		23,032	23,032	97,908	06/26/2022
124857-AY-9	CBS CORPORATION SR NTS		03/15/2021	CALLED @ 105.5330000		3,165,990	3,000,000	2,877,000	2,930,765		5,624		5,624		2,936,389		63,611	63,611	191,123	06/01/2023
172967-FT-3	CITIGROUP INC SR NTS		06/03/2021	MARKET AXESS		1,025,940	1,000,000	1,068,390	1,017,985		(7,260)		(7,260)		1,010,725		15,215	15,215	40,375	01/14/2022
172967-LC-3	CITIGROUP INC SR NTS		07/14/2021	MARKET AXESS		2,031,926	2,015,000	2,019,191	2,015,975		(609)		(609)		2,015,365		16,561	16,561	35,386	12/08/2021
20030N-BX-8	COMCAST CORP COMPANY SR NTS		06/24/2021	CALLED @ 106.2253500		7,871,298	7,410,000	7,231,732	7,303,238		15,866		15,866		7,319,104		90,896	90,896	660,751	02/01/2024
22944P-AA-5	CREDIT SUISSE MTG TRUST 2013-TH1		12/27/2021	PRINCIPAL RECEIPT		4,136,101	4,136,101	3,990,044	4,024,747		111,354		111,354		4,136,101				37,742	02/25/2043
12647P-AL-2	CREDIT SUISSE MTG TRUST SER 2013-7		12/27/2021	PRINCIPAL RECEIPT		1,269,841	1,269,841	1,285,189	1,282,096		(12,254)		(12,254)		1,269,841				18,138	08/25/2043
126650-CV-0	CVS HEALTH CORP SR NTS		12/28/2021	CALLED @ 103.4300000		2,711,935	2,622,000	2,618,816	2,620,211		758		758		2,620,968		1,032	1,032	216,322	03/09/2023
233331-AS-6	DTE ENERGY CO SR NTS		07/01/2021	CALLED @ 108.3960000		2,579,825	2,380,000	2,409,226	2,399,595		(2,962)		(2,962)		2,396,633		(16,633)	(16,633)	248,416	06/01/2024
31428X-BU-9	FEDEX CORPORATION		03/12/2021	GOLDMAN, SACHS & CO.		4,103,480	4,000,000	3,995,360	3,998,343		310		310		3,998,653		104,827	104,827	91,422	01/14/2022
31428X-BC-9	FEDEX CORPORATION NOTES		05/20/2021	CALLED @ 109.7419700		1,316,904	1,200,000	1,185,322	1,193,318		592		592		1,193,910		6,090	6,090	147,730	02/01/2025
30262D-AL-5	FREMF MTG TRUST 2011-K13 CL B		01/27/2021	PRINCIPAL RECEIPT		1,250,000	1,250,000	1,281,543	1,250,151		(151)		(151)		1,250,000				5,083	01/25/2048
30291X-AG-7	FREMF MTG TRUST SER 2014 K715 CL C		01/25/2021	PRINCIPAL RECEIPT		3,220,000	3,220,000	3,272,742	3,220,000						3,220,000				11,232	02/25/2046
30292K-AN-9	FREMF MTG TRUST SER 2014-K717 CL B		09/26/2021	PRINCIPAL RECEIPT		12,155,000	12,155,000	12,405,353	12,254,848		(99,848)		(99,848)		12,155,000				333,476	11/25/2047
30292K-AQ-2	FREMF MTG TRUST SER 2014-K717 CL C		11/26/2021	PRINCIPAL RECEIPT		7,147,000	7,147,000	7,298,428	7,206,508		(59,508)		(59,508)		7,147,000				197,102	11/25/2047
38141G-GS-7	GOLDMAN SACHS GROUP INC		07/14/2021	GOLDMAN, SACHS & CO.		2,554,535	2,483,000	2,654,824	2,539,271		(28,092)		(28,092)		2,511,179		43,357	43,357	139,600	01/24/2022
36262Q-AB-5	GS MBS 2021-GR1 A2 MTG		12/28/2021	PRINCIPAL RECEIPT		177,873	177,873	180,763			3,200		3,200		183,963		(6,090)	(6,090)	1,450	11/25/2051
36261H-AA-8	GS MBS 2021-PJ5 A1 MTG		12/25/2021	VARIOUS		8,052,430	8,125,898	8,067,493			12,119		12,119		8,079,612		(27,183)	(27,183)	79,318	10/25/2051
36262C-AB-6	GS MBS 2021-PJ7 CL A2		12/27/2021	PRINCIPAL RECEIPT		389,235	389,235	396,168			(6,933)		(6,933)		389,235				2,637	01/25/2052
406216-AZ-4	HALLIBURTON COMPANY SENIOR NOTES		08/15/2021	CALLED		1,000,000	1,000,000	996,700	999,668		236		236		999,903		97	97	24,375	11/15/2021
40414L-AM-1	HCP INC SENIOR NOTES		05/19/2021	CALLED @ 108.5310000		1,589,979	1,465,000	1,453,060	1,459,642		471		471		1,460,113		4,887	4,887	163,917	02/01/2025
466159-AA-8	HENDERSON MTG SER 10-2A		12/15/2021	PRINCIPAL RECEIPT		147,558	147,558	156,941			(99)		(99)		156,843		(9,285)	(9,285)	2,917	01/15/2048
46617L-AA-9	HENDERSON MTG SER 2013-3A CL A		12/15/2021	PRINCIPAL RECEIPT		61,213	61,213	69,979	69,971		(27)		(27)		69,944		(8,731)	(8,731)	1,221	01/17/2073
46618A-AA-2	HENDERSON MTG SER 2014-2A CL A		12/15/2021	PRINCIPAL RECEIPT		59,295	59,295	66,293	9,690		(24)		(24)		66,268		(6,973)	(6,973)	983	01/17/2073
46618L-AA-8	HENDERSON MTG SER 2015-1A CL A		12/15/2021	PRINCIPAL RECEIPT		11,067	11,067	12,072	12,071		(4)		(4)		12,066		(1,000)	(1,000)	208	09/15/2072
46671#-AA-5	HENDERSON MTG SER 2021-A CL A		11/15/2021	VARIOUS		11,587	11,587	11,587							11,587				106	07/15/2077
46620V-AA-2	J G WENTWORTH XXXIX SER 17-2A CL A		12/15/2021	PRINCIPAL RECEIPT		22,970	22,970	25,627	25,621		(9)		(9)		25,611		(2,641)	(2,641)	401	09/15/2072
46590U-AA-0	J.G. WENTWORTH XLII SER 18-2A CL A		12/15/2021	PRINCIPAL RECEIPT		21,441	21,441	24,589	24,586		(10)		(10)		24,577		(3,136)	(3,136)	449	10/15/2075
46639G-AU-0	JP MORGAN MTG TRUST 2013-1 CL 2A2		12/28/2021	PRINCIPAL RECEIPT		8,843,465	8,843,465	8,848,992	8,849,153		(5,688)		(5,688)		8,843,465				179,601	03/25/2043
46644V-AD-8	JP MORGAN MTG TRUST 2015-4 CL 1A4		12/27/2021	PRINCIPAL RECEIPT		248,455	248,455	254,356	255,471		(7,016)		(7,016)		248,455				3,098	06/25/2045
46644V-AG-1	JP MORGAN MTG TRUST 2015-4 CL 1A7		01/25/2021	PRINCIPAL RECEIPT		109,591	109,591	111,371	109,703		(112)		(112)		109,591				317	06/25/2045
46644V-BJ-4	JP MORGAN MTG TRUST 2015-4 CL 2A2		12/27/2021	PRINCIPAL RECEIPT		918,765	918,765	909,434	913,767		4,998		4,998		918,765				12,711	06/25/2045
46645G-AC-2	JP MORGAN MTG TRUST 2015-6 CL A3		12/27/2021	PRINCIPAL RECEIPT		944,414	944,414	956,662	952,670		(8,256)		(8,256)		944,414				13,812	10/25/2045
46647J-AC-4	JP MORGAN MTG TRUST 2016-4 CL A3		12/27/2021	PRINCIPAL RECEIPT		1,480,659	1,480,659	1,499,398	1,498,834		(18,175)		(18,175)		1,480,659				22,366	10/25/2046
46648H-AC-7	JP MORGAN MTG TRUST 2017-2 CL A3		12/27/2021	PRINCIPAL RECEIPT		3,020,615	3,020,615	3,073,412	3,063,353		(42,737)		(42,737)		3,020,615				45,436	05/25/2047
46648H-AE-3	JP MORGAN MTG TRUST 2017-2 CL A5		06/25/2021	PRINCIPAL RECEIPT		837,481	837,481	855,012	843,836		(6,355)		(6,355)		837,481				7,769	05/25/2047
46647S-AE-0	JP MORGAN MTG TRUST 2017-3 CL 1A3		12/27/2021	PRINCIPAL RECEIPT		3,802,347	3,802,347	3,881,479	3,880,630		(78,283)		(78,283)		3,802,347				56,623	08/25/2047
46592X-AC-8	JP MORGAN MTG TRUST 2021-13 CL A3		12/29/2021	PRINCIPAL RECEIPT		1,291,293	1,291,293	1,297,548			(6,255)		(6,255)		1,291,293				3,545	04/25/2052
28370T-AE-9	KINDER MORGAN ENER PART		07/01/2021	CALLED		280,000	280,000	291,920	283,681		(2,441)		(2,441)		281,240		(1,240)	(1,240)	10,500	10/01/2021
501044-CS-8	KROGER CO		03/16/2021	GOLDMAN, SACHS & CO.		2,319,191	2,165,000	2,224,862	2,201,882		(2,862)		(2,862)		2,199,020		120,171	120,171	52,558	08/01/2023
61772N-AJ-6	MS MTG TRUST SER 2021-5 CL A3		12/27/2021	PRINCIPAL RECEIPT		475,034	475,034	483,570			(8,536)		(8,536)		475,034				2,490	08/25/2051
