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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

FARMERS PROPERTY AND CASUALTY INSURANCE COMPANY

NAIC Group Code 0069 (Current) 0069 (Prior) NAIC Company Code 26298 Employer's ID Number 13-2725441

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

Country of Domicile United States of America

Incorporated/Organized 08/31/1972 Commenced Business 12/08/1972

Statutory Home Office 700 Quaker Lane (Street and Number), Warwick, RI, US 02886-6681 (City or Town, State, Country and Zip Code)

Main Administrative Office 6301 Owensmouth Ave (Street and Number)
Woodland Hills, CA, US 91367-2216 (City or Town, State, Country and Zip Code), 818-965-0433 (Area Code) (Telephone Number)

Mail Address 6301 Owensmouth Ave (Street and Number or P.O. Box), Woodland Hills, CA, US 91367-2216 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6301 Owensmouth Ave (Street and Number)
Woodland Hills, CA, US 91367-2216 (City or Town, State, Country and Zip Code), 818-876-7924 (Area Code) (Telephone Number)

Internet Website Address www.farmers.com

Statutory Statement Contact Joseph Hammond (Name), 818-876-7924 (Area Code) (Telephone Number)
joseph.hammond@farmersinsurance.com (E-mail Address), 818-936-1736 (FAX Number)

OFFICERS

President	Shannon Marian Bowes #	Vice President & Treasurer	Peter Andrew Klute
Secretary	Jennifer Nicole Pryor		

OTHER

Robert Paul Howard, Vice President	James Leslie Nutting, Vice President & Actuary	

DIRECTORS OR TRUSTEES

Shannon Marian Bowes #	Guy Meade Hanson	Peter Andrew Klute
Sherman Lenard Lewis, III	Ronald George Myhan	

State of Rhode Island
County of Kent
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.

DocuSigned by: Shannon M. Bowes 97686C73CCFC44C...	DocuSigned by: Jennifer Nicole Pryor 0C6A893A4C434C6...	DocuSigned by: 22915C00D542481...
Shannon Marian Bowes #	Jennifer Nicole Pryor	Peter Andrew Klute
President	Secretary	Vice President & Treasurer

Subscribed and sworn to before me this 15th day of February, 2023

To be completed after the COVID-19 pandemic

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

A notary public or other officer completing this certificate verifies only the identity of the individual who signed the document to which this certificate is attached, and not the truthfulness, accuracy, or validity of that document.

State of California
County of Los Angeles

Subscribed and sworn to (or affirmed) before me on this 15th day of February, 2023, by
(1) Jennifer Nicole Pryor, proved to me on the basis of satisfactory evidence to be the person who appeared before me, and
(2) Peter Andrew Klute, proved to me on the basis of satisfactory evidence to be the person who appeared before me.

To be completed after the COVID-19 pandemic

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	89,325,812	2.431	89,325,812		89,325,812	2.435
1.02 All other governments	14,044,203	0.382	14,044,203		14,044,203	0.383
1.03 U.S. states, territories and possessions, etc. guaranteed	79,137,665	2.153	79,137,665		79,137,665	2.157
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	80,543,589	2.192	80,543,589		80,543,589	2.195
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,008,989,491	27.455	1,008,989,491		1,008,989,491	27.502
1.06 Industrial and miscellaneous	1,283,472,461	34.924	1,283,472,461		1,283,472,461	34.983
1.07 Hybrid securities	12,874,199	0.350	12,874,199		12,874,199	0.351
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans	7,953,071	0.216	7,953,071		7,953,071	0.217
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	2,576,340,491	70.103	2,576,340,491		2,576,340,491	70.222
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	16,452,615	0.448	16,452,615		16,452,615	0.448
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	16,452,615	0.448	16,452,615		16,452,615	0.448
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	28,652	0.001	28,652		28,652	0.001
3.02 Industrial and miscellaneous Other (Unaffiliated)	5,857,144	0.159	5,857,144		5,857,144	0.160
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	727,424,161	19.793	721,170,870		721,170,870	19.657
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks	733,309,957	19.953	727,056,666		727,056,666	19.817
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	156,146,696	4.249	156,146,696		156,146,696	4.256
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages	188,458,642	5.128	188,458,642		188,458,642	5.137
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans	344,605,338	9.377	344,605,338		344,605,338	9.393
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(20,632,970)	(0.561)	(20,632,970)		(20,632,970)	(0.562)
6.02 Cash equivalents (Schedule E, Part 2)	4,738,359	0.129	4,738,359		4,738,359	0.129
6.03 Short-term investments (Schedule DA)	146,187	0.004	146,187		146,187	0.004
6.04 Total cash, cash equivalents and short-term investments	(15,748,424)	(0.429)	(15,748,424)		(15,748,424)	(0.429)
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	19,777,325	0.538	19,777,325		19,777,325	0.539
10. Receivables for securities	359,076	0.010	359,076		359,076	0.010
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	3,675,096,378	100.000	3,668,843,087		3,668,843,087	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		283,202,130
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	82,843,620	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	312,500	83,156,120
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		84,074
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		21,836,984
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)		344,605,340
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		344,605,340
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		344,605,340

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		19,152,926
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)		
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	624,401	
	5.2 Totals, Part 3, Column 9		624,401
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		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		19,777,327
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		19,777,327

