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ANNUAL STATEMENT

For the Year Ended December 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

BLUE CROSS & BLUE SHIELD OF RHODE ISLAND

NAIC Group Code 0000 (Current Period) 0000 (Prior Period) NAIC Company Code 53473 Employer's ID Number 05-0158952

Organized under the Laws of RHODE ISLAND, State of Domicile or Port of Entry RI

Country of Domicile USA

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

Incorporated/Organized February 27, 1939 Commenced Business September 1, 1939

Statutory Home Office 500 EXCHANGE STREET, PROVIDENCE, RI, US 02903
 (Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 500 EXCHANGE STREET (Street and Number)
PROVIDENCE, RI, US 02903 (City or Town, State, Country and Zip Code)
401-459-5886 (Area Code) (Telephone Number)

Mail Address 500 EXCHANGE STREET, PROVIDENCE, RI, US 02903
 (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 500 EXCHANGE STREET PROVIDENCE, RI, US 02903 401-459-1000
 (Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address WWW.BCBSRI.COM

Statutory Statement Contact MARK C. STEWART 401-459-5886 (Name) (Area Code) (Telephone Number) (Extension)
MARK.STEWART@BCBSRI.ORG 401-459-1198 (E-Mail Address) (Fax Number)

OFFICERS

	Name	Title
1.	MARTHA L. WOFFORD #	PRESIDENT & CEO
2.	MICHELE B. LEDERBERG	EVP. CHIEF ADMIN OFFICER & CHIEF LEGAL OFFICER
3.	MARK C. STEWART	EXECUTIVE VICE PRESIDENT & CFO

VICE-PRESIDENTS

Name	Title	Name	Title
MONICA A. AUCIELLO #	SVP - GENERAL COUNSEL	CHRISTOPHER G. BUSH #	SVP - NETWORK MANAGEMENT
MATTHEW COLLINS M.D.	EVP - CHIEF MEDICAL OFFICER	DAVID COMELLA	VP - CHIEF INFORMATION OFFICER
MELISSA B. CUMMINGS	EVP - CHIEF CUSTOMER OFFICER	TARA L. DEMOURA #	SVP - EMPLOYER SEGMENT
JEREMY S. DUNCAN	VP - MARKETING	AMARNATH GURIVREDDYGARI	VP - CHIEF DATA & ANALYTICS OFFICER
MICHAEL J. MARRONE #	SVP - FINANCE	CHRISTINE MUSIAL #	VP - SHARED SERVICES
CHRISTINA PITNEY #	SVP - GOVERNMENT PROGRAMS	RENA SHEEHAN #	VP - CLINICAL INTEGRATION
LINDA WINFREY	VP - INTERNAL AUDIT & ERM		

DIRECTORS OR TRUSTEES

ROSAMARIA AMOROS JONES #	ERIC BEANE	STEPHEN COHAN	CHRISTOPHER CROSBY
NICHOLAS DENICE	JOSEPH DIAZ M.D. #	MICHAEL DICHIRO	PAUL DOUGHTY
LOUIS GIANCOLA	KAREN HAMMOND	DONNA HUNTLEY-NEWBY	MICHAEL A ISRAELITE
CELESTE MARSELLA	SHARON MORRIS #	DEBRA PAUL	PETER QUATTROMANI
ROBERT A. SANDERS	MERRILL SHERMAN		

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.

(Signature) <u>MARTHA L. WOFFORD</u> (Printed Name) 1.	(Signature) <u>MICHELE B. LEDERBERG</u> (Printed Name) 2.	(Signature) <u>MARK C. STEWART</u> (Printed Name) 3.
PRESIDENT & CEO (Title)	EVP. CHIEF ADMIN OFFICER & CHIEF LEGAL OFFICER (Title)	EXECUTIVE VICE PRESIDENT & CFO (Title)

Subscribed and sworn to (or affirmed) before me this on this _____ day of _____, 2022, by

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	47,091,579	6.75	47,091,579		47,091,579	6.75
1.02 All other governments	399,996	0.06	399,996		399,996	0.06
1.03 U.S. states, territories and possessions, etc. guaranteed	963,463	0.14	963,463		963,463	0.14
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,967,601	0.28	1,967,601		1,967,601	0.28
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	102,541,310	14.70	102,541,310		102,541,310	14.70
1.06 Industrial and miscellaneous	281,587,655	40.36	281,587,655		281,587,655	40.36
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds	19,884,396	2.85	19,884,396		19,884,396	2.85
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	454,436,000	65.13	454,436,000		454,436,000	65.13
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	29,154,345	4.18	29,154,345		29,154,345	4.18
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	29,154,345	4.18	29,154,345		29,154,345	4.18
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	351,800	0.05	351,800		351,800	0.05
3.02 Industrial and miscellaneous Other (Unaffiliated)	1,571,679	0.23	1,571,679		1,571,679	0.23
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual funds	107,635,165	15.43	107,635,165		107,635,165	15.43
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks	109,558,644	15.70	109,558,644		109,558,644	15.70
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company	43,572,107	6.24	43,572,107		43,572,107	6.24
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate	43,572,107	6.24	43,572,107		43,572,107	6.24
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	17,302,955	2.48	17,302,955		17,302,955	2.48
6.02 Cash equivalents (Schedule E, Part 2)	18,366,642	2.63	18,366,642		18,366,642	2.63
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	35,669,597	5.11	35,669,597		35,669,597	5.11
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	25,305,080	3.63	25,305,080		25,305,080	3.63
10. Receivables for securities	31,438	0.00	31,438		31,438	0.00
11. Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	697,727,211	100.00	697,727,211		697,727,211	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		41,399,335
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	4,625,423	
	3.2 Totals, Part 3, Column 11		4,625,423
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	2,452,652	
	8.2 Totals, Part 3, Column 9		2,452,652
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		43,572,106
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		43,572,106

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions (Part 2, Column 7)		
	2.2 Additional investment made after acquisitions (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.	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)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS**Other Long-Term Invested Assets**

1. Book/adjusted carrying value, December 31 of prior year		18,793,559
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)		
2.2 Additional investment made after acquisition (Part 2, Column 9)	5,028,294	5,028,294
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	1,777,894	
5.2 Totals, Part 3, Column 9		1,777,894
6. Total gain (loss) on disposals, Part 3, Column 19		
7. Deduct amounts received on disposals, Part 3, Column 16		
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	294,667	
10.2 Totals, Part 3, Column 11		294,667
11. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		25,305,080
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		25,305,080

SCHEDULE D - VERIFICATION BETWEEN YEARS**Bonds and Stocks**

1. Book/adjusted carrying value, December 31 of prior year		562,892,522
2. Cost of bonds and stocks acquired, Part 3, Column 7		149,996,977
3. Accrual of discount		323,567
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12	(176,746)	
4.2 Part 2, Section 1, Column 15	1,769,517	
4.3 Part 2, Section 2, Column 13	13,064,945	
4.4 Part 4, Column 11	(4,927,487)	9,730,229
5. Total gain (loss) on disposals, Part 4, Column 19		6,241,397
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		134,389,299
7. Deduct amortization of premium		1,795,251
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. Notes 5Q, Line 2		148,849
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		593,148,991
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		593,148,991

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1	2	3	4
		Book/Adjusted Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	47,091,578	49,278,312	47,083,947	47,279,045
	2. Canada				
	3. Other Countries	399,996	400,000	399,068	400,000
	4. Totals	47,491,574	49,678,312	47,483,015	47,679,045
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	963,463	1,029,035	981,684	930,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,967,601	2,082,517	2,023,575	1,895,000
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	102,541,310	104,711,702	102,895,106	100,437,280
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	261,389,443	268,670,636	262,624,743	237,875,578
	9. Canada	7,969,860	8,135,848	7,995,886	7,990,000
	10. Other Countries	32,112,750	32,941,403	32,120,542	32,173,000
	11. Totals	301,472,053	309,747,887	302,741,171	278,038,578
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	454,436,001	467,249,453	456,124,551	428,979,903
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	29,154,345	29,154,345	27,384,828	
	15. Canada				
	16. Other Countries				
	17. Totals	29,154,345	29,154,345	27,384,828	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	29,154,345	29,154,345	27,384,828	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	109,558,644	109,558,644	76,217,963	
	21. Canada				
	22. Other Countries				
	23. Totals	109,558,644	109,558,644	76,217,963	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	109,558,644	109,558,644	76,217,963	
	26. Total Stocks	138,712,989	138,712,989	103,602,791	
	27. Total Bonds and Stocks	593,148,990	605,962,442	559,727,342	

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	11,953,296	19,572,796	6,787,621	861,315	7,916,550	X X X	47,091,578	10.363	68,873,050	16.340	47,091,578	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 Totals	11,953,296	19,572,796	6,787,621	861,315	7,916,550	X X X	47,091,578	10.363	68,873,050	16.340	47,091,578	
2. All Other Governments												
2.1 NAIC 1						X X X						
2.2 NAIC 2	399,996					X X X	399,996	0.088	399,811	0.095		399,996
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 Totals	399,996					X X X	399,996	0.088	399,811	0.095		399,996
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	212,445	375,576	375,443			X X X	963,463	0.212	968,423	0.230	963,463	
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 Totals	212,445	375,576	375,443			X X X	963,463	0.212	968,423	0.230	963,463	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	521,069	580,000	442,051	424,480		X X X	1,967,601	0.433	2,471,519	0.586	1,967,601	
4.2 NAIC 2						X X X						
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 Totals	521,069	580,000	442,051	424,480		X X X	1,967,601	0.433	2,471,519	0.586	1,967,601	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	14,881,211	44,891,777	24,817,778	15,016,671	2,933,873	X X X	102,541,310	22.565	97,342,905	23.094	102,541,310	
5.2 NAIC 2						X X X						
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 Totals	14,881,211	44,891,777	24,817,778	15,016,671	2,933,873	X X X	102,541,310	22.565	97,342,905	23.094	102,541,310	

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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	13,690,548	58,864,388	84,960,425	3,267,341	2,677,641	XXX	163,460,344	35.970	127,130,644	30.161	146,017,863	17,442,481
6.2 NAIC 2	4,174,051	43,871,155	42,631,665	3,001,668	2,282,734	XXX	95,961,274	21.117	81,254,230	19.277	85,650,958	10,310,316
6.3 NAIC 3	1,930,234	7,856,466	9,141,853	678,238		XXX	19,606,790	4.315	21,039,517	4.991	11,063,799	8,542,992
6.4 NAIC 4	666,481	1,839,693	53,075			XXX	2,559,249	0.563	2,055,738	0.488	656,626	1,902,623
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	20,461,314	112,431,702	136,787,018	6,947,248	4,960,376	XXX	281,587,657	61.964	231,480,129	54.917	243,389,246	38,198,412
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	19,884,396	19,884,396	4.376	19,971,975	4.738	19,884,396	
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	19,884,396	19,884,396	4.376	19,971,975	4.738	19,884,396	
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						

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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. 8 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 41,258,569	124,284,537	117,383,317	19,569,808	13,528,063		316,024,295	69.542	X X X	X X X	298,581,814	17,442,481
11.2 NAIC 2	(d) 4,574,048	43,871,155	42,631,665	3,001,668	2,282,734	19,884,396	116,245,666	25.580	X X X	X X X	105,535,354	10,710,312
11.3 NAIC 3	(d) 1,930,234	7,856,466	9,141,853	678,238			19,606,790	4.315	X X X	X X X	11,063,799	8,542,992
11.4 NAIC 4	(d) 666,481	1,839,693	53,075				2,559,249	0.563	X X X	X X X	656,626	1,902,623
11.5 NAIC 5	(d)								X X X	X X X		
11.6 NAIC 6	(d)								X X X	X X X		
11.7 Totals	48,429,331	177,851,851	169,209,910	23,249,714	15,810,798	19,884,396	(b) 454,436,001	100.000	X X X	X X X	415,837,593	38,598,408
11.8 Line 11.7 as a % of Col. 7	10.657	39.137	37.235	5.116	3.479	4.376	100.000	X X X	X X X	X X X	91.506	8.494
12. Total Bonds Prior Year												
12.1 NAIC 1	44,898,649	144,944,491	89,961,644	7,198,030	9,783,727		X X X	X X X	296,786,541	70.411	283,929,958	12,856,583
12.2 NAIC 2	5,838,739	39,386,347	34,226,641	251,207	1,951,107	19,971,975	X X X	X X X	101,626,015	24.110	96,559,754	5,066,261
12.3 NAIC 3	2,483,520	9,761,812	7,413,175	1,381,010			X X X	X X X	21,039,517	4.991	13,230,755	7,808,762
12.4 NAIC 4		2,055,738					X X X	X X X	2,055,738	0.488		2,055,738
12.5 NAIC 5							X X X	X X X				
12.6 NAIC 6							X X X	X X X				
12.7 Totals	53,220,907	196,148,388	131,601,460	8,830,247	11,734,834	19,971,975	X X X	X X X	(b) 421,507,811	100.000	393,720,466	27,787,345
12.8 Line 12.7 as a % of Col. 9	12.626	46.535	31.222	2.095	2.784	4.738	X X X	X X X	100.000	X X X	93.408	6.592
13. Total Publicly Traded Bonds												
13.1 NAIC 1	39,348,386	114,609,386	112,232,424	18,863,555	13,528,063		298,581,814	65.704	283,929,958	67.361	298,581,814	X X X
13.2 NAIC 2	2,849,071	40,906,202	37,246,282	2,366,668	2,282,734	19,884,396	105,535,354	23.223	96,559,754	22.908	105,535,354	X X X
13.3 NAIC 3	326,666	4,989,229	5,747,904				11,063,799	2.435	13,230,755	3.139	11,063,799	X X X
13.4 NAIC 4		656,626					656,626	0.144			656,626	X X X
13.5 NAIC 5												X X X
13.6 NAIC 6												X X X
13.7 Totals	42,524,124	161,161,444	155,226,609	21,230,223	15,810,798	19,884,396	415,837,593	91.506	393,720,466	93.408	415,837,593	X X X
13.8 Line 13.7 as a % of Col. 7	10.226	38.756	37.329	5.105	3.802	4.782	100.000	X X X	X X X	X X X	100.000	X X X
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	9.358	35.464	34.158	4.672	3.479	4.376	91.506	X X X	X X X	X X X	91.506	X X X
14. Total Privately Placed Bonds												
14.1 NAIC 1	1,910,183	9,675,151	5,150,894	706,253			17,442,481	3.838	12,856,583	3.050	X X X	17,442,481
14.2 NAIC 2	1,724,976	2,964,952	5,385,384	635,000			10,710,312	2.357	5,066,261	1.202	X X X	10,710,312
14.3 NAIC 3	1,603,568	2,867,237	3,393,949	678,238			8,542,992	1.880	7,808,762	1.853	X X X	8,542,992
14.4 NAIC 4	666,481	1,183,067	53,075				1,902,623	0.419	2,055,738	0.488	X X X	1,902,623
14.5 NAIC 5											X X X	
14.6 NAIC 6											X X X	
14.7 Totals	5,905,208	16,690,407	13,983,301	2,019,491			38,598,408	8.494	27,787,345	6.592	X X X	38,598,408
14.8 Line 14.7 as a % of Col. 7	15.299	43.241	36.228	5.232			100.000	X X X	X X X	X X X	X X X	100.000
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.299	3.673	3.077	0.444			8.494	X X X	X X X	X X X	X X X	8.494

(a) Includes \$ 37,557,830 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 713,164 current year of bonds with Z designations, and \$ 0 prior year of bonds with Z designations and \$ 0 current year. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$ 0 current year of bonds with 5GI designations, \$ 0 prior year of bonds with 5GI designations and \$ 0 current year, \$ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 0; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0.

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 11.7	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	9,758,361	14,759,038	4,848,951		7,860,614	X X X	37,226,964	8.192	52,090,731	12.358	37,226,964	
1.02 Residential Mortgage-Backed Securities	1,660,374	4,380,768	1,929,129	861,315	55,936	X X X	8,887,523	1.956	14,033,754	3.329	8,887,523	
1.03 Commercial Mortgage-Backed Securities	534,561	432,989	9,540			X X X	977,090	0.215	2,748,566	0.652	977,090	
1.04 Other Loan-Backed and Structured Securities						X X X						
1.05 Totals	11,953,296	19,572,796	6,787,621	861,315	7,916,550	X X X	47,091,578	10.363	68,873,050	16.340	47,091,578	
2. All Other Governments												
2.01 Issuer Obligations	399,996					X X X	399,996	0.088	399,811	0.095		399,996
2.02 Residential Mortgage-Backed Securities						X X X						
2.03 Commercial Mortgage-Backed Securities						X X X						
2.04 Other Loan-Backed and Structured Securities						X X X						
2.05 Totals	399,996					X X X	399,996	0.088	399,811	0.095		399,996
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	212,445	375,576	375,443			X X X	963,463	0.212	968,423	0.230	963,463	
3.02 Residential Mortgage-Backed Securities						X X X						
3.03 Commercial Mortgage-Backed Securities						X X X						
3.04 Other Loan-Backed and Structured Securities						X X X						
3.05 Totals	212,445	375,576	375,443			X X X	963,463	0.212	968,423	0.230	963,463	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	521,069	580,000	442,051	424,480		X X X	1,967,601	0.433	2,471,519	0.586	1,967,601	
4.02 Residential Mortgage-Backed Securities						X X X						
4.03 Commercial Mortgage-Backed Securities						X X X						
4.04 Other Loan-Backed and Structured Securities						X X X						
4.05 Totals	521,069	580,000	442,051	424,480		X X X	1,967,601	0.433	2,471,519	0.586	1,967,601	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	350,667	1,511,495	970,487			X X X	2,832,649	0.623	4,716,648	1.119	2,832,649	
5.02 Residential Mortgage-Backed Securities	13,036,686	39,871,687	23,440,004	14,576,017	2,933,873	X X X	93,858,266	20.654	84,637,773	20.080	93,858,266	
5.03 Commercial Mortgage-Backed Securities	1,426,960	3,289,118	248,091	438,455		X X X	5,402,624	1.189	7,474,058	1.773	5,402,624	
5.04 Other Loan-Backed and Structured Securities	66,898	219,478	159,196	2,199		X X X	447,771	0.099	514,426	0.122	447,771	
5.05 Totals	14,881,211	44,891,777	24,817,778	15,016,671	2,933,873	X X X	102,541,310	22.565	97,342,905	23.094	102,541,310	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	14,307,676	101,651,641	106,393,382	6,930,995	4,960,376	X X X	234,244,070	51.546	199,455,196	47.319	204,538,838	29,705,233
6.02 Residential Mortgage-Backed Securities	155,599	557,565				X X X	713,164	0.157			713,164	
6.03 Commercial Mortgage-Backed Securities	1,876,248	6,901,459	27,961,726			X X X	36,739,433	8.085	23,627,658	5.606	34,322,289	2,417,144
6.04 Other Loan-Backed and Structured Securities	4,121,790	3,321,037	2,431,910	16,253		X X X	9,890,990	2.177	8,397,275	1.992	3,814,955	6,076,035
6.05 Totals	20,461,314	112,431,702	136,787,018	6,947,248	4,960,376	X X X	281,587,657	61.964	231,480,129	54.917	243,389,246	38,198,412
7. Hybrid Securities												
7.01 Issuer Obligations						X X X						
7.02 Residential Mortgage-Backed Securities						X X X						
7.03 Commercial Mortgage-Backed Securities						X X X						
7.04 Other Loan-Backed and Structured Securities						X X X						
7.05 Totals						X X X						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						X X X						
8.02 Residential Mortgage-Backed Securities						X X X						
8.03 Commercial Mortgage-Backed Securities						X X X						
8.04 Other Loan-Backed and Structured Securities						X X X						
8.05 Affiliated Bank Loans – Issued						X X X						
8.06 Affiliated Bank Loans – Acquired						X X X						
8.07 Totals						X X X						

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NONE

NONE

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 11.7	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	X X X	X X X	X X X	X X X	X X X	19,884,396	19,884,396	4.376	19,971,975	0.0474	19,884,396	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						X X X						
10.02 Unaffiliated Bank Loans - Acquired						X X X						
10.03 Totals						X X X						
11. Total Bonds Current Year												
11.01 Issuer Obligations	25,550,215	118,877,750	113,030,314	7,355,475	12,820,989	X X X	277,634,744	61.094	X X X	X X X	247,529,515	30,105,229
11.02 Residential Mortgage-Backed Securities	14,852,660	44,810,020	25,369,133	15,437,332	2,989,808	X X X	103,458,953	22.766	X X X	X X X	103,458,953	
11.03 Commercial Mortgage-Backed Securities	3,837,769	10,623,566	28,219,357	438,455		X X X	43,119,147	9.488	X X X	X X X	40,702,003	2,417,144
11.04 Other Loan-Backed and Structured Securities	4,188,688	3,540,515	2,591,106	18,452		X X X	10,338,761	2.275	X X X	X X X	4,262,726	6,076,035
11.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X	19,884,396	19,884,396	4.376	X X X	X X X	19,884,396	
11.06 Affiliated Bank Loans						X X X			X X X	X X X		
11.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
11.08 Totals	48,429,331	177,851,851	169,209,910	23,249,714	15,810,798	19,884,396	454,436,001	100.000	X X X	X X X	415,837,593	38,598,408
11.09 Line 11.08 as a % of Col. 7	10.657	39.137	37.235	5.116	3.479	4.376	100.000	X X X	X X X	X X X	91.506	8.494
12. Total Bonds Prior Year												
12.01 Issuer Obligations	24,904,343	125,664,053	94,790,413	3,229,489	11,514,030	X X X	X X X	X X X	260,102,327	61.708	236,269,254	23,833,073
12.02 Residential Mortgage-Backed Securities	22,312,349	52,674,766	18,349,978	5,113,627	220,805	X X X	X X X	X X X	98,671,526	23.409	98,671,526	
12.03 Commercial Mortgage-Backed Securities	2,490,634	12,583,510	18,289,007	487,131		X X X	X X X	X X X	33,850,282	8.031	31,421,506	2,428,776
12.04 Other Loan-Backed and Structured Securities	3,513,582	5,226,059	172,061			X X X	X X X	X X X	8,911,702	2.114	7,386,205	1,525,496
12.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X	19,971,975	X X X	X X X	19,971,975	4.738	19,971,975	
12.06 Affiliated Bank Loans						X X X			X X X	X X X		
12.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
12.08 Totals	53,220,907	196,148,388	131,601,460	8,830,247	11,734,834	19,971,975	X X X	X X X	421,507,811	100.000	393,720,466	27,787,345
12.09 Line 12.08 as a % of Col. 9	12.626	46.535	31.222	2.095	2.784	4.738	X X X	X X X	100.000%	X X X	93.408	6.592
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	20,390,419	106,454,381	102,511,489	5,352,237	12,820,989	X X X	247,529,515	54.470	236,269,254	56.053	247,529,515	X X X
13.02 Residential Mortgage-Backed Securities	14,852,660	44,810,020	25,369,133	15,437,332	2,989,808	X X X	103,458,953	22.766	98,671,526	23.409	103,458,953	X X X
13.03 Commercial Mortgage-Backed Securities	3,493,769	9,582,988	27,186,791	438,455		X X X	40,702,003	8.957	31,421,506	7.455	40,702,003	X X X
13.04 Other Loan-Backed and Structured Securities	3,787,276	314,055	159,196	2,199		X X X	4,262,726	0.938	7,386,205	1.752	4,262,726	X X X
13.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X	19,884,396	19,884,396	4.376	19,971,975	4.738	19,884,396	X X X
13.06 Affiliated Bank Loans						X X X						X X X
13.07 Unaffiliated Bank Loans						X X X						X X X
13.08 Totals	42,524,124	161,161,444	155,226,609	21,230,223	15,810,798	19,884,396	415,837,593	91.506	393,720,466	93.408	415,837,593	X X X
13.09 Line 13.08 as a % of Col. 7	10.226	38.756	37.329	5.105	3.802	4.782	100.000	X X X	X X X	X X X	100.000	X X X
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	9.358	35.464	34.158	4.672	3.479	4.376	91.506	X X X	X X X	X X X	91.506	X X X
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	5,159,796	12,423,370	10,518,825	2,003,238		X X X	30,105,229	6.625	23,833,073	5.654	X X X	30,105,229
14.02 Residential Mortgage-Backed Securities						X X X					X X X	
14.03 Commercial Mortgage-Backed Securities	344,000	1,040,578	1,032,566			X X X	2,417,144	0.532	2,428,776	0.576	X X X	2,417,144
14.04 Other Loan-Backed and Structured Securities	401,412	3,226,460	2,431,910	16,253		X X X	6,076,035	1.337	1,525,496	0.362	X X X	6,076,035
14.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X						X X X	
14.06 Affiliated Bank Loans						X X X					X X X	
14.07 Unaffiliated Bank Loans						X X X					X X X	
14.08 Totals	5,905,208	16,690,407	13,983,301	2,019,491			38,598,408	8.494	27,787,345	6.592	X X X	38,598,408
14.09 Line 14.08 as a % of Col. 7	15.299	43.241	36.228	5.232			100.000	X X X	X X X	X X X	X X X	100.000
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.299	3.673	3.077	0.444			8.494	X X X	X X X	X X X	X X X	8.494

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

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

NONE

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		
3.	Unrealized Valuation increase/(decrease):		
3.1	Section 1, Column 17		
3.2	Section 2, Column 19		
4.	SSAP No. 108 adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		
6.	Considerations received/(paid) on terminations, Section 2, Column 15		
7.	Amortization:		
7.1	Section 1, Column 19		
7.2	Section 2, Column 21		
8.	Adjustment to the book/adjusted carrying value of hedged item:		
8.1	Section 1, Column 20	NONE	
8.2	Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Section 1, Column 18		
9.2	Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 - 6 + 7 + 8 + 9)		
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Future Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)		
3.1	Add:		
	Change in variation margin on open contracts - Highly effective hedges:		
3.11	Section 1, Column 15, current year minus		
3.12	Section 1, Column 15, prior year		
	Change in variation margin on open contracts - All other:		
3.13	Section 1, Column 18, current year minus		
3.14	Section 1, Column 18, prior year		
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus		
3.22	Section 1, Column 17, prior year		
	Change in amount recognized		
3.23	Section 1, Column 19, current year to date minus		
3.24	Section 1, Column 19, prior year plus		
3.25	SSAP No. 108 adjustments	NONE	
3.3	Subtotal (Line 3.1 minus Line 3.2)		
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)		
4.22	Amount recognized (Section 2, Column 16)		
4.23	SSAP No. 108 adjustments		
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year		
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)		
7.	Deduct total nonadmitted amounts		
8.	Statement value at end of current period (Line 6 minus Line 7)		

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replicated (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions										
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held							
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value			
NONE																		
999999999	Totals					XXX	XXX	XXX				XXX	XXX	XXX				

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SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year to Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	X X X		X X X		X X X		X X X		X X X	
4. Less: Closed or Disposed of Transactions				NONE						
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	X X X		X X X		X X X		X X X		X X X	
7. Ending Inventory										

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SCHEDULE DB VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14		
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		
4. Part D, Section 1, Column 6		
5. Part D, Section 1, Column 7		
6. Total (Line 3 minus Line 4 minus Line 5)		

NONE

Fair Value Check

7. Part A, Section 1, Column 16		
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		
10. Part D, Section 1, Column 9		
11. Part D, Section 1, Column 10		
12. Total (Line 9 minus Line 10 minus Line 11)		

Potential Exposure Check

13. Part A, Section 1, Column 21		
14. Part B, Section 1, Column 20		
15. Part D, Section 1, Column 12		
16. Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	18,794,799		18,794,799	
2. Cost of cash equivalents acquired	131,504,178		131,504,178	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	131,932,335		131,932,335	
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)	18,366,642		18,366,642	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	18,366,642		18,366,642	

(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 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other-Than- Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V. (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V.		
Corporate Office 500 Exchange St		Providence	RI	09/01/2009	09/01/2009	122,613,541	48,811,104	43,572,107	43,572,107	2,452,652		4,625,423	2,172,771			
0199999 Properties occupied by the reporting entity - Health Care Delivery						122,613,541	48,811,104	43,572,107	43,572,107	2,452,652		4,625,423	2,172,771			
0399999 Total Properties occupied by the reporting entity						122,613,541	48,811,104	43,572,107	43,572,107	2,452,652		4,625,423	2,172,771			
0699999 Totals						122,613,541	48,811,104	43,572,107	43,572,107	2,452,652		4,625,423	2,172,771			

E01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes i Encumbrances	8 Book/ Adjusted Carrying Value Less Encumbrance Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Valu Less Encumbrance on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrance	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year' Depreciation	10 Current Year's Other -Than- Temporary Impairment Recognized	11 Current Year's Change in Encumbrance	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
NONE																			
0399999 Totals																			

E03

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
NONE														
3399999 Total Mortgages														X X X

E04

General Interrogatory:

1. Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
				NONE				
3399999 Totals								

EOS

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
NONE																	
0599999 Totals																	

E06

SCHEDULE BA - PART 1

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

1 CUSIP Identificatio	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Adminiatrative Symbol	8 Date Originally Acquired	9 Type and Strateg	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentag of Ownership
			City	State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
000000-00-0	BCBS Venture Partners IV, LLC		Chicago	IL	BCBS Venture Partners IV, LLC		05/04/2020		1,315,192	1,427,004	1,427,004	154,938					261,636		0.940
000000-00-0	Blue Health Intelligence		Chicago	IL	Blue Health Intelligence		04/05/2012		980,002	1,435,504	1,435,504	(6,312)							1.860
000000-00-0	CivicaRX		Lehi	UT	CivicaRX		03/01/2020							294,667					
000000-00-0	International Blue Solutions		New Castle	DE	International Blue Solutions		06/26/2009		966,272	1,251,977	1,251,977	(29,113)							2.190
000000-00-0	Prime Therapeutics		Eagan	MN	Prime Therapeutics		05/26/2016		1,605,315	18,658,885	18,658,885	6,799,573							1.862
1999999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Una								4,866,781	22,773,370	22,773,370	6,919,086		294,667			261,636		X X X
000000-00-0	Oak Street Health-RI, LLC		Chicago	IL	Oak Street Health-RI, LLC		11/20/2018		13,577,700	2,531,710	2,531,710	(5,141,192)							49.900
2099999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Affili								13,577,700	2,531,710	2,531,710	(5,141,192)							X X X
4899999	Subtotal Unaffiliated								4,866,781	22,773,370	22,773,370	6,919,086		294,667			261,636		X X X
4999999	Subtotal Affiliated								13,577,700	2,531,710	2,531,710	(5,141,192)							X X X
5099999	Totals								18,444,481	25,305,080	25,305,080	1,777,894		294,667			261,636		X X X

E07

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

Line Number	1A	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
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 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership	
		3 City	4 State								
000000-00-0	BCBS Venture Partners IV, LLC	Chicago	IL	BCBS Venture Partners IV, LLC	05/04/2020			886,594		0.940	
1999999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Unaffiliated							886,594			X X X
000000-00-0	Oak Street Health-RI, LLC	Chicago	IL	Oak Street Health-RI, LLC	11/20/2018			4,141,700		49.900	
2099999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Affiliated							4,141,700			X X X
4899999	Subtotal Unaffiliated							886,594			X X X
4999999	Subtotal Affiliated							4,141,700			X X X
<div style="position: absolute; left: -20px; top: 50%; transform: translateY(-50%); font-weight: bold;">E08</div>											
5099999	Totals							5,028,294			X X X