62954V-AA-5	NEW YORK CITY TAX LIEN SER 19-A		11/15/2021	PRINCIPAL RECEIPT		7,906,420	7,906,420	7,905,650	7,905,713		23		23		7,905,736		684	684	98,628	11/10/2032
65339K-AW-0	NEXTERA ENERGY CAPITAL NTS		12/22/2021	CALLED @ 102.3563700		4,150,551	4,055,000	4,060,256	4,056,482		(780)		(780)		4,055,702		(702)	(702)	258,607	01/15/2023
666807-AQ-5	NORTHROP GRUMMAN CORPORATION		09/02/2021	EXCHANGED		5,002,499	3,900,000	5,361,255	4,557,274		(77,516)		(77,516)		4,479,758		522,741	522,741	307,125	03/01/2026
62954N-AA-3	NYC TAX LIEN ABS SER 2018-A		05/10/2021	VARIOUS		1,176,698	1,176,698	1,176,586	1,176,603		2		2		1,176,605		93	93	15,549	11/10/2031
67647L-AA-9	OCEANVIEW MTG TRUST SR 2021-1 A1		12/27/2021	PRINCIPAL RECEIPT		740,715	740,715	754,719			(14,004)		(14,004)		740,715				8,303	05/25/2051
74166W-AA-2	PRIME NOTES LLC NTS		07/15/2021	LUCID MGMT & CAPITAL PARTNERS		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				31,806	02/16/2023
75409J-AA-5	RATE MTG TRUST 2021-J1 CL A1		12/28/2021	PRINCIPAL RECEIPT		1,641,259	1,641,259	1,658,441			(15,845)		(15,845)		1,642,596		(1,337)	(1,337)	12,827	07/25/2051
75409T-AG-0	RATE MTG TRUST 2021-J3 CL A7		12/29/2021	PRINCIPAL RECEIPT		824,031	824,031	838,451			(14,421)		(14,421)		824,031				2,336	10/25/2051
756109-AN-4	REALTY INCOME CORP SR NTS		01/08/2021	CALLED @ 104.9651528		377,875	360,000	365,274	362,607		(32)		(32)		362,575		(2,575)	(2,575)	20,572	10/15/2022
81745M-AA-9	SEQUOIA MTG TRUST SER 2013-2 CL A		12/27/2021	PRINCIPAL RECEIPT		1,693,387	1,693,387	1,571,675	1,605,411		87,976		87,976		1,693,387				14,177	02/25/2043
81745H-AD-4	SEQUOIA MTG TRUST SER 2014-2 CL A4		06/25/2021	PRINCIPAL RECEIPT		216,940	216,940	221,618	223,923		(6,982)		(6,982)		216,940				2,928	07/25/2044
81745L-AD-5	SEQUOIA MTG TRUST SER 2014-4 CL A4		12/28/2021	PRINCIPAL RECEIPT		1,137,829	1,137,829	1,166,665	1,161,771		(23,942)		(23,942)		1,137,829				17,502	11/25/2044
81746R-AU-3	SEQUOIA MTG TRUST SER 2016-2 CLA19		12/27/2021	PRINCIPAL RECEIPT		505,947	505,947	514,295	511,628		(5,681)		(5,681)		505,947				7,986	08/25/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81746G-AA-1	SEQUOIA MTG TRUST SER 2017-1 CL A1		12/27/2021	PRINCIPAL RECEIPT		3,987,503	3,987,503	4,066,630	4,052,149		(64,645)		(64,645)		3,987,503				53,815	10/25/2047
81746K-AE-4	SEQUOIA MTG TRUST SER 2017-2 CL A5		11/25/2021	PRINCIPAL RECEIPT		597,461	597,461	601,942	602,490		(5,028)		(5,028)		597,461				6,670	02/25/2047
81746Q-AD-3	SEQUOIA MTG TRUST SER 2018-2 CL A4		06/25/2021	PRINCIPAL RECEIPT		3,434,284	3,434,284	3,477,213	3,447,175		(12,891)		(12,891)		3,434,284				32,420	02/25/2048
81746N-AL-2	SEQUOIA MTG TRUST SR 2016-3 CLA11		12/29/2021	PRINCIPAL RECEIPT		1,261,589	1,261,589	1,272,233			(10,645)		(10,645)		1,261,589				15,549	11/25/2046
81746X-AA-4	SEQUOIA MTG TRUST SR 2017-3 CL A1		12/27/2021	PRINCIPAL RECEIPT		1,831,741	1,831,741	1,820,006	1,822,331		9,410		9,410		1,831,741				28,587	04/25/2047
81748M-AA-6	SEQUOIA MTG TRUST SR 2020-1 CL A1		12/27/2021	PRINCIPAL RECEIPT		1,936,219	1,936,219	1,980,692	1,998,866		(62,647)		(62,647)		1,936,219				29,194	02/25/2050
81748M-AD-0	SEQUOIA MTG TRUST SR 2020-1 CL A4		12/28/2021	PRINCIPAL RECEIPT		2,243,118	2,243,118	2,288,331	2,324,262		(81,144)		(81,144)		2,243,118				33,821	02/25/2050
828807-CN-5	SIMON PROPERTY GROUP LP SR NOTES		09/09/2021	CALLED @ 103.3698900		4,186,481	4,050,000	3,963,816	4,023,070		8,712		8,712		4,031,782		18,218	18,218	259,612	02/01/2023
842587-CS-4	SOUTHERN COMPNAY SR NTS		06/01/2021	CALLED		6,000,000	6,000,000	5,899,440	5,984,680		12,736		12,736		5,997,416		2,584	2,584	129,250	07/01/2021
863667-AM-3	STRYKER CORP SR NTS		03/15/2021	MATURITY		2,350,000	2,350,000	2,345,183	2,349,481		519		519		2,350,000				30,844	03/15/2021
38141G-WC-4	THE GOLDMAN SACHS GROUP		04/26/2021	VARIOUS		7,438,120	7,405,000	7,370,152	7,393,739		1,414		1,414		7,395,153		42,967	42,967	74,179	04/26/2022
87303*-AA-9	THL CREDIT DL FUND IV REVOLVING NT		10/19/2021	VARIOUS		904,905	904,905	904,905							904,905				25,532	07/15/2025
872480-AA-6	TIF FUNDING II LLC SER 20-1A CL A		12/20/2021	PRINCIPAL RECEIPT		6,667	6,667	6,630			36		36		6,667				12	08/20/2045
89680H-AA-0	TRITON CONTAINER FINANCE LLC		12/20/2021	PRINCIPAL RECEIPT		10,625	10,625	10,566			59		59		10,625				19	09/20/2045
92343V-BR-4	VERIZON COMMUNICATIONS INC NTS		05/28/2021	CALLED @ 110.3160000		20,086,337	18,208,000	20,145,414	19,203,055		(144,995)		(144,995)		19,058,060		(850,060)	(850,060)	2,537,340	09/15/2023
931422-AH-2	WALGREEN CO SR NTS		04/26/2021	CALLED @ 103.8130000		1,077,579	1,038,000	1,043,088	1,040,604		(478)		(478)		1,040,126		(2,126)	(2,126)	59,333	09/15/2022
74938V-AA-1	WOODWARD CAPITAL MGT SER 21-4 CL A		12/29/2021	PRINCIPAL RECEIPT		973,145	973,145	986,374			(13,229)		(13,229)		973,145				3,966	09/25/2051
749384-AA-1	WOODWARD CAPITAL MGT SER 21-5 CL A		12/29/2021	PRINCIPAL RECEIPT		132,307	132,307	132,328			(21)		(21)		132,307				276	11/25/2051
225433-AM-3	CREDIT SUISSE GROUP FUNDING SR NTS	D	04/16/2021	MATURITY		2,562,000	2,562,000	2,587,962	2,564,451		(2,451)		(2,451)		2,562,000				43,703	04/16/2021
36164Q-NA-2	GE CAPITAL INTL FUNDING CO SR NTS	D	12/01/2021	CALLED @ 125.0240000		1,261,492	1,009,000	1,102,565	1,090,043		(3,819)		(3,819)		1,086,224		(77,224)	(77,224)	297,981	11/15/2035
606822-AP-9	MITSUBISHI UFJ FINANCIAL SR NTS	D	05/27/2021	KEYBANC CAPITAL MARKETS INC.		2,851,035	2,775,000	2,720,890	2,749,537		6,459		6,459		2,755,996		95,037	95,037	62,861	07/25/2022
88315L-AG-3	TEXTAINER MARINE ABS 20-2A CL A	D	12/20/2021	PRINCIPAL RECEIPT		141,052	141,046	142,192			(1,130)		(1,130)		141,053				491	09/20/2045
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						221,025,646	215,230,011	219,658,837	199,881,511		(767,105)		(767,105)		216,605,175		451,374	451,374	8,426,247	XXX
8399997. Total - Bonds - Part 4						802,403,174	779,143,933	805,628,496	758,637,729		(6,406,589)		(6,406,589)		796,314,709		2,119,373	2,119,373	17,107,572	XXX
8399998. Total - Bonds - Part 5						1,000,553,707	972,043,000	1,001,506,631			(36,694)		(36,694)		1,001,469,939		(916,232)	(916,232)	1,064,437	XXX
8399999. Total - Bonds						1,802,956,881	1,751,186,933	1,807,135,127	758,637,729		(6,443,283)		(6,443,283)		1,797,784,648		1,203,141	1,203,141	18,172,009	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