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,537,678,283
2.	Cost of bonds and stocks acquired, Part 3, Column 7		501,130,818
3.	Accrual of discount		4,368,908
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(20,020,948)	
	4.2. Part 2, Section 1, Column 15	(2,307,431)	
	4.3. Part 2, Section 2, Column 13	5,132,265	
	4.4. Part 4, Column 11	(1,870,292)	(19,066,406)
5.	Total gain (loss) on disposals, Part 4, Column 19		(3,788,101)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		678,581,969
7.	Deduct amortization of premium		16,012,936
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	160,322	160,322
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		534,777
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		3,326,103,052
12.	Deduct total nonadmitted amounts		6,253,292
13.	Statement value at end of current period (Line 11 minus Line 12)		3,319,849,760

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1.	United States	89,325,812	81,788,280	89,377,878	89,131,686
	2.	Canada				
	3.	Other Countries	14,044,203	15,441,265	14,205,484	14,503,000
	4.	Totals	103,370,015	97,229,545	103,583,362	103,634,686
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	79,137,665	70,746,099	81,879,900	70,150,307
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	80,543,589	75,530,336	75,437,493	85,105,000
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	1,008,989,491	932,716,840	1,024,600,056	984,524,093
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	1,008,008,286	925,964,328	1,027,003,819	1,017,750,046
	9.	Canada	39,552,820	36,341,736	41,062,778	40,707,000
	10.	Other Countries	256,738,627	240,393,584	261,110,966	259,012,967
	11.	Totals	1,304,299,733	1,202,699,648	1,329,177,563	1,317,470,013
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	2,576,340,493	2,378,922,468	2,614,678,374	2,560,884,099
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States	16,452,615	16,708,023	16,452,615	
	15.	Canada				
	16.	Other Countries				
	17.	Totals	16,452,615	16,708,023	16,452,615	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	16,452,615	16,708,023	16,452,615	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20.	United States	2,631,452	2,631,452	2,622,337	
	21.	Canada				
	22.	Other Countries	3,254,344	3,254,344	3,158,628	
	23.	Totals	5,885,796	5,885,796	5,780,965	
Parent, Subsidiaries and Affiliates	24.	Totals	727,424,161	727,424,161	564,871,931	
	25.	Total Common Stocks	733,309,957	733,309,957	570,652,896	
	26.	Total Stocks	749,762,572	750,017,980	587,105,511	
	27.	Total Bonds and Stocks	3,326,103,065	3,128,940,448	3,201,783,885	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	17,862,451	46,999,749	25,256,913	1,294,581	2,650,478	XXX	94,064,172	3.6	56,108,400	2.0	94,064,172	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	17,862,451	46,999,749	25,256,913	1,294,581	2,650,478	XXX	94,064,172	3.6	56,108,400	2.0	94,064,172	
2. All Other Governments												
2.1 NAIC 1			1,195,354		946,278	XXX	2,141,632	0.1	2,140,723	0.1	2,141,632	
2.2 NAIC 2		1,993,977	5,231,364	1,498,657	737,853	XXX	9,461,851	0.4	14,253,434	0.5	7,725,390	1,736,461
2.3 NAIC 3			1,923,300	517,420		XXX	2,440,720	0.1	2,658,812	0.1		2,440,720
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		1,993,977	8,350,018	2,016,077	1,684,131	XXX	14,044,203	0.5	19,052,969	0.7	9,867,022	4,177,181
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	13,122,283	15,264,215	11,264,182	34,261,898		XXX	73,912,578	2.9	59,902,299	2.2	73,912,578	
3.2 NAIC 2		1,485,564	2,988,204	751,320		XXX	5,225,088	0.2	5,324,715	0.2	5,225,088	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	13,122,283	16,749,779	14,252,386	35,013,218		XXX	79,137,666	3.1	65,227,014	2.3	79,137,666	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	3,079,453	6,393,237	53,150,110	14,264,847	2,696,068	XXX	79,583,715	3.1	103,282,705	3.7	79,583,715	
4.2 NAIC 2			2,850	863,659	93,365	XXX	959,874	0.0	967,602	0.0	959,874	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	3,079,453	6,393,237	53,152,960	15,128,506	2,789,433	XXX	80,543,589	3.1	104,250,307	3.7	80,543,589	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	119,796,739	247,365,025	190,442,680	301,710,069	95,784,988	XXX	955,099,501	37.0	1,182,917,123	42.5	955,099,501	
5.2 NAIC 2	2,192,531	10,462,022	18,131,082	19,815,819	3,434,718	XXX	54,036,172	2.1	64,463,468	2.3	54,036,172	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	121,989,270	257,827,047	208,573,762	321,525,888	99,219,706	XXX	1,009,135,673	39.1	1,247,380,591	44.8	1,009,135,673	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	58,044,567	270,851,188	215,322,845	40,382,337	15,294,982	XXX	599,895,919	23.2	568,868,009	20.4	346,994,984	252,900,935