SCHEDULE BA - PART 3

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)						
NONE																		
5099999 Totals																		

E09

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	F o r e i g n B o n d C H A R	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
912810-QX-9	UNITED STATES TREASURY			1.A	1,194,973	113.976	1,424,700	1,250,000	1,199,807		1,739			2.750	3.013	FA	12,984	34,375	02/25/2019	08/15/2042
912810-RK-6	UNITED STATES TREASURY			1.A	3,389,802	110.011	4,125,413	3,750,000	3,417,055		9,820			2.500	3.037	FA	35,411	93,750	02/25/2019	02/15/2045
912810-SF-6	UNITED STATES TREASURY			1.A	3,134,926	122.984	3,904,742	3,175,000	3,137,448		878			3.000	3.065	FA	35,978	95,250	02/27/2019	02/15/2049
912810-SP-4	UNITED STATES TREASURY			1.A	106,167	87.636	96,400	110,000	106,304		103			1.375	1.520	FA	571	1,513	08/28/2020	08/15/2050
912828-5M-8	UNITED STATES TREASURY			1.A	105,377	111.175	116,734	105,000	105,274		(35)			3.125	3.083	MN	426	3,281	11/19/2018	11/15/2028
912828-6B-1	UNITED STATES TREASURY			1.A	841,170	108.128	919,088	850,000	843,448		822			2.625	2.745	FA	8,428	22,313	03/01/2019	02/15/2029
912828-6F-2	UNITED STATES TREASURY			1.A	1,065,998	105.277	1,105,409	1,050,000	1,059,920		(2,250)			2.500	2.261	FA	8,919	26,250	03/27/2019	02/28/2026
912828-6G-0	UNITED STATES TREASURY			1.A	4,288,921	103.406	4,446,458	4,300,000	4,295,049		2,206			2.375	2.430	FA	34,700	102,125	03/12/2019	02/29/2024
912828-6H-8	UNITED STATES TREASURY			1.A	4,992,196	100.452	5,022,600	5,000,000	4,999,461		2,644			2.375	2.429	MS	35,428	118,750	03/12/2019	03/15/2022
912828-6T-2	UNITED STATES TREASURY			1.A	2,276,196	106.605	2,398,613	2,250,000	2,269,950		(2,463)			2.375	2.244	MN	6,938	53,438	05/30/2019	05/15/2029
912828-6Z-8	UNITED STATES TREASURY			1.A	1,545,340	102.191	1,583,961	1,550,000	1,547,598		932			1.750	1.814	JD	75	27,125	07/24/2019	06/30/2024
912828-7C-8	UNITED STATES TREASURY			1.A	2,498,539	100.803	2,520,075	2,500,000	2,499,733		489			1.750	1.770	JJ	20,211	43,750	08/01/2019	07/15/2022
912828-Y9-5	UNITED STATES TREASURY			1.A	1,995,785	102.847	2,056,940	2,000,000	1,997,178		584			1.875	1.907	JJ	15,693	37,500	07/31/2019	07/31/2026
912828-YF-1	UNITED STATES TREASURY			1.A	1,994,613	100.858	2,017,160	2,000,000	1,998,702		1,827			1.500	1.593	MS	8,950	30,000	09/27/2019	09/15/2022
91282C-AB-7	UNITED STATES TREASURY			1.A	3,207,410	97.015	3,108,264	3,203,900	3,206,418		(699)			0.250	0.228	JJ	3,352	8,010	07/30/2020	07/31/2025
91282C-AT-8	UNITED STATES TREASURY			1.A	2,316,079	96.664	2,252,271	2,330,000	2,319,305		2,769			0.250	0.371	AO	998	5,825	10/29/2020	10/31/2025
91282C-BL-4	UNITED STATES TREASURY			1.A	1,625,496	97.074	1,650,258	1,700,000	1,630,280		4,784			1.125	1.610	FA	7,224	9,563	04/28/2021	02/15/2031
690353-Z9-1	US INTERNATIONAL DEVELOPMENT FINANCE COR			1.A	594,035	102.660	609,835	594,035	594,035					2.900	2.900	MJSD	526	17,227	03/19/2018	03/20/2024
0199999	U.S. Government - Issuer Obligations				37,173,023	X X X	39,358,921	37,717,935	37,226,965		24,150			X X X	X X X	X X X	236,812	730,045	X X X	X X X
36202E-NA-3	G2 003985 - RMBS			4	34,228	117.404	39,824	33,921	34,134		(4)			5.500	5.186	MON	155	1,866	12/04/2007	05/20/2037
36202E-ZG-7	G2 004343 - RMBS			4	58,766	116.760	66,586	57,028	58,604		(19)			5.500	4.366	MON	261	3,137	02/12/2009	01/20/2039
36179R-VB-2	G2 MA3310 - RMBS		C	4	416,197	105.620	416,361	394,208	414,199		(166)			3.500	2.183	MON	1,150	13,797	02/02/2016	12/20/2045
36179R-VD-8	G2 MA3312 - RMBS			4	332,891	109.468	341,392	311,865	332,703		(168)			4.500	2.448	MON	1,169	14,034	12/22/2016	12/20/2045
36179S-QX-8	G2 MA4070 - RMBS			4	352,647	107.275	357,311	333,079	350,228		(126)			4.000	2.565	MON	1,110	13,323	12/22/2016	11/20/2046
36179T-4N-2	G2 MA5329 - RMBS			4	508,970	105.152	522,296	496,708	507,963		(54)			3.500	2.757	MON	1,449	17,385	05/30/2019	07/20/2048
36179V-VY-3	G2 MA6931 - RMBS			4	5,574,381	102.561	5,448,146	5,312,096	5,531,304		(34,479)			2.500	1.561	MON	11,067	132,802	10/07/2020	10/20/2050
36205R-XM-4	GN 398584 - RMBS			4	1,688	101.964	1,766	1,701	1,732		2			7.500	8.293	MON	11	130	02/11/2000	06/15/2029
36207J-2F-9	GN 433774 - RMBS			4	15,346	112.848	16,967	15,036	15,185		(19)			7.000	6.478	MON	88	1,053	08/15/2001	05/15/2028
36210B-WF-8	GN 487646 - RMBS			4	1,160	113.613	1,341	1,180	1,165		1			7.500	8.100	MON	7	89	03/10/2000	09/15/2029
36200R-LW-0	GN 570141 - RMBS			4	2,742	109.581	3,005	2,742	2,741		10			6.500	6.506	MON	15	178	12/27/2001	12/15/2031
36225A-D2-3	GN 780121 - RMBS			4	11	100.000	10	10	10		10			10.000	9.622	MON	1	1	04/26/1995	04/15/2025
38381R-QR-3	GNR 2019-023 NE - CMO/RMBS			4	1,638,155	106.200	1,725,492	1,624,763	1,637,586		970			3.500	3.237	MON	4,739	56,867	02/06/2019	11/20/2048
0299999	U.S. Government - Residential Mortgage-Backed Securities				8,937,182	X X X	8,940,497	8,584,368	8,887,523		(34,062)			X X X	X X X	X X X	21,221	254,662	X X X	X X X
38378N-WU-3	GNR 2014-017 AM - CMBS			4	104,296	105.169	105,694	100,499	104,337		246			3.367	2.458	MON	282	7,248	12/04/2017	06/16/2048
38378N-H8-9	GNR 2014-040 AC - CMBS			4	25,336	100.159	25,032	24,992	24,980		(62)			2.400	2.415	MON	50	773	12/04/2017	11/16/2041
38378N-3N-1	GNR 2014-075 AC - CMBS			4	61,753	100.510	61,497	61,184	61,283		(194)			2.546	1.915	MON	130	1,558	04/21/2017	06/16/2053
38379U-K5-4	GNR 2016-131 A - CMBS			4	143,094	100.850	144,899	143,678	143,304		68			2.200	2.376	MON	263	3,161	09/20/2017	04/16/2057

017

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n	5 BOND CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
38379R-TQ-6 38380M-JL-6	GNR 2017-051 AB - CMBS GNR 2018-117 AC - CMBS			4 4	1.A 1.A	235,453 403,808	101,465 98,038	238,903 402,872	235,453 410,935	235,356 407,831		(29) 1,172			2.350 2.750	2.319 3.526	MON MON	461 942	5,533 11,301	09/15/2017 08/24/2018	04/16/2057 07/16/2046
0399999	U.S. Government - Commercial Mortgage-Backed Securities					973,740	X X X	978,897	976,741	977,091		1,201			X X X	X X X	X X X	2,128	29,574	X X X	X X X
0599999	Subtotals - U.S. Governments					47,083,945	X X X	49,278,315	47,279,044	47,091,579		(8,711)			X X X	X X X	X X X	260,161	1,014,281	X X X	X X X
455780-BZ-8	INDONESIA, REPUBLIC OF (GOVERNMENT)	C	C		2.B FE	399,068	100,000	400,000	400,000	399,996		186			3.700	3.748	JJ	7,112	14,800	12/01/2016	01/08/2022
0699999	All Other Governments - Issuer Obligations					399,068	X X X	400,000	400,000	399,996		186			X X X	X X X	X X X	7,112	14,800	X X X	X X X
1099999	Subtotals - All Other Governments					399,068	X X X	400,000	400,000	399,996		186			X X X	X X X	X X X	7,112	14,800	X X X	X X X
13063D-AD-0 57582P-WH-9 68607L-XQ-5 917542-QV-7 93974D-5W-4	CALIFORNIA ST MASSACHUSETTS (COMMONWEALTH OF) OREGON ST UTAH ST WASHINGTON ST			1 1 1 2	1.C FE 1.B FE 1.B FE 1.A FE 1.B FE	175,000 240,359 217,359 226,420 122,546	100,547 118,923 117,174 104,543 111,493	175,957 267,577 210,913 235,222 139,366	175,000 225,000 180,000 225,000 125,000	175,000 236,650 202,825 225,797 123,191		(1,163) (3,789) (211) 203		2.367 4.500 5.892 3.539 3.450	2.366 3.772 3.314 3.431 3.670	AO FA JD JJ FA	1,036 4,219 884 3,981 1,797	4,142 10,125 10,606 7,963 4,313	04/27/2017 06/26/2018 12/18/2017 10/30/2018 09/11/2018	04/01/2022 08/01/2031 06/01/2027 07/01/2025 08/01/2029	
1199999	U.S. States, Territories and Possessions (Direct and Guaranteed) Issuer Obligations					981,684	X X X	1,029,035	930,000	963,463		(4,960)			X X X	X X X	X X X	11,917	37,149	X X X	X X X
1799999	Subtotals - States, Territories and Possessions (Direct and Guaranteed)					981,684	X X X	1,029,035	930,000	963,463		(4,960)			X X X	X X X	X X X	11,917	37,149	X X X	X X X
05914F-FE-5 235218-J8-8 382406-PY-6 438687-EJ-0 442331-3E-2 68608K-NF-1 882722-VP-3 882724-CV-7 93974C-RF-9 947627-DM-4	BALTIMORE CNTY MD DALLAS TEX GOODRICH MICH AREA SCH DIST HONOLULU HAWAII CITY & CNTY HOUSTON TEX OREGON ST TEXAS ST TEXAS ST WASHINGTON ST WEBER BASIN UTAH WTR CONSERVANCY DIST			1 1 1 1,2 2 1 1 1 1	1.A FE 1.D FE 1.C FE 1.B FE 1.D FE 1.B FE 1.A FE 1.A FE 1.B FE 1.B FE	234,752 553,020 215,000 110,000 110,000 119,091 199,063 250,000 117,649 115,000	121,256 100,543 102,596 112,955 111,001 134,352 122,226 102,884 124,911 104,243	242,512 522,824 220,581 124,251 122,101 134,352 213,896 257,210 124,911 119,879	200,000 520,000 215,000 110,000 110,000 100,000 175,000 250,000 100,000 115,000	222,051 521,069 215,000 110,000 110,000 117,075 193,410 250,000 113,996 115,000		(3,366) (8,624)		5.500 5.078 2.720 3.753 3.625 5.902 4.631 2.520 5.090 2.740	3.399 3.368 2.720 3.753 3.625 4.436 3.492 2.520 3.602 2.740	MN FA MN MS MS FA AO FA FA MS	1,833 9,975 975 1,376 1,329 2,459 2,026 2,625 2,121 1,050	11,000 26,406 5,848 4,128 3,988 5,902 8,104 6,300 5,090 3,151	01/10/2018 02/08/2018 11/02/2017 08/16/2018 12/20/2017 11/20/2018 05/31/2017 05/24/2017 12/15/2017 08/04/2017	11/01/2027 02/15/2022 05/01/2023 09/01/2030 03/01/2029 08/01/2038 04/01/2033 08/01/2023 08/01/2033 03/01/2025	
1899999	U.S. Political Subdivisions - Issuer Obligations					2,023,575	X X X	2,082,517	1,895,000	1,967,601		(14,949)			X X X	X X X	X X X	25,769	79,917	X X X	X X X
2499999	Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					2,023,575	X X X	2,082,517	1,895,000	1,967,601		(14,949)			X X X	X X X	X X X	25,769	79,917	X X X	X X X
44244C-TQ-0 451443-ZJ-7 57419R-PL-3	HOUSTON TEX UTIL SYS REV IDAHO ST BLDG AUTH BLDG REV MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2 1 2	1.C FE 1.C FE 1.C FE	65,000 180,000 34,738	112,694 107,603 101,538	73,251 193,685 35,538	65,000 180,000 35,000	65,000 180,000 34,778				3.973 3.080 2.857	3.973 3.080 2.901	MN MS MS	330 1,848 333	2,582 5,544 1,257	08/08/2018 12/08/2017 05/22/2017	11/15/2031 09/01/2026 09/01/2040	

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	460,000	104.722	481,721	460,000	460,000				3.395	3.395	AO	3,297	15,617	11/07/2019	10/15/2040	
64469D-B9-1	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM			2	1.C FE	80,000	103.662	82,930	80,000	80,000				3.163	3.163	JJ	1,265	2,662	06/29/2017	07/01/2040	
64972E-GL-7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	100,205	106.002	106,002	100,000	100,152		(21)		3.317	3.290	MN	553	3,317	06/14/2019	11/01/2034	
64971W-6A-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	130,000	103.748	134,872	130,000	130,000				2.750	2.750	MN	596	3,575	06/22/2017	05/01/2024	
64971X-EK-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	146,523	107.958	161,937	150,000	147,855		421		3.430	3.773	FA	2,144	5,145	09/19/2018	08/01/2026	
655162-FH-3	NOBLESVILLE IND MULTI SCH BLDG CORP				1.B FE	71,609	100.125	65,081	65,000	65,051		(1,328)		5.370	3.269	JJ	1,610	3,491	09/22/2016	01/15/2022	
73474T-AH-3	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	139,697	101.602	137,163	135,000	135,654		(970)		2.937	2.196	MS	1,322	3,965	09/05/2017	09/01/2022	
74442P-DS-1	PUBLIC FIN AUTH WIS REV			1	1.B FE	100,000	100.913	100,913	100,000	100,000				2.380	2.379	JJ	1,190	2,380	07/18/2017	07/01/2022	
801096-AU-2	SANTA ANA CALIF CMNTY REDEV AGY				1.C FE	190,000	110.998	210,896	190,000	190,000				3.867	3.867	MS	2,449	7,347	10/19/2018	09/01/2026	
83756C-SA-4	SUCCESSO SOUTH DAKOTA HSG DEV AUTH			2	1.A FE	60,000	103.576	62,146	60,000	60,000				3.060	3.060	MN	306	1,968	05/16/2017	11/01/2037	
798170-AG-1	SUCCESSOR AGENCY TO THE REDEVELOPMENT AG				1.C FE	180,000	104.229	187,612	180,000	180,000				2.958	2.957	FA	2,219	5,324	12/08/2017	08/01/2024	
88213A-DP-7	TEXAS A & M UNIV REVS				1.A FE	49,522	100.710	50,355	50,000	49,962		101		2.246	2.454	MN	143	1,123	06/27/2017	05/15/2022	
88213A-KB-0	TEXAS A & M UNIV REVS				1.A FE	175,000	103.532	181,181	175,000	175,000				2.549	2.549	MN	570	4,461	06/07/2017	05/15/2024	
88213A-KG-9	TEXAS A & M UNIV REVS			2	1.A FE	175,000	108.342	189,599	175,000	175,000				3.086	3.086	MN	690	5,401	06/07/2017	05/15/2029	
88283L-HU-3	TEXAS TRAN COMMN ST HWY FD REV			1	1.A FE	179,051	120.121	180,182	150,000	170,335		(2,115)		5.178	3.288	AO	1,942	7,767	08/22/2017	04/01/2030	
91412H-BM-4	UNIVERSITY CALIF REVS			1	1.C FE	135,000	107.907	145,674	135,000	135,000				3.616	3.615	MN	624	4,882	05/23/2018	05/15/2025	
977100-CZ-7	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	195,258	101.766	203,532	200,000	198,862		831		2.049	2.486	MN	683	4,098	06/22/2017	05/01/2023	
2599999	U.S. Special Revenue - Issuer Obligations					2,846,603	X X X	2,984,270	2,815,000	2,832,649		(3,072)		X X X	X X X	X X X	24,114	91,906	X X X	X X X	
31326M-EY-5	FH 2B6451 - RMBS			4	1.A	85,794	102.933	86,215	83,759	85,985		30		3.017	1.570	MON	423	2,506	08/22/2017	08/01/2047	
31292H-BB-9	FH C00934 - RMBS			4	1.A	1,005	115.180	1,157	1,005	1,003				8.000	8.060	MON	7	80	04/27/2000	03/01/2030	
31335H-3N-1	FH C90805 - RMBS			4	1.A	7,549	110.382	8,102	7,340	7,373		(18)		5.500	4.843	MON	34	404	10/25/2004	03/01/2024	
31294M-AC-5	FH E02703 - RMBS			4	1.A	25,793	104.945	26,603	25,350	25,512		(46)		4.000	3.427	MON	85	1,014	12/16/2010	07/01/2025	
3128MJ-V2-3	FH G08632 - RMBS			4	1.A	171,620	106.948	175,117	163,740	170,969		(73)		3.500	2.386	MON	478	5,731	03/19/2015	03/01/2045	
31335A-QK-7	FH G60458 - RMBS			4	1.A	198,736	107.291	202,681	188,907	197,909		(144)		3.500	2.405	MON	551	6,612	04/19/2016	01/01/2044	
31335B-M7-8	FH G61282 - RMBS			4	1.A	4,423,978	106.125	4,786,828	4,520,750	4,426,941		704		3.000	3.437	MON	16,401	135,623	03/04/2019	01/01/2048	
31335B-2A-3	FH G61669 - RMBS			4	1.A	917,050	106.320	989,856	931,015	917,385		120		3.000	3.314	MON	2,328	27,930	03/08/2019	01/01/2047	
31307T-L9-0	FH J36652 - RMBS			4	1.A	1,457,090	105.090	1,528,388	1,454,363	1,456,585		(194)		3.000	2.929	MON	3,636	43,631	03/08/2019	03/01/2032	
31307U-VF-2	FH J37814 - RMBS			4	1.A	163,364	104.826	167,955	160,223	162,612		(118)		3.000	2.508	MON	401	4,807	12/01/2017	01/01/2032	
3132M9-T5-3	FH Q28972 - RMBS			4	1.A	1,104,717	108.882	1,128,428	1,036,380	1,100,328		(669)		4.000	2.464	MON	3,455	41,455	12/23/2014	10/01/2044	
3132WN-UV-2	FH Q48695 - RMBS			4	1.A	437,448	109.220	463,302	424,192	437,115		(84)		4.000	3.104	MON	1,414	16,968	03/04/2019	06/01/2047	
3132XT-AE-8	FH Q50904 - RMBS			4	1.A	475,383	108.263	510,673	471,697	475,240		(26)		3.500	3.285	MON	1,376	16,509	02/25/2019	09/01/2047	
3133AN-QZ-0	FH QC4072 - RMBS			4	1.A	241,771	102.653	236,825	230,705	241,328		(443)		2.500	1.747	MON	481	1,923	07/20/2021	07/01/2051	
3133KG-LG-1	FH RA1227 - RMBS			4	1.A	890,381	104.030	905,605	870,523	886,043		(1,015)		3.000	2.497	MON	2,176	26,116	09/30/2019	08/01/2049	
3133KM-G9-0	FH RA5624 - RMBS			4	1.A	1,119,213	102.847	1,096,592	1,066,235	1,117,025		(2,189)		2.500	1.729	MON	2,221	8,885	07/21/2021	08/01/2051	
3132DM-ZK-4	FH SD0746 - RMBS			4	1.A	3,686,800	100.187	3,668,474	3,661,627	3,686,476		(324)		2.000	1.904	MON	6,103	6,103	11/01/2021	11/01/2051	
3132DM-ZZ-7	FH SD0792 - RMBS			4	1.A	1,805,344	99.821	1,796,774	1,800,000	1,805,343		(1)		2.000	1.953	MON	3,000		12/20/2021	12/01/2051	

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
E103	3132DV-KV-6	FH SD7508 - RMBS		4	1.A	1,620,940	108.377	1,673,070	1,543,752	1,601,730		(3,865)			3.500	2.300	MON	4,503	54,031	11/14/2019	10/01/2049
	3132DV-LV-5	FH SD7540 - RMBS		4	1.A	32,801	103.053	32,145	31,193	32,743		(58)			2.500	1.668	MON	65	260	07/21/2021	05/01/2051
	3132DW-B5-1	FH SD8160 - RMBS		4	1.A	7,264,908	99.821	7,129,357	7,142,152	7,260,580		(4,328)			2.000	1.776	MON	11,904	59,518	07/23/2021	08/01/2051
	3132A8-6Y-0	FH ZS8087 - RMBS		4	1.A	2,771,154	103.767	2,836,544	2,733,568	2,766,795		(1,810)			2.500	2.099	MON	5,695	68,339	08/05/2019	04/01/2033
	31403D-XF-1	FN 745978 - RMBS		4	1.A	49,398	104.741	51,491	49,160	49,560		63			2.108	2.022	MON	86	1,120	01/25/2007	10/01/2036
	31417G-F2-7	FN AB9184 - RMBS		4	1.A	228,574	105.960	236,290	222,999	228,014		(88)			3.000	2.523	MON	558	6,690	02/02/2016	04/01/2043
	3138E0-KJ-7	FN AJ7496 - RMBS	C	4	1.A	197,730	104.542	200,203	191,506	194,141		(446)			3.000	2.193	MON	479	5,745	12/09/2011	12/01/2026
	3138WB-UK-9	FN AS2385 - RMBS	C	4	1.A	294,287	109.699	305,549	278,533	293,034		(168)			4.000	2.655	MON	928	11,141	05/08/2014	05/01/2044
	3138WD-BZ-3	FN AS3655 - RMBS		4	1.A	349,902	109.996	354,676	322,444	348,503		(269)			4.500	2.361	MON	1,209	14,510	08/06/2015	10/01/2044
	3138WE-KK-4	FN AS4797 - RMBS	C	4	1.A	482,347	108.150	503,259	465,333	481,037		(160)			3.500	2.618	MON	1,357	16,287	08/06/2015	04/01/2045
	3138WG-DN-1	FN AS6408 - RMBS	C	4	1.A	163,084	106.927	164,851	154,171	162,274		(75)			3.500	2.185	MON	450	5,396	07/06/2016	01/01/2046
	3138WG-FT-6	FN AS6477 - RMBS	C	4	1.A	138,179	107.717	147,929	137,331	138,154		(10)			3.500	3.311	MON	401	4,807	02/28/2019	01/01/2046
	3138WG-G6-5	FN AS6520 - RMBS	C	4	1.A	177,385	106.927	180,171	168,500	176,656		(77)			3.500	2.278	MON	491	5,897	10/25/2016	01/01/2046
	3138WL-CM-3	FN AS9975 - RMBS		4	1.A	44,315	102.749	43,527	42,363	44,114		(11)			4.000	2.785	MON	141	1,695	12/01/2017	07/01/2047
	3138Y4-6V-6	FN AX3583 - RMBS	C	4	1.A	339,681	100.413	326,885	325,541	338,056		(217)			3.500	2.581	MON	949	11,394	12/23/2014	07/01/2042
	3140FE-5K-6	FN BD7149 - RMBS		4	1.A	3,750,592	107.411	3,995,058	3,719,424	3,749,799		(257)			3.500	3.241	MON	10,848	130,180	02/25/2019	04/01/2047
	3140FX-DM-1	FN BF0107 - RMBS		4	1.A	591,649	111.759	614,047	549,441	591,303		(232)			4.500	2.849	MON	2,060	24,725	07/25/2017	06/01/2056
	3140FX-D7-4	FN BF0125 - RMBS		4	1.A	201,787	108.701	207,479	190,872	201,641		(63)			4.000	2.754	MON	636	7,635	10/13/2017	07/01/2056
	3140FX-EE-8	FN BF0132 - RMBS		4	1.A	229,065	112.159	243,128	216,770	228,896		(72)			4.000	2.762	MON	723	8,671	07/14/2017	07/01/2056
	3140FX-E4-0	FN BF0154 - RMBS		4	1.A	215,582	107.305	222,600	207,446	214,696		(207)			3.500	2.564	MON	605	7,261	08/17/2017	11/01/2046
	3140FX-FN-7	FN BF0172 - RMBS		4	1.A	68,160	107.851	71,229	66,044	68,101		34			4.000	3.226	MON	220	2,642	02/13/2018	01/01/2041
	3140FX-GG-1	FN BF0198 - RMBS		4	1.A	330,630	107.856	346,287	321,064	330,512		234			4.000	3.252	MON	1,070	12,843	05/25/2018	11/01/2040
	3140FX-GK-2	FN BF0201 - RMBS		4	1.A	315,203	109.154	338,565	310,174	314,975		(183)			4.000	3.662	MON	1,034	12,407	09/17/2018	08/01/2051
	3140FX-GL-0	FN BF0202 - RMBS		4	1.A	225,281	111.388	240,896	216,267	224,929		(418)			4.500	3.553	MON	811	9,732	07/17/2018	01/01/2051
	3140GT-V3-1	FN BH5133 - RMBS		4	1.A	130,090	102.960	131,158	127,388	130,617		(190)			2.756	1.439	MON	293	3,517	08/22/2017	09/01/2047
	3140GU-KS-5	FN BH5704 - RMBS		4	1.A	174,509	104.809	179,439	171,205	173,696		(126)			3.000	2.502	MON	428	5,136	12/01/2017	10/01/2032
	3140H1-VX-5	FN BJ0629 - RMBS		4	1.A	2,210,760	108.859	2,335,843	2,145,755	2,204,740		(129)			4.000	3.065	MON	7,153	92,972	03/04/2019	03/01/2048
	3140HE-AJ-1	FN BK0908 - RMBS		4	1.A	319,533	109.711	339,784	309,709	318,110		(18)			4.000	3.079	MON	1,032	13,556	03/04/2019	07/01/2048
	3140HM-ZD-9	FN BK7939 - RMBS		4	1.A	133,263	109.583	142,152	129,721	132,395		(23)			4.500	3.809	MON	486	5,837	11/05/2018	11/01/2048
	3140HP-S9-9	FN BK9543 - RMBS		4	1.A	11,838	109.751	12,450	11,324	11,734		(3)			4.500	3.398	MON	43	510	03/04/2019	11/01/2048
	3140J5-FG-9	FN BM1066 - RMBS		4	1.A	58,549	107.847	60,316	55,927	58,462		(23)			4.000	2.799	MON	186	2,237	12/01/2017	02/01/2047
	3140J7-VZ-5	FN BM3331 - RMBS		4	1.A	5,047,437	107.517	5,399,328	5,021,826	5,047,295		337			3.500	3.334	MON	14,647	179,358	03/04/2019	08/01/2047
	3140J8-MN-0	FN BM3964 - RMBS		4	1.A	566,716	108.110	606,702	561,191	566,492		(84)			3.500	3.243	MON	1,637	20,877	02/28/2019	07/01/2046
	3140J9-ME-8	FN BM4856 - RMBS		4	1.A	6,216,288	110.367	6,649,272	6,024,711	6,216,061		1,858			4.000	3.082	MON	20,082	247,180	02/25/2019	04/01/2047
	3140J9-T9-2	FN BM5075 - RMBS		4	1.A	3,695,113	106.138	3,976,295	3,746,329	3,696,818		516			3.000	3.254	MON	9,366	113,120	02/25/2019	08/01/2046
	3140JA-CQ-9	FN BM5478 - RMBS		4	1.A	1,069,321	110.006	1,123,140	1,020,984	1,067,962		744			4.500	3.105	MON	3,829	47,718	03/01/2019	01/01/2049
	3140JA-EU-8	FN BM5546 - RMBS		4	1.A	857,757	108.436	918,632	847,167	857,310		(170)			3.500	3.183	MON	2,471	29,651	02/28/2019	05/01/2044
	3140JA-GD-4	FN BM5595 - RMBS		4	1.A	215,854	107.798	230,168	213,518	215,753		(39)			3.500	3.218	MON	623	7,473	02/28/2019	08/01/2045
	3140QA-NJ-5	FN CA3092 - RMBS		4	1.A	881,068	108.818	918,026	843,632	870,628		(508)			4.500	3.358	MON	3,164	37,963	02/21/2019	02/01/2049
	3140QB-3Q-9	FN CA4406 - RMBS		4	1.A	3,348,121	104.200	3,420,027	3,282,189	3,332,777		(4,533)			3.000	2.560	MON	8,205	105,774	10/30/2019	10/01/2049
	3140QG-ZQ-3	FN CA8850 - RMBS		4	1.A	9,397,341	99.814	9,024,548	9,041,338	9,373,329		(24,012)			2.000	1.504	MON	15,069	150,689	01/27/2021	02/01/2051
	3140QL-NS-1	FN CB1300 - RMBS		4	1.A	2,450,183	102.847	2,397,453	2,331,080	2,445,263		(4,920)			2.500	1.709	MON	4,856	19,426	07/20/2021	08/01/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140QM-VQ-4	FN CB2422 - RMBS			4	1.A	1,789,870	104.502	1,776,630	1,700,085	1,789,279		(591)			3.000	1.937	MON	4,250		12/10/2021	12/01/2051
3140X4-H6-6	FN FM1152 - RMBS			4	1.A	1,629,311	104.346	1,678,092	1,608,204	1,626,814		(1,287)			2.500	2.093	MON	3,350	40,205	10/24/2019	07/01/2033
3140X7-5M-7	FN FM4451 - RMBS			4	1.A	3,703,973	102.835	3,583,871	3,485,067	3,674,220		(22,592)			2.500	1.549	MON	7,261	87,127	10/09/2020	09/01/2050
3140X8-EE-3	FN FM4632 - RMBS			4	1.A	2,713,858	100.589	2,616,295	2,600,980	2,702,267		(9,297)			2.000	1.443	MON	4,335	52,020	10/22/2020	10/01/2050
3140XB-6D-7	FN FM8067 - RMBS			4	1.A	2,780,724	105.790	2,766,252	2,614,845	2,771,463		(9,261)			3.000	1.714	MON	6,537	26,148	07/16/2021	07/01/2051
31418A-X5-2	FN MA1599 - RMBS			4	1.A	391,951	105.323	396,640	376,593	390,634		(238)			3.000	2.238	MON	941	11,298	08/15/2016	09/01/2043
31418C-NT-7	FN MA3101 - RMBS			4	1.A	53,227	108.243	54,082	49,963	52,847		(19)			4.500	2.780	MON	187	2,248	12/04/2017	08/01/2047
31418C-QC-1	FN MA3150 - RMBS			4	1.A	51,199	108.243	51,951	47,995	50,742		(18)			4.500	2.795	MON	180	2,160	12/04/2017	10/01/2047
31418D-UG-5	FN MA4182 - RMBS			4	1.A	3,989,323	99.815	3,854,869	3,861,998	3,973,694		(11,202)			2.000	1.584	MON	6,437	77,240	10/07/2020	11/01/2050
31418D-YB-2	FN MA4305 - RMBS			4	1.A	2,818,783	99.815	2,807,851	2,813,069	2,818,168		(614)			2.000	1.966	MON	4,688	42,196	03/16/2021	04/01/2051
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS			4	1.A	47,286	103.877	49,387	47,543	47,281		17			3.500	3.654	MON	139	1,664	08/09/2018	08/27/2057
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities					94,048,916	X X X	95,745,464	91,795,215	93,858,266		(103,598)			X X X	X X X	X X X	223,668	2,254,523	X X X	X X X
3137B1-UG-5	FHMS K-027 A2 - CMBS			4	1.A	596,540	101.633	594,553	585,000	586,234		(2,399)			2.637	2.220	MON	1,286	15,426	08/04/2017	01/25/2023
3137B2-HN-3	FHMS K-028 A2 - CMBS			4	1.A	657,365	102.045	643,413	630,519	634,640		(5,282)			3.111	2.241	MON	1,635	19,658	08/03/2017	02/25/2023
3137B3-6J-2	FHMS K-029 A2 - CMBS			4	1.A	2,066,136	102.373	2,019,560	1,972,746	1,990,929		(16,610)			3.312	2.219	MON	5,445	65,660	08/02/2017	02/25/2023
3137BW-WD-2	FHMS K-725 A2 - CMBS			4	1.A	514,981	103.576	517,880	500,000	504,024		(2,432)			3.002	2.490	MON	1,251		04/24/2017	01/25/2024
3137BW-WD-2	FHMS K-725 A2 - CMBS			4	1.A	514,981	103.576	517,880	500,000	504,023		(2,431)			3.002	2.490	MON	1,251	30,020	04/24/2017	01/25/2024
3138LJ-4T-4	FN AN6233 - CMBS/RMBS			4	1.A	411,368	104.042	418,961	402,685	406,361		(1,076)			3.020	2.847	MON	1,047	12,330	08/25/2017	12/01/2024
302970-AG-3	FRESB 2019-SB59 A1F - CMBS			4	1.A	181,332	104.765	189,046	180,448	180,986		(123)			3.470	3.401	MON	522	6,262	02/13/2019	01/25/2029
302970-AH-1	FRESB 2019-SB59 A1H - CMBS			4	1.A	345,881	104.974	361,307	344,187	338,551		(3,898)			3.610	2.476	MON	1,035	12,425	02/13/2019	11/25/2038
302970-AF-5	FRESB 2019-SB59 A7H - CMBS			4	1.A	264,285	103.856	273,179	263,036	256,876		(4,044)			3.330	1.783	MON	730	8,759	02/13/2019	11/25/2038
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities					5,552,869	X X X	5,535,779	5,378,621	5,402,624		(38,295)			X X X	X X X	X X X	14,202	170,540	X X X	X X X
91754R-YH-4	USBR 2015-1 A - ABS			4	1.A FE	196,697	99.454	196,052	197,128	197,100		665			0.702	2.180	MON	19	1,401	09/07/2017	02/25/2043
91754R-YG-6	UTSHGR 2014-1 NTS - ABS			4	1.A FE	250,021	99.531	250,138	251,317	250,671		158			0.652	1.933	MON	23	1,659	06/26/2017	12/26/2038
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities					446,718	X X X	446,190	448,445	447,771		823			X X X	X X X	X X X	42	3,060	X X X	X X X
3199999	Subtotals - U.S. Special Revenue					102,895,106	X X X	104,711,703	100,437,281	102,541,310		(144,142)			X X X	X X X	X X X	262,026	2,520,029	X X X	X X X
002824-BG-4	ABBOTT LABORATORIES			1,2	1.F FE	431,932	127.822	511,288	400,000	428,137		(1,408)			4.750	4.099	MN	1,636	19,000	03/04/2019	11/30/2036
002824-BM-1	ABBOTT LABORATORIES			1,2	1.F FE	206,312	108.684	217,368	200,000	203,645		(979)			3.875	3.313	MS	2,282	7,750	03/08/2019	09/15/2025
002824-BQ-2	ABBOTT LABORATORIES			1,2	1.F FE	182,349	96.601	178,712	185,000	182,726		249			1.400	1.555	JD	7	2,590	06/22/2020	06/30/2030
00287Y-AQ-2	ABBVIE INC			1,2	2.B FE	314,151	106.425	319,275	300,000	308,532		(2,590)			3.600	2.644	MN	1,410	10,800	10/16/2019	05/14/2025
00287Y-AY-5	ABBVIE INC			1,2	2.B FE	940,380	106.120	1,061,200	1,000,000	961,891		7,804			3.200	4.164	MN	4,178	32,000	02/21/2019	05/14/2026
00287Y-BC-2	ABBVIE INC			1,2	2.B FE	307,167	104.739	314,217	300,000	302,974		(1,592)			3.750	3.175	MN	1,469	11,250	04/12/2019	11/14/2023
00287Y-CA-5	ABBVIE INC			1,2	2.B FE	734,682	114.958	747,227	650,000	732,560		(2,122)			4.050	3.099	MN	2,925	13,163	05/25/2021	11/21/2039
00287Y-CS-6	ABBVIE INC			1,2	2.B FE	259,648	100.092	250,230	250,000	250,223		(5,778)			3.450	1.114	MS	2,540	8,625	05/14/2020	03/15/2022
00084D-AU-4	ABN AMRO BANK NV		C	2	2.A FE	900,000	98.066	882,594	900,000	900,000					1.542	1.542	JD	578	6,939	06/09/2021	06/16/2027