002824-10-0	ABBOTT LABORATORIES		03/18/2021	VARIOUS	24,867.000	3,007,109		2,171,583	2,722,688	(551,105)			(551,105)		2,171,583		835,526	835,526	11,190	
00287Y-10-9	ABBVIE INC		03/15/2021	VARIOUS	2,446.000	267,465		45,696	262,089	(216,393)			(216,393)		45,696		221,769	221,769	3,180	
004239-10-9	ACADIA REALTY TRUST		06/30/2021	VARIOUS	74,774.000	1,604,937		986,683	1,061,043	(74,360)			(74,360)		986,683		618,253	618,253	15,649	
00724F-10-1	ADOBE INC		11/23/2021	VARIOUS	3,976.000	1,958,129		1,365,176	1,754,421	(625,086)			(625,086)		1,365,176		592,952	592,952		
009158-10-6	AIR PRODUCTS & CHEMICALS INC		03/16/2021	VARIOUS	1,241.000	335,148		283,080	339,066	(55,986)			(55,986)		283,080		52,068	52,068	1,663	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES		12/31/2021	VARIOUS	6,976.000	1,266,746		835,131	1,252,468	(417,337)			(417,337)		835,131		431,615	431,615	15,639	
02079K-30-5	ALPHABET INC CL A		04/30/2021	VARIOUS	2,808.000	6,164,386		3,339,020	4,921,413	(1,582,393)			(1,582,393)		3,339,020		2,825,366	2,825,366		
02209S-10-3	ALTRIA GROUP INC		10/27/2021	VARIOUS	108,478.000	5,183,604		4,438,880	4,447,598	(8,718)			(8,718)		4,438,880		744,724	744,724	361,616	
023135-10-6	AMAZON.COM INC		04/30/2021	VARIOUS	1,573.000	5,178,676		3,522,981	5,123,151	(1,600,170)			(1,600,170)		3,522,981		1,655,695	1,655,695		
023608-10-2	AMEREN CORPORATION		03/05/2021	VARIOUS	29,288.000	2,129,395		2,278,309	2,286,221	(7,912)			(7,912)		2,278,309		(148,914)	(148,914)		
024013-10-4	AMERICAN ASSETS TRUST INC		06/30/2021	VARIOUS	35,474.000	1,311,606		935,092	1,024,489	(89,397)			(89,397)		935,092		376,514	376,514	18,572	
024835-10-0	AMERICAN CAMPUS CMNTYS INC		06/30/2021	VARIOUS	20,353.000	946,236		617,025	870,498	(253,472)			(253,472)		617,025		329,210	329,210	18,099	
025537-10-1	AMERICAN ELECTRIC POWER		06/02/2021	VARIOUS	26,366.000	2,264,754		1,669,272	2,195,497	(526,225)			(526,225)		1,669,272		595,482	595,482	30,396	
025816-10-9	AMERICAN EXPRESS CO		06/09/2021	VARIOUS	16,675.000	2,732,679		564,870	2,016,174	(1,451,304)			(1,451,304)		564,870		2,167,809	2,167,809	14,341	
02665T-30-6	AMERICAN HOMES 4 RENT		06/30/2021	VARIOUS	31,741.000	1,166,263		680,587	952,230	(271,643)			(271,643)		680,587		485,676	485,676	6,268	
03027X-10-0	AMERICAN TOWER CORP		03/18/2021	VARIOUS	796.000	169,475		187,092	178,670	8,421			8,421		187,092		(17,616)	(17,616)	963	
031162-10-0	AMGEN INC		01/07/2021	Sanford C. Bernstein & Co.	16,873.000	3,945,856		845,506	3,879,440	(3,033,934)			(3,033,934)		845,506		3,100,350	3,100,350		
032095-10-1	AMPHENOL CORP		03/18/2021	EVERCORE ISI	2,662.000	172,974		116,868	174,055	(57,186)			(57,186)		116,868		56,106	56,106	386	
03750L-10-9	APARTMENT INCOME REIT CO		06/30/2021	VARIOUS	21,472.000	1,010,598		772,992	824,740	(51,748)			(51,748)		772,992		237,606	237,606	17,097	
03748R-74-7	APARTMENT INVESTMENT AND MGMT CO		01/08/2021	ALEX BROWN & SONS	25,437.000	123,685		130,123	134,307	(4,184)			(4,184)		130,123		(6,439)	(6,439)		
037833-10-0	APPLE INC		04/29/2021	VARIOUS	76,050.000	9,670,501		242,768	10,091,075	(9,848,307)			(9,848,307)		242,768		9,427,733	9,427,733	8,855	
053484-10-1	AVALONBAY COMMUNITIES INC		06/30/2021	VARIOUS	4,615.000	951,361		561,170	740,384	(179,214)			(179,214)		561,170		390,191	390,191	20,354	
060505-10-4	BANK OF AMERICA CORP		04/14/2021	VARIOUS	223,703.000	7,957,563		1,243,789	6,780,438	(5,536,649)			(5,536,649)		1,243,789		6,713,774	6,713,774	16,230	
075887-10-9	BECTON DICKINSON AND CO		08/17/2021	VARIOUS	17,392.000	4,383,720		4,077,163	4,351,826	(274,663)			(274,663)		4,077,163		306,557	306,557	27,727	
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		12/17/2021	VARIOUS	23,081.000	5,737,179		5,266,318	5,351,791	(85,473)			(85,473)		5,266,318		470,861	470,861		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05550J-10-1	BJ S WHOLESALE CLUB HOLDINGS		11/23/2021	VARIOUS	53,835.000	2,817,398		1,284,997	2,006,969	(721,971)			(721,971)		1,284,997		1,532,401	1,532,401		
101121-10-1	BOSTON PROPERTIES INC		06/30/2021	VARIOUS	11,782.000	1,337,178		1,013,016	1,113,752	(100,736)			(100,736)		1,013,016		324,162	324,162	31,595	
105368-20-3	BRANDYWINE REALTY TRUST		04/07/2021	VARIOUS	83,728.000	1,072,237		820,300	997,200	(176,901)			(176,901)		820,300		251,937	251,937	31,039	
110122-10-8	BRISTOL-MYERS SQUIBB COMPANY		11/01/2021	VARIOUS	38,699.000	2,284,252		2,042,989	2,400,499	(357,509)			(357,509)		2,042,989		241,263	241,263	70,423	
11135F-10-1	BROADCOM INC		10/27/2021	VARIOUS	2,216.000	1,088,101		517,346	970,276	(452,930)			(452,930)		517,346		570,755	570,755	12,273	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIO		03/18/2021	VARIOUS	1,914.000	273,038		255,029	293,225	(38,196)			(38,196)		255,029		18,009	18,009	1,696	
133131-10-2	CAMDEN PROPERTY TRUST		06/30/2021	VARIOUS	8,306.000	1,072,795		692,833	829,936	(137,103)			(137,103)		692,833		379,962	379,962	18,575	
12503M-10-8	CBOE GLOBAL MARKETS INC		03/05/2021	Sanford C. Bernstein & Co.	13,830.000	1,451,327		1,236,671	1,287,850	(51,178)			(51,178)		1,236,671		214,656	214,656	5,809	
159864-10-7	CHARLES RIVER LABORATORIES		05/06/2021	VARIOUS	8,113.000	2,656,754		911,617	2,027,114	(1,115,497)			(1,115,497)		911,617		1,745,137	1,745,137		
166764-10-0	CHEVRON CORPORATION		08/20/2021	VARIOUS	52,502.000	5,383,699		4,569,564	4,433,794	135,770			135,770		4,569,564		814,135	814,135	126,631	
16679L-10-9	CHEWY INC CLASS A		03/18/2021	VARIOUS	17,243.000	1,810,806		1,031,378	1,549,973	(518,595)			(518,595)		1,031,378		779,428	779,428		
17275R-10-2	CISCO SYSTEMS INC		09/14/2021	VARIOUS	98,306.000	4,929,701		1,287,809	4,399,194	(3,111,385)			(3,111,385)		1,287,809		3,641,892	3,641,892	56,708	
125896-10-0	CMS ENERGY CORP		11/23/2021	Sanford C. Bernstein & Co.	10,509.000	647,488		702,653	641,154	61,499			61,499		702,653		(55,165)	(55,165)	18,286	
19421R-20-0	COLLECTORS UNIVERSE INC		02/05/2021	TENDERED	129,207.000	11,887,044		2,222,511	9,742,208	(7,519,696)			(7,519,696)		2,222,511		9,664,533	9,664,533		
20030N-10-1	COMCAST CORPORATION CL A		06/25/2021	VARIOUS	139,509.000	7,556,990		1,105,970	7,310,272	(6,204,301)			(6,204,301)		1,105,970		6,451,020	6,451,020	49,740	