6.2 NAIC 2	25,947,856	277,684,816	178,477,961	51,931,215	3,943,440	XXX	537,985,288	20.8	492,925,103	17.7	237,318,970	300,666,318
6.3 NAIC 3	15,272,284	48,734,092	29,279,319	1,796,547	470,358	XXX	95,552,600	3.7	128,359,353	4.6	31,987,943	63,564,657
6.4 NAIC 4	5,702,659	26,136,491	14,388,945	210,579		XXX	46,438,674	1.8	51,128,670	1.8	7,833,729	38,604,945
6.5 NAIC 5	229,097	1,475,512	1,895,351			XXX	3,599,960	0.1	6,837,735	0.2		3,599,960
6.6 NAIC 6						XXX			9,497,617	0.3		
6.7 Totals	105,196,463	624,882,099	439,364,421	94,320,678	19,708,780	XXX	1,283,472,441	49.7	1,257,616,487	45.2	624,135,626	659,336,815
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2					12,498,455	XXX	12,498,455	0.5	12,500,000	0.4	12,498,455	
7.3 NAIC 3					375,744	XXX	375,744	0.0				375,744
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals					12,874,199	XXX	12,874,199	0.5	12,500,000	0.4	12,498,455	375,744
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2			968,220			XXX	968,220	0.0	18,783,113	0.7		968,220
10.3 NAIC 3	15,519	1,995,723	1,468,113			XXX	3,479,355	0.1	1,927,384	0.1		3,479,355
10.4 NAIC 4	17,779	1,906,226	1,581,514			XXX	3,505,519	0.1	2,559,078	0.1		3,505,519
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals	33,298	3,901,949	4,017,847			XXX	7,953,094	0.3	23,269,575	0.8		7,953,094
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 211,905,493	586,873,414	496,632,084	391,913,732	117,372,794		1,804,697,517	69.9	XXX	XXX	1,551,796,582	252,900,935
12.2 NAIC 2	(d) 28,140,387	291,626,379	205,799,681	74,860,670	20,707,831		621,134,948	24.1	XXX	XXX	317,763,949	303,370,999
12.3 NAIC 3	(d) 15,287,803	50,729,815	32,670,732	2,313,967	846,102		101,848,419	3.9	XXX	XXX	31,987,943	69,860,476
12.4 NAIC 4	(d) 5,720,438	28,042,717	15,970,459	210,579			49,944,193	1.9	XXX	XXX	7,833,729	42,110,464
12.5 NAIC 5	(d) 229,097	1,475,512	1,895,351				(c) 3,599,960	0.1	XXX	XXX		3,599,960
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	261,283,218	958,747,837	752,968,307	469,298,948	138,926,727		(b) 2,581,225,037	100.0	XXX	XXX	1,909,382,203	671,842,834
12.8 Line 12.7 as a % of Col. 7	10.1	37.1	29.2	18.2	5.4		100.0	XXX	XXX	XXX	74.0	26.0
13. Total Bonds Prior Year												
13.1 NAIC 1	298,824,738	688,462,206	478,849,937	383,729,108	123,353,270		XXX	XXX	1,973,219,259	70.8	1,720,011,039	253,208,220
13.2 NAIC 2	19,706,090	184,871,077	281,867,218	96,464,944	26,308,106		XXX	XXX	609,217,435	21.9	326,620,392	282,597,043
13.3 NAIC 3	9,706,516	75,301,325	37,371,782	6,563,664	4,002,262		XXX	XXX	132,945,549	4.8	30,543,485	102,402,064
13.4 NAIC 4	3,793,830	26,543,848	23,350,070				XXX	XXX	53,687,748	1.9	3,800,161	49,887,587
13.5 NAIC 5	1,034,399	3,636,001	2,064,055	103,280			XXX	XXX	(c) 6,837,735	0.2		6,837,735
13.6 NAIC 6					9,497,617		XXX	XXX	(c) 9,497,617	0.3		9,497,617
13.7 Totals	333,065,573	978,814,457	823,503,062	486,860,996	163,161,255		XXX	XXX	(b) 2,785,405,343	100.0	2,080,975,077	704,430,266
13.8 Line 13.7 as a % of Col. 9	12.0	35.1	29.6	17.5	5.9		XXX	XXX	100.0	XXX	74.7	25.3
14. Total Publicly Traded Bonds												
14.1 NAIC 1	185,490,219	483,484,174	412,110,337	365,827,890	104,883,962		1,551,796,582	60.1	1,720,011,039	61.8	1,551,796,582	XXX
14.2 NAIC 2	18,628,375	160,522,984	93,625,437	28,731,226	16,255,926		317,763,948	12.3	326,620,392	11.7	317,763,948	XXX
14.3 NAIC 3	1,734,311	17,527,851	10,458,875	1,796,547	470,358		31,987,942	1.2	30,543,485	1.1	31,987,942	XXX
14.4 NAIC 4	438,919	5,557,874	1,626,358	210,579			7,833,730	0.3	3,800,161	0.1	7,833,730	XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	206,291,824	667,092,883	517,821,007	396,566,242	121,610,246		1,909,382,202	74.0	2,080,975,077	74.7	1,909,382,202	XXX
14.8 Line 14.7 as a % of Col. 7	10.8	34.9	27.1	20.8	6.4		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	8.0	25.8	20.1	15.4	4.7		74.0	XXX	XXX	XXX	74.0	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	26,415,274	103,389,240	84,521,747	26,085,842	12,488,832		252,900,935	9.8	253,208,220	9.1	XXX	252,900,935
15.2 NAIC 2	9,512,012	131,103,395	112,174,244	46,129,444	4,451,905		303,371,000	11.8	282,597,043	10.1	XXX	303,371,000
15.3 NAIC 3	13,553,492	33,201,964	22,211,857	517,420	375,744		69,860,477	2.7	102,402,064	3.7	XXX	69,860,477
15.4 NAIC 4	5,281,519	22,484,843	14,344,101				42,110,463	1.6	49,887,587	1.8	XXX	42,110,463
15.5 NAIC 5	229,097	1,475,512	1,895,351				3,599,960	0.1	6,837,735	0.2	XXX	3,599,960
15.6 NAIC 6									9,497,617	0.3	XXX	
15.7 Totals	54,991,394	291,654,954	235,147,300	72,732,706	17,316,481		671,842,835	26.0	704,430,266	25.3	XXX	671,842,835
15.8 Line 15.7 as a % of Col. 7	8.2	43.4	35.0	10.8	2.6		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.1	11.3	9.1	2.8	0.7		26.0	XXX	XXX	XXX	XXX	26.0