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
00108W-AA-8	AEP TEXAS INC			1.2	2.B FE	74,870	101.204	75,903	75,000	74,980		26		2.400	2.436	AO	450	1,800	09/19/2017	10/01/2022	
010392-FT-0	ALABAMA POWER CO			1.2	1.E FE	99,665	106.236	106,236	100,000	99,681		7		3.450	3.468	AO	863	3,450	09/12/2019	10/01/2049	
00507U-AS-0	ALLERGAN FUNDING SCS		C	1.2	2.C FE	741,518	104.891	786,683	750,000	745,253	1,364			3.800	4.013	MS	8,392	28,500	03/01/2019	03/15/2025	
01882Y-AA-4	ALLIANT ENERGY FINANCE LLC			1.2	2.B FE	69,965	103.615	72,531	70,000	69,991		6		3.750	3.759	JD	117	2,625	06/06/2018	06/15/2023	
36186C-BY-8	ALLY FINANCIAL INC				2.C FE	658,962	141.723	765,304	540,000	638,774	(7,378)			8.000	5.560	MN	7,200	43,200	02/08/2019	11/01/2031	
023135-BR-6	AMAZON.COM INC			1.2	1.D FE	1,094,639	98.704	1,080,809	1,095,000	1,094,718		50		1.200	1.205	JD	1,022	13,140	06/01/2020	06/03/2027	
023135-BT-2	AMAZON.COM INC			1.2	1.D FE	586,112	95.488	620,672	650,000	586,947		835		2.500	3.010	JD	1,264	16,250	05/25/2021	06/03/2050	
025816-BD-0	AMERICAN EXPRESS CO				1.G FE	957,790	101.920	1,019,200	1,000,000	989,800	10,731			2.650	3.792	JD	2,135	26,500	11/27/2018	12/02/2022	
025816-BR-9	AMERICAN EXPRESS CO			2	1.G FE	199,634	104.867	209,734	200,000	199,806		65		3.000	3.036	AO	1,017	6,000	04/15/2019	10/30/2024	
025816-BS-7	AMERICAN EXPRESS CO			2	1.G FE	129,882	102.912	133,786	130,000	129,972		23		3.400	3.419	FA	1,522	4,420	02/22/2018	02/27/2023	
025816-BW-8	AMERICAN EXPRESS CO			2	1.G FE	159,834	104.300	166,880	160,000	159,946		32		3.700	3.722	FA	2,434	5,920	07/31/2018	08/03/2023	
02665W-CA-7	AMERICAN HONDA FINANCE CORP			1	1.G FE	250,000	101.746	254,365	250,000	250,000				2.600	2.599	MN	813	6,500	11/13/2017	11/16/2022	
02665W-CJ-8	AMERICAN HONDA FINANCE CORP			1	1.G FE	49,914	104.154	52,077	50,000	49,973		17		3.450	3.487	JJ	800	1,725	07/11/2018	07/14/2023	
02665W-DT-5	AMERICAN HONDA FINANCE CORP			1	1.G FE	1,042,241	97.575	1,019,659	1,045,000	1,042,487		246		1.800	1.829	JJ	8,778	9,405	01/11/2021	01/13/2031	
03027X-AD-2	AMERICAN TOWER CORP			1	2.C FE	687,785	107.656	699,764	650,000	666,980	(7,557)			5.000	3.708	FA	12,278	32,500	02/21/2019	02/15/2024	
03027X-AT-7	AMERICAN TOWER CORP			1.2	2.C FE	351,645	104.473	365,656	350,000	350,806	(331)			3.375	3.270	MN	1,509	11,813	04/11/2019	05/15/2024	
03027X-BB-5	AMERICAN TOWER CORP			1.2	2.C FE	204,424	98.568	202,064	205,000	204,595		107		1.300	1.355	MS	785	3,420	06/01/2020	09/15/2025	
03027X-BG-4	AMERICAN TOWER CORP			1.2	2.C FE	632,168	94.615	600,805	635,000	632,497		261		1.875	1.924	AO	2,514	12,468	09/23/2020	10/15/2030	
032654-AU-9	ANALOG DEVICES INC			1.2	1.G FE	318,096	99.756	319,219	320,000	318,158		62		1.700	1.791	AO	1,300		09/28/2021	10/01/2028	
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1.2	2.B FE	659,406	111.297	667,782	600,000	644,739	(6,753)			4.000	2.654	AO	5,200	24,000	10/16/2019	04/13/2028	
036752-AJ-2	ANTHEM INC			1.2	2.B FE	1,711,333	103.185	1,661,279	1,610,000	1,681,947	(23,948)			2.375	0.841	JJ	17,632	38,238	10/07/2020	01/15/2025	
037389-BB-8	AON CORP			1.2	2.A FE	517,145	114.060	570,300	500,000	512,745	(1,620)			4.500	4.063	JD	1,000	22,500	02/21/2019	12/15/2028	
037833-AS-9	APPLE INC			1	1.B FE	705,663	105.821	740,747	700,000	702,297	(927)			3.450	3.303	MN	3,690	24,150	02/21/2018	05/06/2024	
037833-BX-7	APPLE INC			1.2	1.B FE	758,534	131.477	920,339	700,000	754,848	(1,349)			4.650	4.128	FA	11,573	32,550	02/21/2019	02/23/2046	
037833-CU-2	APPLE INC			1.2	1.B FE	182,066	104.202	187,564	180,000	180,722	(314)			2.850	2.661	MN	713	5,130	06/21/2017	05/11/2024	
037833-DP-2	APPLE INC			1.2	1.B FE	1,356,601	102.454	1,403,620	1,370,000	1,359,433	1,242			2.200	2.310	MS	9,209	30,140	09/05/2019	09/11/2029	
037833-DU-1	APPLE INC			1.2	1.B FE	3,062,008	97.427	2,966,652	3,045,000	3,059,491	(1,721)			1.650	1.585	MN	6,978	50,243	06/26/2020	05/11/2030	
038222-AN-5	APPLIED MATERIALS INC			1.2	1.F FE	149,426	97.972	146,958	150,000	149,510		53		1.750	1.792	JD	219	2,625	05/26/2020	06/01/2030	
038522-AQ-1	ARAMARK SERVICES INC			1.2	4.A FE	712,884	103.550	745,560	720,000	714,708		723		5.000	5.142	FA	15,000	36,000	05/21/2020	02/01/2028	
03969Y-AA-6	ARDAGH METAL PACKAGING FINANCE USA LLC		C	1.2	3.B FE	200,000	99.021	198,042	200,000	198,042	(1,958)			3.250	3.250	MN	831	4,388	03/01/2021	09/01/2028	
00206R-CN-0	AT&T INC			1.2	2.B FE	177,169	105.724	190,303	180,000	178,706		355		3.400	3.629	MN	782	6,120	06/09/2017	05/15/2025	
00206R-CT-7	AT&T INC			1.2	2.B FE	432,604	109.178	436,712	400,000	421,403	(5,170)			4.125	2.664	FA	6,142	16,500	10/16/2019	02/17/2026	
00206R-DQ-2	AT&T INC			1.2	2.B FE	250,285	111.002	277,505	250,000	250,201	(34)			4.250	4.233	MS	3,542	10,625	02/21/2019	03/01/2027	
00206R-HJ-4	AT&T INC			1.2	2.B FE	641,827	112.422	725,122	645,000	642,617		277		4.350	4.411	MS	9,353	28,058	02/13/2019	03/01/2029	
00206R-JX-1	AT&T INC			1.2	2.B FE	778,846	101.811	794,126	780,000	779,093		156		2.300	2.323	JD	1,495	15,000	05/21/2020	06/01/2027	
00206R-ML-3	AT&T INC			1.2	2.B FE	1,188,013	99.579	1,184,990	1,190,000	1,188,310		298		1.700	1.735	MS	5,395	10,227	03/19/2021	03/25/2026	
052769-AD-8	AUTODESK INC			1.2	2.B FE	355,114	108.724	380,534	350,000	352,887	(822)			4.375	4.099	JD	681	15,313	02/21/2019	06/15/2025	
053484-AB-7	AVALONBAY COMMUNITIES INC			1.2	1.G FE	928,893	98.980	920,514	930,000	928,913		19		2.050	2.063	JJ	5,614		09/08/2021	01/15/2032	
05348E-AT-6	AVALONBAY COMMUNITIES INC			1.2	1.G FE	183,398	105.544	179,425	170,000	173,900	(2,198)			4.200	2.815	JD	317	7,140	06/12/2017	12/15/2023	
05348E-BG-3	AVALONBAY COMMUNITIES INC			1.2	1.G FE	264,716	101.268	268,360	265,000	264,765		26		2.300	2.312	MS	2,032	6,095	02/10/2020	03/01/2030	
05348E-BH-1	AVALONBAY COMMUNITIES INC			1.2	1.G FE	647,108	102.612	666,978	650,000	647,488		245		2.450	2.498	JJ	7,343	15,925	05/08/2020	01/15/2031	
05523U-AK-6	BAE SYSTEMS HOLDINGS INC			1	2.B FE	233,694	106.316	241,337	227,000	229,702	(919)			3.800	3.345	AO	2,013	8,626	05/11/2017	10/07/2024	

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig g n CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date	
058498-AW-6	BALL CORP			1,2	3.A FE	632,711	97.173	617,049	635,000	617,049				2.875	2.917	FA	6,897	18,358	08/13/2020	08/15/2030	
058498-AX-4	BALL CORP			1,2	3.A FE	50,000	98.896	49,448	50,000	49,448				3.125	3.125	MS	464		09/09/2021	09/15/2031	
05964H-AB-1	BANCO SANTANDER SA		C		1.G FE	210,024	110.027	220,054	200,000	205,905				4.250	3.630	AO	1,889	8,500	08/07/2017	04/11/2027	
06051G-FF-1	BANK OF AMERICA CORP				1.G FE	179,348	106.363	180,817	170,000	173,304				4.000	3.098	AO	1,700	6,800	06/05/2017	04/01/2024	
06051G-GC-7	BANK OF AMERICA CORP			2	2.A FE	500,000	109.487	547,435	500,000	500,000				4.183	4.182	MN	2,092	20,915	11/21/2016	11/25/2027	
06051G-GF-0	BANK OF AMERICA CORP			1,2,5	1.G FE	322,401	108.362	325,086	300,000	316,055				3.824	2.684	JJ	5,131	11,472	10/16/2019	01/20/2028	
06051G-GK-9	BANK OF AMERICA CORP			1,2,5	1.G FE	180,502	100.656	181,181	180,000	180,035				2.881	2.818	AO	965	5,186	06/05/2017	04/24/2023	
06051G-GR-4	BANK OF AMERICA CORP			1,2,5	1.G FE	1,711,395	107.709	1,884,908	1,750,000	1,721,784				3.593	3.875	JJ	27,946	62,878	02/21/2019	07/21/2028	
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1.F FE	542,965	106.834	580,109	543,000	543,005				3.419	3.420	JD	567	18,565	12/20/2017	12/20/2028	
06051G-HF-9	BANK OF AMERICA CORP			1,2,5	1.F FE	260,000	102.994	267,784	260,000	260,000				3.550	3.551	MS	2,974	9,230	02/28/2018	03/05/2024	
06051G-HM-4	BANK OF AMERICA CORP			1,2,5	1.G FE	100,000	111.565	111,565	100,000	100,000				4.271	4.271	JJ	1,874	4,271	07/18/2018	07/23/2029	
06368E-A3-6	BANK OF MONTREAL		C	1	1.F FE	1,384,100	99.076	1,372,203	1,385,000	1,384,418				0.450	0.472	JD	398	6,233	12/03/2020	12/08/2023	
06368E-DC-3	BANK OF MONTREAL		C	1,2,5	1.F FE	1,235,000	96.795	1,195,418	1,235,000	1,235,000				0.949	0.949	JJ	5,176	5,860	01/19/2021	01/22/2027	
06406H-CX-5	BANK OF NEW YORK MELLON CORP			2	1.F FE	1,014,280	105.305	1,053,050	1,000,000	1,007,294				3.250	2.958	MS	9,931	32,500	04/11/2019	09/11/2024	
06406R-AA-5	BANK OF NEW YORK MELLON CORP			2	1.F FE	181,964	100.038	180,068	180,000	180,007				2.600	2.347	FA	1,872	4,680	05/30/2017	02/07/2022	
06406R-AB-3	BANK OF NEW YORK MELLON CORP			2,5	1.F FE	424,188	107.366	429,464	400,000	417,361				3.442	2.530	FA	5,507	13,768	10/16/2019	02/07/2028	
06406R-AG-2	BANK OF NEW YORK MELLON CORP				1.F FE	99,891	103.590	103,590	100,000	99,971				3.500	3.522	AO	613	3,500	04/23/2018	04/28/2023	
06406R-AJ-6	BANK OF NEW YORK MELLON CORP				1.E FE	59,989	104.229	62,537	60,000	59,997				3.450	3.453	FA	805	2,070	08/07/2018	08/11/2023	
06406R-AR-8	BANK OF NEW YORK MELLON CORP			2	1.E FE	879,674	97.150	854,920	880,000	879,702				1.650	1.654	JJ	6,171	7,260	01/21/2021	01/28/2031	
06738E-AW-5	BARCLAYS PLC		C	2	2.B FE	659,995	110.240	771,680	700,000	670,370				4.836	5.638	MN	4,890	33,852	02/14/2019	05/09/2028	
06738E-BQ-7	BARCLAYS PLC		C	1,2	2.B FE	610,000	99.315	605,822	610,000	610,000				1.007	1.007	JD	358	6,143	12/03/2020	12/10/2024	
91911K-AN-2	BAUSCH HEALTH COMPANIES INC		C	1,2	3.B FE	516,000	101.751	508,755	500,000	505,728				5.500	4.083	MN	4,583	27,500	06/18/2020	11/01/2025	
07274N-AL-7	BAYER US FINANCE II LLC			1,2	2.B FE	198,542	111.793	223,586	200,000	198,974				4.375	4.462	JD	389	8,750	06/18/2018	12/15/2028	
07274N-AY-9	BAYER US FINANCE II LLC			1	2.B FE	114,671	110.631	113,950	103,000	110,558				5.500	3.332	FA	2,140	5,665	10/25/2019	08/15/2025	
075887-BW-8	BECTON DICKINSON AND CO			1,2	2.C FE	385,312	109.059	436,236	400,000	390,366				3.700	4.201	JD	1,028	14,800	08/06/2018	06/06/2027	
084664-CW-9	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	778,409	95.887	747,919	780,000	778,590				1.450	1.472	AO	2,388	11,310	10/05/2020	10/15/2030	
092113-AH-2	BLACK HILLS CORP			1,2	2.A FE	71,594	105.059	73,541	70,000	70,566				4.250	3.746	MN	256	2,975	08/21/2018	11/30/2023	
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	938,280	93.184	875,930	940,000	938,471				1.600	1.619	MS	3,802	15,082	09/22/2020	03/30/2031	
09261H-AJ-6	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.C FE	1,296,139	101.094	1,314,222	1,300,000	1,296,200				3.250	3.312	MS	4,577		11/15/2021	03/15/2027	
09261X-AF-9	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	1,288,742	97.566	1,268,358	1,300,000	1,289,117				2.850	2.988	MS	9,365		09/27/2021	09/30/2028	
05565E-BK-0	BMW US CAPITAL LLC			1,2	1.F FE	1,487,452	107.613	1,603,434	1,490,000	1,488,279				3.900	3.938	AO	13,236	58,110	04/06/2020	04/09/2025	
05565E-BS-3	BMW US CAPITAL LLC			1,2	1.F FE	229,073	102.696	236,201	230,000	229,135				2.550	2.596	AO	1,466	2,933	03/29/2021	04/01/2031	
05581K-AB-7	BNP PARIBAS SA		C		1.G FE	373,860	104.943	393,536	375,000	374,645				3.800	3.849	JJ	6,769	14,250	01/03/2017	01/10/2024	
09659W-2F-0	BNP PARIBAS SA		C		1.G FE	198,928	112.166	224,332	200,000	199,248				4.400	4.466	FA	3,349	8,800	08/07/2018	08/14/2028	
099724-AL-0	BORGWARNER INC			1,2	2.A FE	194,452	103.386	201,603	195,000	194,564				2.650	2.694	JJ	2,584	5,340	06/16/2020	07/01/2027	
10112R-AW-4	BOSTON PROPERTIES LP			1,2	2.A FE	118,862	104.631	125,557	120,000	119,560				3.800	3.985	FA	1,900	4,560	05/09/2018	02/01/2024	
10112R-AZ-7	BOSTON PROPERTIES LP			1,2	2.A FE	59,854	104.770	62,862	60,000	59,936				3.200	3.237	JJ	885	1,920	11/17/2017	01/15/2025	
10112R-BF-0	BOSTON PROPERTIES LP			1,2	2.A FE	1,119,541	96.967	1,086,030	1,120,000	1,119,550				2.450	2.454	AO	7,012		09/15/2021	10/01/2033	
10373Q-AB-6	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	140,000	108.005	151,207	140,000	140,000				3.796	3.796	MS	1,476	5,314	09/18/2018	09/21/2025	
10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	60,000	105.316	63,190	60,000	60,000				3.790	3.789	FA	916	2,274	11/01/2018	02/06/2024	
05565Q-CP-1	BP CAPITAL MARKETS PLC		C	1	1.G FE	505,550	105.499	527,495	500,000	502,307				3.814	3.585	FA	7,469	19,070	09/18/2018	02/10/2024	
05583J-AJ-1	BPCE SA		C	2,5	2.A FE	635,000	96.454	612,483	635,000	635,000				2.277	2.277	JJ	6,466	7,229	01/12/2021	01/20/2032	

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
110122-CM-8	BRISTOL-MYERS SQUIBB CO			1.2	1.F FE	1,668,501	104.702	1,753,759	1,675,000	1,671,752		1,200		2.900	2.979	JJ	20,914	48,575	05/07/2019	07/26/2024
11134L-AF-6	BROADCOM CORP			1.2	2.C FE	495,130	104.650	523,250	500,000	497,824	1,008			3.625	3.849	JJ	8,358	18,125	04/10/2019	01/15/2024
11134L-AH-2	BROADCOM CORP			1.2	2.C FE	600,270	108.488	650,928	600,000	600,220	(36)			3.875	3.867	JJ	10,721	23,250	10/16/2019	01/15/2027
11135F-BH-3	BROADCOM INC			1.2	2.C FE	984,550	98.157	981,570	1,000,000	985,256	706			2.450	2.633	FA	9,256	14,019	07/02/2021	02/15/2031
12189L-AL-5	BURLINGTON NORTHERN SANTA FE LLC			1.2	1.D FE	98,524	101.038	101,038	100,000	99,758	355			3.050	3.423	MS	1,017	3,050	05/23/2018	09/01/2022
13645R-AP-9	CANADIAN PACIFIC RAILWAY CO		C	1	2.B FE	183,467	100.119	170,202	170,000	170,117	(3,055)			4.500	2.665	JJ	3,528	7,650	06/26/2017	01/15/2022
13645R-BF-0	CANADIAN PACIFIC RAILWAY CO		C	1.2	2.B FE	634,778	102.070	648,145	635,000	634,779	2			2.450	2.454	JD	1,253		11/17/2021	12/02/2031
13648T-AA-5	CANADIAN PACIFIC RAILWAY CO		C	1.2	2.B FE	94,812	98.676	93,742	95,000	94,843	17			2.050	2.072	MS	628	1,948	03/03/2020	03/05/2030
14040H-BN-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	481,270	108.325	541,625	500,000	487,212	2,158			3.750	4.306	MS	5,833	18,750	02/21/2019	03/09/2027
14040H-BT-1	CAPITAL ONE FINANCIAL CORP			2	2.A FE	198,716	105.314	210,628	200,000	199,316	227			3.300	3.428	AO	1,118	6,600	04/12/2019	10/30/2024
149123-CH-2	CATERPILLAR INC			1.2	1.F FE	1,481,939	104.313	1,554,264	1,490,000	1,483,187	728			2.600	2.662	AO	8,824	38,740	04/06/2020	04/09/2030
12513G-BF-5	CDW LLC			1.2	2.C FE	632,836	101.036	636,527	630,000	632,429	(299)			3.250	3.189	FA	7,735	20,589	08/13/2020	02/15/2029
15135B-AR-2	CENTENE CORP			1.2	3.A FE	19,832	104.423	20,885	20,000	19,871	19			4.250	4.374	JD	38	850	11/21/2019	12/15/2027
15135B-AT-8	CENTENE CORP			1.2	3.A FE	217,978	108.019	216,038	200,000	214,219	(3,071)			4.625	2.854	JD	411	9,250	10/07/2020	12/15/2029
15135B-AW-1	CENTENE CORP			1.2	3.A FE	60,000	101.824	61,094	60,000	60,000				3.000	3.000	AO	380	1,840	09/23/2020	10/15/2030
15189X-AU-2	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1.2	1.F FE	109,779	101.217	111,339	110,000	109,788	5			2.900	2.910	JJ	1,595	3,420	06/02/2020	07/01/2050
15189X-AV-0	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1.2	1.F FE	617,353	101.761	630,918	620,000	617,548	195			2.350	2.398	AO	3,643	8,094	03/08/2021	04/01/2031
12527G-AC-7	CF INDUSTRIES INC			1	2.C FE	444,912	103.225	474,835	460,000	454,720	3,547			3.450	4.295	JD	1,323	25,269	02/14/2019	06/01/2023
808513-AT-2	CHARLES SCHWAB CORP			1.2	1.F FE	94,848	101.872	96,778	95,000	94,968	29			2.650	2.682	JJ	1,091	2,518	12/04/2017	01/25/2023
808513-AX-3	CHARLES SCHWAB CORP			1.2	1.F FE	99,933	107.829	107,829	100,000	99,970	8			3.850	3.859	MN	428	3,850	05/17/2018	05/21/2025
808513-BB-0	CHARLES SCHWAB CORP			1.2	1.F FE	614,668	108.808	669,169	615,000	614,778	63			4.200	4.212	MS	6,960	25,830	03/20/2020	03/24/2025
808513-BP-9	CHARLES SCHWAB CORP			1.2	1.F FE	1,712,102	101.398	1,738,976	1,715,000	1,712,410	308			2.000	2.026	MS	9,623	17,341	03/16/2021	03/20/2028
161175-BK-9	CHARTER COMMUNICATIONS OPERATING LLC			1.2	2.C FE	628,336	109.603	712,420	650,000	634,238	2,147			4.200	4.655	MS	8,038	27,300	02/21/2019	03/15/2028
161175-BU-7	CHARTER COMMUNICATIONS OPERATING LLC			1.2	2.C FE	1,775,825	99.072	1,718,899	1,735,000	1,773,994	(1,830)			2.800	2.519	AO	12,145	24,290	07/02/2021	04/01/2031
161175-CD-4	CHARTER COMMUNICATIONS OPERATING LLC			1.2	2.C FE	628,961	97.650	615,195	630,000	628,981	21			2.250	2.275	JJ	3,111		09/27/2021	01/15/2029
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP			1.2	3.B FE	112,371	106.173	116,790	110,000	111,947	(208)			4.500	4.230	AO	1,238	4,950	11/04/2019	10/01/2029
166764-BT-6	CHEVRON CORP			1.2	1.D FE	107,246	103.919	114,311	110,000	108,880	490			2.895	3.386	MS	1,044	3,185	07/13/2018	03/03/2024
17275R-BC-5	CISCO SYSTEMS INC			1	1.E FE	492,670	106.384	531,920	500,000	495,461	1,028			2.950	3.173	FA	5,040	14,750	02/21/2019	02/28/2026
125581-GX-0	CIT GROUP INC				3.A FE	655,488	120.888	725,328	600,000	640,545	(5,501)			6.125	4.847	MS	11,433	36,750	02/27/2019	03/09/2028
172967-JP-7	CITIGROUP INC				2.A FE	180,464	106.291	191,324	180,000	180,219	(61)			3.300	3.261	AO	1,056	5,940	06/21/2017	04/27/2025
172967-KN-0	CITIGROUP INC				2.A FE	909,439	107.338	998,243	930,000	917,035	2,704			3.400	3.751	MN	5,270	31,620	02/21/2019	05/01/2026
172967-KX-8	CITIGROUP INC			2	2.A FE	409,620	100.758	403,032	400,000	401,302	(1,956)			1.601	1.134	MUSD	551	6,478	09/28/2017	09/01/2023
172967-LD-1	CITIGROUP INC			1,2,5	2.A FE	250,000	108.474	271,185	250,000	250,000				3.887	3.888	JJ	4,616	9,718	01/04/2017	01/10/2028
172967-LG-4	CITIGROUP INC			1.2	2.A FE	249,825	100.547	251,368	250,000	249,989	35			2.750	2.764	AO	1,260	6,875	04/25/2017	04/25/2022
172967-LZ-2	CITIGROUP INC			1,2,5	1.G FE	120,000	104.253	125,104	120,000	120,000				4.044	4.045	JD	404	4,853	05/15/2018	06/01/2024
172967-MY-4	CITIGROUP INC			1,2,5	1.G FE	500,000	100.624	503,120	500,000	500,000				2.561	2.561	MN	2,134	6,296	04/27/2021	05/01/2032
191216-DD-9	COCA-COLA CO			1	1.E FE	939,257	96.182	904,111	940,000	939,381	96			1.000	1.011	MS	2,768	9,322	09/14/2020	03/15/2028
191216-DP-2	COCA-COLA CO			1	1.E FE	1,204,000	101.747	1,226,051	1,205,000	1,204,039	39			2.250	2.259	JJ	13,255	4,519	04/28/2021	01/05/2032
20030N-CS-8	COMCAST CORP			1.2	1.G FE	139,962	109.260	152,964	140,000	139,987	4			3.950	3.954	AO	1,167	5,530	10/03/2018	10/15/2025
20030N-CT-6	COMCAST CORP			1.2	1.G FE	1,288,650	113.595	1,419,938	1,250,000	1,278,358	(3,755)			4.150	3.756	AO	10,951	51,875	02/21/2019	10/15/2028