21870Q-10-5	CORESITE REALTY CORP		06/30/2021	Sanford C. Bernstein & Co.	7,261.000	985,484		589,764	909,658	(319,894)			(319,894)		589,764		395,720	395,720	22,289	
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		06/30/2021	Sanford C. Bernstein & Co.	38,643.000	1,081,419		850,526	1,007,809	(157,284)			(157,284)		850,526		230,893	230,893	31,880	
22160K-10-5	COSTCO WHOLESALE CORP		12/01/2021	J.P. MORGAN SECURITIES	1,446.000	778,356		568,965							568,965		209,392	209,392	2,285	
222795-50-2	COUSINS PROPERTIES INC		06/30/2021	VARIOUS	31,548.000	1,157,334		967,652	1,056,858	(89,206)			(89,206)		967,652		189,682	189,682	18,578	
22822V-10-1	CROWN CASTLE INTL CORP		11/12/2021	VARIOUS	27,639.000	4,987,370		3,331,182	4,399,852	(1,068,671)			(1,068,671)		3,331,182		1,656,188	1,656,188	65,598	
23283R-10-0	CYRUSONE INC		06/30/2021	VARIOUS	13,016.000	938,155		803,344	952,120	(148,776)			(148,776)		803,344		134,811	134,811	17,377	
235851-10-2	DANAHER CORP		12/01/2021	VARIOUS	6,618.000	1,873,138		930,249	1,470,123	(539,874)			(539,874)		930,249		942,889	942,889	4,109	
254709-10-8	DISCOVER FINANCIAL SERVICES		10/26/2021	Sanford C. Bernstein & Co.	41,481.000	5,106,920		3,375,541	3,755,275	(379,734)			(379,734)		3,375,541		1,731,378	1,731,378	57,244	
254687-10-6	DISNEY WALT CO		04/29/2021	VARIOUS	7,358.000	1,376,815		128,627	1,333,122	(1,204,495)			(1,204,495)		128,627		1,248,187	1,248,187		
256677-10-5	DOLLAR GENERAL CORP		11/15/2021	VARIOUS	9,982.000	2,213,561		1,025,049	2,099,215	(1,074,166)			(1,074,166)		1,025,049		1,188,512	1,188,512	11,696	
25746U-10-9	DOMINION ENERGY INC		03/18/2021	VARIOUS	1,698.000	121,495		143,540	127,690	15,850			15,850		143,540		(22,045)	(22,045)	575	
25754A-20-1	DOMINO S PIZZA INC		11/08/2021	VARIOUS	10,791.000	5,250,432		4,059,516							4,059,516		1,190,916	1,190,916	22,623	
25960P-10-9	DOUGLAS EMMETT INC		06/30/2021	Sanford C. Bernstein & Co.	32,620.000	1,096,516		802,421	951,852	(149,431)			(149,431)		802,421		294,095	294,095	27,401	
264411-50-5	DUKE REALTY CORP		06/30/2021	Sanford C. Bernstein & Co.	22,595.000	1,069,755		585,211	903,122	(317,912)			(317,912)		585,211		484,544	484,544	11,523	
277276-10-1	EASTGROUP PROPERTIES INC		04/13/2021	JEFFERIES & COMPANY	6,480.000	970,809		876,978	894,629	(17,651)			(17,651)		876,978		93,831	93,831	10,238	
28176E-10-8	EDWARDS LIFESCIENCES CORP		03/18/2021	VARIOUS	3,264.000	264,532		277,028	297,775	(20,746)			(20,746)		277,028		(12,496)	(12,496)		
285512-10-9	ELECTRONIC ARTS INC		12/17/2021	VARIOUS	13,566.000	1,764,271		1,690,353	1,948,078	(257,724)			(257,724)		1,690,353		73,918	73,918	5,713	
532457-10-8	ELI LILLY & CO		03/18/2021	EVERCORE ISI	588.000	109,919		120,938							120,938		(11,019)	(11,019)		
292104-10-6	EMPIRE STATE REALTY TRUST A		06/30/2021	VARIOUS	114,190.000	1,357,733		784,606	1,064,251	(279,645)			(279,645)		784,606		573,126	573,126	3,237	
29444U-70-0	EQUINIX INC		08/20/2021	VARIOUS	2,826.000	2,258,920		1,162,252	2,018,273	(856,020)			(856,020)		1,162,252		1,096,668	1,096,668	18,081	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC		06/30/2021	VARIOUS	16,635.000	1,176,693		793,919	1,053,994	(260,075)			(260,075)		793,919		382,774	382,774	14,026	
29476L-10-7	EQUITY RESIDENTIAL		06/30/2021	VARIOUS	14,895.000	1,095,299		798,819	882,976	(84,157)			(84,157)		798,819		296,481	296,481	22,414	
518439-10-4	ESTEE LAUDER COMPANIES CL A		03/17/2021	VARIOUS	611.000	177,301		156,634	162,642	(6,008)			(6,008)		156,634		20,667	20,667	324	
30034W-10-6	EVERGY INC		11/04/2021	VARIOUS	15,639.000	961,149		1,096,855	868,121	228,734			228,734		1,096,855		(135,707)	(135,707)	19,724	
30049A-10-7	EVOLUTION PETROLEUM CORP		11/24/2021	Sanford C. Bernstein & Co.	15,784.000	85,339		51,558							51,558		33,780	33,780	1,973	
30225T-10-2	EXTRA SPACE STORAGE INC		06/30/2021	Sanford C. Bernstein & Co.	8,165.000	1,337,543		846,167	945,997	(99,830)			(99,830)		846,167		491,376	491,376	16,330	
30303M-10-2	FACEBOOK INC		12/17/2021	VARIOUS	13,695.000	4,452,327		2,453,975	3,740,926	(1,286,952)			(1,286,952)		2,453,975		1,998,352	1,998,352		
313747-20-6	FEDERAL REALTY INVESTMENT TRUST		04/07/2021	JEFFERIES & COMPANY	10,857.000	1,144,259		852,212	924,148	(71,936)			(71,936)		852,212		292,046	292,046	23,017	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST, INC		06/30/2021	Sanford C. Bernstein & Co.	25,346.000	1,323,688		712,143	1,067,827	(355,684)			(355,684)		712,143		611,545	611,545	20,023	
370334-10-4	GENERAL MILLS INC		01/22/2021	J.P. MORGAN SECURITIES	54,682.000	3,054,573		2,091,693	3,215,302	(1,123,608)			(1,123,608)		2,091,693		962,880	962,880	27,888	
384109-10-4	GRACO INC		12/20/2021	Sanford C. Bernstein & Co.	5,691.000	427,798		443,454							443,454		(15,656)	(15,656)	1,067	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
421946-10-4	HEALTHCARE REALTY TRUST		06/30/2021	Sanford C. Bernstein & Co.	30,616.000	924,445		923,831	906,234	17,597			17,597		923,831		615	615	18,523	
42225P-50-1	HEALTHCARE TRUST OF AMERICA		06/30/2021	Sanford C. Bernstein & Co.	37,754.000	1,007,838		881,675	1,039,745	(158,071)			(158,071)		881,675		126,163	126,163	36,244	
42250P-10-3	HEALTHPEAK PROPERTIES INC		06/30/2021	Sanford C. Bernstein & Co.	40,061.000	1,333,424		959,075	1,211,044	(251,969)			(251,969)		959,075		374,349	374,349	24,037	
422806-10-9	HEICO CORP		05/20/2021	VARIOUS	39,914.000	5,307,905		2,992,139	5,284,614	(2,292,474)			(2,292,474)		2,992,139		2,315,766	2,315,766	3,193	
431284-10-8	HIGHWOODS PROPERTIES INC		06/30/2021	VARIOUS	30,741.000	1,370,148		1,028,373	1,218,266	(189,893)			(189,893)		1,028,373		341,775	341,775	26,395	
437076-10-2	HOME DEPOT INC		03/18/2021	VARIOUS	2,096.000	560,116		391,087	556,740	(165,653)			(165,653)		391,087		169,029	169,029	1,858	
444097-10-9	HUDSON PACIFIC PROPERTIES INC		06/30/2021	Sanford C. Bernstein & Co.	39,424.000	1,096,573		943,590	946,964	(3,375)			(3,375)		943,590		152,983	152,983	19,712	
444859-10-2	HUMANA INC		11/04/2021	VARIOUS	1,600.000	698,094		686,749	195,699	(20,235)			(20,235)		686,749		11,345	11,345	1,084	
45167R-10-4	IDEX CORP		05/04/2021	Sanford C. Bernstein & Co.	2,952.000	659,821		486,239	588,038	(101,800)			(101,800)		486,239		173,583	173,583	1,476	
45866F-10-4	INTERCONTINENTAL EXCHANGE INC		10/05/2021	VARIOUS	15,918.000	1,871,002		1,249,617	1,835,186	(585,569)			(585,569)		1,249,617		621,385	621,385	15,059	