(a) Includes $ 330,119,457 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year of bonds with Z designations and $ (16) prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 4,884,546 ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	14,567,603	37,966,909	21,462,857		2,578,328	XXX	76,575,697	3.0	36,169,356	1.3	76,575,697	
1.02 Residential Mortgage-Backed Securities	3,282,841	8,995,676	3,723,155	1,294,581	72,150	XXX	17,368,403	0.7	19,939,044	0.7	17,368,403	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities	12,007	37,164	70,901			XXX	120,072	0.0			120,072	
1.05 Totals	17,862,451	46,999,749	25,256,913	1,294,581	2,650,478	XXX	94,064,172	3.6	56,108,400	2.0	94,064,172	
2. All Other Governments												
2.01 Issuer Obligations		1,993,977	8,350,018	2,016,077	1,684,131	XXX	14,044,203	0.5	19,052,969	0.7	9,867,022	4,177,181
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals		1,993,977	8,350,018	2,016,077	1,684,131	XXX	14,044,203	0.5	19,052,969	0.7	9,867,022	4,177,181
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	13,122,283	16,749,779	14,252,386	35,013,218		XXX	79,137,666	3.1	65,227,014	2.3	79,137,666	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	13,122,283	16,749,779	14,252,386	35,013,218		XXX	79,137,666	3.1	65,227,014	2.3	79,137,666	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	3,079,453	6,393,237	53,152,960	15,128,506	2,789,432	XXX	80,543,588	3.1	104,250,307	3.7	80,543,588	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	3,079,453	6,393,237	53,152,960	15,128,506	2,789,432	XXX	80,543,588	3.1	104,250,307	3.7	80,543,588	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	87,471,994	146,730,873	140,858,753	274,179,666	80,957,955	XXX	730,199,241	28.3	972,886,566	34.9	730,199,241	
5.02 Residential Mortgage-Backed Securities	34,375,131	110,987,675	67,536,250	47,346,221	18,261,751	XXX	278,507,028	10.8	266,244,312	9.6	278,507,028	
5.03 Commercial Mortgage-Backed Securities	142,146	108,499	178,760			XXX	429,405	0.0	8,249,713	0.3	429,405	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	121,989,271	257,827,047	208,573,763	321,525,887	99,219,706	XXX	1,009,135,674	39.1	1,247,380,591	44.8	1,009,135,674	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	88,938,742	567,366,322	401,751,857	92,375,732	19,708,780	XXX	1,170,141,433	45.3	1,104,572,585	39.7	608,794,454	561,346,979
6.02 Residential Mortgage-Backed Securities	406,880	1,518,992				XXX	1,925,872	0.1	8,698,846	0.3		1,925,872
6.03 Commercial Mortgage-Backed Securities	5,815,183	12,873,354	8,219,874			XXX	26,908,411	1.0	25,681,650	0.9	14,756,014	12,152,397
6.04 Other Loan-Backed and Structured Securities	10,035,658	43,123,431	29,392,691	1,944,945		XXX	84,496,725	3.3	118,663,406	4.3	585,159	83,911,566
6.05 Totals	105,196,463	624,882,099	439,364,422	94,320,677	19,708,780	XXX	1,283,472,441	49.7	1,257,616,487	45.2	624,135,627	659,336,814
7. Hybrid Securities												
7.01 Issuer Obligations					12,874,199	XXX	12,874,199	0.5	12,500,000	0.4	12,498,455	375,744
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals					12,874,199	XXX	12,874,199	0.5	12,500,000	0.4	12,498,455	375,744
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	33,298	3,901,949	4,017,847			XXX	7,953,094	0.3	23,269,575	0.8		7,953,094
10.03 Totals	33,298	3,901,949	4,017,847			XXX	7,953,094	0.3	23,269,575	0.8		7,953,094
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX			XXX	XXX		
12. Total Bonds Current Year												
12.01 Issuer Obligations	207,180,075	777,201,097	639,828,831	418,713,199	120,592,825	XXX	2,163,516,027	83.8	XXX	XXX	1,597,616,123	565,899,904
12.02 Residential Mortgage-Backed Securities	38,064,852	121,502,343	71,259,405	48,640,802	18,333,901	XXX	297,801,303	11.5	XXX	XXX	295,875,431	1,925,872
12.03 Commercial Mortgage-Backed Securities	5,957,329	12,981,853	8,398,634			XXX	27,337,816	1.1	XXX	XXX	15,185,419	12,152,397