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SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				16 Rate of	17 Effective Rate of	Interest		Dates			
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.			18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date	
20030N-DM-0	COMCAST CORP			1,2	1.G FE	388,775	98.094	382,567	390,000	388,940			106		1.950	1.983	JJ	3,507	7,605	05/20/2020	01/15/2031	
21685W-DF-1	COOPERATIEVE RABOBANK UA		C		2.A FE	1,002,320	102.668	1,026,680	1,000,000	1,000,526			(595)		3.950	3.887	MN	5,706	39,500	08/06/2018	11/09/2022	
74977R-DF-8	COOPERATIEVE RABOBANK UA		C		1.G FE	821,049	103.301	850,167	823,000	821,977			382		2.625	2.676	JJ	9,542	21,604	07/15/2019	07/22/2024	
	COOPERATIEVE RABOBANK UA (NEW YORK																					
21688A-AL-6	BRANC				1.E FE	249,825	102.127	255,318	250,000	249,965			34		2.750	2.764	JJ	3,266	6,875	01/03/2018	01/10/2023	
225401-AB-4	CREDIT SUISSE GROUP AG		C	1,2	2.A FE	1,250,000	100.028	1,250,350	1,250,000	1,250,000					3.574	3.573	JJ	21,345	44,675	01/04/2017	01/09/2023	
225433-AC-5	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L		C		2.A FE	245,970	106.195	265,488	250,000	247,743			641		3.750	4.051	MS	2,474	9,375	02/21/2019	03/26/2025	
228023-AB-3	CROWLEY CONRO LLC			1	1.B	141,822	116.265	164,889	141,822	141,822					4.181	4.181	FA	2,240	5,930	10/24/2018	08/15/2043	
22822V-AB-7	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	869,457	109.548	931,158	850,000	861,882			(2,769)		4.450	4.058	FA	14,289	37,825	02/21/2019	02/15/2026	
22822V-AT-8	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	924,127	97.546	907,178	930,000	924,484			307		2.250	2.323	JJ	9,649	17,878	07/02/2021	01/15/2031	
22822V-AW-1	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	961,470	95.800	968,000	1,000,000	963,463			1,993		2.100	2.546	AO	5,250	13,125	06/08/2021	04/01/2031	
126307-AS-6	CSC HOLDINGS LLC			1,2	3.C FE	214,218	103.697	207,394	200,000	207,394		(2,216)	(3,773)		5.375	3.282	FA	4,479	10,750	10/07/2020	02/01/2028	
126307-AZ-0	CSC HOLDINGS LLC			1,2	3.C FE	436,691	107.203	439,532	410,000	429,524			(2,734)		6.500	5.541	FA	11,104	26,650	03/22/2019	02/01/2029	
126307-BH-9	CSC HOLDINGS LLC			1,2	3.C FE	450,000	98.912	445,104	450,000	445,104		(4,896)			4.500	4.500	MN	2,588	10,238	04/29/2021	11/15/2031	
126650-CF-5	CVS HEALTH CORP			1,2	2.B FE	323,876	105.159	341,767	325,000	324,428			206		3.375	3.446	FA	4,235	10,969	04/11/2019	08/12/2024	
126650-CW-8	CVS HEALTH CORP			1,2	2.B FE	428,404	107.860	431,440	400,000	416,990			(5,255)		4.100	2.648	MS	4,373	16,400	10/16/2019	03/25/2025	
126650-CX-6	CVS HEALTH CORP			1,2	2.B FE	801,408	112.310	898,480	800,000	801,040			(143)		4.300	4.276	MS	9,173	34,400	03/04/2019	03/25/2028	
	DAIMLER TRUCKS FINANCE NORTH AMERICA																					
233853-AF-7	LLC			1	2.A FE	647,173	100.486	653,159	650,000	647,199			27		2.000	2.092	JD	614		12/02/2021	12/14/2026	
244199-BH-7	DEERE & CO			1,2	1.F FE	89,878	104.539	94,085	90,000	89,919			23		2.750	2.779	AO	523	2,475	03/25/2020	04/15/2025	
24703T-AA-4	DELL INTERNATIONAL LLC			1,2	2.B FE	70,283	105.524	69,646	66,000	66,979			(719)		5.450	4.258	JD	160	9,154	01/03/2017	06/15/2023	
25243Y-AY-5	DIAGEO CAPITAL PLC		C	1,2	1.G FE	199,554	104.187	208,374	200,000	199,849			85		3.500	3.546	MS	2,003	7,000	05/15/2018	09/18/2023	
25243Y-BD-0	DIAGEO CAPITAL PLC		C	1,2	1.G FE	1,512,750	99.054	1,505,621	1,520,000	1,513,864			669		2.000	2.053	AO	5,236	30,400	04/27/2020	04/29/2030	
260543-CY-7	DOW CHEMICAL CO			1,2	2.B FE	311,670	116.748	350,244	300,000	308,701			(1,104)		4.800	4.295	MN	1,240	14,400	03/04/2019	11/30/2028	
26442C-AV-6	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	59,930	102.477	61,486	60,000	59,983			14		3.050	3.074	MS	539	1,830	02/26/2018	03/15/2023	
26441C-AX-3	DUKE ENERGY CORP			1,2	2.B FE	575,448	105.267	631,602	600,000	582,833			2,698		3.150	3.719	FA	7,140	18,900	03/04/2019	08/15/2027	
26444H-AJ-0	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	1,018,670	96.082	960,820	1,000,000	1,016,394			(1,860)		1.750	1.537	JD	778	17,500	10/07/2020	06/15/2030	
26442U-AG-9	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	59,989	109.680	65,808	60,000	59,995			1		3.700	3.701	MS	740	2,220	08/07/2018	09/01/2028	
26442U-AH-7	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	190,213	108.010	206,299	191,000	190,410			71		3.450	3.499	MS	1,940	6,590	03/04/2019	03/15/2029	
26441Y-BB-2	DUKE REALTY PARTNERSHIP LTD			1,2	2.A FE	39,570	111.759	44,704	40,000	39,695			39		4.000	4.131	MS	471	1,600	09/04/2018	09/15/2028	
26441Y-BE-6	DUKE REALTY PARTNERSHIP LTD			1,2	2.A FE	469,826	95.190	447,393	470,000	469,850			16		1.750	1.754	JJ	4,113	8,271	10/08/2020	07/01/2030	
26078J-AC-4	DUPONT DE NEMOURS INC			1,2	2.A FE	467,136	110.584	497,628	450,000	460,211			(2,521)		4.493	3.830	MN	2,583	20,219	02/21/2019	11/15/2025	
26078J-AD-2	DUPONT DE NEMOURS INC			1,2	2.A FE	230,000	115.925	266,628	230,000	230,000					4.725	4.724	MN	1,389	10,868	11/14/2018	11/15/2028	
26818L-AB-6	DYS LEASING LLC			1,2	1.D FE	815,540	103.000	851,149	826,358	819,581			1,180		2.372	2.692	MJSD	653	19,929	04/11/2018	03/19/2027	
278865-BL-3	ECOLAB INC			1,2	1.G FE	379,886	100.509	381,934	380,000	379,887			1		1.650	1.656	FA	279		12/06/2021	02/01/2027	
29273R-BD-0	ENERGY TRANSFER LP			1,2	2.C FE	1,146,357	106.028	1,219,322	1,150,000	1,147,960			568		4.050	4.108	MS	13,714	46,575	03/08/2019	03/15/2025	
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	710,108	106.333	744,331	700,000	705,346			(1,732)		3.750	3.470	FA	9,917	26,250	02/21/2019	02/15/2025	
29444U-BG-0	EQUINIX INC			1,2	2.B FE	394,009	98.452	388,885	395,000	394,214			134		1.800	1.838	JJ	3,279	7,564	06/08/2020	07/15/2027	
29444U-BK-1	EQUINIX INC			1,2	2.B FE	298,464	97.091	291,273	300,000	298,840			305		1.000	1.107	MS	883	2,817	10/07/2020	09/15/2025	
26884A-BG-7	ERP OPERATING LP			1,2	1.G FE	423,452	106.717	426,868	400,000	417,038			(2,959)		3.250	2.395	FA	5,417	13,000	10/16/2019	08/01/2027	
30219G-AK-4	EVERNORTH HEALTH INC			1,2	2.B FE	655,603	104.848	681,512	650,000	652,652			(1,129)		3.500	3.308	JD	1,011	22,750	04/10/2019	06/15/2024	
31428X-BR-6	FEDEX CORP			1,2	2.B FE	436,083	113.213	486,816	430,000	434,489			(590)		4.200	4.017	AO	3,712	18,060	02/21/2019	10/17/2028	

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERVICES I			1.2	2.B FE	279,580	97.501	273,003	280,000	279,648		68		1.150	1.181	MS	1,073	1,601	02/23/2021	03/01/2026
337932-AH-0	FIRSTENERGY CORP			1.2	3.A FE	497,510	107.784	538,920	500,000	498,287		272		4.400	4.222	JJ	10,144	20,750	03/04/2019	07/15/2027
337738-AQ-1	FISERV INC			1.2	2.B FE	169,922	104.573	177,774	170,000	169,975		14		3.800	3.809	AO	1,615	6,460	09/20/2018	10/01/2023
337738-AT-5	FISERV INC			1.2	2.B FE	234,984	105.844	248,733	235,000	234,993		1		3.200	3.201	JJ	3,760	7,520	06/10/2019	07/01/2026
340711-AW-0	FLORIDA GAS TRANSMISSION COMPANY LLC			1.2	2.B FE	180,564	108.083	183,741	170,000	174,760	(1,343)			4.350	3.443	JJ	3,410	7,395	05/19/2017	07/15/2025
341081-FJ-1	FLORIDA POWER & LIGHT CO			1.2	1.E FE	294,732	101.774	295,145	290,000	290,845	(903)			2.750	2.426	JD	665	7,975	06/27/2017	06/01/2023
345397-A8-6	FORD MOTOR CREDIT COMPANY LLC			1.2	3.A FE	510,000	108.062	551,116	510,000	510,000				4.125	4.125	FA	7,831	21,038	08/12/2020	08/17/2027
345397-B2-8	FORD MOTOR CREDIT COMPANY LLC			1.2	3.A FE	200,000	104.023	208,046	200,000	200,000				3.375	3.375	MN	900	6,750	11/09/2020	11/13/2025
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC			1.2	3.A FE	200,000	100.393	200,786	200,000	200,000				2.900	2.900	FA	2,175	2,900	02/10/2021	02/16/2028
35671D-BL-8	FREEMPORT-MCMORAN INC			1.2	3.A FE	664,131	107.267	718,689	670,000	666,878		995		4.550	4.726	MN	3,980	30,485	02/27/2019	11/14/2024
35671D-CE-3	FREEMPORT-MCMORAN INC			1.2	3.A FE	45,000	103.893	46,752	45,000	45,000				4.125	4.125	MS	619	1,856	02/19/2020	03/01/2028
35671D-CH-6	FREEMPORT-MCMORAN INC			1.2	3.A FE	20,000	107.416	21,483	20,000	20,000				4.625	4.625	FA	385	935	07/13/2020	08/01/2030
361448-BD-4	GATX CORP			1.2	2.B FE	254,518	106.181	265,453	250,000	252,008	(925)			4.350	3.937	FA	4,108	10,875	03/01/2019	02/15/2024
369550-BG-2	GENERAL DYNAMICS CORP			1.2	1.G FE	59,264	106.685	64,011	60,000	59,626	102			3.500	3.699	MN	268	2,100	05/08/2018	05/15/2025
369550-BL-1	GENERAL DYNAMICS CORP			1.2	1.G FE	339,297	108.938	321,367	295,000	330,884	(6,843)			3.500	1.036	AO	2,581	10,325	10/07/2020	04/01/2027
370334-BT-0	GENERAL MILLS INC			1.2	2.B FE	203,918	104.835	209,670	200,000	201,678	(853)			3.650	3.187	FA	2,758	7,300	04/12/2019	02/15/2024
370334-CE-2	GENERAL MILLS INC			1.2	2.B FE	69,848	104.680	73,276	70,000	69,949	27			3.700	3.742	AO	532	2,590	04/03/2018	10/17/2023
370334-CF-9	GENERAL MILLS INC			1.2	2.B FE	505,620	107.454	537,270	500,000	503,116	(917)			4.000	3.788	AO	4,111	20,000	02/21/2019	04/17/2025
37045X-BT-2	GENERAL MOTORS FINANCIAL COMPANY INC			1.2	2.C FE	950,710	110.236	1,102,360	1,000,000	966,368	5,710			4.350	5.115	JJ	19,817	43,500	02/21/2019	01/17/2027
37331N-AJ-0	GEORGIA-PACIFIC LLC			1.2	1.G FE	869,826	100.466	874,054	870,000	869,875	32			1.750	1.754	MS	3,849	15,225	04/27/2020	09/30/2025
375558-BF-9	GILEAD SCIENCES INC			1.2	2.A FE	400,624	107.822	431,288	400,000	400,394	(88)			3.650	3.624	MS	4,867	14,600	03/08/2019	03/01/2026
375558-BX-0	GILEAD SCIENCES INC			1.2	2.A FE	977,560	96.732	967,320	1,000,000	979,474	1,914			1.200	1.575	AO	3,000	6,000	06/08/2021	10/01/2027
375558-BY-8	GILEAD SCIENCES INC			1.2	2.A FE	663,411	95.957	638,114	665,000	663,596	148			1.650	1.676	AO	2,743	11,003	09/23/2020	10/01/2030
361841-AR-0	GLP CAPITAL LP			1.2	2.C FE	44,719	100.701	45,315	45,000	44,721	1			3.250	3.323	JJ	73		12/07/2021	01/15/2032
38141G-GS-7	GOLDMAN SACHS GROUP INC				2.A FE	180,966	100.302	160,483	160,000	160,298	(4,731)			5.750	2.727	JJ	4,012	9,200	05/30/2017	01/24/2022
38141G-VM-3	GOLDMAN SACHS GROUP INC				2.A FE	209,142	106.083	212,166	200,000	203,142	(1,377)			4.000	3.244	MS	2,622	8,000	05/15/2017	03/03/2024
38141G-WB-6	GOLDMAN SACHS GROUP INC			1.2	2.A FE	2,299,884	107.535	2,333,510	2,170,000	2,258,662	(20,349)			3.850	2.780	JJ	35,971	83,545	12/18/2019	01/26/2027
38141G-WT-7	GOLDMAN SACHS GROUP INC			1.2	1.F FE	39,980	102.582	41,033	40,000	39,996	3			3.200	3.209	FA	455	1,280	01/18/2018	02/23/2023
38141G-XM-1	GOLDMAN SACHS GROUP INC			1.2,5	1.F FE	1,210,000	97.497	1,179,714	1,210,000	1,210,000				1.093	1.093	JD	808	13,225	12/04/2020	12/09/2026
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC			1.2	3.B FE	100,000	99.393	99,393	100,000	99,393	(607)			3.500	3.500	MS	1,167	3,529	08/14/2020	03/01/2029
38869P-AM-6	GRAPHIC PACKAGING INTERNATIONAL LLC			1.2	3.B FE	685,279	105.105	735,735	700,000	692,481	2,642			4.125	4.564	FA	10,908	28,875	02/27/2019	08/15/2024
410345-AL-6	HANESBRANDS INC			1.2	3.C FE	436,880	106.999	427,996	400,000	427,792	(3,929)			4.875	2.822	MN	2,492	14,625	08/30/2021	05/15/2026
41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1.2	2.C FE	344,527	104.848	361,726	345,000	344,667	90			3.350	3.380	JD	738	11,558	06/03/2020	06/08/2025
404119-BQ-1	HCA INC			1.2	2.C FE	1,131,088	110.708	1,079,403	975,000	1,088,840	(34,447)			5.250	1.504	AO	10,806	51,188	10/07/2020	04/15/2025
404119-BW-8	HCA INC			1.2	3.A FE	667,712	119.316	763,622	640,000	660,677	(2,565)			5.875	5.288	FA	15,667	37,600	02/08/2019	02/01/2029
404119-CC-1	HCA INC			1.2	2.C FE	2,036,834	98.553	2,020,337	2,050,000	2,037,433	599			2.375	2.447	JJ	24,479		06/24/2021	07/15/2031
40414L-AQ-2	HEALTHPEAK PROPERTIES INC			1.2	2.A FE	854,673	106.293	813,141	765,000	835,469	(15,656)			3.250	1.087	JJ	11,464	24,863	10/07/2020	07/15/2026
42328B-AC-6	HELIOS LEASING I LLC			1.2	1.D FE	168,853	100.925	174,443	172,844	171,175	548			1.562	2.220	MUSD	23	2,700	05/24/2017	09/28/2024
436440-AM-3	HOLOGIC INC			1.2	3.B FE	663,802	105.310	716,108	680,000	668,269	1,616			4.625	4.957	FA	13,104	31,450	02/08/2019	02/01/2028
436440-AP-6	HOLOGIC INC			1.2	3.B FE	125,000	100.154	125,193	125,000	125,000				3.250	3.250	FA	1,535	3,577	09/14/2020	02/15/2029
437076-BN-1	HOME DEPOT INC			1.2	1.F FE	695,198	103.250	774,375	750,000	714,372	6,913			2.125	3.222	MS	4,693	15,938	02/21/2019	09/15/2026
437076-BT-8	HOME DEPOT INC			1.2	1.F FE	548,252	106.120	525,294	495,000	538,732	(7,738)			2.800	1.124	MS	4,120	13,860	10/07/2020	09/14/2027

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SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				16 Rate of	Interest			Dates		
		3 Code	4 F o r e i g n C H A R	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.		17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
437076-BY-7	HOME DEPOT INC			1,2	1.F FE	243,594	106.632	261,248	245,000	243,912			128		2.950	3.017	JD	321	7,228	06/03/2019	06/15/2029
437076-CA-8	HOME DEPOT INC			1,2	1.F FE	89,562	104.354	93,919	90,000	89,664			59		2.500	2.576	AO	475	2,250	03/26/2020	04/15/2027
437076-CE-0	HOME DEPOT INC			1,2	1.F FE	586,360	95.521	563,574	590,000	586,848			488		0.900	0.989	MS	1,564	3,658	01/04/2021	03/15/2028
44107H-AC-6	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	25,000	108.804	27,201	25,000	25,000					3.737	3.737	AO	234	934	03/23/2018	04/01/2028
44107T-AX-4	HOST HOTELS & RESORTS LP			1,2	2.C FE	186,205	104.572	195,550	187,000	186,735			113		3.875	3.943	MN	926	7,246	03/20/2017	04/01/2024
443201-AA-6	HOWMET AEROSPACE INC			1,2	3.A FE	105,000	115.089	120,843	105,000	105,000					6.875	6.874	MN	1,203	7,219	04/22/2020	05/01/2025
404280-AW-9	HSBC HOLDINGS PLC	C			1.G FE	2,041,010	109.684	2,193,680	2,000,000	2,025,799		(5,568)			4.300	3.962	MS	26,994	86,000	03/01/2019	03/08/2026
404280-BM-0	HSBC HOLDINGS PLC	D	2,5		1.G FE	200,000	101.780	203,560	200,000	200,000					3.033	3.034	MN	657	6,066	11/15/2017	11/22/2023
404280-CT-4	HSBC HOLDINGS PLC	C	1,2,5		1.G FE	1,255,000	100.415	1,260,208	1,255,000	1,255,000					2.804	2.804	MN	3,617	17,595	05/17/2021	05/24/2032
44963B-AD-0	IHO VERWALTUNGS GMBH	C	1,2		3.B FE	219,052	107.683	215,366	200,000	215,366		(2,192)	(1,494)		6.375	3.766	MN	1,629	6,375	08/30/2021	05/15/2029
458140-BD-1	INTEL CORP			1,2	1.E FE	182,471	104.165	187,497	180,000	180,875			(381)		2.875	2.646	MN	719	5,175	07/28/2017	05/11/2024
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	351,089	107.254	375,389	350,000	350,687			(152)		3.450	3.399	FA	4,428	12,075	03/08/2019	02/19/2026
459200-JR-3	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	343,872	107.430	376,005	350,000	346,117			688		3.300	3.541	JJ	4,941	11,550	08/06/2018	01/27/2027
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	2,605,628	107.011	2,568,264	2,400,000	2,571,612		(29,984)			3.300	1.597	MN	10,120	79,200	03/19/2021	05/15/2026
459200-KH-3	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	638,816	99.728	638,259	640,000	639,083			162		1.700	1.728	MN	1,390	10,880	04/30/2020	05/15/2027
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES INC			1,2	2.B FE	404,628	114.769	459,076	400,000	403,434			(443)		4.650	4.497	AO	4,650	18,600	02/21/2019	10/01/2028
460690-BR-0	INTERPUBLIC GROUP OF COMPANIES INC			1,2	2.B FE	1,246,116	116.244	1,249,623	1,075,000	1,237,247			(8,930)		4.750	2.620	MS	12,907	29,688	07/02/2021	03/30/2030
449934-AD-0	IQVIA INC			1,2	3.C FE	428,316	102.749	431,546	420,000	425,607			(1,023)		5.000	4.685	AO	4,433	21,000	03/22/2019	10/15/2026
24422E-TV-1	JOHN DEERE CAPITAL CORP				1.F FE	129,736	101.167	131,517	130,000	129,963			54		2.150	2.193	MS	877	7,895	09/05/2017	09/08/2022
24422E-UM-9	JOHN DEERE CAPITAL CORP				1.F FE	69,987	104.976	73,483	70,000	69,997			2		3.650	3.653	AO	561	2,555	10/09/2018	10/12/2023
24422E-UX-5	JOHN DEERE CAPITAL CORP				1.F FE	194,667	103.485	201,796	195,000	194,841			70		2.600	2.639	MS	1,606	5,070	06/04/2019	03/07/2024
24422E-VF-3	JOHN DEERE CAPITAL CORP				1.F FE	449,703	100.748	453,366	450,000	449,777			41		1.750	1.760	MS	2,450	7,875	03/04/2020	03/09/2027
24422E-VK-2	JOHN DEERE CAPITAL CORP				1.F FE	1,049,066	97.051	1,019,036	1,050,000	1,049,246			181		0.700	0.718	JJ	3,389	3,838	01/04/2021	01/15/2026
46625H-KC-3	JPMORGAN CHASE & CO		2		1.F FE	180,329	105.074	189,133	180,000	180,143			(46)		3.125	3.096	JJ	2,469	5,625	06/21/2017	01/23/2025
46625H-RW-2	JPMORGAN CHASE & CO		2		1.F FE	1,022,380	100.638	1,006,380	1,000,000	1,003,585			(4,420)		1.354	0.927	JAJO	2,557	14,291	09/28/2017	10/24/2023
46647P-AP-1	JPMORGAN CHASE & CO		1,2,5		1.F FE	1,620,135	103.370	1,612,572	1,560,000	1,584,083			(17,945)		3.559	2.352	AO	10,487	55,520	12/18/2019	04/23/2024
46647P-AV-8	JPMORGAN CHASE & CO		1,2,5		1.F FE	1,911,248	111.956	2,093,577	1,870,000	1,898,842			(4,396)		4.203	3.921	JJ	34,495	78,596	02/21/2019	07/23/2029
46647P-AX-4	JPMORGAN CHASE & CO		1,2,5		1.F FE	130,000	113.587	147,663	130,000	130,000					4.452	4.452	JD	418	5,788	11/28/2018	12/05/2029
46647P-BE-5	JPMORGAN CHASE & CO		1,2,5		1.F FE	2,002,261	102.851	1,954,169	1,900,000	1,986,777			(10,193)		2.739	2.099	AO	10,986	52,041	06/26/2020	10/15/2030
46647P-CR-5	JPMORGAN CHASE & CO		1,2,5		1.F FE	800,000	100.673	805,384	800,000	800,000					2.545	2.545	MN	2,997		11/01/2021	11/08/2032
48128B-AB-7	JPMORGAN CHASE & CO		1,2		1.F FE	741,153	100.069	730,504	730,000	730,102			(2,668)		2.972	2.599	JJ	10,004	21,696	09/14/2017	01/15/2023
48305Q-AC-7	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	448,358	106.544	479,448	450,000	449,069			158		3.150	3.193	MN	2,363	14,175	05/03/2017	05/01/2027
48666K-AY-5	KB HOME			1,2	3.B FE	111,999	109.293	109,293	100,000	109,293			605		4.800	3.186	MN	613	4,800	10/22/2020	11/15/2029
48666K-AZ-2	KB HOME			1,2	3.B FE	248,332	103.893	249,343	240,000	246,813			(250)		4.000	3.555	JD	427	4,960	08/30/2021	06/15/2031
494368-CB-7	KIMBERLY-CLARK CORP			1,2	1.F FE	44,965	107.862	48,538	45,000	44,971			3		3.100	3.109	MS	368	1,395	03/24/2020	03/26/2030
49456B-AP-6	KINDER MORGAN INC			1,2	2.B FE	505,005	111.209	556,045	500,000	503,588			(521)		4.300	4.163	MS	7,167	21,500	02/21/2019	03/01/2028
482480-AE-0	KLA CORP			1,2	2.A FE	671,100	108.481	678,006	625,000	648,409			(8,568)		4.650	3.130	MN	4,844	29,063	04/10/2019	11/01/2024
423074-AF-0	KRAFT HEINZ FOODS CO				3.A FE	414,888	124.211	434,739	350,000	405,687			(7,358)		6.375	3.611	JJ	10,289	22,313	01/07/2021	07/15/2028
50077L-BF-2	KRAFT HEINZ FOODS CO			1,2	3.A FE	403,696	113.825	415,461	365,000	399,650			(3,340)		4.250	3.027	MS	5,171	15,513	10/22/2020	03/01/2031
413875-AR-6	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	602,334	106.693	640,158	600,000	601,304			(386)		3.832	3.758	AO	4,087	22,992	02/21/2019	04/27/2025
502431-AF-6	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	917,140	103.325	904,094	875,000	916,362			(778)		2.900	2.229	JD	1,128	12,688	11/02/2021	12/15/2029
512807-AN-8	LAM RESEARCH CORP			1,2	1.G FE	352,804	107.621	376,674	350,000	351,511			(472)		3.800	3.646	MS	3,916	13,300	02/22/2019	03/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig BOND CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date	
526057-CV-4	LENNAR CORP			1.2	2.C FE	669,107	113.190	781,011	690,000	675,344		2,251		5.000	5.456	JD	1,533	34,500	02/08/2019	06/15/2027	
527298-BN-2	LEVEL 3 FINANCING INC			1.2	3.B FE	287,320	102.151	280,915	275,000	280,915	(2,978)	(3,427)		4.625	3.211	MS	3,745	12,719	01/07/2021	09/15/2027	
527298-BS-1	LEVEL 3 FINANCING INC			1.2	3.B FE	382,709	95.155	366,347	385,000	366,347	(16,662)	245		3.625	3.709	JD	620	13,956	10/07/2020	01/15/2029	
53944Y-AH-6	LLOYDS BANKING GROUP PLC		C		1.F FE	907,372	105.683	951,147	900,000	903,448		(1,486)		3.900	3.716	MS	10,628	35,100	04/10/2019	03/12/2024	
539830-BP-3	LOCKHEED MARTIN CORP			1.2	1.G FE	747,790	98.363	703,295	715,000	743,750		(3,295)		1.850	1.331	JD	588	13,228	10/07/2020	06/15/2030	
548661-DD-6	LOWE'S COMPANIES INC			1.2	2.A FE	754,928	105.032	787,740	750,000	752,451		(942)		3.125	2.987	MS	6,901	23,438	04/11/2019	09/15/2024	
548661-EA-1	LOWE'S COMPANIES INC			1.2	2.A FE	674,265	102.415	665,698	650,000	673,149		(1,116)		2.625	2.187	AO	4,266	8,579	07/02/2021	04/01/2031	
550241-AA-1	LUMEN TECHNOLOGIES INC			1.2	3.C FE	153,752	100.155	150,233	150,000	150,233	(3,397)	(122)		5.375	4.982	JD	358	4,031	08/30/2021	06/15/2029	
55608J-AR-9	MACQUARIE GROUP LTD		C	2.5	2.A FE	420,000	97.346	408,853	420,000	420,000				1.340	1.340	JJ	2,642	2,814	01/05/2021	01/12/2027	
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP			1.2	2.A FE	167,565	111.711	178,738	160,000	164,557		(1,048)		5.000	4.204	MS	2,667	8,000	06/09/2017	03/01/2026	
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC			1.2	2.A FE	783,296	108.617	814,628	750,000	771,792		(5,180)		3.750	2.960	MS	8,359	28,125	10/16/2019	03/14/2026	
571748-BA-9	MARSH & MCLENNAN COMPANIES INC			1.2	2.A FE	186,532	102.654	184,777	180,000	181,291		(1,216)		3.300	2.593	MS	1,766	5,940	06/23/2017	03/14/2023	
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	798,368	106.948	855,584	800,000	798,985		222		3.400	3.433	MS	8,538	27,200	03/05/2019	03/08/2026	
57636Q-AS-3	MASTERCARD INC			1.2	1.E FE	499,360	100.655	503,275	500,000	499,410		50		1.900	1.914	MS	2,797	5,040	03/02/2021	03/15/2031	
58013M-EY-6	MCDONALD'S CORP			1.2	2.A FE	758,513	107.689	807,668	750,000	755,150		(1,229)		3.700	3.508	JJ	11,640	27,750	02/21/2019	01/30/2026	
58013M-FE-9	MCDONALD'S CORP			1.2	2.A FE	149,829	102.968	154,452	150,000	149,955		35		3.350	3.375	AO	1,256	5,025	08/13/2018	04/01/2023	
58013M-FM-1	MCDONALD'S CORP			1.2	2.A FE	74,960	99.655	74,741	75,000	74,966		4		2.125	2.131	MS	531	1,594	03/03/2020	03/01/2030	
58013M-FN-9	MCDONALD'S CORP			1.2	2.A FE	64,977	106.092	68,960	65,000	64,983		5		3.300	3.308	JJ	1,073	2,145	03/25/2020	07/01/2025	
58013M-FP-4	MCDONALD'S CORP			1.2	2.A FE	1,274,325	108.526	1,215,491	1,120,000	1,246,452		(22,748)		3.500	1.302	JJ	19,600	39,200	10/07/2020	07/01/2027	
585055-BS-4	MEDTRONIC INC			1	1.G FE	376,257	106.544	394,213	370,000	373,461		(1,012)		3.500	3.190	MS	3,813	12,950	02/21/2019	03/15/2025	
59001A-BA-9	MERITAGE HOMES CORP			1.2	3.A FE	449,233	110.283	441,132	400,000	440,593	23	(7,517)		5.125	2.891	JD	1,424	20,500	01/07/2021	06/06/2027	
59001A-BD-3	MERITAGE HOMES CORP			1.2	3.A FE	290,000	105.143	304,915	290,000	290,000				3.875	3.875	AO	2,372	5,619	03/31/2021	04/15/2029	
552953-CE-9	MGM RESORTS INTERNATIONAL			1.2	4.A FE	661,570	107.725	700,213	650,000	656,626		(1,830)		5.750	5.402	JD	1,661	37,375	02/14/2019	06/15/2025	
594918-BL-7	MICROSOFT CORP			1.2	1.A FE	603,152	130.853	719,692	550,000	599,632		(1,292)		4.450	3.860	MN	3,943	24,475	02/21/2019	11/03/2045	
606822-AD-6	mitsubishi UFJ FINANCIAL GROUP INC		C		1.G FE	507,045	108.304	541,520	500,000	504,411		(965)		3.850	3.620	MS	6,417	19,250	03/01/2019	03/01/2026	
606822-AP-9	mitsubishi UFJ FINANCIAL GROUP INC		C		1.G FE	130,043	101.187	131,543	130,000	130,006		(10)		2.665	2.657	JJ	1,501	3,465	07/19/2017	07/25/2022	
606822-BD-5	mitsubishi UFJ FINANCIAL GROUP INC		C		1.G FE	657,995	104.737	680,791	650,000	653,713		(1,622)		3.407	3.134	MS	7,013	22,146	04/10/2019	03/07/2024	
606822-BZ-6	mitsubishi UFJ FINANCIAL GROUP INC		C	2	1.G FE	1,855,000	98.751	1,831,831	1,855,000	1,855,000				1.640	1.640	AO	6,591		10/05/2021	10/13/2027	
615394-AM-5	MOOG INC			1.2	3.C FE	652,000	100.910	655,915	650,000	645,658	(6,719)	(59)		4.250	4.221	JD	1,228	27,625	01/07/2021	12/15/2027	
278265-AD-5	MORGAN STANLEY			1	2.A FE	996,110	104.121	1,041,210	1,000,000	998,711		848		3.625	3.717	JD	1,611	36,250	12/04/2018	06/15/2023	
617446-8V-4	MORGAN STANLEY			1,2,5	1.F FE	1,030,000	97.045	999,564	1,030,000	1,030,000				0.985	0.985	JD	592	10,146	12/07/2020	12/10/2026	
61744Y-AK-4	MORGAN STANLEY			1,2,5	1.G FE	1,217,163	107.890	1,348,625	1,250,000	1,225,966		3,171		3.591	3.928	JJ	19,825	44,888	02/21/2019	07/22/2028	
61746B-EC-6	MORGAN STANLEY		C	2	1.G FE	500,000	100.890	504,450	500,000	500,000				1.524	1.544	JAJO	1,439	8,005	10/19/2016	10/24/2023	
61746B-EF-9	MORGAN STANLEY			1	1.G FE	419,587	108.490	433,960	400,000	413,793		(2,511)		3.625	2.885	JJ	6,485	14,500	10/16/2019	01/20/2027	
61761J-VL-0	MORGAN STANLEY			1	1.G FE	186,217	106.567	191,821	180,000	182,560		(859)		3.700	3.166	AO	1,258	6,660	06/23/2017	10/23/2024	
61761J-ZN-2	MORGAN STANLEY				2.A FE	102,105	110.172	110,172	100,000	101,237		(207)		3.950	3.691	AO	746	3,950	06/23/2017	04/23/2027	
61772B-AB-9	MORGAN STANLEY			1,2,5	1.F FE	1,065,000	99.066	1,055,053	1,065,000	1,065,000				1.593	1.593	MN	2,686	9,048	04/19/2021	05/04/2027	
55336V-AJ-9	MPLX LP			1.2	2.B FE	653,813	109.511	684,444	625,000	641,167		(4,691)		4.875	3.998	JD	2,539	30,469	03/08/2019	06/01/2025	
55336V-AR-1	MPLX LP			1.2	2.B FE	59,731	108.454	65,072	60,000	59,826		24		4.000	4.053	MS	707	2,400	02/05/2018	03/15/2028	
55342U-AG-9	MPT OPERATING PARTNERSHIP LP			1.2	3.A FE	312,888	102.997	308,991	300,000	306,795		(3,751)		5.250	4.272	FA	6,563	15,750	06/18/2020	08/01/2026	
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP			1.2	3.A FE	212,250	105.673	211,346	200,000	209,927		(1,926)		4.625	3.464	FA	3,854	9,250	10/09/2020	08/01/2029	
637417-AL-0	NATIONAL RETAIL PROPERTIES INC			1.2	2.A FE	39,715	112.647	45,059	40,000	39,798		25		4.300	4.387	AO	363	1,720	09/18/2018	10/15/2028	