461202-10-3	INTUIT INC		11/23/2021	Sanford C. Bernstein & Co.	337.000	221,411		140,749							140,749		80,661	80,661	428	
46120E-60-2	INTUITIVE SURGICAL INC		11/16/2021	VARIOUS	1,643.000	650,933		283,208	550,036	(266,828)			(266,828)		283,208		367,725	367,725		
46187W-10-7	INVITATION HOMES INC		02/03/2021	J.P. MORGAN SECURITIES	9,650.000	288,746		202,457	286,605	(84,148)			(84,148)		202,457		86,289	86,289		
44980X-10-9	IPG PHOTONICS CORP COMMON STOCK US		08/20/2021	VARIOUS	15,330.000	2,584,839		1,827,225	3,430,701	(1,603,476)			(1,603,476)		1,827,225		757,614	757,614		
478160-10-4	JOHNSON & JOHNSON		11/01/2021	VARIOUS	29,492.000	4,813,454		2,469,511	4,641,451	(2,171,940)			(2,171,940)		2,469,511		2,343,943	2,343,943	24,039	
46625H-10-0	JP MORGAN CHASE & CO		06/02/2021	VARIOUS	34,358.000	5,412,789		23,053	4,365,871	(4,342,818)			(4,342,818)		23,053		5,389,736	5,389,736	54,975	
49427F-10-8	KILROY REALTY CORPORATION		06/30/2021	VARIOUS	18,809.000	1,301,862		1,069,146	1,079,637	(10,491)			(10,491)		1,069,146		232,717	232,717	25,598	
512807-10-8	LAM RESEARCH CORPORATION		04/29/2021	VARIOUS	4,165.000	2,538,755		1,410,157	1,967,005	(556,847)			(556,847)		1,410,157		1,128,597	1,128,597	9,266	
53223X-10-7	LIFE STORAGE INC		06/30/2021	VARIOUS	12,468.000	1,251,175		967,763	992,370	(24,607)			(24,607)		967,763		283,413	283,413	15,795	
539830-10-9	LOCKHEED MARTIN CORPORATION		11/01/2021	VARIOUS	15,386.000	5,100,868		3,466,860	5,461,722	(1,994,862)			(1,994,862)		3,466,860		1,634,008	1,634,008	117,369	
554489-10-4	MACK-CALI REALTY CORP		04/30/2021	JEFFERIES & COMPANY	54,580.000	897,127		688,800	680,067	8,733			8,733		688,800		208,327	208,327		
571748-10-2	MARSH & MCLENNAN COMPANIES INC		04/22/2021	VARIOUS	25,277.000	3,092,009		2,239,757	2,957,409	(717,652)			(717,652)		2,239,757		852,252	852,252	19,101	
573284-10-6	MARTIN MARIETTA MATERIALS		12/01/2021	VARIOUS	2,413.000	941,583		827,998							827,998		113,585	113,585	2,458	
57636Q-10-4	MASTERCARD INC CLASS A		12/17/2021	VARIOUS	5,398.000	1,879,862		1,796,800	737,438	(135,745)			(135,745)		1,796,800		83,062	83,062	2,375	
57667L-10-7	MATCH GROUP INC		07/30/2021	VARIOUS	6,651.000	1,042,130		698,120	1,005,565	(307,444)			(307,444)		698,120		344,010	344,010		
580135-10-1	MCDONALDS CORPORATION		04/28/2021	VARIOUS	5,744.000	1,322,235		512,108	1,232,548	(720,439)			(720,439)		512,108		810,127	810,127	7,410	
58933Y-10-5	MERCK & CO INC		12/17/2021	VARIOUS	45,844.000	3,652,699		3,362,475	3,753,834	(391,359)			(391,359)		3,362,475		290,223	290,223	108,974	
594918-10-4	MICROSOFT CORP		12/01/2021	VARIOUS	32,096.000	8,849,955		3,422,364	7,138,792	(3,716,429)			(3,716,429)		3,422,364		5,427,591	5,427,591	30,931	
59522J-10-3	MID-AMERICA APARTMENT COMM. INC		04/07/2021	VARIOUS	8,616.000	1,232,729		755,331	1,091,561	(336,230)			(336,230)		755,331		477,398	477,398	8,831	
61174X-10-9	MONSTER BEVERAGE CORP		03/18/2021	VARIOUS	16,097.000	1,422,542		1,073,021	1,488,651	(415,629)			(415,629)		1,073,021		349,521	349,521		
615369-10-5	MOODY S CORP		01/05/2021	J.P. MORGAN SECURITIES	8,876.000	2,537,850		1,864,910	2,576,170	(711,260)			(711,260)		1,864,910		672,939	672,939		
620076-30-7	MOTOROLA SOLUTIONS INC		12/02/2021	VARIOUS	13,335.000	3,249,042		2,157,642	2,267,750	(110,108)			(110,108)		2,157,642		1,091,399	1,091,399	35,368	
637417-10-6	NATIONAL RETAIL PROPERTIES INC		06/30/2021	Sanford C. Bernstein & Co.	25,255.000	1,183,822		815,700	1,033,435	(217,734)			(217,734)		815,700		368,122	368,122	26,265	
65339F-10-1	NEXTERA ENERGY INC		12/17/2021	Sanford C. Bernstein & Co.	6,747.000	618,007		507,804							507,804		110,202	110,202	5,195	
65473P-10-5	NISOURCE INC		11/01/2021	VARIOUS	69,306.000	1,701,209		1,866,044	1,589,880	276,165			276,165		1,866,044		(164,835)	(164,835)	54,841	
67103H-10-7	O'REILLY AUTOMOTIVE INC		08/25/2021	VARIOUS	4,046.000	2,048,928		1,716,228	1,831,098	(114,870)			(114,870)		1,716,228		332,700	332,700		
68902V-10-7	OTIS WORLDWIDE CORP		03/17/2021	VARIOUS	6,725.000	453,522		425,869	454,274	(28,405)			(28,405)		425,869		27,654	27,654	1,345	
70450Y-10-3	PAYPAL HOLDINGS INC		03/17/2021	VARIOUS	6,923.000	2,030,124		97,702	1,621,367	(1,523,664)			(1,523,664)		97,702		1,932,422	1,932,422		
713448-10-8	PEPSICO INC		01/07/2021	EVERCORE ISI	28,493.000	4,056,180		41,245	4,225,512	(4,184,267)			(4,184,267)		41,245		4,014,935	4,014,935	29,134	
717081-10-3	PFIZER INC		02/05/2021	VARIOUS	134,008.000	4,719,854		82,515	4,932,834	(4,850,320)			(4,850,320)		82,515		4,637,339	4,637,339	42,344	
718172-10-9	PHILIP MORRIS INTERNATIONAL INC		11/04/2021	Sanford C. Bernstein & Co.	3,261.000	305,156		326,657							326,657		(21,501)	(21,501)	7,989	
742718-10-9	PROCTER & GAMBLE CO		12/01/2021	VARIOUS	27,588.000	3,850,306		3,257,886	3,838,594	(580,708)			(580,708)		3,257,886		592,420	592,420	62,833	
74340W-10-3	PROLOGIS INC		06/30/2021	VARIOUS	13,190.000	1,520,584		830,149	1,314,515	(484,367)			(484,367)		830,149		690,436	690,436	13,752	
74460D-10-9	PUBLIC STORAGE		04/07/2021	VARIOUS	4,030.000	1,021,476		648,037	930,648	(282,611)			(282,611)		648,037		373,439	373,439	7,638	
747525-10-3	QUALCOMM INC		02/16/2021	Sanford C. Bernstein & Co.	30,629.000	4,540,731		1,285,182	4,666,022	(3,380,840)			(3,380,840)		1,285,182		3,255,549	3,255,549		
756109-10-4	REALTY INCOME CORP		06/30/2021	VARIOUS	17,736.000	1,159,730		869,901	1,102,647	(232,746)			(232,746)		869,901		289,829	289,829	24,202	
75886F-10-7	REGENERON PHARMACEUTICALS		12/17/2021	VARIOUS	2,546.000	1,536,249		1,339,834	121,261	(51,633)			(51,633)		1,339,834		196,415	196,415		
76131V-20-2	RETAIL PROPERTIES OF AMERICA INC		06/30/2021	VARIOUS	114,465.000	1,307,553		658,958	979,820	(320,862)			(320,862)		658,958		648,595	648,595	20,103	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
76169C-10-0	REXFORD INDUSTRIAL REALTY IN REIT		06/30/2021	Sanford C. Bernstein & Co.	18,622.000	1,060,424		887,562	914,526	(26,965)			(26,965)		887,562		172,863	172,863	12,942	
773903-10-9	ROCKWELL AUTOMATION INC		08/25/2021	Sanford C. Bernstein & Co.	11,946.000	3,810,390		1,550,447	2,996,176	(1,445,730)			(1,445,730)		1,550,447		2,259,944	2,259,944	38,347	
775711-10-4	ROLLINS INC		02/03/2021	EVERCORE ISI	91,549.000	3,353,833		2,205,702	3,576,819	(1,371,117)			(1,371,117)		2,205,702		1,148,130	1,148,130		
776696-10-6	ROPER TECHNOLOGIES INC		04/30/2021	VARIOUS	5,829.000	2,539,254		2,341,240							2,341,240		198,014	198,014	2,678	