12.04 Other Loan-Backed and Structured Securities	10,047,665	43,160,595	29,463,592	1,944,945		XXX	84,616,797	3.3	XXX	XXX	705,231	83,911,566
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans	33,298	3,901,949	4,017,847			XXX	7,953,094	0.3	XXX	XXX		7,953,094
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	261,283,219	958,747,837	752,968,309	469,298,946	138,926,726		2,581,225,037	100.0	XXX	XXX	1,909,382,204	671,842,833
12.10 Line 12.09 as a % of Col. 7	10.1	37.1	29.2	18.2	5.4		100.0	XXX	XXX	XXX	74.0	26.0
13. Total Bonds Prior Year												
13.01 Issuer Obligations	280,047,607	768,636,017	708,898,807	410,978,169	146,098,197	XXX	XXX	XXX	2,314,658,797	83.1	1,766,465,890	548,192,907
13.02 Residential Mortgage-Backed Securities	36,187,152	134,384,451	75,768,301	42,103,295	6,439,003	XXX	XXX	XXX	294,882,202	10.6	288,490,707	6,391,495
13.03 Commercial Mortgage-Backed Securities	1,167,804	17,373,271	7,471,064	1,752,949	6,166,275	XXX	XXX	XXX	33,931,363	1.2	22,361,831	11,569,532
13.04 Other Loan-Backed and Structured Securities	15,663,010	53,934,256	31,364,890	13,243,470	4,457,780	XXX	XXX	XXX	118,663,406	4.3	3,656,649	115,006,757
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans		4,486,462		18,783,113		XXX	XXX	XXX	23,269,575	0.8		23,269,575
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	333,065,573	978,814,457	823,503,062	486,860,996	163,161,255		XXX	XXX	2,785,405,343	100.0	2,080,975,077	704,430,266
13.10 Line 13.09 as a % of Col. 9	12.0	35.1	29.6	17.5	5.9		XXX	XXX	100.0	XXX	74.7	25.3
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	167,129,945	540,592,507	438,691,888	347,925,440	103,276,345	XXX	1,597,616,125	61.9	1,766,465,890	63.4	1,597,616,125	XXX
14.02 Residential Mortgage-Backed Securities	37,657,971	119,983,351	71,259,405	48,640,802	18,333,901	XXX	295,875,430	11.5	288,490,707	10.4	295,875,430	XXX
14.03 Commercial Mortgage-Backed Securities	1,301,958	6,084,645	7,798,815			XXX	15,185,418	0.6	22,361,831	0.8	15,185,418	XXX
14.04 Other Loan-Backed and Structured Securities	201,949	432,381	70,901			XXX	705,231	0.0	3,656,649	0.1	705,231	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		XXX
14.09 Totals	206,291,823	667,092,884	517,821,009	396,566,242	121,610,246		1,909,382,204	74.0	2,080,975,077	74.7	1,909,382,204	XXX
14.10 Line 14.09 as a % of Col. 7	10.8	34.9	27.1	20.8	6.4		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	8.0	25.8	20.1	15.4	4.7		74.0	XXX	XXX	XXX	74.0	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	40,050,130	236,608,590	201,136,943	70,787,759	17,316,480	XXX	565,899,902	21.9	548,192,907	19.7	XXX	565,899,902
15.02 Residential Mortgage-Backed Securities	406,881	1,518,992				XXX	1,925,873	0.1	6,391,495	0.2	XXX	1,925,873
15.03 Commercial Mortgage-Backed Securities	4,655,371	6,897,208	599,819			XXX	12,152,398	0.5	11,569,532	0.4	XXX	12,152,398
15.04 Other Loan-Backed and Structured Securities	9,845,716	42,728,214	29,392,691	1,944,945		XXX	83,911,566	3.3	115,006,757	4.1	XXX	83,911,566
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans	33,298	3,901,949	4,017,847			XXX	7,953,094	0.3	23,269,575	0.8	XXX	7,953,094
15.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09 Totals	54,991,396	291,654,953	235,147,300	72,732,704	17,316,480		671,842,833	26.0	704,430,266	25.3	XXX	671,842,833
15.10 Line 15.09 as a % of Col. 7	8.2	43.4	35.0	10.8	2.6		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.1	11.3	9.1	2.8	0.7		26.0	XXX	XXX	XXX	XXX	26.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired	9,244,747	9,244,747			
3. Accrual of discount	40,405	40,405			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(3,023)	(3,023)			
6. Deduct consideration received on disposals	9,131,390	9,131,390			
7. Deduct amortization of premium	4,551	4,551			
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)	146,188	146,188			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	146,188	146,188			