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates	
		3	4	5			8	9			12	13	14	15			18	19		21	22
CUSIP Identification	Description	Code	For eign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
639057-AC-2	NATWEST GROUP PLC		C	1.2	2.A FE	850,000	98.682	838,797	850,000	850,000				1.642	1.642	JD	659	6,979	06/09/2021	06/14/2027	
780097-BJ-9	NATWEST GROUP PLC		C	2.5	2.A FE	257,030	104.648	261,620	250,000	252,615	(1,686)			4.519	3.786	JD	188	11,298	04/12/2019	06/25/2024	
78442F-EQ-7	NAVIENT CORP			1	3.C FE	663,748	104.270	709,036	680,000	675,239	4,200			5.500	6.190	JJ	16,207	37,400	02/08/2019	01/25/2023	
64110L-AX-4	NETFLIX INC			1	2.C FE	655,836	124.407	771,323	620,000	647,835	(2,975)			6.375	5.622	MN	5,050	39,525	02/14/2019	05/15/2029	
64952W-CS-0	NEW YORK LIFE GLOBAL FUNDING				1.A FE	199,606	100.860	201,720	200,000	199,964	80			2.300	2.341	JD	268	4,600	06/05/2017	06/10/2022	
655844-AW-8	NORFOLK SOUTHERN CORP			1	2.A FE	172,638	112.782	169,173	150,000	160,389	(2,858)			5.590	3.400	MN	1,025	8,385	06/09/2017	05/17/2025	
655844-BH-0	NORFOLK SOUTHERN CORP			1	2.A FE	264,535	126.478	316,195	250,000	263,400	4,427			4.837	4.427	AO	3,023	12,093	02/21/2019	10/01/2041	
655844-CE-6	NORFOLK SOUTHERN CORP			1.2	2.A FE	501,096	102.540	471,684	460,000	495,675	(4,417)			2.550	1.466	MN	1,955	11,730	10/07/2020	11/01/2029	
666807-BM-3	NORTHROP GRUMMAN CORP			1.2	2.A FE	296,748	104.240	312,720	300,000	298,214	552			2.930	3.137	JJ	4,053	8,790	04/11/2019	01/15/2025	
666807-BN-1	NORTHROP GRUMMAN CORP			1.2	2.A FE	479,680	107.112	535,560	500,000	485,455	2,106			3.250	3.794	JJ	7,493	16,250	03/04/2019	01/15/2028	
666807-BS-0	NORTHROP GRUMMAN CORP			1.2	2.A FE	139,439	115.504	161,706	140,000	139,527	46			4.400	4.449	MN	1,027	6,160	03/19/2020	05/01/2030	
871503-AU-2	NORTONLIFELOCK INC			1.2	3.C FE	658,337	100.875	665,775	660,000	659,075	253			5.000	5.047	AO	6,967	33,000	02/14/2019	04/15/2025	
67080L-AA-3	NUVEEN LLC			1.2	1.C FE	99,403	110.938	110,938	100,000	99,575	53			4.000	4.072	MN	667	4,000	10/17/2018	11/01/2028	
67066G-AE-4	NVIDIA CORP			1.2	1.G FE	487,525	107.515	537,575	500,000	491,825	1,569			3.200	3.581	MS	4,667	16,000	03/04/2019	09/16/2026	
62947Q-AX-6	NXP BV		C	1.2	2.B FE	524,615	113.097	565,485	500,000	515,336	(3,423)			5.350	4.504	MS	8,917	26,750	03/01/2019	03/01/2026	
68389X-BL-8	ORACLE CORP		C	1.2	2.A FE	292,568	102.017	306,051	300,000	297,509	1,400			2.400	2.903	MS	2,120	7,200	06/14/2018	09/15/2023	
68389X-BM-6	ORACLE CORP			1.2	2.A FE	238,040	102.876	257,190	250,000	242,315	1,542			2.650	3.387	JJ	3,055	6,625	02/21/2019	07/15/2026	
68389X-BS-3	ORACLE CORP			1.2	2.A FE	77,005	104.064	83,251	80,000	78,572	464			2.950	3.610	MN	302	2,360	06/27/2018	11/15/2024	
68389X-BU-8	ORACLE CORP			1.2	2.A FE	738,409	103.158	763,369	740,000	738,779	213			2.800	2.834	AO	5,180	20,720	03/30/2020	04/01/2027	
68389X-CD-5	ORACLE CORP			1.2	2.A FE	832,854	99.740	832,829	835,000	833,075	221			2.300	2.340	MS	5,121	9,656	03/22/2021	03/25/2028	
68389X-CE-3	ORACLE CORP			1.2	2.A FE	2,082,640	100.715	2,014,300	2,000,000	2,078,860	(3,780)			2.875	2.385	MS	15,333	28,910	07/02/2021	03/25/2031	
686514-AE-0	ORLANDO HEALTH INC			1.2	1.F FE	80,387	109.274	87,419	80,000	80,259	(35)			3.777	3.721	AO	755	3,022	02/06/2018	10/01/2028	
69371R-N7-7	PACCAR FINANCIAL CORP				1.E FE	79,947	101.154	80,923	80,000	79,994	10			2.300	2.314	FA	721	1,840	08/07/2017	08/10/2022	
69371R-Q6-6	PACCAR FINANCIAL CORP				1.E FE	1,713,980	101.524	1,664,994	1,640,000	1,693,908	(17,131)			1.800	0.725	FA	11,890	29,520	10/22/2020	02/06/2025	
69371R-Q7-4	PACCAR FINANCIAL CORP				1.E FE	304,844	102.386	312,277	305,000	304,933	52			2.650	2.668	AO	1,908	8,083	04/02/2020	04/06/2023	
695114-CQ-9	PACIFICORP			1.2	1.E FE	252,558	102.410	256,025	250,000	250,556	(458)			2.950	2.757	JD	615	7,375	05/10/2017	06/01/2023	
70109H-AK-1	PARKER-HANNIFIN CORP			1	2.A FE	188,962	102.085	183,753	180,000	181,326	(1,854)			3.500	2.433	MS	1,855	6,300	09/18/2017	09/15/2022	
70450Y-AC-7	PAYPAL HOLDINGS INC			1.2	1.G FE	229,860	103.559	238,186	230,000	229,922	27			2.400	2.413	AO	1,380	5,520	09/19/2019	10/01/2024	
693304-AP-2	PECO ENERGY CO			1.2	1.F FE	299,403	100.868	302,604	300,000	299,918	114			2.375	2.414	MS	2,098	7,125	05/24/2017	09/15/2022	
709599-AX-2	PENSKE TRUCK LEASING CO LP			1.2	2.B FE	293,937	110.246	330,738	300,000	295,837	689			4.200	4.500	AO	3,150	12,600	02/21/2019	04/01/2027	
709599-BJ-2	PENSKE TRUCK LEASING CO LP			1.2	2.B FE	389,898	107.416	370,585	345,000	378,353	(9,413)			4.000	1.138	JJ	6,363	13,800	10/07/2020	07/15/2025	
709599-BL-7	PENSKE TRUCK LEASING CO LP			1.2	2.B FE	494,203	97.524	482,744	495,000	494,386	154			1.200	1.233	MN	759	6,254	10/19/2020	11/15/2025	
713448-EQ-7	PEPSICO INC			1.2	1.E FE	1,099,219	103.403	1,137,433	1,100,000	1,099,488	152			2.250	2.265	MS	7,013	24,750	03/17/2020	03/19/2025	
718546-AC-8	PHILLIPS 66			1	2.A FE	90,371	100.904	84,759	84,000	84,354	(1,414)			4.300	2.571	AO	903	4,474	07/19/2017	04/01/2022	
719160-AA-1	PHOENIX 2012 LLC			1	1.D FE	369,814	100.922	388,076	384,530	377,509	2,476			1.607	3.097	JAJO	1,511	6,179	03/21/2018	07/03/2024	
69353R-FG-8	PNC BANK NA			2	1.F FE	341,523	107.086	374,801	350,000	344,057	909			3.100	3.425	AO	1,989	10,850	02/21/2019	10/25/2027	
693475-AV-7	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	563,585	104.756	576,158	550,000	555,972	(2,885)			3.500	2.932	JJ	8,449	19,250	04/11/2019	01/23/2024	
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC			2.5	1.G FE	1,205,008	100.908	1,215,941	1,205,000	1,205,000				2.307	2.307	AO	5,251	13,900	04/20/2021	04/23/2032	
74340X-BM-2	PROLOGIS LP			1.2	1.G FE	600,953	100.616	608,727	605,000	601,643	363			2.250	2.324	AO	2,874	13,613	02/03/2020	04/15/2030	
744448-CH-2	PUBLIC SERVICE COMPANY OF COLORADO			1.2	1.F FE	79,293	101.356	81,085	80,000	79,843	127			2.500	2.667	MS	589	2,000	06/30/2017	03/15/2023	
744482-BL-3	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE			1.2	1.E FE	189,158	104.150	187,470	180,000	182,522	(1,540)			3.500	2.591	MN	1,050	6,300	06/22/2017	11/01/2023	
74456Q-BC-9	PUBLIC SERVICE ELECTRIC AND GAS CO			1.2	1.E FE	123,487	101.789	132,326	130,000	128,104	1,329			2.375	3.475	MN	395	3,088	05/16/2018	05/15/2023	

E10.12

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				16 Rate of	17 Effective Rate of	Interest			Dates	
		3 Code	4 F o r e i g n Code	5 BOND CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.			18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
		745867-AX-9	PULTEGROUP INC					1,2			2.C FE	667,437	113,697	784,509			690,000	674,551		2,594	
747525-AT-0	QUALCOMM INC			1,2	1.F FE	569,485	104,269	599,547	575,000	572,323		1,066		2.900	3.104	MN	1,899	16,675	04/12/2019	05/20/2024	
747525-BK-8	QUALCOMM INC			1,2	1.F FE	582,637	100,968	590,663	585,000	582,993		216		2.150	2.195	MN	1,432	12,578	05/06/2020	05/20/2030	
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	1,115,740	107,189	1,061,171	990,000	1,091,499		(19,704)		3.500	1.353	MS	10,203	34,650	10/07/2020	03/15/2027	
756109-AV-6	REALTY INCOME CORP			1,2	1.G FE	267,356	107,645	279,877	260,000	264,127		(1,242)		3.875	3.333	AO	2,127	10,075	04/16/2019	04/15/2025	
760759-AR-1	REPUBLIC SERVICES INC			1,2	2.B FE	478,475	104,639	523,195	500,000	486,135		2,792		2.900	3.573	JJ	7,250	14,500	03/01/2019	07/01/2026	
774341-AE-1	ROCKWELL COLLINS INC			1,2	1.G FE	199,231	104,839	199,194	190,000	192,686		(1,515)		3.700	2.846	JD	312	7,030	06/13/2017	12/15/2023	
775109-BE-0	ROGERS COMMUNICATIONS INC		A	1,2	2.A FE	175,148	106,416	180,907	170,000	172,514		(628)		3.625	3.199	JD	274	6,163	07/18/2017	12/15/2025	
776743-AE-6	ROPER TECHNOLOGIES INC			1,2	2.A FE	99,848	104,137	104,137	100,000	99,948		29		3.650	3.682	MS	1,075	3,650	08/14/2018	09/15/2023	
776743-AJ-5	ROPER TECHNOLOGIES INC			1,2	2.B FE	103,821	96,254	101,067	105,000	103,985		108		2.000	2.125	JD	6	2,100	06/08/2020	06/30/2030	
78013X-W2-0	ROYAL BANK OF CANADA		C		1.F FE	289,397	104,934	304,309	290,000	289,781		118		3.700	3.745	AO	2,563	10,730	10/01/2018	10/05/2023	
78015K-7G-3	ROYAL BANK OF CANADA		C		1.F FE	1,214,222	101,152	1,228,997	1,215,000	1,214,661		258		1.600	1.622	AO	3,996	19,440	04/15/2020	04/17/2023	
78016E-ZM-2	ROYAL BANK OF CANADA		C		1.F FE	1,234,037	97,389	1,202,754	1,235,000	1,234,217		180		0.875	0.891	JJ	4,833	5,433	01/13/2021	01/20/2026	
78355H-KK-4	RYDER SYSTEM INC			1,2	2.B FE	760,815	105,094	788,205	750,000	754,480		(2,319)		3.875	3.536	JD	2,422	29,063	02/21/2019	12/01/2023	
78355H-KL-2	RYDER SYSTEM INC			1,2	2.B FE	204,182	105,229	210,458	200,000	201,921		(858)		3.650	3.180	MS	2,089	7,300	04/11/2019	03/18/2024	
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	874,224	111,101	888,808	800,000	834,414		(10,905)		5.625	4.046	MS	15,000	45,000	02/21/2019	03/01/2025	
81211K-AK-6	SEALED AIR CORP			1	3.B FE	682,500	127,125	826,313	650,000	678,238		(1,620)		6.875	6.338	JJ	20,606	44,688	02/28/2019	07/15/2033	
817565-CF-9	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	253,750	98,303	245,758	250,000	245,758		(7,594)		3.375	3.196	FA	3,188	8,555	10/07/2020	08/15/2030	
817565-CG-7	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	50,000	101,393	50,697	50,000	50,000				4.000	4.000	MN	256	950	05/10/2021	05/15/2031	
822582-BZ-4	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	69,707	104,663	73,264	70,000	69,887		58		3.500	3.590	MN	327	2,450	11/07/2018	11/13/2023	
82620K-AL-7	SIEMENS FINANCIERINGSMATSCHAPPIJ NV		D	1	1.E FE	554,118	102,951	617,706	600,000	569,769		5,708		2.350	3.503	AO	2,977	14,100	03/01/2019	10/15/2026	
82620K-AZ-6	SIEMENS FINANCIERINGSMATSCHAPPIJ NV		C	1	1.E FE	484,505	98,458	477,521	485,000	484,583		78		1.200	1.221	MS	1,778	2,910	03/02/2021	03/11/2026	
828807-CS-4	SIMON PROPERTY GROUP LP			1,2	1.G FE	101,151	105,250	105,250	100,000	100,438		(165)		3.375	3.192	AO	844	3,375	05/16/2017	10/01/2024	
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3.C FE	664,953	104,058	718,000	690,000	672,232		2,648		5.000	5.543	FA	14,375	34,500	02/08/2019	08/01/2027	
82967N-BG-2	SIRIUS XM RADIO INC			1,2	3.C FE	103,750	100,177	100,177	100,000	100,177		(3,167)		4.125	3.656	JJ	2,063	4,354	10/07/2020	07/01/2030	
82967N-BJ-6	SIRIUS XM RADIO INC			1,2	3.C FE	20,000	100,732	20,146	20,000	20,000				4.000	4.000	JJ	422		06/07/2021	07/15/2028	
78444T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC		C	1,2	1.G FE	219,987	99,288	218,434	220,000	219,988		1		2.300	2.301	JD	225	2,530	06/08/2021	06/15/2028	
845011-AC-9	SOUTHWEST GAS CORP			1,2	2.A FE	154,805	97,194	150,651	155,000	154,833		18		2.200	2.214	JD	152	3,410	06/01/2020	06/15/2030	
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	212,338	106,580	213,160	200,000	205,399		(2,632)		4.750	3.312	MS	2,797	9,500	04/12/2019	03/15/2024	
853496-AD-9	STANDARD INDUSTRIES INC			1,2	4.A FE	388,144	103,431	403,381	390,000	388,607		194		4.750	4.819	JJ	8,542	18,525	08/02/2019	01/15/2028	
853496-AG-2	STANDARD INDUSTRIES INC			1,2	4.A FE	79,750	102,228	81,782	80,000	79,751		1		4.375	4.419	JJ	1,614	1,823	12/08/2021	07/15/2030	
853496-AH-0	STANDARD INDUSTRIES INC			1,2	4.A FE	55,000	96,500	53,075	55,000	53,075		(1,925)		3.375	3.375	JJ	856	1,671	08/07/2020	01/15/2031	
854502-AH-4	STANLEY BLACK & DECKER INC			1,2	1.G FE	129,904	113,697	147,806	130,000	129,941		7		4.250	4.258	MN	706	5,525	10/30/2018	11/15/2028	
857477-AW-3	STATE STREET CORP			1,2	1.F FE	240,095	105,523	263,808	250,000	243,734		1,310		2.650	3.269	MN	773	6,625	02/21/2019	05/19/2026	
857477-BC-6	STATE STREET CORP			2,5	1.E FE	50,000	105,327	52,664	50,000	50,000				3.776	3.777	JD	147	1,888	11/28/2018	12/03/2024	
857477-BN-2	STATE STREET CORP			2,5	1.E FE	45,000	108,388	48,775	45,000	45,000				3.152	3.152	MS	359	1,418	03/26/2020	03/30/2031	
865622-BJ-2	SUMITOMO MITSUI BANKING CORP		C		1.E FE	835,800	105,611	844,888	800,000	815,899		(7,515)		3.950	2.932	JJ	15,010	31,600	04/10/2019	01/10/2024	
86562M-AF-7	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	374,832	103,648	414,592	400,000	383,727		3,246		2.632	3.613	JJ	4,884	10,528	03/01/2019	07/14/2026	
86562M-BF-6	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	190,000	105,139	199,764	190,000	190,000				3.936	3.935	AO	1,558	7,478	10/10/2018	10/16/2023	
874060-AT-3	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	209,506	105,849	211,698	200,000	203,989		(2,095)		4.400	3.262	MN	856	8,800	04/12/2019	11/26/2023	
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	419,688	117,579	470,316	400,000	414,706		(1,866)		5.000	4.358	MN	1,944	20,000	03/01/2019	11/26/2028	
87612E-BL-9	TARGET CORP			1,2	1.F FE	668,888	103,129	690,964	670,000	669,235		222		2.250	2.286	AO	3,183	15,075	03/26/2020	04/15/2025	

E10.13

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n C H A R	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
878742-AZ-8	TECK RESOURCES LTD	C	1,2	2.C FE	670,110	122,201	855,407	700,000	671,967		672			5.400	5.730	FA	15,750	37,800	02/08/2019	02/01/2043	
87901J-AH-8	TEGNA INC		1,2	3.B FE	289,644	102,431	281,685	275,000	281,685	(7,142)	(816)			5.000	3.907	MS	4,049	6,875	08/30/2021	09/15/2029	
87901J-AJ-4	TEGNA INC		1,2	3.B FE	90,000	101,286	91,157	90,000	90,000					4.625	4.625	MS	1,226	4,163	01/07/2020	03/15/2028	
88104L-AE-3	TERRAFORM POWER OPERATING LLC		1,2	3.C FE	663,250	106.062	742,434	700,000	673,080		3,604			5.000	5.759	JJ	14,681	35,000	02/14/2019	01/31/2028	
88167A-AE-1	NETHERLANDS	C	1	3.C FE	657,912	94.157	743,840	790,000	700,672		15,872			3.150	5.918	AO	6,221	24,885	02/27/2019	10/01/2026	
88224L-AK-4	TEXAS CHILDREN'S HOSPITAL		1	1.A FE	203,368	104.533	209,066	200,000	201,391		(481)			2.968	2.704	AO	1,484	5,936	09/08/2017	10/01/2024	
872540-AQ-2	TJX COMPANIES INC		1,2	1.F FE	372,203	103.362	387,608	375,000	373,615		276			2.250	2.333	MS	2,484	8,438	09/07/2016	09/15/2026	
87264A-BB-0	T-MOBILE USA INC		1,2	2.C FE	204,953	106.020	217,341	205,000	204,974		13			3.500	3.504	AO	1,515	7,175	04/02/2020	04/15/2025	
87264A-BV-6	T-MOBILE USA INC		1,2	3.A FE	280,000	102.067	285,788	280,000	280,000					3.375	3.375	AO	1,995	5,303	03/16/2021	04/15/2029	
87264A-CD-5	T-MOBILE USA INC		1,2	3.A FE	101,000	102.067	102,067	100,000	100,933		(67)			3.375	3.230	AO	713	1,894	05/10/2021	04/15/2029	
88947E-AT-7	TOLL BROTHERS FINANCE CORP		1,2	3.A FE	669,384	109.643	789,430	720,000	683,013		4,987			4.350	5.345	FA	11,832	31,320	02/14/2019	02/15/2028	
89114Q-C4-8	TORONTO-DOMINION BANK	C		1.C FE	159,782	104.241	166,786	160,000	159,931		42			3.500	3.529	JJ	2,520	5,600	07/12/2018	07/19/2023	
89153V-AG-4	TOTALENERGIES CAPITAL INTERNATIONAL SA	C	1	1.E FE	179,030	105.168	178,786	170,000	173,015		(1,418)			3.700	2.799	JJ	2,900	6,290	07/14/2017	01/15/2024	
89236T-DR-3	TOYOTA MOTOR CREDIT CORP		1	1.E FE	496,675	107.357	536,785	500,000	497,797		397			3.200	3.296	JJ	7,556	16,000	02/21/2019	01/11/2027	
89352H-AK-5	TRANSCANADA PIPELINES LTD	C	1,2	2.A FE	205,034	104.112	208,224	200,000	201,902		(1,185)			3.750	3.114	AO	1,563	7,500	04/12/2019	10/16/2023	
893647-BE-6	TRANSDIGM INC		1,2	4.A FE	670,032	104.064	686,822	660,000	666,481		(1,321)			6.250	5.982	MS	12,146	41,250	02/08/2019	03/15/2026	
86787E-AT-4	TRUIST BANK		2	1.F FE	139,751	101.030	141,442	140,000	139,969		53			2.450	2.489	FA	1,429	3,430	07/26/2017	08/01/2022	
86787E-BB-2	TRUIST BANK		1,2	1.F FE	39,976	109.248	43,699	40,000	39,988		3			4.050	4.058	MN	261	1,620	10/24/2018	11/03/2025	
89788J-AA-7	TRUIST BANK		2	1.F FE	1,157,610	100.649	1,167,528	1,160,000	1,158,456		469			1.500	1.543	MS	5,365	17,400	03/04/2020	03/10/2025	
05531F-BB-8	TRUIST FINANCIAL CORP		2	1.G FE	1,033,009	104.557	1,087,393	1,040,000	1,036,427		1,199			2.850	2.978	AO	5,352	29,640	04/11/2019	10/26/2024	
867914-BS-1	TRUIST FINANCIAL CORP		1,2	1.G FE	660,009	107.980	658,678	610,000	640,233		(9,097)			4.000	2.365	MN	4,067	24,400	10/16/2019	05/01/2025	
89788M-AE-2	TRUIST FINANCIAL CORP		2,5	1.G FE	1,045,000	98.545	1,029,795	1,045,000	1,045,000					1.887	1.887	JD	1,315	9,860	06/02/2021	06/07/2029	
902133-AR-8	TYCO ELECTRONICS GROUP SA	C	1,2	1.G FE	103,542	104.941	104,941	100,000	101,307		(533)			3.450	2.868	FA	1,438	3,450	07/31/2017	08/01/2024	
902674-YA-2	UBS AG (LONDON BRANCH)	C	2	1.D FE	963,736	100.319	968,078	965,000	964,806		634			1.750	1.817	AO	3,284	16,888	04/14/2020	04/21/2022	
902613-AE-8	UBS GROUP AG	C	2	1.G FE	690,000	96.877	668,451	690,000	690,000					2.095	2.095	FA	5,622	7,228	02/02/2021	02/11/2032	
90265E-AQ-3	UDR INC		1,2	2.A FE	665,658	105.203	662,779	630,000	659,499		(3,384)			3.200	2.534	JJ	9,296	20,160	02/19/2020	01/15/2030	
904764-BG-1	UNILEVER CAPITAL CORP		1,2	1.E FE	148,917	104.750	157,125	150,000	149,550		196			3.250	3.394	MS	1,544	4,875	09/04/2018	03/07/2024	
906581-AA-1	UNION 11 LEASING LLC			1.D FE		102.841								2.405	2.179	JAJO			03/10/2016	01/23/2024	
906548-CM-2	UNION ELECTRIC CO		1,2	1.F FE	109,641	105.339	115,873	110,000	109,795		34			2.950	2.987	JD	144	3,245	06/06/2017	06/15/2027	
907818-ES-3	UNION PACIFIC CORP		1,2	1.G FE	219,991	108.111	237,844	220,000	220,011		(1)			3.750	3.749	JJ	3,804	8,250	06/05/2018	07/15/2025	
907818-EV-6	UNION PACIFIC CORP		1,2	2.A FE	251,278	116.479	291,198	250,000	251,158		(49)			4.375	4.335	MS	3,372	10,938	02/21/2019	09/10/2038	
907818-EY-0	UNION PACIFIC CORP		1,2	2.A FE	1,031,360	112.190	981,663	875,000	1,007,375		(19,514)			3.950	1.473	MS	10,657	34,563	10/07/2020	09/10/2028	
907818-FB-9	UNION PACIFIC CORP		1,2	1.G FE	704,697	110.665	780,188	705,000	704,788		25			3.700	3.705	MS	8,695	26,085	02/11/2019	03/01/2029	
907818-FW-3	UNION PACIFIC CORP		1,2	1.G FE	384,923	101.446	390,567	385,000	384,923					2.950	2.951	MS	3,502		09/07/2021	03/10/2052	
911312-BK-1	UNITED PARCEL SERVICE INC		1,2	1.G FE	179,446	102.015	183,627	180,000	179,865		105			2.500	2.561	AO	1,125	4,500	11/09/2017	04/01/2023	
911312-BX-3	UNITED PARCEL SERVICE INC		1,2	1.G FE	229,759	107.989	248,375	230,000	229,840		45			3.900	3.923	AO	2,243	8,970	03/19/2020	04/01/2025	
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		1,2	3.B FE	106,250	105.260	105,260	100,000	104,254		(1,697)			4.875	3.011	JJ	2,248	4,875	10/22/2020	01/15/2028	
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		1,2	3.B FE	531,734	102.893	524,754	510,000	523,019		(5,835)			4.000	3.356	JJ	9,407	20,400	01/07/2021	07/15/2030	
91324P-CW-0	UNITEDHEALTH GROUP INC		1	1.G FE	1,698,605	108.896	1,676,998	1,540,000	1,668,059		(24,506)			3.450	1.703	JJ	24,499	53,130	10/07/2020	01/15/2027	
91324P-CY-6	UNITEDHEALTH GROUP INC		1	1.G FE	637,098	108.476	650,856	600,000	626,870		(4,704)			3.375	2.466	AO	4,275	20,250	10/16/2019	04/15/2027	
91159H-HR-4	US BANCORP		2	1.F FE	394,620	107.148	428,592	400,000	396,348		618			3.150	3.339	AO	2,240	12,600	02/21/2019	04/27/2027	