78409V-10-4	S&P GLOBAL INC		03/15/2021	VARIOUS	1,007.000	344,663		332,093							332,093		12,570	12,570	775	
816851-10-9	SEMPRA ENERGY		03/18/2021	VARIOUS	1,720.000	214,401		253,546	219,145	34,401			34,401		253,546		(39,145)	(39,145)	1,797	
824348-10-6	SHERWIN WILLIAMS COMPANY		11/16/2021	Sanford C. Bernstein & Co.	3,045.000	1,020,047		726,635							726,635		293,412	293,412	5,024	
828806-10-9	SIMON PROPERTY GROUP INC		06/30/2021	VARIOUS	10,615.000	1,372,541		629,264	905,247	(275,984)			(275,984)		629,264		743,278	743,278	25,908	
82981J-10-9	SITE CENTERS CORP		06/30/2021	VARIOUS	108,042.000	1,559,542		628,021	1,093,385	(465,364)			(465,364)		628,021		931,521	931,521	24,514	
84860W-30-0	SPIRIT REALTY CAPITAL INC		06/30/2021	VARIOUS	28,604.000	1,356,520		746,559	1,149,023	(402,464)			(402,464)		746,559		609,961	609,961	51,400	
861025-10-4	STOCK YARDS BANCORP INC		11/19/2021	Sanford C. Bernstein & Co.	26,690.000	1,681,250		1,025,342	1,080,411	(55,069)			(55,069)		1,025,342		655,908	655,908	21,886	
866674-10-4	SUN COMMUNITIES INC		12/31/2021	VARIOUS	8,849.000	1,337,434		1,228,251	1,360,752	(132,501)			(132,501)		1,228,251		109,183	109,183	7,487	
875465-10-6	TANGER FACTORY OUTLET CTRS INC		06/30/2021	VARIOUS	86,119.000	1,520,480		584,739	857,745	(273,007)			(273,007)		584,739		935,741	935,741	26,784	
88160R-10-1	TESLA INC		03/17/2021	EVERCORE ISI	349.000	237,091		253,615							253,615		(16,524)	(16,524)		
882508-10-4	TEXAS INSTRUMENTS INC		04/09/2021	VARIOUS	19,860.000	3,800,037		2,447,231	3,259,622	(812,391)			(812,391)		2,447,231		1,352,806	1,352,806	20,257	
883556-10-2	THERMO FISHER SCIENTIFIC INC		04/30/2021	VARIOUS	3,888.000	1,779,071		799,894	1,810,953	(1,011,058)			(1,011,058)		799,894		979,177	979,177	1,490	
872540-10-9	TJX COMPANIES INC		03/17/2021	VARIOUS	7,383.000	489,139		495,829							495,829		(6,690)	(6,690)	1,920	
902653-10-4	UDR INC		06/30/2021	VARIOUS	23,864.000	1,126,145		859,067	917,094	(58,027)			(58,027)		859,067		267,078	267,078	14,928	
907818-10-8	UNION PACIFIC CORP		04/28/2021	VARIOUS	4,194.000	901,024		1,892	873,275	(871,382)			(871,382)		1,892		899,131	899,131	4,068	
91324P-10-2	UNITEDHEALTH GROUP INC		12/17/2021	VARIOUS	2,795.000	1,113,161		843,361	980,151	(136,790)			(136,790)		843,361		269,800	269,800	6,759	
91704F-10-4	URBAN EDGE PROPERTIES		06/30/2021	VARIOUS	83,509.000	1,549,245		787,107	1,080,606	(293,500)			(293,500)		787,107		762,138	762,138	58,634	
92276F-10-0	VENTAS INC		06/30/2021	Sanford C. Bernstein & Co.	19,042.000	1,087,197		609,545	933,820	(324,275)			(324,275)		609,545		477,653	477,653	25,707	
92345Y-10-6	VERISK ANALYTICS INC		12/02/2021	VARIOUS	25,276.000	5,537,360		4,209,425	5,247,045	(1,037,619)			(1,037,619)		4,209,425		1,327,935	1,327,935	21,095	
92826C-83-9	VISA INC CLASS A SHARES		12/17/2021	VARIOUS	7,012.000	1,519,294		1,433,806	832,268	(136,415)			(136,415)		1,433,806		85,489	85,489	2,420	
929160-10-9	VULCAN MATERIALS CO		06/09/2021	Sanford C. Bernstein & Co.	1,122.000	200,042		158,876	166,404	(7,528)			(7,528)		158,876		41,166	41,166	830	
931142-10-3	WALMART INC		06/23/2021	VARIOUS	32,131.000	4,474,607		132,937	4,631,684	(4,498,747)			(4,498,747)		132,937		4,341,670	4,341,670	36,351	
94106L-10-9	WASTE MANAGEMENT INC		11/23/2021	VARIOUS	6,871.000	993,196		837,962	810,297	27,665			27,665		837,962		155,234	155,234	7,813	
948741-10-3	WEINGARTEN REALTY INVESTORS		06/30/2021	VARIOUS	44,220.000	1,393,906		638,095	958,247	(320,153)			(320,153)		638,095		755,811	755,811	22,261	
92936U-10-9	WP CAREY INC		04/07/2021	JEFFERIES & COMPANY	13,163.000	936,270		785,561	929,045	(143,484)			(143,484)		785,561		150,709	150,709	27,563	
98419M-10-0	XYLEM INC		02/18/2021	Sanford C. Bernstein & Co.	39,945.000	3,896,327		2,438,774	4,066,002	(1,627,227)			(1,627,227)		2,438,774		1,457,553	1,457,553	11,185	
G1151C-10-1	ACCENTURE PLC	C	12/01/2021	VARIOUS	9,805.000	3,225,405		1,937,101	2,561,164	(624,063)			(624,063)		1,937,101		1,288,304	1,288,304	25,712	
H01301-12-8	ALCON INC	C	03/16/2021	VARIOUS	3,342.000	228,432		220,818	220,505	312			312		220,818		7,614	7,614		
G6095L-10-9	APTIV PLC	C	12/17/2021	Sanford C. Bernstein & Co.	4,798.000	766,815		749,803							749,803		17,012	17,012		
G4388N-10-6	HELEN OF TROY LTD	C	07/15/2021	VARIOUS	12,737.000	2,715,257		1,286,724	2,830,034	(1,543,310)			(1,543,310)		1,286,724		1,428,533	1,428,533		
G4705A-10-0	ICON PLC	C	03/17/2021	VARIOUS	786.000	141,726		121,880	153,254	(31,375)			(31,375)		121,880		19,846	19,846		
G47567-10-5	IHS MARKIT LTD	C	11/12/2021	VARIOUS	55,792.000	6,737,737		3,515,323	5,011,795	(1,496,473)			(1,496,473)		3,515,323		3,222,414	3,222,414	32,264	
500467-50-1	KONINKLIJKE AHOLD DELHAIZE N.V.	C	06/23/2021	JEFFERIES & COMPANY	178,102.000	5,199,379		4,004,466	5,026,929	(1,022,463)			(1,022,463)		4,004,466		1,194,913	1,194,913	53,931	
780259-10-7	ROYAL DUTCH SHELL PLC	C	11/16/2021	VARIOUS	75,956.000	3,253,662		2,398,337	2,552,881	(154,544)			(154,544)		2,398,337		855,324	855,324	73,490	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						341,547,452	XXX	191,921,399	291,926,747	(115,902,592)			(115,902,592)		191,921,399		149,626,048	149,626,048	3,062,593	XXX
316146-33-1	FIDELITY EM MKT INDX INS PRM		03/11/2021	VARIOUS	151,774.152	2,000,000		1,447,925	1,933,603	(485,677)			(485,677)		1,447,925		552,075	552,075		
31635V-63-8	FIDELITY TOTAL INTL IND FD INS PRM		10/29/2021	FIDELITY INVESTMENTS	12,671,619.797	188,000,000		142,429,007	171,953,881	(29,524,874)			(29,524,874)		142,429,007		45,570,993	45,570,993		
46432F-83-4	ISHARES CORE MSCI TOTAL INTL ETF		03/31/2021	EVERCORE ISI	115,000.000	8,095,129		5,935,733	7,726,850	(1,791,111)			(1,791,111)		5,935,735		2,159,399	2,159,399		
9499999. Subtotal - Common Stocks - Mutual Funds						198,095,129	XXX	149,812,665	181,614,334	(31,801,662)			(31,801,662)		149,812,667		48,282,467	48,282,467		XXX
9799997. Total - Common Stocks - Part 4						539,642,581	XXX	341,734,064	473,541,081	(147,704,254)			(147,704,254)		341,734,066		197,908,515	197,908,515	3,062,593	XXX
9799998. Total - Common Stocks - Part 5						38,559,413	XXX	35,952,171							35,952,173		2,607,240	2,607,240	204,523	XXX
9799999. Total - Common Stocks						578,201,994	XXX	377,686,235	473,541,081	(147,704,254)			(147,704,254)		377,686,239		200,515,755	200,515,755	3,267,116	XXX