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

SCHEDULE DB - PART C - SECTION 2

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	1	82,978,219	1	82,978,219	1	82,978,219	1	82,978,219	1	82,978,219
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	1	82,978,219	1	82,978,219	1	82,978,219	1	82,978,219	1	82,978,219

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)		
		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)		

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year				
2. Cost of cash equivalents acquired	9,718,506	9,718,506		
3. Accrual of discount	19,853	19,853		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	5,000,000	5,000,000		
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)	4,738,359	4,738,359		
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	4,738,359	4,738,359		

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
000199125		Minidoka	ID		12/20/2017	4.220	301,121		58				1,809,599	06/27/2022
000199131		Lafayette	MO		11/08/2017	5.660	1,129,876						2,769,982	06/03/2022
000199152		Douglas	OR		12/22/2017	3.935	1,691,530		256				7,185,751	12/31/2021
000199158		Douglas	OR		07/02/2018	4.045	2,052,427		321				8,719,506	12/31/2021
000199159		Douglas	OR		08/01/2018	3.820	8,787,077		2,022				37,317,303	12/31/2021
000199160		Douglas	OR		08/01/2018	4.075	5,141,716		809				21,844,275	12/31/2021
000199171		Madera	CA		11/30/2017	4.120	3,075,020		145				6,763,285	08/30/2022
000199191		Clay	AR		12/14/2017	4.300	404,243		78				1,871,518	04/22/2022
000199208		Dickinson	IA		01/09/2018	3.100	334,394		65				1,288,431	08/19/2022
000199210		Montgomery	IL		01/10/2018	4.250	836,617		32				3,167,203	06/07/2022
000199316		Rapides	LA		03/02/2018	3.150	394,524		7				2,322,573	01/03/2018
000199352		Montgomery	IN		03/14/2018	4.500	604,382		42				1,612,170	01/22/2018
000199373		Osceola	FL		04/26/2018	4.840	9,967,244		3,027				19,696,671	12/31/2021
000199374		Schuyler	IL		04/16/2018	3.970	1,521,734		947				2,550,489	03/16/2018
000199379		Macoupin	IL		04/05/2018	4.950	1,727,457		65				3,491,270	03/18/2018
000199425		Prairie	AR		03/29/2018	4.640	1,675,175		53				5,229,990	02/22/2018
000199452		O'Brien	IA		04/25/2018	3.000	410,842		1,232				884,010	03/07/2018
000199465		Mason	IL		04/12/2018	3.650	3,048,187		3,211				5,061,880	03/24/2018
000199496		Gentry	MO		05/21/2018	2.900	2,032,260		3,625				5,209,400	03/26/2018
000199521		Chelan	WA		07/13/2018	4.750	2,409,866		113				5,212,135	05/02/2022
000199530		Jefferson	AR		06/06/2018	3.000	1,138,577		6,213				2,921,623	04/09/2018
000199680		Arkansas	AR		07/27/2018	3.060	759,672		1,679				1,531,600	06/26/2018
000199697		Thayer	NE		09/05/2018	3.000	1,090,952		2,471				2,839,280	02/22/2022
000199698		Thayer	NE		09/05/2018	3.000	959,960		2,181				2,815,346	02/22/2022
000199782		Adams	WA		02/25/2019	5.050	1,862,411		301				4,000,000	08/26/2018
000200045		Washington	NC		02/12/2019	4.500	939,005		47				2,302,600	01/17/2019
000200061		Colusa	CA		04/03/2019	4.720	2,253,640		241				4,219,301	08/01/2022
000200075		Vanderburgh	IN		04/11/2019	5.250	943,912		79				2,754,700	01/31/2019
000200085		Madera	CA		06/13/2019	4.900	2,923,178		486				7,410,483	09/08/2021
000200131		Lincoln	NE		05/09/2019	3.150	905,028		452				2,195,964	02/28/2019
000200136		Dodge	NE		04/15/2019	4.400	1,752,072		175				3,828,190	03/05/2019
000200152		Napa	CA		06/21/2019	4.950	4,779,257		470				8,474,163	02/19/2022
000200173		Pulaski	IN		07/11/2019	4.100	2,473,994		631				9,853,131	03/13/2019
000200190		Thomas	KS		06/04/2019	4.600	1,795,803						3,833,500	04/16/2019
000200227		Humbolt	CA		08/15/2019	3.250	4,495,644		585				12,979,521	12/31/2021
000200260		Brown	IL		06/14/2019	4.200	685,825		40				1,341,280	05/09/2019
000200262		Quitman	MS		07/15/2019	3.990	2,498,201		60				4,761,478	05/10/2019
000200284		Crawford	IA		06/27/2019	4.850	2,703,972		82				5,246,870	05/30/2019
000200376		Napa County	CA		04/25/2022	2.980	7,500,000						27,262,814	12/31/2021
000200408		Toombs	GA		12/04/2019	3.850	1,855,138		718				3,659,739	10/01/2021
000200409		Toombs	GA		12/04/2019	4.350	956,739		865				1,892,825	10/01/2021
000200485		Highlands	FL		03/23/2020	3.350	2,498,574		82				6,994,964	09/30/2021
000200552		Fresno	CA		04/29/2020	3.810	917,480		210				2,015,198	08/24/2021
000200573		Dallam	TX		03/18/2020	2.990	3,292,597		13,703				6,194,496	05/12/2019
000200700		Anson	NC		03/24/2020	2.600	6,986,872		1,499				16,920,473	12/14/2022
000200735		LaGrange	IN		02/28/2020	3.400	938,529		31				2,025,727	01/13/2020
000200736		Lee	GA		06/10/2020	3.190	841,366		406				1,800,690	01/24/2020
000200738		Grundy	IA		02/23/2022	3.250	999,792		3				3,050,641	04/12/2022
000200753		Emmet	IA		02/26/2020	3.750	640,253		57				1,258,800	01/28/2020
000200788		Dunklin	MO		04/23/2020	3.200	2,947,639		528				5,520,005	03/03/2020
000200862		Waushara	WI		04/01/2020	3.800	2,810,326		1				5,872,819	02/26/2020
000201229		Arkansas	AR		09/09/2020	3.400	1,432,382		394				2,608,300	07/12/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
000201245		Fresno	CA		09/14/2020	3.530	1,244,825		19				2,100,000	05/27/2021
000201273		Edgar	IL		09/28/2020	3.400	509,562		28				2,155,300	06/29/2020