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				16 Rate of	17 Effective Rate of	Interest			Dates	
		3 Code	4 F o r e i g n C H A R	5 Bond			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.			18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
91159H-HZ-6	US BANCORP			2	1.E FE	928,893	100.487	934,529	930,000	929,247		217		1.450	1.475	MN	1,835	13,485	05/08/2020	05/12/2025	
90331H-NV-1	US BANK NA			2	1.D FE	249,750	104.012	260,030	250,000	249,921		48		3.400	3.421	JJ	3,707	8,500	07/19/2018	07/24/2023	
91911T-AP-8	VALE OVERSEAS LTD			C 1	2.C FE	107,450	115.898	115,898	100,000	104,602		(865)		6.250	5.116	FA	2,448	6,250	06/21/2018	08/10/2026	
92343V-CX-0	VERIZON COMMUNICATIONS INC			1	2.A FE	676,501	125.470	878,290	700,000	677,654		411		4.522	4.734	MS	9,320	31,654	02/21/2019	09/15/2048	
92343V-DY-7	VERIZON COMMUNICATIONS INC			1	2.A FE	206,194	111.236	222,472	200,000	204,227		(725)		4.125	3.675	MS	2,406	8,250	03/08/2019	03/16/2027	
92343V-EN-0	VERIZON COMMUNICATIONS INC			1	2.A FE	144,881	106.510	159,765	150,000	147,477		745		3.376	3.954	FA	1,913	5,064	05/04/2018	02/15/2025	
92343V-FS-8	VERIZON COMMUNICATIONS INC			1.2	2.A FE	1,204,880	97.639	1,176,550	1,205,000	1,204,906		24		0.850	0.852	MN	1,167	10,243	11/10/2020	11/20/2025	
92343V-FU-3	VERIZON COMMUNICATIONS INC			1.2	2.A FE	593,658	95.169	618,599	650,000	594,341		683		2.875	3.339	MN	2,128	9,344	05/25/2021	11/20/2050	
92343V-GJ-7	VERIZON COMMUNICATIONS INC			1.2	2.A FE	1,019,413	100.994	1,009,940	1,000,000	1,018,467		(947)		2.550	2.321	MS	7,083	12,679	06/24/2021	03/21/2031	
92564R-AE-5	VICI PROPERTIES LP			1.2	3.B FE	160,497	105.923	158,885	150,000	158,885	(928)	(685)		4.125	2.570	FA	2,338		08/30/2021	08/15/2030	
927804-FS-8	VIRGINIA ELECTRIC AND POWER CO		C	1.2	1.F FE	895,030	104.769	942,921	900,000	897,353		731		3.100	3.193	MN	3,565	27,900	03/08/2019	08/15/2025	
927804-FV-1	VIRGINIA ELECTRIC AND POWER CO			1.2	2.A FE	362,950	105.272	368,452	350,000	358,995		(1,821)		2.950	2.360	MN	1,319	10,325	10/16/2019	11/15/2026	
92826C-AD-4	VISA INC			1.2	1.D FE	490,455	106.794	533,970	500,000	494,842		1,199		3.150	3.431	JD	744	15,750	03/08/2018	12/14/2025	
92826C-AG-7	VISA INC			1.2	1.D FE	269,185	101.075	272,903	270,000	269,881		166		2.150	2.213	MS	1,709	5,805	09/06/2017	09/15/2022	
928563-AK-1	VMWARE INC			1.2	2.C FE	407,872	97.393	399,311	410,000	407,991		119		1.800	1.879	FA	3,055		07/20/2021	08/15/2028	
92857W-BJ-8	VODAFONE GROUP PLC			C 1	2.B FE	59,550	108.130	64,878	60,000	59,768		62		4.125	4.248	MN	213	2,475	05/23/2018	05/30/2025	
92857W-BU-3	VODAFONE GROUP PLC			C 1	2.B FE	338,722	115.725	393,465	340,000	338,773		21		4.250	4.272	MS	4,174	14,450	09/10/2019	09/17/2050	
929089-AB-6	VOYA FINANCIAL INC			1	2.B FE	339,420	107.766	377,181	350,000	343,199		1,364		3.650	4.132	JD	568	12,775	02/21/2019	06/15/2026	
931142-EE-9	WALMART INC			1.2	1.C FE	1,182,752	112.029	1,288,334	1,150,000	1,173,568		(3,343)		3.700	3.334	JD	591	42,550	02/21/2019	06/26/2028	
931142-ET-6	WALMART INC			1.2	1.C FE	1,106,060	99.109	1,100,110	1,110,000	1,106,160		101		1.800	1.839	MS	5,495		09/08/2021	09/22/2031	
254687-FL-5	WALT DISNEY CO			1.2	1.G FE	261,070	99.572	263,866	265,000	261,910		367		2.000	2.166	MS	1,767	5,300	09/03/2019	09/01/2029	
949746-RW-3	WELLS FARGO & CO			2.5	2.A FE	307,560	105.144	315,432	300,000	305,138		(1,115)		3.000	2.577	AO	1,725	9,000	10/16/2019	04/22/2026	
95000U-2A-0	WELLS FARGO & CO			1.2	2.A FE	1,728,755	107.581	1,882,668	1,750,000	1,734,682		2,106		3.584	3.740	MN	6,795	62,720	02/21/2019	05/22/2028	
958102-AM-7	WESTERN DIGITAL CORP			1.2	2.C FE	323,828	109.475	328,425	300,000	318,491		(4,427)		4.750	3.051	FA	5,383	14,250	10/22/2020	02/15/2026	
958102-AQ-8	WESTERN DIGITAL CORP			1.2	2.C FE	89,834	101.193	91,073	90,000	89,835				2.850	2.879	FA	150		12/07/2021	02/01/2029	
961214-EW-9	WESTPAC BANKING CORP			C	1.D FE	1,870,000	99.682	1,864,053	1,870,000	1,870,000				1.953	1.953	MN	4,362		11/08/2021	11/20/2028	
962166-BX-1	WEYERHAEUSER CO			1.2	2.B FE	318,278	111.852	357,926	320,000	318,672		141		4.000	4.062	MN	1,636	12,800	02/21/2019	11/15/2029	
96949L-AD-7	WILLIAMS COMPANIES INC			1.2	2.B FE	486,285	108.039	540,195	500,000	490,509		1,522		3.750	4.142	JD	833	18,750	02/21/2019	06/15/2027	
96950F-AM-6	WILLIAMS COMPANIES INC			1.2	2.B FE	521,465	105.574	527,870	500,000	509,310		(4,611)		4.300	3.294	MS	6,988	21,500	04/11/2019	03/04/2024	
92940P-AB-0	WRKCO INC			1.2	2.B FE	29,956	111.604	33,481	30,000	29,973		6		4.650	4.674	MS	411	1,395	11/27/2018	03/15/2026	
98978V-AB-9	ZOETIS INC			1.2	2.A FE	355,037	101.923	356,731	350,000	350,935		(1,080)		3.250	2.927	FA	4,740	11,375	01/10/2018	02/01/2023	
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					235,090,685	X X X	242,201,235	232,119,554	234,244,067	(89,166)	(454,346)		X X X	X X X	X X X	1,951,317	6,490,552	X X X	X X X	
302155-AZ-9	EXPORT-IMPORT BANK OF THE UNITED STATES			4	1.A Z	712,651	103.414	742,550	718,036	713,164		254		2.702	2.859	N/A	1,617	55,401	02/15/2018	08/20/2026	
3399999	Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					712,651	X X X	742,550	718,036	713,164		254		X X X	X X X	X X X	1,617	55,401	X X X	X X X	
06540R-AE-4	BANK 2017-BNK9 A4 - CMBS			4	1.A	506,126	108.704	500,038	460,000	496,701		(5,876)		3.538	2.074	MON	1,356	16,275	05/22/2020	11/18/2054	
06540C-BF-3	BANK 2021-BNK35 A5 - CMBS			4	1.A FE	2,770,615	100.843	2,712,677	2,690,000	2,767,662		(2,953)		2.285	1.951	MON	5,122	20,489	07/28/2021	06/17/2064	
05550M-AU-8	BBCMS 2019-C3 A4 - CMBS			4	1.A	1,895,695	109.333	1,803,995	1,650,000	1,862,188		(27,257)		3.583	1.689	MON	4,927	59,119	10/07/2020	05/17/2052	
08162B-BD-3	BMARK 2019-B11 A4 - CMBS			4	1.A	2,619,563	107.154	2,571,696	2,400,000	2,602,535		(17,027)		3.280	1.916	MON	6,561	45,927	05/26/2021	05/17/2052	

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n C H A R	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
08160K-AE-4	BMARK 2019-B15 A5 - CMBS			4	1.A	1,160,234	105,403	1,140,460	1,082,000	1,155,093		(5,140)		2,928	1,991	MON	2,640	18,481	05/26/2021	12/16/2072	
08163L-AG-4	BMARK 2020-B21 A5 - CMBS			4	1.A FE	845,336	98,287	838,388	853,000	845,740		403		1,978	2,083	MON	1,406	9,840	05/26/2021	12/17/2053	
08163B-BA-8	BMARK 2020-B22 A5 - CMBS			4	1.A	1,684,395	98,216	1,669,672	1,700,000	1,685,210		815		2,080	2,080	MON	2,795	19,566	05/26/2021	01/15/2054	
08163G-AU-4	BMARK 2021-B28 A5 - CMBS			4	1.A FE	1,956,996	100,070	1,901,330	1,900,000	1,956,545		(451)		2,224	1,880	MON	3,521	14,083	08/03/2021	08/17/2054	
08162Q-AE-9	BMARK 20IG3 A4 - CMBS			4	1.A	1,037,207	101,649	1,023,605	1,007,000	1,032,566		(3,056)		2,437	2,066	MON	2,045	24,540	05/22/2020	09/17/2048	
125039-AF-4	CD 2017-CD6 A5 - CMBS			4	1.A	2,483,789	107,792	2,694,800	2,500,000	2,487,856		1,440		3,456	3,554	MON	7,200	86,400	02/13/2019	11/15/2050	
12529M-AF-5	CF 2019-CF1 A5 - CMBS			4	1.A	2,197,969	110,428	2,208,560	2,000,000	2,155,424		(19,580)		3,786	2,593	MON	6,310	75,714	10/23/2019	05/17/2052	
17322M-AW-6	CGCMT 2014-GC21 A5 - CMBS			4	1.A	227,144	105,121	236,522	225,000	225,825		(428)		3,855	3,670	MON	723	8,674	10/30/2018	05/10/2047	
17291E-AW-1	CGCMT 2016-P6 A5 - CMBS			4	1.A	1,104,375	108,141	1,081,410	1,000,000	1,079,475		(15,478)		3,720	1,991	MON	3,100	37,200	05/21/2020	12/10/2049	
12624K-AD-8	COMM 2012-CCRE2 A4 - CMBS			4	1.A FM	377,832	100,290	366,059	365,000	365,797		(2,723)		3,147	2,386	MON	957	11,487	06/23/2017	08/15/2045	
12624X-AD-0	COMM 2013-CCRE6 A4 - CMBS			4	1.A	452,014	101,044	444,594	440,000	442,074		(2,254)		3,101	2,578	MON	1,137	13,644	06/19/2017	03/12/2046	
12595B-AD-3	CSAIL 2017-C8 A4 - CMBS			4	1.A FE	2,754,492	106,686	2,667,150	2,500,000	2,736,386		(18,106)		3,392	1,535	MON	7,067	35,333	07/27/2021	06/17/2050	
12597N-AS-2	CSAIL 2020-C19 A3 - CMBS			4	1.A	1,553,320	102,201	1,533,015	1,500,000	1,544,911		(5,161)		2,561	2,153	MON	3,201	38,412	05/14/2020	03/17/2053	
22945E-AU-5	CSAIL 2021-C20 A3 - CMBS			4	1.A	523,242	104,176	520,880	500,000	521,911		(1,332)		2,805	2,255	MON	1,169	7,012	05/27/2021	03/17/2054	
23307D-AW-3	DBGS 2018-C1 A1 - CMBS			4	1.A	281,467	100,899	283,999	281,468	281,191		(87)		3,409	3,381	MON	800	9,595	10/17/2018	10/17/2051	
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS			4	1.A	1,054,375	104,188	1,041,880	1,000,000	1,040,578		(8,576)		2,890	1,944	MON	2,408	28,900	05/21/2020	08/12/2049	
36261P-AT-9	GSMS 19GSA1 A4 - CMBS			4	1.A	2,004,366	106,116	2,065,017	1,946,000	1,992,604		(5,477)		3,048	2,708	MON	4,943	59,312	10/30/2019	11/13/2052	
36248G-AD-2	GSMS 2013-GCJ16 A4 - CMBS			4	1.A	433,719	104,704	418,816	400,000	409,696		(5,583)		4,271	2,785	MON	1,424	17,084	07/18/2017	11/13/2046	
36250H-AE-3	GSMS 2014-GC26 A5 - CMBS			4	1.A	268,323	105,333	284,399	270,000	269,050		231		3,629	3,756	MON	817	9,798	10/10/2018	11/13/2047	
36252T-AR-6	GSMS 2016-GS2 A4 - CMBS			4	1.A	1,325,584	104,688	1,282,428	1,225,000	1,303,001		(18,361)		3,050	1,438	MON	3,114	37,362	10/07/2020	05/12/2049	
36254C-AV-2	GSMS 2017-GS7 A4 - CMBS			4	1.A	2,475,684	107,348	2,683,700	2,500,000	2,482,660		2,470		3,430	3,580	MON	7,146	85,750	02/13/2019	08/12/2050	
46643T-BJ-0	JPMBB 2014-C26 A4 - CMBS			4	1.A	137,993	105,286	147,400	140,000	138,906		291		3,494	3,762	MON	408	4,892	10/09/2018	01/17/2048	
482598-AA-7	KNDL 2019-KNSQ A - CMBS			4	1.A	344,000	99,985	343,948	344,000	344,000				0,910	0,911	MON	148	3,153	05/10/2019	05/15/2036	
61762X-AS-6	MSBAM 2013-C12 ASB - CMBS			4	1.A	147,701	102,014	142,815	139,996	141,464		(1,166)		3,824	2,281	MON	446	5,353	07/19/2017	10/17/2046	
61690K-AE-2	MSBAM 2013-C7 A4 - CMBS			4	1.A	499,532	101,269	496,218	490,000	491,280		(1,914)		2,918	2,520	MON	1,192	14,298	07/19/2017	02/16/2046	
61761Q-AE-3	MSBAM 2013-C8 A4 - CMBS			4	1.A	461,760	101,546	456,957	450,000	451,754		(2,304)		3,134	2,611	MON	1,175	14,103	07/19/2017	12/17/2048	
61764P-BU-5	MSBAM 2014-C19 A4 - CMBS			4	1.A	187,773	105,012	199,523	190,000	188,773		319		3,526	3,748	MON	558	6,699	10/09/2018	12/17/2047	
94989D-AW-9	WFCM 2015-C27 A5 - CMBS			4	1.A	1,037,765	105,345	1,025,007	973,000	1,015,754		(13,585)		3,451	1,955	MON	2,798	33,578	05/19/2020	02/18/2048	
92937F-AD-3	WFRBS 2013-C12 A4 - CMBS			4	1.A	230,567	101,578	227,100	223,572	224,824		(1,289)		3,198	2,571	MON	596	8,819	06/23/2017	03/17/2048	
3499999	Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					37,040,953	X X X	37,014,058	35,345,036	36,739,434		(179,195)		X X X	X X X	X X X	89,210	880,892	X X X	X X X	
03066G-AD-1	AMCAR 2019-1 A3 - ABS			4	1.A FE	7,049	100,103	7,057	7,050	7,050				2,970	2,992	MON	8	209	03/05/2019	11/20/2023	
03330W-AJ-3	ANHC 16R A1R - CDO			C 4,5	1.A FE	500,000	99,881	499,405	500,000	500,000				1,375	1,395	JAJO	611		11/19/2021	01/19/2035	
03769H-AA-5	APID 37 A - CDO			C 4,5	1.A FE	250,275	99,875	249,688	250,000	250,272		(3)		1,270	1,307	JAJO	503		11/10/2021	10/22/2034	
05568Y-AA-6	BNSF 2007-1 PTC - ABS			1	1.C FE	398,827	106,524	385,760	362,134	389,365		(8,245)		5,996	0,228	AO	5,428	21,714	10/18/2018	04/01/2024	
12554X-AJ-1	CIFC 195R A1R - CDO			C 4	1.A FE	400,000	99,875	399,500	400,000	400,000				1,351	1,313	JAJO	240		11/30/2021	01/16/2035	
126410-LM-9	CSX TRANSPORTATION INC - ABS			1	1.E FE	323,646	105,074	298,960	284,524	298,256		(12,229)		6,251	1,397	JJ	8,201	17,786	11/17/2017	01/15/2023	
28108Q-AA-2	ESLFT 2012-1 A - ABS			4	1.A FE	157,086	100,384	157,198	156,596	156,775		(61)		1,102	1,305	MON	24	1,746	05/18/2017	09/25/2030	
34528H-AA-2	FORDR 2018-REV2 A - ABS			4	1.A FE	324,988	103,939	337,802	325,000	325,001		1		3,470	3,495	MON	501	11,277	07/17/2018	01/15/2030	
98625D-AA-8	GNRT 7 A1 - CDO			C 4	1.A FE	1,250,202	100,024	1,250,304	1,250,000	1,250,285		83		1,502	1,653	JAJO	3,806		12/14/2021	01/22/2033	
61205P-AK-5	MHESA 2012 A2 - ABS			4	1.A FE	100,724	100,300	100,367	100,067	100,284		(102)		1,104	0,861	MON	37	1,117	08/03/2017	05/20/2030	

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SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	21 Date Acquired
		3 Code	4 F o r e i g n					9 Rate per Share Used to Obtain Fair Value	10 Fair Value		12 Declared But Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase / (Decrease)	16 Current Year's (Amortization) / Accretion	17 Current Year's Other -Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15 + 16 - 17)	19 Total Foreign Exchange Change in B./A.C.V.		
464288-68-7	ISHARES:PREF AND INC SEC			739,395,000		39.430	29,154,345	39.430	29,154,345	27,384,828		1,275,250		1,769,517			1,769,517		4.B	10/28/2021
8499999	Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						29,154,345	X X X	29,154,345	27,384,828		1,275,250		1,769,517			1,769,517		X X X	X X X
8999999 Total Preferred Stocks																				
							29,154,345	X X X	29,154,345	27,384,828		1,275,250		1,769,517			1,769,517		X X X	X X X

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1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
Line Number	1A	1A \$	1B	1B	1C \$	1D \$	1E \$	1F \$	1G \$
	1B	2A \$	2B	2B	2C \$				
	1C	3A \$	3B	3B	3C \$				
	1D	4A \$	4B	4B	4C \$	29,154,345			
	1E	5A \$	5B	5B	5C \$				
	1F	6 \$							

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			13 Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
		3 Code	4 g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
31338#-10-4	Federal Home Loan Bank - Boston			3,518.000	351,800	100.000	351,800	351,800							04/24/2020		
9099999	Industrial and Miscellaneous (Unaffiliated) Publicly Traded				351,800	X X X	351,800	351,800							X X X	X X X	
05536J-10-0	BCS FINANCIAL CORPORATION			11,868.000	1,571,679	132.430	1,571,679					13,055		13,055	12/30/2016		
9199999	Industrial and Miscellaneous (Unaffiliated) Other				1,571,679	X X X	1,571,679					13,055		13,055	X X X	X X X	
024071-81-3	AMERICAN FUNDS BAL R6			156.549	5,241	33.480	5,241	5,075		40		166		166	12/28/2021		
649280-81-5	AMERICAN FUNDS NWLD R6			400.109	34,397	85.970	34,397	30,777		271		(1,221)		(1,221)	12/28/2021		
256219-10-6	DODGE & COX STOCK			32.279	7,917	245.260	7,917	6,469		82		1,226		1,226	12/28/2021		
315911-75-0	FIDELITY 500 INDEX FUND			2,998.556	495,721	165.320	495,721	356,166		5,590		94,254		94,254	12/28/2021		
41665H-78-9	HARTFD:SCHR EM E SDR			554,228.130	10,580,215	19.090	10,580,215	9,033,811		145,010		(698,299)		(698,299)	12/29/2021		
464287-20-0	ISHARES:CORE S&P 500			122,753.000	58,551,954	476.990	58,551,954	34,270,755		703,037		12,471,705		12,471,705	06/30/2020		
57630E-87-5	MASSMUTUAL S:BL CH I			3,664.754	105,948	28.910	105,948	97,263				(4,608)		(4,608)	12/28/2021		
57630E-57-8	MASSMUTUAL S:ST BD I			6,156.613	63,167	10.260	63,167	67,103		2,503		(4,211)		(4,211)	12/28/2021		
57630G-49-0	MASSMUTUAL S:TRP 20 I			1,444.554	24,110	16.690	24,110	22,887		821		(450)		(450)	12/22/2021		
57630G-45-8	MASSMUTUAL S:TRP 25 I			14,545.084	256,430	17.630	256,430	239,896		8,507		(1,972)		(1,972)	12/28/2021		
57630G-41-7	MASSMUTUAL S:TRP 30 I			11,086.484	205,100	18.500	205,100	191,259		6,910		(7)		(7)	12/28/2021		
57630G-36-7	MASSMUTUAL S:TRP 35 I			5,157.528	99,695	19.330	99,695	88,255		3,519		3,041		3,041	12/28/2021		
57630G-32-6	MASSMUTUAL S:TRP 40 I			11,423.549	227,900	19.950	227,900	195,863		8,607		10,080		10,080	12/28/2021		
57630G-27-6	MASSMUTUAL S:TRP 45 I			5,035.019	102,211	20.300	102,211	90,495		3,881		3,623		3,623	12/28/2021		
552966-80-6	MFS INSTL:INTL EQUITY			749,646.520	25,075,676	33.450	25,075,676	19,043,484		488,825		2,017,564		2,017,564	12/09/2021		
704329-24-2	PAYDEN:EM MKT BD SI			898,270.180	11,506,841	12.810	11,506,841	11,881,091		621,451		(847,225)		(847,225)	12/30/2021		
779562-20-6	T ROWE PRICE NH I			1,945.649	149,873	77.030	149,873	137,933				(10,145)		(10,145)	12/28/2021		
922908-83-5	VANGUARD MD-CP I INST			868.666	60,537	69.690	60,537	44,452		627		9,969		9,969	12/28/2021		
921908-87-7	VANGUARD RE IDX ADM			73.423	12,061	164.270	12,061	8,741		289		2,943		2,943	12/28/2021		
922908-87-6	VANGUARD S-C ID INST			237.234	25,707	108.360	25,707	19,412		297		2,983		2,983	12/28/2021		
969251-71-9	WM BLAIR:INTL LDRS I			1,821.548	44,464	24.410	44,464	34,974		80		2,474		2,474	12/28/2021		
9499999	Mutual Funds				107,635,165	X X X	107,635,165	75,866,161		2,000,347		13,051,890		13,051,890	X X X	X X X	
9799999	Total Common Stocks				109,558,644	X X X	109,558,644	76,217,961		2,000,347		13,064,945		13,064,945	X X X	X X X	

EN

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
9899999	Total Preferred and Common Stocks				138,712,989	X X X	138,712,989	103,602,789		3,275,597		14,834,462		14,834,462		X X X	X X X

E121

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
Line Number							
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
91282C-BL-4	UNITED STATES TREASURY		04/28/2021	HSBC SECURITIES		2,868,522	3,000,000.00	6,806
0599999	Subtotal - Bonds - U. S. Government				X X X	2,868,522	3,000,000.00	6,806
3133AN-QZ-0	FH QC4072 - RMBS		07/20/2021	Barclays Bank		249,673	238,244.84	182
3133KM-G9-0	FH RA5624 - RMBS		07/21/2021	Morgan Stanley		1,146,162	1,091,908.23	834
3132DM-ZK-4	FH SD0746 - RMBS		11/01/2021	SALOMON BROTHERS INC		3,706,979	3,681,667.76	1,841
3132DM-ZZ-7	FH SD0792 - RMBS		12/20/2021	SALOMON BROTHERS INC		1,805,344	1,800,000.00	2,100
3132DV-LV-5	FH SD7540 - RMBS		07/21/2021	Barclays Bank		33,986	32,319.27	25
3132DW-B5-1	FH SD8160 - RMBS		07/23/2021	BNP Paribas		7,450,898	7,325,000.00	10,581
3140QG-ZQ-3	FN CA8850 - RMBS		01/27/2021	CHASE SECURITIES INC		10,036,596	9,656,376.50	5,365
3140QL-NS-1	FN CB1300 - RMBS		07/20/2021	Morgan Stanley		2,503,569	2,381,870.56	1,819
3140QM-VQ-4	FN CB2422 - RMBS		12/10/2021	Barclays Bank		1,789,870	1,700,084.54	1,700
3140XB-6D-7	FN FM8067 - RMBS		07/16/2021	CHASE SECURITIES INC		3,021,004	2,840,790.99	2,604
31418D-YB-2	FN MA4305 - RMBS		03/16/2021	Barclays Bank		3,006,094	3,000,000.00	2,833
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	34,750,175	33,748,262.69	29,884
00287Y-CA-5	ABBVIE INC		05/25/2021	CHASE SECURITIES INC		734,682	650,000.00	439
00084D-AU-4	ABN AMRO BANK NV	C	06/09/2021	Morgan Stanley		900,000	900,000.00	
023135-BT-2	AMAZON.COM INC		05/25/2021	Wachovia Bank		586,112	650,000.00	7,854
02665W-DT-5	AMERICAN HONDA FINANCE CORP		01/11/2021	Barclays Bank		1,042,241	1,045,000.00	
032654-AU-9	ANALOG DEVICES INC		09/28/2021	SALOMON BROTHERS INC		318,096	320,000.00	
03330W-AJ-3	ANCHC 16R A1R - CDO	C	11/19/2021	Morgan Stanley		500,000	500,000.00	
03769H-AA-5	APID 37 A - CDO	C	11/10/2021	Morgan Stanley		250,275	250,000.00	87
03969Y-AA-6	ARDAGH METAL PACKAGING FINANCE USA LLC	C	03/01/2021	SALOMON BROTHERS INC		200,000	200,000.00	
00206R-ML-3	AT&T INC		03/19/2021	SALOMON BROTHERS INC		1,188,013	1,190,000.00	
053484-AB-7	AVALONBAY COMMUNITIES INC		09/08/2021	CHASE SECURITIES INC		928,893	930,000.00	
058498-AX-4	BALL CORP		09/09/2021	DEUTSCHE BANK ALEX BROWN		50,000	50,000.00	
06540C-BF-3	BANK 2021-BNK35 A5 - CMBS		07/28/2021	Morgan Stanley		2,770,615	2,690,000.00	1,707
06368E-DC-3	BANK OF MONTREAL	C	01/19/2021	HARRIS NESBITT CORP BONDS		1,235,000	1,235,000.00	
06406R-AR-8	BANK OF NEW YORK MELLON CORP		01/21/2021	GOLDMAN		879,674	880,000.00	
09261H-AJ-6	BLACKSTONE PRIVATE CREDIT FUND		11/15/2021	Wachovia Bank		1,296,139	1,300,000.00	
09261X-AF-9	BLACKSTONE SECURED LENDING FUND		09/27/2021	Wachovia Bank		1,288,742	1,300,000.00	
08162B-BD-3	BMARK 2019-B11 A4 - CMBS		05/26/2021	HARRIS NESBITT CORP BONDS		2,619,563	2,400,000.00	5,905
08160K-AE-4	BMARK 2019-B15 A5 - CMBS		05/26/2021	CHASE SECURITIES INC		1,160,234	1,082,000.00	2,376
08163L-AG-4	BMARK 2020-B21 A5 - CMBS		05/26/2021	CHASE SECURITIES INC		845,336	853,000.00	1,265
08163B-BA-8	BMARK 2020-B22 A5 - CMBS		05/26/2021	CHASE SECURITIES INC		1,684,395	1,700,000.00	2,516
08163G-AU-4	BMARK 2021-B28 A5 - CMBS		08/03/2021	CHASE SECURITIES INC		1,956,996	1,900,000.00	2,113
05565E-BS-3	BMW US CAPITAL LLC		03/29/2021	CHASE SECURITIES INC		229,073	230,000.00	
10112R-BF-0	BOSTON PROPERTIES LP		09/15/2021	Montgomery		1,119,541	1,120,000.00	
05583J-AJ-1	BPCE SA	C	01/12/2021	SALOMON BROTHERS INC		635,000	635,000.00	
11135F-BH-3	BROADCOM INC		07/02/2021	DONALDSON LUFKIN & JENRETTE		984,550	1,000,000.00	11,433