9899999. Total - Preferred and Common Stocks						578,201,994	XXX	377,686,235	473,541,081	(147,704,254)			(147,704,254)		377,686,239		200,515,755	200,515,755	3,267,116	XXX
9999999 - Totals						2,381,158,875	XXX	2,184,821,362	1,232,178,810	(147,704,254)	(6,443,283)		(154,147,537)		2,175,470,887		201,718,896	201,718,896	21,439,125	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
21H022-63-0	GNMA 2.5% TBA 30 YRS		01/19/2021	DAIWA CAPITAL MARKETS	02/09/2021	DAIWA CAPITAL MARKETS	45,440,000	47,765,250	47,690,700	47,765,250							(74,550)	(74,550)	53,644	53,644
21H022-64-8	GNMA II 2.5% TBA 30 YR		02/09/2021	DAIWA CAPITAL MARKETS	04/19/2021	DAIWA CAPITAL MARKETS	45,440,000	47,598,400	47,165,300	47,598,400							(433,100)	(433,100)	63,111	63,111
831641-FR-1	U S SBA PART CERTIF SER 2021-10A		03/16/2021	CREDIT SUISSE	03/17/2021	RAYMOND JAMES & ASSOC.	4,250,000	4,250,000	4,281,875	4,250,000							31,875	31,875		
83162C-J5-3	U S SBA PART CERTIF SER 2021-25B		02/11/2021	VARIOUS	02/23/2021	VARIOUS	6,270,000	6,270,000	6,296,888	6,270,000							26,888	26,888	445	
83162C-J8-7	U S SBA PART CERTIF SER 2021-25C		03/11/2021	VARIOUS	03/16/2021	PIPER JAFFRAY	7,153,000	7,153,000	7,177,315	7,153,000							24,315	24,315	332	
83162C-K2-8	U S SBA SER 2021-25D CL 1		04/08/2021	VARIOUS	04/13/2021	VARIOUS	10,500,000	10,500,000	10,526,250	10,500,000							26,250	26,250	775	
83162C-M3-4	U S SBA SER 2021-25J		10/07/2021	VARIOUS	10/07/2021	RAYMOND JAMES & ASSOC.	6,750,000	6,750,000	6,758,438	6,750,000							8,438	8,438		
831641-FS-9	U S SBA SER SBIC 2021-10B		09/14/2021	GOLDMAN, SACHS & CO.	09/15/2021	VINING-SPARKS IBG	7,100,000	7,100,000	7,131,063	7,100,000							31,063	31,063		
83162C-K5-1	US SBA SER 2021-25E		05/06/2021	MERRILL LYNCH	06/04/2021	BANK OF OKLAHOMA	3,865,000	3,865,000	3,867,416	3,865,000							2,416	2,416	4,406	
91282C-CE-9	US TREASURY BONDS		09/27/2021	WELLS FARGO SECURITIES	10/29/2021	BARCLAYS INC	4,000,000	4,000,000	3,953,438	4,000,000							(46,563)	(46,563)	21,038	16,393
0599999. Subtotal - Bonds - U.S. Governments							140,768,000	145,251,650	144,848,683	145,251,650							(402,968)	(402,968)	143,751	133,148
01F020-65-3	FNMA 2.0% TBA 30 YR		03/04/2021	DAIWA CAPITAL MARKETS	03/10/2021	DAIWA CAPITAL MARKETS	60,000,000	60,112,500	60,168,750	60,112,500							56,250	56,250	40,000	40,000
01F020-66-1	FNMA 2.0% TBA 30 YR		03/10/2021	DAIWA CAPITAL MARKETS	05/14/2021	DAIWA CAPITAL MARKETS	60,000,000	60,030,469	60,379,805	60,030,469							349,336	349,336	43,333	43,333
01F020-69-5	FNMA 2.0% TBA 30 YR		06/11/2021	DAIWA CAPITAL MARKETS	08/18/2021	DAIWA CAPITAL MARKETS	7,000,000	7,047,852	7,087,500	7,047,852							39,648	39,648	5,056	5,056
01F020-62-0	FNMA 2.0% TBA 30 YRS		01/12/2021	DAIWA CAPITAL MARKETS	02/08/2021	DAIWA CAPITAL MARKETS	60,000,000	61,443,750	61,837,500	61,443,750							393,750	393,750	33,333	33,333
01F020-64-6	FNMA 2.0% TBA 30 YRS		02/08/2021	DAIWA CAPITAL MARKETS	03/04/2021	DAIWA CAPITAL MARKETS	60,000,000	61,640,625	60,234,375	61,640,625							(1,406,250)	(1,406,250)	43,333	43,333
01F020-68-7	FNMA 2.0% TBA 30YR		05/14/2021	DAIWA CAPITAL MARKETS	06/11/2021	DAIWA CAPITAL MARKETS	7,000,000	7,019,961	7,064,531	7,019,961							44,570	44,570	4,278	4,278
01F022-64-2	FNMA 2.5% TBA 30 YR		02/12/2021	DAIWA CAPITAL MARKETS	03/10/2021	DAIWA CAPITAL MARKETS	29,185,000	30,566,727	30,110,712	30,566,727							(456,016)	(456,016)	26,348	26,348
01F022-66-7	FNMA 2.5% TBA 30 YR		04/19/2021	DAIWA CAPITAL MARKETS	06/09/2021	DAIWA CAPITAL MARKETS	74,625,000	76,852,537	77,376,797	76,852,537							524,260	524,260	67,370	67,370
01F022-67-5	FNMA 2.5% TBA 30 YR		06/09/2021	DAIWA CAPITAL MARKETS	07/12/2021	DAIWA CAPITAL MARKETS	74,625,000	77,207,725	77,294,707	77,207,725							86,982	86,982	67,370	67,370
01F022-68-3	FNMA 2.5% TBA 30 YR		07/12/2021	DAIWA CAPITAL MARKETS	07/27/2021	DAIWA CAPITAL MARKETS	44,625,000	46,197,334	46,410,000	46,197,334							212,666	212,666	34,089	34,089
01F022-69-1	FNMA 2.5% TBA 30 YR		07/27/2021	DAIWA CAPITAL MARKETS	09/09/2021	DAIWA CAPITAL MARKETS	44,625,000	46,312,383	46,396,055	46,312,383							83,672	83,672	40,286	40,286
01F022-6A-8	FNMA 2.5% TBA 30 YR		09/09/2021	DAIWA CAPITAL MARKETS	10/12/2021	DAIWA CAPITAL MARKETS	44,625,000	46,312,383	46,180,488	46,312,383							(131,895)	(131,895)	40,286	40,286
01F022-6C-4	FNMA 2.5% TBA 30 YR		10/12/2021	DAIWA CAPITAL MARKETS	12/08/2021	DAIWA CAPITAL MARKETS	8,625,000	8,812,661	8,809,629	8,812,661							(3,032)	(3,032)	7,188	7,188
01F030-6A-1	FNMA 3.0% 30 YR TBA MTG		09/10/2021	DAIWA CAPITAL MARKETS	10/12/2021	DAIWA CAPITAL MARKETS	40,900,000	42,632,125	42,670,203	42,632,125							38,078	38,078	44,308	44,308
01F030-69-4	FNMA 3.0% TBA 30 YR		08/05/2021	DAIWA CAPITAL MARKETS	09/10/2021	DAIWA CAPITAL MARKETS	9,000,000	9,409,219	9,417,656	9,409,219							8,438	8,438	9,750	9,750
01F030-67-8	FNMA 3.0% TBA 30 YR		06/10/2021	DAIWA CAPITAL MARKETS	07/08/2021	DAIWA CAPITAL MARKETS	31,900,000	33,279,426	33,280,672	33,279,426							1,246	1,246	34,558	34,558
01F030-68-6	FNMA 3.0% TBA 30 YR		07/08/2021	DAIWA CAPITAL MARKETS	07/16/2021	DAIWA CAPITAL MARKETS	31,900,000	33,275,688	33,265,719	33,275,688							(9,969)	(9,969)	29,242	29,242
01F030-6B-9	FNMA 3.0% TBA 30 YR		10/12/2021	DAIWA CAPITAL MARKETS	11/08/2021	DAIWA CAPITAL MARKETS	40,900,000	42,628,664	42,766,063	42,628,664							137,398	137,398	30,675	30,675
01F030-6C-7	FNMA 3.0% TBA 30 YR		11/08/2021	DAIWA CAPITAL MARKETS	12/08/2021	DAIWA CAPITAL MARKETS	40,900,000	42,719,730	42,376,234	42,719,730							(343,496)	(343,496)	40,900	40,900
01F030-66-0	FNMA US 3.0% TBA 30 YR		04/29/2021	DAIWA CAPITAL MARKETS	06/10/2021	DAIWA CAPITAL MARKETS	31,900,000	33,355,438	33,280,672	33,355,438							(74,766)	(74,766)	34,558	34,558
88275F-RD-3	TEXAS ST DEPT OF HSG REV SER A		02/25/2021	CREWS & ASSOCIATES INC.	09/01/2021	CALLED	40,000	44,800	40,000	44,495		(305)		(305)			(4,495)	(4,495)	800	
3199999. Subtotal - Bonds - U.S. Special Revenues							802,375,000	826,901,997	826,448,068	826,901,692		(305)		(305)			(453,625)	(453,625)	677,061	676,261
17329M-AY-5	CITIGROUP MTG LN TRUST 2021-J2 A3A		06/25/2021	CITIGROUP GLOBAL MKTS INC	07/25/2021	VARIOUS	8,000,000	8,099,375	8,170,271	8,093,781		(5,594)		(5,594)			76,490	76,490	28,267	16,111