000201294		East Carroll	LA		09/02/2020	3.200	2,560,031		262				5,423,300	07/10/2020
000201338		York	NE		10/01/2020	3.500	695,535		37				2,091,900	08/04/2020
000201343		Chase	NE		10/09/2020	2.850	2,061,789						3,671,931	08/05/2020
000201344		McDonough	IL		10/07/2020	2.950	1,673,867		125				3,506,910	08/26/2020
000201359		Bureau	IL		10/15/2020	2.900	2,028,021		2				3,595,660	09/03/2020
000201414		Lyon	MN		12/01/2020	3.000	626,676		139				2,340,970	09/09/2020
000201826		Fresno County	CA		02/15/2022	3.900	1,675,000						3,192,300	05/11/2021
000202242		El Paso County	CO		01/21/2022	3.630	3,916,825						12,000,077	11/22/2021
000202244		Sherman County	TX		01/05/2022	3.450	3,000,000						5,000,000	10/22/2021
000202253		McDowell County	WV		01/31/2022	5.340	4,500,000						10,328,207	12/31/2021
000202254		McDowell County	WV		01/31/2022	2.500	3,000,000						6,885,472	12/31/2021
000202319		Sutter County	CA		01/19/2022	3.400	1,530,083						2,391,128	12/07/2021
000202339		Napa County	CA		04/26/2022	4.250	1,500,000						2,655,337	02/19/2022
000202555		Martin County	FL		04/18/2022	3.700	8,500,000						16,966,000	08/31/2021
0199999. Mortgages in good standing - Farm Mortgages							156,146,696		51,410				398,698,454	XXX
000702950		New York	NY		09/15/2017	3.650	17,994,803		1,828				31,356,000	10/07/2022
000702975		MIAMI	FL		11/02/2017	4.070	962,941						1,727,579	06/27/2022
000702995		SOUTH JORDAN	UT		03/01/2018	3.540	1,100,000						1,961,365	12/19/2022
000702996		SOUTH JORDAN	UT		03/01/2018	3.540	1,000,000						1,829,497	12/19/2022
000703003		NEW YORK (MANHATTAN)	NY		02/08/2018	3.880	4,000,000						5,884,444	09/14/2022
000703004		BOSTON	MA		02/22/2018	3.900	9,500,000						16,873,647	06/14/2022
000703008		NEW YORK	NY		04/02/2018	3.600	6,500,000						16,300,733	09/23/2022
000703010		BOULDER	CO		03/01/2018	3.960	755,000						1,139,137	06/27/2022
000703014		LOS ANGELES	CA		02/06/2018	3.880	7,800,000						9,826,666	08/24/2022
000703015		HENDERSON	NV		02/05/2018	3.810	5,400,000						11,225,727	06/27/2022
000703020		REDWOOD CITY	CA		04/05/2018	3.650	1,119,545						2,037,410	12/07/2022
000703026		LEWISVILLE	TX		06/19/2018	3.900	2,100,000						3,726,428	08/31/2022
000703031		WAILEA	HI		03/02/2018	4.570	4,000,000						6,950,588	12/07/2022
000703033		TEMPE	AZ		02/20/2018	4.040	911,000						1,470,467	08/16/2022
000703034		PASADENA	CA		04/02/2018	3.650	2,049,500						4,177,438	11/21/2022
000703042		PALO ALTO	CA		06/15/2018	4.250	10,500,000						13,694,461	09/19/2022
000703049		PLANO	TX		07/31/2018	4.210	3,000,000						5,478,770	07/29/2022
000703067		SAN FRANCISCO	CA		08/28/2018	4.110	3,370,000						5,811,869	05/24/2022
000703069		SUNNYVALE	CA		08/30/2018	4.240	2,000,000						2,790,466	08/30/2022
000703102		SAN FRANCISCO	CA		12/28/2018	4.020	8,000,000						13,131,575	08/15/2022
000703103		WASHINGTON D.C.	DC		09/21/2018	4.120	7,253,117		558				10,616,970	12/21/2022
000703126		DALLAS	TX		12/19/2018	4.530	24,632,958						46,191,257	06/08/2022
000703148		ARLINGTON	VA		03/07/2019	4.290	7,195,341		518				12,140,000	12/07/2022
000703171		HOUSTON	TX		05/29/2019	4.180	4,685,087						8,245,802	06/22/2022
000703179		DALLAS	TX		07/26/2019	3.750	5,000,000						9,057,143	05/31/2022
000703523		Denver	CO		02/23/2022	5.680	12,500,000						23,293,269	12/21/2021
000703639		Tampa	FL		03/02/2022	2.830	12,500,000						21,166,667	01/01/2022
000703641		Lafayette	CO		02/28/2022	3.040	12,500,000						21,109,028	12/14/2021
000703643		Seattle	WA		01/24/2022	4.940	10,129,350		10,730				19,209,660	01/01/2022
0599999. Mortgages in good standing - Commercial mortgages-all other							188,458,642		13,634				328,424,063	XXX
0899999. Total Mortgages in good standing							344,605,338		65,044				727,122,517	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3399999 - Totals							344,605,338		65,044				727,122,517	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1 Loan Number	Location 2 City	Location 3 State	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
000200376	Napa County	CA		04/25/2022	2.980	7,500,000		27,262,814
000200738	Grundy	IA		02/23/2022	3.250		312,500	3,050,641
000201826	Fresno County	CA		02/15/2022	3.900	1,675,000		8,000,000
000202242	El Paso County	CO		01/21/2022	3.630	4,000,000		12,000,077
000202244	Sherman County	TX		01/05/2022	3.450	3,000,000		5,000,000
000202253	McDowell County	WV		01/31/2022	1.340	4,500,000		8,553,600
000202254	McDowell County	WV		01/31/2022	2.500	3,000,000		6,885,472
000202319	Sutter County	CA		01/19/2022	3.400	1,550,000		4,782,290
000202339	Napa County	CA		04/26/2022	4.250	1,500,000		2,655,337
000202555	Martin County	FL		04/18/2022	3.700	8,500,000		16,966,000
0199999. Mortgages in good standing - Farm Mortgages						35,225,000	312,500	95,156,231
000703523	Denver	CO		02/23/2022	5.680	12,500,000		23,293,269
000703639	Tampa	FL		03/02/2022	2.830	12,500,000		21,166,667
000703641	Lafayette	CO		02/28/2022	3.040	12,500,000		21,109,028
000703643	Seattle	WA		01/24/2022	4.940	10,118,620		19,209,660
0599999. Mortgages in good standing - Commercial mortgages-all other						47,618,620		84,778,624
0899999. Total Mortgages in good standing						82,843,620	312,500	179,934,855
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						82,843,620	312,500	179,934,855