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
13645R-BF-0	CANADIAN PACIFIC RAILWAY CO	C	11/17/2021	GOLDMAN		634,778	635,000.00	
15189X-AV-0	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		03/08/2021	Wachovia Bank		617,353	620,000.00	
808513-BP-9	CHARLES SCHWAB CORP		03/16/2021	First Boston Corp		1,712,102	1,715,000.00	
161175-BU-7	CHARTER COMMUNICATIONS OPERATING LLC		07/02/2021	BNY/SUNTRUST CAPITAL MARKETS		1,775,825	1,735,000.00	12,955
161175-CD-4	CHARTER COMMUNICATIONS OPERATING LLC		09/27/2021	SALOMON BROTHERS INC		628,961	630,000.00	
12554X-AJ-1	CIFC 195R A1R - CDO	C	11/30/2021	Montgomery		400,000	400,000.00	
172967-MY-4	CITIGROUP INC		04/27/2021	SALOMON BROTHERS INC		500,000	500,000.00	
191216-DP-2	COCA-COLA CO		04/28/2021	SALOMON BROTHERS INC		1,204,000	1,205,000.00	
22822V-AT-8	CROWN CASTLE INTERNATIONAL CORP		07/02/2021	Morgan Stanley		360,087	365,000.00	3,924
22822V-AW-1	CROWN CASTLE INTERNATIONAL CORP		06/08/2021	Merrill Lynch		961,470	1,000,000.00	6,650
12595B-AD-3	CSAIL 2017-C8 A4 - CMBS		07/27/2021	Morgan Stanley		2,754,492	2,500,000.00	6,595
22945E-AU-5	CSAIL 2021-C20 A3 - CMBS		05/27/2021	First Boston Corp		523,242	500,000.00	
126307-BH-9	CSC HOLDINGS LLC		04/29/2021	CHASE SECURITIES INC		450,000	450,000.00	
233853-AF-7	DAIMLER TRUCKS FINANCE NORTH AMERICA LLC		12/02/2021	CHASE SECURITIES INC		647,173	650,000.00	
278865-BL-3	ECOLAB INC		12/06/2021	CHASE SECURITIES INC		379,886	380,000.00	
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERVICES I		02/23/2021	CHASE SECURITIES INC		279,580	280,000.00	
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC		02/10/2021	DONALDSON LUFKIN & JENRETTE		200,000	200,000.00	
375558-BX-0	GILEAD SCIENCES INC		06/08/2021	DONALDSON LUFKIN & JENRETTE		977,560	1,000,000.00	2,300
361841-AR-0	GLP CAPITAL LP		12/07/2021	Wachovia Bank		44,719	45,000.00	
98625D-AA-8	GNRT 7 A1 - CDO	C	12/14/2021	First Boston Corp		1,250,202	1,250,000.00	2,972
410345-AL-6	HANESBRANDS INC		08/30/2021	CHASE SECURITIES INC		219,300	200,000.00	2,871
404119-CC-1	HCA INC		06/21/2021	Wachovia Bank		2,036,834	2,050,000.00	
437076-CE-0	HOME DEPOT INC		01/04/2021	CHASE SECURITIES INC		586,360	590,000.00	
404280-CT-4	HSBC HOLDINGS PLC	C	05/17/2021	HSBC SECURITIES		1,255,000	1,255,000.00	
44963B-AD-0	IHO VERWALTUNGS GMBH	C	08/30/2021	Merrill Lynch		219,052	200,000.00	3,754
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CORP		03/19/2021	Morgan Stanley		2,182,180	2,000,000.00	23,467
460690-BR-0	INTERPUBLIC GROUP OF COMPANIES INC		07/02/2021	CHASE SECURITIES INC		1,072,134	900,000.00	11,519
24422E-VK-2	JOHN DEERE CAPITAL CORP		01/04/2021	SALOMON BROTHERS INC		1,049,066	1,050,000.00	
46647P-CR-5	JPMORGAN CHASE & CO		11/01/2021	CHASE SECURITIES INC		800,000	800,000.00	
48666K-AZ-2	KB HOME		08/30/2021	Various		248,332	240,000.00	1,594
423074-AF-0	KRAFT HEINZ FOODS CO		01/07/2021	JEFFERIES & COMPANY, INC.		185,250	150,000.00	4,675
502431-AF-6	L3HARRIS TECHNOLOGIES INC		11/02/2021	Merrill Lynch		917,140	875,000.00	9,798
527298-BN-2	LEVEL 3 FINANCING INC		01/07/2021	Morgan Stanley		287,320	275,000.00	4,098
548661-EA-1	LOWE'S COMPANIES INC		07/02/2021	US Bancorp Piper-DTC		674,265	650,000.00	4,597
550241-AA-1	LUMEN TECHNOLOGIES INC		08/30/2021	Merrill Lynch		153,752	150,000.00	1,702
55608J-AR-9	MACQUARIE GROUP LTD	C	01/05/2021	GOLDMAN		420,000	420,000.00	
57636Q-AS-3	MASTERCARD INC		03/02/2021	Montgomery		499,360	500,000.00	
59001A-BA-9	MERITAGE HOMES CORP		01/07/2021	DONALDSON LUFKIN & JENRETTE		168,375	150,000.00	747
59001A-BD-3	MERITAGE HOMES CORP		03/31/2021	MIZUHO SECURITIES FIXED		290,000	290,000.00	
606822-BZ-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C	10/05/2021	Morgan Stanley		1,855,000	1,855,000.00	
615394-AM-5	MOOG INC		01/07/2021	Montgomery		260,000	250,000.00	767
61772B-AB-9	MORGAN STANLEY		04/19/2021	Morgan Stanley		1,065,000	1,065,000.00	
639057-AC-2	NATWEST GROUP PLC	C	06/09/2021	RBS GREENWICH CAPITAL		850,000	850,000.00	

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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
67098D-AS-2	OAKC 4R AR - CDO	C	11/12/2021	COWEN AND COMPANY, LLC		1,001,300	1,000,000.00	888
68389X-CD-5	ORACLE CORP		03/22/2021	Montgomery		832,854	835,000.00	
68389X-CE-3	ORACLE CORP		07/02/2021	SALOMON BROTHERS INC		2,082,640	2,000,000.00	16,451
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC		04/20/2021	SALOMON BROTHERS INC		1,205,000	1,205,000.00	
750103-AA-1	RAD 15 A - CDO	C	11/23/2021	Montgomery		500,000	500,000.00	
78016E-ZM-2	ROYAL BANK OF CANADA	C	01/13/2021	RBC Dain Rauscher (US)		1,234,037	1,235,000.00	
817565-CG-7	SERVICE CORPORATION INTERNATIONAL		05/10/2021	CHASE SECURITIES INC		50,000	50,000.00	
82620K-AZ-6	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	03/02/2021	CHASE SECURITIES INC		484,505	485,000.00	
82967N-BJ-6	SIRIUS XM RADIO INC		06/07/2021	CHASE SECURITIES INC		20,000	20,000.00	
78448Y-AM-3	SMB 21A APL - ABS		02/03/2021	First Boston Corp		956,508	960,000.00	
78448T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC	C	06/08/2021	CHASE SECURITIES INC		219,987	220,000.00	
853496-AG-2	STANDARD INDUSTRIES INC		12/08/2021	DEUTSCHE BANK ALEX BROWN		39,750	40,000.00	753
87901J-AH-8	TEGNA INC		08/30/2021	CHASE SECURITIES INC		289,644	275,000.00	6,340
87264A-BV-6	T-MOBILE USA INC		03/16/2021	First Boston Corp		280,000	280,000.00	
87264A-CD-5	T-MOBILE USA INC		05/10/2021	CHASE SECURITIES INC		101,000	100,000.00	469
89788M-AE-2	TRUIST FINANCIAL CORP		06/02/2021	BNY/SUNTRUST CAPITAL MARKETS		1,045,000	1,045,000.00	
902613-AE-8	UBS GROUP AG	C	02/02/2021	Warburg Dillon Reed		690,000	690,000.00	
907818-FW-3	UNION PACIFIC CORP		09/07/2021	Barclays Bank		384,923	385,000.00	
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		01/07/2021	MARKET04		158,234	150,000.00	2,933
92343V-FU-3	VERIZON COMMUNICATIONS INC		05/25/2021	Wachovia Bank		593,658	650,000.00	363
92343V-GJ-7	VERIZON COMMUNICATIONS INC		06/24/2021	Not Provided		1,019,413	1,000,000.00	6,517
92564R-AE-5	VICI PROPERTIES LP		08/30/2021	Morgan Stanley		160,497	150,000.00	275
928563-AK-1	VMWARE INC		07/20/2021	CHASE SECURITIES INC		407,872	410,000.00	
931142-ET-6	WALMART INC		09/08/2021	SALOMON BROTHERS INC		1,106,060	1,110,000.00	
958102-AQ-8	WESTERN DIGITAL CORP		12/07/2021	Montgomery		89,834	90,000.00	
961214-EW-9	WESTPAC BANKING CORP	C	11/08/2021	TORONTO DOMINION SECURTIES (USA) INC		1,870,000	1,870,000.00	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	75,821,036	74,590,000.00	175,669
8399997	Subtotal - Bonds - Part 3				X X X	113,439,733	111,338,262.69	212,359
8399998	Summary Item from Part 5 for Bonds				X X X	4,166,033	4,260,000.00	923
8399999	Total - Bonds				X X X	117,605,766	115,598,263	213,282
464288-68-7	ISHARES:PREF AND INC SEC		10/28/2021	Various	26,787.000	27,955,546		
8499999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred				X X X	27,955,546	X X X	
8999997	Subtotal - Preferred Stocks - Part 3				X X X	27,955,546	X X X	
8999999	Total - Preferred Stocks				X X X	27,955,546	X X X	

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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
024071-81-3	AMERICAN FUNDS BAL R6		12/28/2021	Reliance Trust	156.549	5,075		
649280-81-5	AMERICAN FUNDS NWLD R6		12/28/2021	Reliance Trust	142.134	12,940		
256219-10-6	DODGE & COX STOCK		12/28/2021	Reliance Trust	11.478	2,685		
315911-75-0	FIDELITY 500 INDEX FUND		12/28/2021	Reliance Trust	609.429	90,474		
41665H-78-9	HARTFD:SCHR EM E SDR		12/29/2021	Northern Trust	7,664.370	145,010		
57630E-87-5	MASSMUTUAL S:BL CH I		12/28/2021	Reliance Trust	1,210.499	36,855		
57630E-57-8	MASSMUTUAL S:ST BD I		12/28/2021	Reliance Trust	1,893.812	20,317		
57630G-49-0	MASSMUTUAL S:TRP 20 I		12/22/2021	Reliance Trust	165.626	2,728		
57630G-45-8	MASSMUTUAL S:TRP 25 I		12/28/2021	Reliance Trust	3,622.312	66,161		
57630G-41-7	MASSMUTUAL S:TRP 30 I		12/28/2021	Reliance Trust	4,926.970	94,236		
57630G-36-7	MASSMUTUAL S:TRP 35 I		12/28/2021	Reliance Trust	1,401.356	27,729		
57630G-32-6	MASSMUTUAL S:TRP 40 I		12/28/2021	Reliance Trust	2,881.745	58,429		
57630G-27-6	MASSMUTUAL S:TRP 45 I		12/28/2021	Reliance Trust	1,968.578	40,847		
552966-80-6	MFS INSTL:INTL EQUITY		12/09/2021	Northern Trust	39,010.310	1,284,219		
704329-24-2	PAYDEN:EM MKT BD SI		12/30/2021	Northern Trust	185,991.230	2,474,757		
779562-20-6	T ROWE PRICE NH I		12/28/2021	Reliance Trust	580.956	47,362		
922908-83-5	VANGUARD MD-CP I INST		12/28/2021	Reliance Trust	172.274	11,125		
921908-87-7	VANGUARD RE IDX ADM		12/28/2021	Reliance Trust	12.075	1,733		
922908-87-6	VANGUARD S-C ID INST		12/28/2021	Reliance Trust	48.678	5,147		
969251-71-9	WM BLAIR:INTL LDRS I		12/28/2021	Reliance Trust	323.788	7,841		
9499999	Common Stocks - Mutual Funds				X X X	4,435,670	X X X	
9799997	Subtotal - Common Stocks - Part 3				X X X	4,435,670	X X X	
9799999	Total - Common Stocks				X X X	4,435,670	X X X	
9899999	Total - Preferred and Common Stocks				X X X	32,391,216	X X X	
9999999	Totals				X X X	149,996,982	X X X	213,282

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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 Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36202E-NA-3	G2 003985 - RMBS		12/01/2021	Paydown		11,813	11,812.82	11,920	11,889			(76)	(76)		11,813				364	05/20/2037
36202E-ZG-7	G2 004343 - RMBS		12/01/2021	Paydown		19,666	19,666.08	20,265	20,216			(550)	(550)		19,666				560	01/20/2039
36179R-VB-2	G2 MA3310 - RMBS		12/01/2021	Paydown		276,506	276,506.31	291,930	290,645			(14,139)	(14,139)		276,506				4,654	12/20/2045
36179R-VD-8	G2 MA3312 - RMBS		12/01/2021	Paydown		149,666	149,665.56	159,756	159,747			(10,081)	(10,081)		149,666				3,415	12/20/2045
36179S-QX-8	G2 MA4070 - RMBS		12/01/2021	Paydown		225,914	225,913.91	239,186	237,631			(11,717)	(11,717)		225,914				4,502	11/20/2046
36179T-4N-2	G2 MA5329 - RMBS		12/01/2021	Paydown		462,023	462,022.55	473,429	472,542			(10,519)	(10,519)		462,023				7,904	07/20/2048
36179V-VY-3	G2 MA6931 - RMBS		12/01/2021	Paydown		2,045,710	2,045,710.24	2,146,717	2,143,406			(97,696)	(97,696)		2,045,710				35,383	10/20/2050
36205R-XM-4	GN 398584 - RMBS		12/01/2021	Paydown		173	172.60	168	169			3	3		173				7	06/15/2029
36207J-2F-9	GN 433774 - RMBS		12/01/2021	Paydown		1,996	1,995.53	2,037	2,018			(22)	(22)		1,996				77	05/15/2028
36210B-WF-8	GN 487646 - RMBS		12/01/2021	Paydown		184	183.73	180	181			3	3		184				8	09/15/2029
36200R-LW-0	GN 570141 - RMBS		12/01/2021	Paydown		712	711.54	712	711						712				29	12/15/2031
36225A-D2-3	GN 780121 - RMBS		12/01/2021	Paydown		146	146.01	157	146						146				8	04/15/2025
38378B-AA-7	GNR 2011-165 A - CMBS		01/19/2021	Paydown		72,142	72,141.54	72,300	72,104			37	37		72,142				132	10/16/2037
38378N-WU-3	GNR 2014-017 AM - CMBS		12/01/2021	Paydown		300,439	300,439.36	311,791	311,178			(10,738)	(10,738)		300,439				6,536	06/16/2048
38378N-H8-9	GNR 2014-040 AC - CMBS		12/01/2021	Paydown		163,660	163,659.68	165,910	163,984			(324)	(324)		163,660				2,676	11/16/2041
38378N-3N-1	GNR 2014-075 AC - CMBS		12/01/2021	Paydown		97,686	97,686.16	98,594	98,153			(467)	(467)		97,686				1,062	06/16/2053
38379U-K5-4	GNR 2016-131 A - CMBS		12/01/2021	Paydown		255,841	255,840.62	254,801	255,054			787	787		255,841				2,834	04/16/2057
38379R-TQ-6	GNR 2017-051 AB - CMBS		12/01/2021	Paydown		342,584	342,583.96	342,584	342,484			100	100		342,584				3,880	04/16/2057
38380M-JL-6	GNR 2018-117 AC - CMBS		12/01/2021	Paydown		535,289	535,289.20	526,005	529,720			5,569	5,569		535,289				5,710	07/16/2046
38381R-QR-3	GNR 2019-023 NE - CMO/RMBS		12/01/2021	Paydown		914,838	914,837.59	922,378	921,511			(6,674)	(6,674)		914,838				16,060	11/20/2048
912828-6D-7	UNITED STATES TREASURY		02/28/2021	Maturity @ 100.00		3,400,000	3,400,000.00	3,403,060	3,400,257			(257)	(257)		3,400,000				42,500	02/28/2021
912828-7A-2	UNITED STATES TREASURY		06/30/2021	Maturity @ 100.00		2,500,000	2,500,000.00	2,489,946	2,497,419			2,581	2,581		2,500,000				20,313	06/30/2021
912828-WG-1	UNITED STATES TREASURY		04/30/2021	Maturity @ 100.00		1,495,000	1,495,000.00	1,493,543	1,494,756			244	244		1,495,000				16,819	04/30/2021
912828-ZY-9	UNITED STATES TREASURY		07/29/2021	Various		2,995,938	3,000,000.00	2,999,419	2,999,501			90	90		2,999,591		(3,654)	(3,654)	3,453	07/15/2023
91282C-AB-7	UNITED STATES TREASURY		08/18/2021	Various		1,770,169	1,796,100.00	1,798,068	1,797,904			(217)	(217)		1,797,687		(27,517)	(27,517)	4,365	07/31/2025
91282C-AL-5	UNITED STATES TREASURY		06/11/2021	GOLDMAN		2,398,393	2,500,000.00	2,472,759	2,473,604			1,696	1,696		2,475,300		(76,907)	(76,907)	6,527	09/30/2027
91282C-AT-8	UNITED STATES TREASURY		06/11/2021	Various		1,639,755	1,670,000.00	1,660,022	1,660,350			822	822		1,661,172		(21,416)	(21,416)	2,446	10/31/2025
91282C-BL-4	UNITED STATES TREASURY		11/09/2021	Morgan Stanley		1,270,189	1,300,000.00	1,243,026			2,893	2,893		1,245,919		24,270	24,270	10,770	02/15/2031	
	US INTERNATIONAL DEVELOPMENT FINANCE																			
690353-Z9-1	COR		09/20/2021	Paydown		189,620	189,620.00	189,620	189,620						189,620				2,544	03/20/2024
98913L-AA-1	ZARAPL 1 A2 - RMBS		08/20/2021	Paydown		69,383	69,383.12	68,863	68,604			779	779		69,383				1,414	08/20/2026
0599999	Subtotal - Bonds - U.S. Governments				X X X	23,605,435	23,797,088.11	23,859,146	22,615,504			(147,873)	(147,873)		23,710,660		(105,224)	(105,224)	206,952	X X X
235218-J8-8	DALLAS TEX		02/16/2021	Call @ 100.00		480,000	480,000.00	510,480	488,969			(988)	(988)		487,982		(7,982)	(7,982)	12,187	02/15/2022
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States				X X X	480,000	480,000.00	510,480	488,969			(988)	(988)		487,982		(7,982)	(7,982)	12,187	X X X
04780E-AB-3	ATLANTA GA DOWNTOWN DEV AUTH LEASE REV		02/01/2021	Maturity @ 100.00		160,000	160,000.00	176,733	160,368			(368)	(368)		160,000				5,500	02/01/2021
31326M-EY-5	FH 2B6451 - RMBS		12/01/2021	Paydown		83,612	83,612.08	85,644	85,804			(2,192)	(2,192)		83,612				1,389	08/01/2047
31292H-BB-9	FH C00934 - RMBS		12/01/2021	Paydown		407	407.10	407	407			1	1		407				18	03/01/2030
31335H-3N-1	FH C90805 - RMBS		12/01/2021	Paydown		6,397	6,397.36	6,580	6,442			(45)	(45)		6,397				178	03/01/2024

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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 Ident- ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
31294M-AC-5	FH E02703 - RMBS	12/01/2021	Paydown		19,318	19,317.68	19,656	19,476			(158)	(158)		19,318				411	07/01/2025	
3128MJ-V2-3	FH G08632 - RMBS	12/01/2021	Paydown		125,532	125,531.79	131,573	131,130		(5,598)		(5,598)		125,532				1,981	03/01/2045	
31335A-QK-7	FH G60458 - RMBS	12/01/2021	Paydown		103,258	103,257.97	108,631	108,257		(4,999)		(4,999)		103,258				1,616	01/01/2044	
31335B-M7-8	FH G61282 - RMBS	12/01/2021	Paydown		1,955,118	1,924,447.72	1,883,253	1,884,214		40,233		40,233		1,924,448		30,670	30,670	27,966	01/01/2048	
31335B-2A-3	FH G61669 - RMBS	12/01/2021	Paydown		271,585	271,585.45	267,512	267,574		4,011		4,011		271,585				4,317	01/01/2047	
31307T-L9-0	FH J36652 - RMBS	12/01/2021	Paydown		484,550	484,550.06	485,459	485,355		(805)		(805)		484,550				7,349	03/01/2032	
31307U-VF-2	FH J37814 - RMBS	12/01/2021	Paydown		83,366	83,366.41	85,001	84,671		(1,305)		(1,305)		83,366				1,264	10/01/2032	
3132M9-T5-3	FH Q28972 - RMBS	12/01/2021	Paydown		270,675	270,674.64	288,522	287,551		(16,876)		(16,876)		270,675				7,334	10/01/2044	
3132WN-UV-2	FH Q48695 - RMBS	12/01/2021	Paydown		197,442	197,441.95	203,612	203,496		(6,054)		(6,054)		197,442				3,906	06/01/2047	
3132XT-AE-8	FH Q50904 - RMBS	12/01/2021	Paydown		235,499	235,498.55	237,338	237,280		(1,781)		(1,781)		235,499				5,301	09/01/2047	
3133AN-QZ-0	FH QC4072 - RMBS	12/01/2021	Paydown		7,540	7,540.12	7,902			(362)		(362)		7,540				37	07/01/2051	
3133KG-LG-1	FH RA1227 - RMBS	12/01/2021	Paydown		532,119	532,118.64	544,258	542,226		(10,107)		(10,107)		532,119				7,837	08/01/2049	
3133KM-G9-0	FH RA5624 - RMBS	12/01/2021	Paydown		25,673	25,673.47	26,949			(1,276)		(1,276)		25,673				128	08/01/2051	
3132DM-ZK-4	FH SD0746 - RMBS	12/01/2021	Paydown		20,041	20,041.13	20,179			(138)		(138)		20,041				33	11/01/2051	
3132DV-KV-6	FH SD7508 - RMBS	12/01/2021	Paydown		720,561	720,560.76	756,589	749,426		(28,866)		(28,866)		720,561				12,916	10/01/2049	
3132DV-LV-5	FH SD7540 - RMBS	12/01/2021	Paydown		1,126	1,126.31	1,184			(58)		(58)		1,126				6	05/01/2051	
3132DW-B5-1	FH SD8160 - RMBS	12/01/2021	Paydown		182,848	182,847.75	185,990			(3,143)		(3,143)		182,848				973	08/01/2051	
3132A8-6Y-0	FH ZS8087 - RMBS	12/01/2021	Paydown		1,545,531	1,545,531.00	1,566,782	1,565,341		(19,810)		(19,810)		1,545,531				18,596	04/01/2033	
3137B2-HN-3	FHMS K-028 A2 - CMBS	12/01/2021	Paydown		4,481	4,480.88	4,672	4,548		(67)		(67)		4,481				132	02/25/2023	
3137B3-6J-2	FHMS K-029 A2 - CMBS	12/01/2021	Paydown		57,254	57,253.55	59,964	58,263		(1,010)		(1,010)		57,254				1,835	02/25/2023	
31403D-XF-1	FN 745978 - RMBS	12/01/2021	Paydown		28,193	28,192.50	28,329	28,386		(193)		(193)		28,193				362	10/01/2036	
31407X-XZ-9	FN 844096 - RMBS	12/27/2021	Paydown		24,447	24,446.80	24,600	24,571		(124)		(124)		24,447				1,439	11/01/2035	
31417G-F2-7	FN AB9184 - RMBS	12/01/2021	Paydown		77,826	77,825.84	79,771	79,607		(1,781)		(1,781)		77,826				1,146	04/01/2043	
3138E0-KJ-7	FN AJ7496 - RMBS	12/01/2021	Paydown		84,754	84,754.26	87,509	86,118		(1,363)		(1,363)		84,754				1,673	12/01/2026	
3138LJ-VF-4	FN AN6013 - CMBS/RMBS	12/27/2021	Paydown		879,936	879,935.75	884,610	880,389		(454)		(454)		879,936				19,992	03/01/2022	
3138LJ-4T-4	FN AN6233 - CMBS/RMBS	12/01/2021	Paydown		6,888	6,887.62	7,036	6,969		(81)		(81)		6,888				115	12/01/2024	
3138LK-LX-3	FN AN6641 - CMBS/RMBS	09/27/2021	Paydown		250,000	250,000.00	254,219	251,899		(1,899)		(1,899)		250,000				16,125	12/01/2023	
3138LK-TE-7	FN AN6848 - CMBS/RMBS	09/27/2021	Paydown		295,012	295,012.43	301,927	297,930		(2,918)		(2,918)		295,012				15,744	07/01/2023	
3138WB-UK-9	FN AS2385 - RMBS	12/01/2021	Paydown		200,755	200,755.38	212,111	211,328		(10,573)		(10,573)		200,755				3,766	05/01/2044	
3138WD-BZ-3	FN AS3655 - RMBS	12/01/2021	Paydown		195,164	195,163.75	211,783	211,099		(15,935)		(15,935)		195,164				4,320	10/01/2044	
3138WE-KK-4	FN AS4797 - RMBS	12/01/2021	Paydown		239,567	239,567.36	248,327	247,735		(8,168)		(8,168)		239,567				4,077	04/01/2045	
3138WG-DN-	FN AS6408 - RMBS	12/01/2021	Paydown		121,528	121,528.39	128,554	127,975		(6,447)		(6,447)		121,528				1,893	01/01/2046	
3138WG-FT-6	FN AS6477 - RMBS	12/01/2021	Paydown		69,883	69,882.94	70,314	70,307		(424)		(424)		69,883				1,243	01/01/2046	
3138WG-G6-5	FN AS6520 - RMBS	12/01/2021	Paydown		137,448	137,448.41	144,697	144,164		(6,716)		(6,716)		137,448				2,135	01/01/2046	
3138WL-CM-3	FN AS9975 - RMBS	12/01/2021	Paydown		39,076	39,075.88	40,877	40,702		(1,626)		(1,626)		39,076				739	07/01/2047	
3138Y4-6V-6	FN AX3583 - RMBS	12/01/2021	Paydown		137,610	137,609.91	143,587	142,992		(5,382)		(5,382)		137,610				2,137	07/01/2042	
3140FE-5K-6	FN BD7149 - RMBS	12/01/2021	Paydown		2,108,519	2,108,518.70	2,126,187	2,125,884		(17,365)		(17,365)		2,108,519				33,298	04/01/2047	
3140FX-DM-1	FN BF0107 - RMBS	12/01/2021	Paydown		171,842	171,842.06	185,043	185,007		(13,165)		(13,165)		171,842				4,210	06/01/2056	
3140FX-D7-4	FN BF0125 - RMBS	12/01/2021	Paydown		60,086	60,085.89	63,522	63,496		(3,410)		(3,410)		60,086				1,226	07/01/2056	
3140FX-EE-8	FN BF0132 - RMBS	12/01/2021	Paydown		58,724	58,723.88	62,055	62,028		(3,304)		(3,304)		58,724				1,246	07/01/2056	
3140FX-E4-0	FN BF0154 - RMBS	12/01/2021	Paydown		85,086	85,085.82	88,423	88,144		(3,058)		(3,058)		85,086				1,589	11/01/2046	

E14.1

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 Ident- ification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3140FX-FN-7	FN BF0172 - RMBS		12/01/2021	Paydown		29,675	29,674.86	30,625	30,584		(909)		(909)		29,675				604	01/01/2041
3140FX-GG-1	FN BF0198 - RMBS		12/01/2021	Paydown		154,313	154,313.06	158,911	158,741		(4,428)		(4,428)		154,313				3,055	11/01/2040
3140FX-GK-2	FN BF0201 - RMBS		12/01/2021	Paydown		123,503	123,502.91	125,506	125,488		(1,985)		(1,985)		123,503				2,581	08/01/2051
3140FX-GL-0	FN BF0202 - RMBS		12/01/2021	Paydown		93,108	93,107.60	96,988	97,017		(3,909)		(3,909)		93,108				2,240	01/01/2051
3140GT-V3-1	FN BH5133 - RMBS		12/01/2021	Paydown		111,741	111,741.14	114,111	114,740		(2,999)		(2,999)		111,741				591	09/01/2047
3140GU-KS-5	FN BH5704 - RMBS		12/01/2021	Paydown		72,950	72,950.04	74,358	74,065		(1,115)		(1,115)		72,950				1,088	10/01/2032
3140H1-VX-5	FN BJ0629 - RMBS		12/01/2021	Paydown		907,404	907,404.00	934,894	932,380		(24,976)		(24,976)		907,404				12,589	03/01/2048
3140HE-AJ-1	FN BK0908 - RMBS		12/01/2021	Paydown		161,469	161,469.11	166,591	165,855		(4,385)		(4,385)		161,469				2,016	07/01/2048
3140HM-ZD-9	FN BK7939 - RMBS		12/01/2021	Paydown		88,660	88,659.55	91,080	90,503		(1,843)		(1,843)		88,660				1,966	11/01/2048
3140HP-S9-9	FN BK9543 - RMBS		12/01/2021	Paydown		5,130	5,130.11	5,354	5,308		(178)		(178)		5,130				68	11/01/2048
3140HS-JK-8	FN BL1165 - CMBS/RMBS		11/26/2021	Paydown		193,262	193,261.82	193,322	193,193		68		68		193,262				26,467	01/01/2026
3140HS-JL-6	FN BL1166 - CMBS/RMBS		11/25/2021	Paydown		173,936	173,935.63	173,990	173,874		62		62		173,936				23,820	01/01/2026
3140J5-FG-9	FN BM1066 - RMBS		12/01/2021	Paydown		39,123	39,122.57	40,956	40,912		(1,789)		(1,789)		39,123				785	02/01/2047
3140J7-VZ-5	FN BM3331 - RMBS		12/01/2021	Paydown		2,062,935	2,062,934.97	2,073,456	2,073,251		(10,316)		(10,316)		2,062,935				33,093	08/01/2047
3140J8-MN-0	FN BM3964 - RMBS		12/01/2021	Paydown		203,412	203,411.90	205,414	205,359		(1,947)		(1,947)		203,412				2,236	07/01/2046
3140J9-ME-8	FN BM4856 - RMBS		12/01/2021	Paydown		2,657,420	2,657,419.51	2,741,921	2,740,944		(83,524)		(83,524)		2,657,420				48,604	04/01/2047
3140J9-T9-2	FN BM5075 - RMBS		12/01/2021	Paydown		1,226,737	1,226,736.63	1,209,966	1,210,361		16,376		16,376		1,226,737				18,067	08/01/2046
3140JA-CQ-9	FN BM5478 - RMBS		12/01/2021	Paydown		626,960	626,960.02	656,643	655,335		(28,375)		(28,375)		626,960				12,000	01/01/2049
3140JA-EU-8	FN BM5546 - RMBS		12/01/2021	Paydown		205,284	205,284.48	207,851	207,783		(2,499)		(2,499)		205,284				3,884	05/01/2044
3140JA-GD-4	FN BM5595 - RMBS		12/01/2021	Paydown		77,903	77,903.05	78,755	78,732		(829)		(829)		77,903				1,344	08/01/2045
3140QA-NJ-5	FN CA3092 - RMBS		12/01/2021	Paydown		759,344	759,344.12	793,040	784,100		(24,756)		(24,756)		759,344				14,980	02/01/2049
3140QB-3Q-9	FN CA4406 - RMBS		12/01/2021	Paydown		1,382,491	1,382,490.62	1,410,262	1,405,122		(22,631)		(22,631)		1,382,491				13,628	10/01/2049
3140QG-ZQ-3	FN CA8850 - RMBS		12/01/2021	Paydown		615,038	615,038.01	639,255	632,524		(24,217)		(24,217)		615,038				6,050	02/01/2051
3140QL-NS-1	FN CB1300 - RMBS		12/01/2021	Paydown		50,791	50,790.86	53,386			(2,595)		(2,595)		50,791				259	08/01/2051
3140X4-H6-6	FN FM1152 - RMBS		12/01/2021	Paydown		568,743	568,743.40	576,208	575,780		(7,037)		(7,037)		568,743				7,491	07/01/2033
3140X7-5M-7	FN FM4451 - RMBS		12/01/2021	Paydown		249,574	249,573.93	265,250	264,737		(15,164)		(15,164)		249,574				3,510	09/01/2050
3140X8-EE-3	FN FM4632 - RMBS		12/01/2021	Paydown		222,883	222,883.34	232,556	232,360		(9,476)		(9,476)		222,883				2,638	10/01/2050
3140XB-6D-7	FN FM8067 - RMBS		12/01/2021	Paydown		225,946	225,945.83	240,279			(14,333)		(14,333)		225,946				1,621	07/01/2051
31418A-X5-2	FN MA1599 - RMBS		12/01/2021	Paydown		161,527	161,526.74	168,114	167,651		(6,124)		(6,124)		161,527				2,577	09/01/2043
31418C-NT-7	FN MA3101 - RMBS		12/01/2021	Paydown		39,621	39,621.22	42,209	41,923		(2,302)		(2,302)		39,621				876	08/01/2047
31418C-QC-1	FN MA3150 - RMBS		12/01/2021	Paydown		38,434	38,433.92	41,000	40,648		(2,214)		(2,214)		38,434				821	10/01/2047
31418D-UG-5	FN MA4182 - RMBS		12/01/2021	Paydown		613,016	613,015.85	633,226	632,524		(19,508)		(19,508)		613,016				7,804	11/01/2050
31418D-YB-2	FN MA4305 - RMBS		12/01/2021	Paydown		186,931	186,931.29	187,311			(380)		(380)		186,931				1,895	04/01/2051
3136A0-YR-2	FNR 2011-87 JA - CMO/RMBS		11/29/2021	Paydown		292,927	292,926.54	293,705	293,093		(167)		(167)		292,927				3,967	06/25/2040
302970-AG-3	FRESB 2019-SB59 A1F - CMBS		12/01/2021	Paydown		36,834	36,833.93	37,014	36,969		(135)		(135)		36,834				724	01/25/2029
302970-AH-1	FRESB 2019-SB59 A1H - CMBS		12/01/2021	Paydown		70,176	70,175.52	70,521	69,821		354		354		70,176				1,135	11/25/2038
302970-AF-5	FRESB 2019-SB59 A7H - CMBS		12/01/2021	Paydown		59,765	59,765.25	60,049	59,285		481		481		59,765				1,239	11/25/2038
49127K-BX-7	KENTUCKY ECONOMIC DEV FIN AUTH LOUISVILL		12/01/2021	Maturity @ 100.00		875,000	875,000.00	867,956	873,201		1,799		1,799		875,000				25,961	12/01/2021
57419R-PL-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/25/2021	Call @ 100.00		30,000	30,000.00	29,775	29,802		2		2		30,000		195	195	302	09/01/2040
592041-XC-6	MET GOVT NASHVILLE & DAVIDSON CNTY TENN		01/05/2021	Call @ 100.00		650,000	650,000.00	685,744	650,000						650,000				1,625	07/01/2046
64469D-B9-1	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM		09/01/2021	Call @ 100.00		25,000	25,000.00	25,000	25,000						25,000				580	07/01/2040