33852J-AA-6	FLAGSTAR MTG TRUST SER 2021-7 A1		08/12/2021	MORGAN STANLEY SMITH BARNEY LLC	12/25/2021	VARIOUS	5,700,000	5,784,609	5,718,587	5,778,925		(5,684)		(5,684)			(60,338)	(60,338)	49,716	9,104
30292K-AN-9	FREMF MTG TRUST SER 2014-K717 CL B		01/21/2021	ROBERT W. BAIRD & CO. INC	09/26/2021	PRINCIPAL RECEIPT	700,000	710,719	700,000	700,000		(10,719)		(10,719)					17,087	1,694
81748W-AA-4	SEQUOIA MTG TRUST SER 2021-4 A1		05/06/2021	STIFEL, NICOLAUS & CO	10/26/2021	VARIOUS	14,500,000	14,758,281	14,668,098	14,743,891		(14,392)		(14,392)			(75,791)	(75,791)	148,555	20,139
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							28,900,000	29,352,984	29,256,956	29,316,597		(36,389)		(36,389)			(59,639)	(59,639)	243,625	47,048
8399998. Total - Bonds							972,043,000	1,001,506,631	1,000,553,707	1,001,469,939		(36,694)		(36,694)			(916,232)	(916,232)	1,064,437	856,457
8999998. Total - Preferred Stocks																				
025816-10-9	AMERICAN EXPRESS CO		01/22/2021	EVERCORE ISI	04/28/2021	VARIOUS	14,712.000	1,850,483	2,217,293	1,850,483							366,810	366,810	4,537	
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		07/30/2021	JEFFERIES & COMPANY	12/17/2021	Sanford C. Bernstein & Co.	7,551.000	2,117,257	2,180,525	2,117,257							63,268	63,268		
11135F-10-1	BROADCOM INC		09/14/2021	EVERCORE ISI	10/27/2021	Sanford C. Bernstein & Co.	2,245.000	1,127,067	1,188,564	1,127,067							61,497	61,497	8,082	
254709-10-8	DISCOVER FINANCIAL SERVICES		01/26/2021	WILLIAM BLAIR & CO	10/26/2021	VARIOUS	42,119.000	3,716,105	4,882,304	3,716,105							1,166,199	1,166,199	40,052	
285512-10-9	ELECTRONIC ARTS INC		09/17/2021	EVERCORE ISI	12/17/2021	Sanford C. Bernstein & Co.	12,049.000	1,613,556	1,556,069	1,613,556							(57,488)	(57,488)	2,048	
30049A-10-7	EVOLUTION PETROLEUM CORP		03/17/2021	Sanford C. Bernstein & Co.	11/23/2021	Sanford C. Bernstein & Co.	200,316.000	712,541	1,108,641	712,541							396,100	396,100	30,322	
30303M-10-2	FACEBOOK INC		05/04/2021	VARIOUS	10/27/2021	VARIOUS	19,373.000	5,247,110	6,055,286	5,247,110							808,176	808,176		
384109-10-4	GRACO INC		07/07/2021	EVERCORE ISI	12/17/2021	Sanford C. Bernstein & Co.	10,016.000	781,675	777,554	781,675							(4,121)	(4,121)	3,756	
45167R-10-4	IDEX CORP		02/17/2021	Sanford C. Bernstein & Co.	05/04/2021	VARIOUS	3,311.000	640,444	708,404	640,444							67,960	67,960		
452308-10-9	ILLINOIS TOOL WORKS INC		02/17/2021	Sanford C. Bernstein & Co.	04/05/2021	VARIOUS	10,499.000	2,081,542	2,334,334	2,081,542							252,792	252,792	11,610	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
539830-10-9	LOCKHEED MARTIN CORPORATION		05/17/2021	VARIOUS	11/01/2021	J.P. MORGAN SECURITIES	11,538.000	4,052,725	3,823,089	4,052,725							(229,636)	(229,636)	72,537	
68622V-10-6	ORGANON & CO		06/07/2021	VARIOUS	06/22/2021	VARIOUS	11,099.800	135,853	322,264	135,853							186,411	186,411		
773903-10-9	ROCKWELL AUTOMATION INC		02/17/2021	Sanford C. Bernstein & Co.	08/25/2021	VARIOUS	4,777.000	1,186,160	1,465,653	1,186,160							279,494	279,494	8,271	
844741-10-8	SOUTHWEST AIRLINES CO		07/30/2021	VARIOUS	12/13/2021	VARIOUS	102,271.000	6,102,073	4,586,646	6,102,073							(1,515,428)	(1,515,428)		
861025-10-4	STOCK YARDS BANCORP INC		08/18/2021	VARIOUS	09/30/2021	Sanford C. Bernstein & Co.	55,849.000	2,631,176	3,164,810	2,631,176							533,634	533,634	14,707	
929160-10-9	VULCAN MATERIALS CO		01/22/2021	Sanford C. Bernstein & Co.	06/09/2021	VARIOUS	12,350.000	1,956,404	2,187,977	1,956,406							231,572	231,572	8,601	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								35,952,171	38,559,413	35,952,173							2,607,240	2,607,240	204,523	
9799998. Total - Common Stocks								35,952,171	38,559,413	35,952,173							2,607,240	2,607,240	204,523	
9899999. Total - Preferred and Common Stocks								35,952,171	38,559,413	35,952,173							2,607,240	2,607,240	204,523	
9999999 - Totals								1,037,458,802	1,039,113,120	1,037,422,112		(36,694)		(36,694)			1,691,008	1,691,008	1,268,960	856,457

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
03153@-10-7	Amica Property & Casualty Insurance Company		12287	26-0115568	8BI	80,292,141			10,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						80,292,141			XXX	XXX
03149*-10-6	Amica Life Insurance Company		72222	05-0340166	8BI	357,033,219			50,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						357,033,219			XXX	XXX
1899999. Total Common Stocks						437,325,360			XXX	XXX
1999999 - Totals						437,325,360			XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	Charlotte, NC					8,871,010	XXX
Santander Bank	Boston, MA					(2,551,011)	XXX
PNC Bank, N.A.	Pittsburgh, PA					(94,950,077)	XXX
Citizens Bank	Providence, RI					1,920,166	XXX
JP Morgan	Columbus, OH					696,716	XXX
0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			30,961	XXX
0199999. Totals - Open Depositories		XXX	XXX			(85,982,235)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			(85,982,235)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	12,300	XXX
0599999 Total - Cash		XXX	XXX			(85,969,935)	XXX

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

1. January	(70,124,056)	4. April	(84,964,775)	7. July	(80,700,890)	10. October	(86,292,169)
2. February	(81,392,102)	5. May	(78,045,322)	8. August	(77,538,356)	11. November	(67,693,283)
3. March	(78,381,404)	6. June	(71,252,947)	9. September	(90,581,227)	12. December	(85,969,935)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
4812A0-36-7	JPMORGAN PRIME MMF CAPITAL		12/31/2021	0.198		114,658,694	12,210	122,542
8699999. Subtotal - All Other Money Market Mutual Funds						114,658,694	12,210	122,542
9999999 - Total Cash Equivalents						114,658,694	12,210	122,542

1.

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

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Property & Casualty			149,615	208,049
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Property & Casualty			49,872	69,350
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Property & Casualty			349,101	485,447
33. New York NY						
34. North Carolina NC	B	Property & Casualty			299,229	416,098
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI	B	Property & Casualty	2,493,578	3,467,479		
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	2,493,578	3,467,479	847,817	1,178,944
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				