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V.	15 Total Foreign Exchange Change in B./A.C.V.						
655162-FH-3	NOBLESVILLE IND MULTI SCH BLDG CORP		07/15/2021	Call @ 100.00		120,000	120,000.00	132,202	122,555						121,851		(1,851)	(1,851)	4,833	01/15/2022
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS		12/01/2021	Paydown		20,280	20,280.28	20,170	20,161		(705)		(705)		20,280				383	08/27/2057
83756C-SA-4	SOUTH DAKOTA HSG DEV AUTH		08/04/2021	Call @ 100.00		20,000	20,000.00	20,000	20,000		119		119		20,000				186	11/01/2037
91754R-YH-4	USBR 2015-1 A - ABS		12/27/2021	Paydown		28,962	28,961.54	28,898	28,860		102		102		28,962				111	02/25/2043
91754R-YG-6	UTSHGR 2014-1 NTS - ABS		12/27/2021	Paydown		38,743	38,742.60	38,543	38,619		124		124		38,743				134	12/26/2038
3199999	Subtotal - Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar. Obligations				X X X	28,963,228	28,932,553.69	29,520,236	28,045,195		(473,422)		(473,422)		28,934,214		29,014	29,014	531,926	X X X
E14.3		C																		
00038A-AB-9	ABB TREASURY CENTER (USA) INC		06/15/2021	Maturity @ 100.00		230,000	230,000.00	245,203	231,766		(1,766)		(1,766)		230,000				4,600	06/15/2021
03066G-AD-1	AMCAR 2019-1 A3 - ABS		12/18/2021	Paydown		673,078	673,078.17	672,990	673,062		17		17		673,078				10,260	11/20/2023
032654-AL-9	ANALOG DEVICES INC		10/20/2021	Call @ 100.00		400,392	400,000.00	390,172	396,800		2,762		2,762		399,562		438	438	9,142	12/05/2021
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		06/29/2021	Call @ 111.43		1,693,766	1,520,000.00	1,661,513	1,652,732		(16,197)		(16,197)		1,636,535		57,232	57,232	58,875	01/23/2025
06367T-4W-7	BANK OF MONTREAL		04/13/2021	Maturity @ 100.00		100,000	100,000.00	99,883	99,989		11		11		100,000				1,550	04/13/2021
075887-BT-5	BECTON DICKINSON AND CO		09/13/2021	Call @ 100.00		435,207	427,000.00	430,083	427,922		(475)		(475)		427,447		(447)	(447)	17,715	06/06/2022
05565E-AL-9	BMW US CAPITAL LLC		09/15/2021	Maturity @ 100.00		180,000	180,000.00	176,558	179,415		585		585		180,000				3,330	09/15/2021
05565E-BC-8	BMW US CAPITAL LLC		08/13/2021	Maturity @ 100.00		20,000	20,000.00	19,980	19,996		4		4		20,000				680	08/13/2021
05568Y-AA-6	BNSF 2007-1 PTC - ABS		10/01/2021	Paydown		109,857	109,856.73	120,988	120,619		(10,762)		(10,762)		109,857				3,298	04/01/2024
10373Q-AY-6	BP CAPITAL MARKETS AMERICA INC		12/23/2021	Call @ 100.00		178,609	170,000.00	174,009	171,975		(599)		(599)		171,377		(1,377)	(1,377)	15,140	04/14/2024
141781-AZ-7	CARGILL INC		11/15/2021	Maturity @ 100.00		189,000	189,000.00	196,675	190,621		(1,621)		(1,621)		189,000				6,143	11/15/2021
14314W-AD-3	CARMX 2017-3 A3 - ABS		03/15/2021	Paydown		48,917	48,917.00	48,907	48,916		1		1		48,917				139	04/15/2022
14912L-6U-0	CATERPILLAR FINANCIAL SERVICES CORP		08/09/2021	Maturity @ 100.00		200,000	200,000.00	193,100	199,060		940		940		200,000				3,400	08/09/2021
15137T-AA-8	CENTENE CORP		08/13/2021	Call @ 104.03		587,775	565,000.00	587,205	582,323		(1,754)		(1,754)		580,569		7,207	7,207	21,258	06/01/2026
15189X-AP-3	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		05/03/2021	Call @ 100.00		180,000	180,000.00	178,281	179,808		156		156		179,963		37	37	1,388	06/01/2021
12527G-AC-7	CF INDUSTRIES INC		09/10/2021	Call @ 100.00		241,916	230,000.00	222,456	225,586		1,218		1,218		226,804		3,196	3,196	8,667	06/01/2023
166764-BG-4	CHEVRON CORP		05/16/2021	Maturity @ 100.00		300,000	300,000.00	297,366	299,770		230		230		300,000				3,150	05/16/2021
172967-LB-5	CITIGROUP INC		11/08/2021	Call @ 100.00		575,000	575,000.00	585,356	577,546		(2,546)		(2,546)		575,000				6,608	12/08/2021
172967-LC-3	CITIGROUP INC		11/08/2021	Call @ 100.00		680,000	680,000.00	678,837	679,782		199		199		679,981		19	19	18,077	12/08/2021
191216-CN-8	COCA-COLA CO		05/20/2021	Call @ 108.39		449,803	415,000.00	414,656	414,705		25		25		414,731		35,072	35,072	3,150	03/25/2025
20030N-BX-8	COMCAST CORP		06/24/2021	Call @ 106.23		191,206	180,000.00	182,563	181,231		(190)		(190)		181,041		10,164	10,164	4,845	02/01/2024
202795-HZ-6	COMMONWEALTH EDISON CO		09/01/2021	Maturity @ 100.00		130,000	130,000.00	135,927	130,639		(639)		(639)		130,000				4,420	09/01/2021
228023-AB-3	CROWLEY CONRO LLC		08/16/2021	Call @ 100.00		6,446	6,446.46	6,446	6,446						6,446				202	08/15/2043
126410-LM-9	CSX TRANSPORTATION INC - ABS		07/15/2021	Paydown		20,722	20,721.74	23,571	22,613		(1,891)		(1,891)		20,722				1,295	01/15/2023
126650-CT-5	CVS HEALTH CORP		06/01/2021	Maturity @ 100.00		600,000	600,000.00	598,326	599,859		141		141		600,000				6,375	06/01/2021
126650-DC-1	CVS HEALTH CORP		03/09/2021	Maturity @ 100.00		400,000	400,000.00	401,016	400,066		(66)		(66)		400,000				6,700	03/09/2021
23307D-AW-3	DBGS 2018-C1 A1 - CMBS		12/01/2021	Paydown		155,694	155,693.73	155,693	155,588		105		105		155,694				3,112	10/17/2051
254683-CG-8	DCENT 2018-4 A - ABS		07/15/2021	Paydown		1,500,000	1,500,000.00	1,499,592	1,499,674		326		326		1,500,000				27,213	01/16/2024
24703T-AA-4	DELL INTERNATIONAL LLC		12/06/2021	Call @ 100.00		195,885	184,000.00	195,940	188,740		(1,763)		(1,763)		186,977		(2,977)	(2,977)	15,590	06/15/2023
260543-CJ-0	DOW CHEMICAL CO		06/02/2021	Call @ 109.59		219,172	200,000.00	203,064	202,114		(239)		(239)		201,875		17,297	17,297	4,686	10/01/2024
250847-EG-1	DTE ELECTRIC CO		04/23/2021	Call @ 100.00		800,000	800,000.00	813,416	800,903		(903)		(903)		800,000				12,307	06/01/2021
233331-BB-2	DTE ENERGY CO		07/07/2021	Call @ 102.22		107,326	105,000.00	104,882	104,943		20		20		104,963		2,363	2,363	1,532	06/15/2022

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
26818L-AB-6	DY9 LEASING LLC		12/19/2021	Paydown		159,058	159,058.02	156,976	157,526		1,532		1,532		159,058				2,135	03/19/2027
278865-AY-6	ECOLAB INC		09/08/2021	Call @ 100.00		40,741	40,000.00	39,979	39,993		3		3		39,996		4	4	1,765	08/10/2022
29379V-BK-8	ENTERPRISE PRODUCTS OPERATING LLC		03/15/2021	Call @ 100.00		170,000	170,000.00	172,769	170,155		(155)		(155)		170,000				2,019	04/15/2021
26884A-AZ-6	ERP OPERATING LP		09/15/2021	Call @ 100.00		160,000	160,000.00	173,394	162,292		(2,292)		(2,292)		160,000				5,550	12/15/2021
28108Q-AA-2	ESLFT 2012-1 A - ABS		12/27/2021	Paydown		64,611	64,611.35	64,813	64,710		(99)		(99)		64,611				438	09/25/2030
302155-AZ-9	EXPORT-IMPORT BANK OF THE UNITED STATES		11/22/2021	Redemption @ 99.39		70,118	70,332.06	69,805	69,841						69,841		277	277	359	08/20/2026
31620M-AM-8	FIDELITY NATIONAL INFORMATION SERVICES I		04/01/2021	Call @ 110.43		1,214,700	1,100,000.00	1,132,373	1,121,672		(1,609)		(1,609)		1,120,062		94,638	94,638	13,735	06/05/2024
37331N-AG-6	GEORGIA-PACIFIC LLC		09/15/2021	Call @ 100.00		164,000	164,000.00	168,287	164,751		(751)		(751)		164,000				4,323	11/15/2021
43814U-AG-4	HAROT 2018-2 A3 - ABS		08/18/2021	Paydown		99,632	99,631.95	99,630	99,424		208		208		99,632				995	05/18/2022
42328B-AC-6	HELIOS LEASING I LLC		12/28/2021	Paydown		60,937	60,936.99	59,530	60,155		782		782		60,937				596	09/28/2024
432833-AD-3	HILTON DOMESTIC OPERATING COMPANY INC		02/04/2021	Call @ 103.65		673,751	650,000.00	651,755	651,418		(22)		(22)		651,396		22,355	22,355	8,606	05/01/2026
46634S-AD-7	JPMCC 2012-C6 ASB - CMBS		12/17/2021	Paydown		683,193	683,192.70	689,013	684,217		(1,024)		(1,024)		683,193				17,057	05/17/2045
494550-BT-2	KINDER MORGAN ENERGY PARTNERS LP		01/05/2021	Call @ 100.00		500,000	500,000.00	515,375	500,000						500,000				5,979	03/01/2021
564759-QB-7	MANUFACTURERS AND TRADERS TRUST CO		03/01/2021	Call @ 100.00		925,000	925,000.00	913,680	922,830		383		383		923,214		1,786	1,786	2,001	12/01/2021
565849-AL-0	MARATHON OIL CORP		09/10/2021	Call @ 100.00		554,606	500,000.00	494,625	496,106		565		565		496,672		3,328	3,328	69,150	06/01/2025
57629W-BY-5	MASSMUTUAL GLOBAL FUNDING II		04/15/2021	Maturity @ 100.00		200,000	200,000.00	196,602	199,742		258		258		200,000				2,000	04/15/2021
61205P-AK-5	MHESA 2012 A2 - ABS		12/20/2021	Paydown		73,753	73,753.45	74,237	73,988		(235)		(235)		73,753				495	05/20/2030
60687Y-AE-9	MIZUHO FINANCIAL GROUP INC	C	09/13/2021	Maturity @ 100.00		250,000	250,000.00	250,000	250,000						250,000				5,683	09/13/2021
61746B-ED-4	MORGAN STANLEY		11/17/2021	Maturity @ 100.00		946,000	946,000.00	932,047	942,602		3,398		3,398		946,000				24,833	11/17/2021
61762X-AS-6	MSBAM 2013-C12 ASB - CMBS		12/01/2021	Paydown		84,974	84,973.54	89,650	86,573		(1,599)		(1,599)		84,974				1,752	10/17/2046
666807-BQ-4	NORTHROP GRUMMAN CORP		03/24/2021	Call @ 103.44		36,203	35,000.00	34,995	34,999						34,999		1,204	1,204	394	10/15/2022
718546-AC-8	PHILLIPS 66		12/16/2021	Call @ 100.00		86,974	86,000.00	92,522	87,814		(1,387)		(1,387)		86,427		(427)	(427)	4,580	04/01/2022
719160-AA-1	PHOENIX 2012 LLC		10/03/2021	Paydown		136,415	136,415.48	131,195	133,046		3,369		3,369		136,415				1,372	07/03/2024
742741-AA-9	PROCTER & GAMBLE PROFIT SHARING TRUST &		01/01/2021	Various		152,875	152,875.00	163,046	152,875						152,875				7,155	01/01/2021
756109-AN-4	REALTY INCOME CORP		01/08/2021	Call @ 104.97		68,227	65,000.00	66,152	65,403		(5)		(5)		65,398		2,829	2,829	487	10/15/2022
7591EP-AP-5	REGIONS FINANCIAL CORP		08/23/2021	Call @ 100.00		117,110	110,000.00	109,935	109,968		8		8		109,975		25	25	11,395	08/14/2023
776743-AC-0	ROPER TECHNOLOGIES INC		11/15/2021	Call @ 100.00		575,000	575,000.00	563,075	571,510		3,188		3,188		574,697		303	303	14,758	12/15/2021
822582-AX-0	SHELL INTERNATIONAL FINANCE BV	C	12/22/2021	Call @ 100.00		177,485	170,000.00	178,101	173,604		(1,314)		(1,314)		172,291		(2,291)	(2,291)	15,352	08/12/2023
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	C	01/22/2021	Call @ 101.23		95,158	94,000.00	93,380	93,884		9		9		93,893		1,265	1,265	746	09/23/2021
78448Y-AM-3	SMB 21A APL - ABS		12/15/2021	Paydown		194,419	194,419.24	193,712	193,712		707		707		194,419				695	01/15/2053
85208N-AA-8	SPRNTS 161 A1 - ABS		08/20/2021	Paydown		51,563	51,562.50	51,562	51,568		(6)		(6)		51,563				818	03/20/2023
87165L-BB-6	SYNCT 2016-2 A - ABS		05/17/2021	Paydown		385,000	385,000.00	384,985	385,011		(11)		(11)		385,000				3,545	05/15/2024
880779-AZ-6	TEREX CORP		04/05/2021	Call @ 102.81		709,410	690,000.00	667,782	673,951		902		902		674,853		34,557	34,557	26,306	02/01/2025
883556-BF-8	THERMO FISHER SCIENTIFIC INC		01/15/2021	Call @ 111.25		194,686	175,000.00	182,826	180,017		(64)		(64)		179,953		14,733	14,733	3,308	02/01/2024
883556-BR-2	THERMO FISHER SCIENTIFIC INC		12/30/2021	Call @ 100.00		533,165	500,000.00	472,235	478,265		3,456		3,456		481,721		18,279	18,279	52,053	09/19/2026
89114Q-BX-5	TORONTO-DOMINION BANK	C	01/25/2021	Maturity @ 100.00		1,200,000	1,200,000.00	1,183,440	1,199,548		452		452		1,200,000				15,300	01/25/2021
45687A-AM-4	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN		02/21/2021	Maturity @ 100.00		675,000	675,000.00	673,907	674,949		51		51		675,000				9,788	02/21/2021
92343V-BR-4	VERIZON COMMUNICATIONS INC		05/28/2021	Call @ 110.32		441,264	400,000.00	433,480	417,451		(2,501)		(2,501)		414,950		26,314	26,314	14,477	09/15/2023
94988J-5N-3	WELLS FARGO BANK NA		01/15/2021	Maturity @ 100.00		1,100,000	1,100,000.00	1,079,353	1,099,695		305		305		1,100,000				14,300	01/15/2021
772739-AL-2	WESTROCK RKT LLC		09/10/2021	Call @ 100.00		183,760	180,000.00	197,753	184,523		(2,657)		(2,657)		181,865		(1,865)	(1,865)	12,801	03/01/2022

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
92937F-AD-3 98162E-AC-1	WFRBS 2013-C12 A4 - CMBS WOART 2017-A A3 - ABS		11/01/2021 05/17/2021	Paydown Paydown		96,428 113,594	96,428.37 113,594.14	99,446 111,961	97,524 112,943			(1,096) 652	(1,096) 652	96,428 113,594					3,262 492	03/17/2048 09/15/2022
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	26,218,581	25,581,498.62	25,824,037	25,561,752			(31,270)	(31,270)	25,724,194		345,538	345,538	672,544	X X X	
8399997	Subtotal - Bonds - Part 4				X X X	79,267,244	78,791,140	79,713,899	76,711,420			(653,553)	(653,553)	78,857,050		261,346	261,346	1,423,609	X X X	
8399998	Summary Item from Part 5 for Bonds				X X X	4,176,488	4,260,000.00	4,166,033				6,068	6,068	4,172,101		4,387	4,387	21,879	X X X	
8399999	Total - Bonds				X X X	83,443,732	83,051,140.42	83,879,932	76,711,420			(647,485)	(647,485)	83,029,151		265,733	265,733	1,445,488	X X X	
464288-68-7	ISHARES:PREF AND INC SEC		07/20/2021	CITIGROUP GLOBAL MARKETS INC.	15,452.000	603,274		570,718						570,718		32,556	32,556	11,876		
8499999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred				X X X	603,274	X X X	570,718						570,718		32,556	32,556	11,876	X X X	
8999997	Subtotal - Preferred Stocks - Part 4				X X X	603,274	X X X	570,718						570,718		32,556	32,556	11,876	X X X	
8999999	Total - Preferred Stocks				X X X	603,274	X X X	570,718						570,718		32,556	32,556	11,876	X X X	
024071-81-3 649280-81-5 256219-10-6 315911-75-0 41665H-78-9 464287-20-0 464288-68-7 57630E-87-5 57630E-57-8 57630G-49-0 57630G-45-8 57630G-41-7 57630G-36-7 57630G-32-6 57630G-27-6 552966-80-6 704329-24-2 779562-20-6 969251-71-9	AMERICAN FUNDS BAL R6 AMERICAN FUNDS NWLD R6 DODGE & COX STOCK FIDELITY 500 INDEX FUND HARTFD:SCHR EM E SDR ISHARES: CORE S&P 500 ISHARES:PREF AND INC SEC MASSMUTUAL S:BL CH I MASSMUTUAL S:ST BD I MASSMUTUAL S:TRP 20 I MASSMUTUAL S:TRP 25 I MASSMUTUAL S:TRP 30 I MASSMUTUAL S:TRP 35 I MASSMUTUAL S:TRP 40 I MASSMUTUAL S:TRP 45 I MFS INSTL:INTL EQUITY PAYDEN:EM MKT BD SI T ROWE PRICE NH I WM BLAIR:INTL LDERS I		12/16/2021 12/20/2021 12/22/2021 04/21/2021 07/20/2021 07/20/2021 02/26/2021 12/17/2021 12/17/2021 12/22/2021 12/22/2021 12/22/2021 12/22/2021 12/22/2021 12/22/2021 12/22/2021 12/22/2021 12/09/2021 07/20/2021 12/17/2021 12/20/2021	Reliance Trust Reliance Trust Reliance Trust Adjustment Northern Trust Various Various Reliance Trust Reliance Trust Reliance Trust Reliance Trust Reliance Trust Reliance Trust Reliance Trust Reliance Trust Reliance Trust Northern Trust Northern Trust Reliance Trust Reliance Trust		125 2,045 140 111,452 117,215,390 26,626,000 44,990,000 255,225 69,197,976 1,907 17,596 9,084,280 4,705 9,531 4,098 132,513,180 154,777,780 207,212 1,132	15,996 2,493,500 10,998,504 28,610,755 27,011 764,433 1,907 192,543 4,705 9,531 4,098 5,069,394 2,089,500 39,386 1,132	12,480 1,799,256 7,857,519 28,564,169 6,105 757,294 763,946 145,076 163,517 18,441 18,441 145,076 47,467 4,705 9,531 4,098 3,193,568 2,050,806 12,920 17,105	14,508 2,387,677 9,995,134 29,770,156 7,664 763,946 763,946 163,517 163,517 (18,441) (18,441) 163,517 17,596 17,596 17,596 17,596 17,596 4,060,204 2,146,768 17,105	(2,027) (588,421) (2,137,615) (1,205,986) (1,560) (6,652) (6,652) (18,441) (18,441) (4,927,486)	(2,027) (588,421) (2,137,615) (1,205,986) (1,560) (6,652) (6,652) (18,441) (18,441) (4,927,486)	12,480 1,799,256 7,857,519 28,564,169 6,105 757,294 763,946 145,076 145,076 47,467 4,705 9,531 4,098 3,193,568 2,050,806 12,920		3,515 694,244 3,140,985 46,586 20,906 7,140 1,907 17,596 47,467 4,705 9,531 4,098 1,875,826 38,694 26,466 1,132	3,515 694,244 3,140,985 46,586 20,906 7,140 1,907 17,596 47,467 4,705 9,531 4,098 1,875,826 38,694 26,466 1,132	45 46,282 2,418				
9499999	Common Stocks - Mutual Funds				X X X	50,342,301	X X X	44,399,193	49,326,679			(4,927,486)	(4,927,486)	44,399,193		5,943,108	5,943,108	102,050	X X X	

E14.5

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
9899999	Total - Preferred and Common Stocks				X X X	50,945,575	X X X	44,969,911	49,326,679	(4,927,486)			(4,927,486)		44,969,911		5,975,664	5,975,664	113,926	X X X
9999999	Totals					134,389,307	X X X	128,849,843	126,038,099	(4,927,486)	(647,485)		(5,574,971)		127,999,062		6,241,397	6,241,397	1,559,414	X X X

E14.6

SCHEDULE D - PART 5

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideratio	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.					
91282C-BL-4	UNITED STATES TREASURY		02/25/2021	GOLDMAN	11/09/2021	Various	2,700,000,000	2,606,033	2,613,319	2,612,101		6,068		6,068		1,218	1,218	21,879	923	
0599999	Bonds - U.S. Governments						2,700,000,000	2,606,033	2,613,319	2,612,101		6,068		6,068		1,218	1,218	21,879	923	
78448Y-AA-9	SMB 21A A1 - ABS		02/03/2021	First Boston Corp	02/05/2021	First Boston Corp	1,560,000,000	1,560,000	1,563,169	1,560,000						3,169	3,169			
3899999	Bonds - Industrial and Miscellaneous (Unaffiliated)						1,560,000,000	1,560,000	1,563,169	1,560,000						3,169	3,169			
8399998	Subtotal - Bonds						4,260,000,000	4,166,033	4,176,488	4,172,101		6,068		6,068		4,387	4,387	21,879	923	
8999998	Subtotal - Preferred Stocks						X X X													
9899999	Subtotal - Stocks						X X X													
9999999	Totals						X X X	4,166,033	4,176,488	4,172,101		6,068		6,068		4,387	4,387	21,879	923	

ET 5

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/ Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
									10 Number of Shares	11 % of Outstanding
NONE										
1999999 Totals									X X X	X X X

1. Total amount of goodwill nonadmitted \$ 0

ET 6

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					
0399999 Total				X X X	X X X

SCHEDULE DA - PART 1

Showing all **SHORT-TERM INVESTMENTS** Owned December 31 of Current Year

1 Description	Codes		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest					20 Paid for Accrued Interest
	2 Code	3 F o r e i g n					8 Unrealized Valuation Increase / (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other -Than- Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.			14 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	15 Non-Admitted Due And Accrued	16 Rate of	17 Effective Rate of	18 When Paid	
							NONE											
9199999	TOTALS										XXX			XXX	XXX	XXX		

E17

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
Line Number							
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 DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Rec Paid)	Current Year Initial Cost of Undiscounted Prem (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
									NONE														
175999999 Totals						XXX	XXX	XXX	XXX						XXX							XXX	XXX

E18

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Year(s) Initial Cost of Undiscounted Premium (Received) P	Current Year Initial Cost of Undiscounted Premiums (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) /Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
											NONE													
175999999 Totals						XXX	XXX	XXX	XXX	XXX	XXX							XXX						XXX

E19

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-End (b)	22 Value of One (1) Point					
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item										
									NONE																	
175999999 Total						X X X	X X X	X X X	X X X	X X X	X X X	X X X								X X X	X X X					

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
NONE			
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	NONE

E20.1

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercis Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception/ and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized In Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
NONE																			
1759999999 Total						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX

E21

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/ Adjusted Carrying Value >0	7 Contracts With Book/ Adjusted Carrying Value <0	8 Exposure net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
NONE												
099999999 Gross Totals												
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64												

E22

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)	
			NONE						
019999999 Total Collateral Pledged by Reporting Entity								X X X	X X X

E23

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
			NONE					
029999999 Total Collateral Pledged to Reporting Entity						X X X	X X X	X X X

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year
 This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rate	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gains (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offse to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
NONE																		
Total									XXX									

E24

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
 (Securities lending collateral assets reported in aggregate on Line 10 of the Assets page
 and not included on Schedule A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
NONE						
9999999 Totals						XXX
General Interrogatories:						
1. Total activity for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$		0
2. Average balance for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$		0
3. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:			1A \$0	1B \$0	1C \$0	1D \$0
			2A \$0	2B \$0	2C \$0	1E \$0
			3A \$0	3B \$0	3C \$0	1F \$0
			4A \$0	4B \$0	4C \$0	1G \$0
			5A \$0	5B \$0	5C \$0	
			6A \$0			

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
 (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
 and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Date
NONE						
9999999 Totals						XXX

General Interrogatories:			
1. Total activity for the year	Fair Value \$	0	Book/Adjusted Carrying Value \$
2. Average balance for the year	Fair Value \$	0	Book/Adjusted Carrying Value \$

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
OPEN DEPOSITORIES						
CITIZENS BANK - OPERATING	PROVIDENCE, RI	0.018	132,097		9,114,409	
CITIZENS BANK - DENTAL UCDS	PROVIDENCE, RI				(1,166,815)	
CITIZENS BANK - FACETS	PROVIDENCE, RI				(1,395,427)	
CITIZENS BANK - CLEARCYCLE	PROVIDENCE, RI				(7,758,030)	
CITIZENS BANK - ADMIN	PROVIDENCE, RI				(3,806,600)	
CITIZENS BANK - CASH BLDG MGMT	PROVIDENCE, RI				(134,552)	
CITIZENS BANK - CERIDIAN	PROVIDENCE, RI				(391)	
CITIZENS BANK - HEALTH EXCHANGE	PROVIDENCE, RI				163,573	
CITIZENS BANK - VALUEPAY	PROVIDENCE, RI				(118)	
RELIANCE TRUST	WARRINGTON, PA				5	
FHLB BOSTON	BOSTON, MA	0.010	2,434	192	22,285,701	
0199998 Deposits in () depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories	X X X	X X X				X X X
0199999 Totals - Open Depositories	X X X	X X X	134,531	192	17,301,755	X X X
SUSPENDED DEPOSITORIES						
0299998 Deposits in () depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories	X X X	X X X				X X X
0299999 Totals - Suspended Depositories	X X X	X X X				X X X
0399999 Total Cash on Deposit	X X X	X X X	134,531	192	17,301,755	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X	1,200	X X X
0599999 Total Cash	X X X	X X X	134,531	192	17,302,955	X X X

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

1. January	28,586,773	4. April	98,322,425	7. July	117,892,648	10. October	54,860,893
2. February	26,925,760	5. May	49,137,116	8. August	81,957,691	11. November	66,959,151
3. March	31,513,080	6. June	45,532,467	9. September	72,890,697	12. December	17,301,755

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1 Type of Depo	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR					
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA					
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA					
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY					
34. North Carolina	NC					
35. North Dakota	ND					
36. Ohio	OH					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. US Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Other Alien and Other	OT	XXX	XXX			
59. Total		XXX	XXX			

NONE

DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX				

NONE

OVERFLOW PAGE FOR WRITE-INS