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	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	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000199055	Jackson	OH		08/23/2017	03/23/2022	5,599,372		2,160			2,160		5,601,532	5,601,532			
000199188	New Madrid	MO		12/12/2017	05/03/2022	1,846,781		15,789			15,789		1,862,570	1,862,570			
000199307	Cass	IA		02/05/2018	03/08/2022	1,654,649							1,654,649	1,654,649			
000199826	Jackson	OH		07/18/2019	03/23/2022	3,134,210		1,081			1,081		3,135,291	3,135,291			
000703037	ALTAMONTE SPRINGS	FL		03/29/2018	07/26/2022	4,522,000							4,522,000	4,522,000			
0199999. Mortgages closed by repayment						16,757,012		19,030			19,030		16,776,042	16,776,042			
000199125	Minidoka	ID		12/20/2017		14,750							14,750	14,750			
000199131	Lafayette	MO		11/08/2017		19,004							19,004	19,004			
000199152	Douglas	OR		12/22/2017		45,120							45,120	45,120			
000199158	Douglas	OR		07/02/2018		54,031							54,031	54,031			
000199159	Douglas	OR		08/01/2018		231,240							231,240	231,240			
000199160	Douglas	OR		08/01/2018		135,360							135,360	135,360			
000199191	Clay	AR		12/14/2017		26,025							26,025	26,025			
000199208	Dickinson	IA		01/09/2018		16,538							16,538	16,538			
000199210	Montgomery	IL		01/10/2018		35,622							35,622	35,622			
000199316	Rapides	LA		03/02/2018		18,756							18,756	18,756			
000199352	Montgomery	IN		03/14/2018		17,843							17,843	17,843			
000199374	Schuyler	IL		04/16/2018		34,002							34,002	34,002			
000199425	Prairie	AR		03/29/2018		33,011							33,011	33,011			
000199452	O'Brien	IA		04/25/2018		37,579							37,579	37,579			
000199465	Mason	IL		04/12/2018		71,056							71,056	71,056			
000199496	Gentry	MO		05/21/2018		71,022							71,022	71,022			
000199521	Chelan	WA		07/13/2018		98,787							98,787	98,787			
000199530	Jefferson	AR		06/06/2018		457,825							457,825	457,825			
000199680	Arkansas	AR		07/27/2018		29,888							29,888	29,888			
000199697	Thayer	NE		09/05/2018		37,828							37,828	37,828			
000199698	Thayer	NE		09/05/2018		33,289							33,289	33,289			
000199782	Adams	WA		02/25/2019		117,108							117,108	117,108			
000200045	Washington	NC		02/12/2019		13,647							13,647	13,647			
000200061	Colusa	CA		04/03/2019		84,987							84,987	84,987			
000200075	Vanderburgh	IN		04/11/2019		17,242							17,242	17,242			
000200085	Madera	CA		06/13/2019		112,641							112,641	112,641			
000200131	Lincoln	NE		05/09/2019		29,283							29,283	29,283			
000200136	Dodge	NE		04/15/2019		71,108							71,108	71,108			
000200152	Napa	CA		06/21/2019		109,102							109,102	109,102			
000200173	Pulaski	IN		07/11/2019		999,522							999,522	999,522			
000200190	Thomas	KS		06/04/2019		32,861							32,861	32,861			
000200260	Brown	IL		06/14/2019		53,458							53,458	53,458			
000200284	Crawford	IA		06/27/2019		79,453							79,453	79,453			
000200408	Toombs	GA		12/04/2019		132,279							132,279	132,279			
000200409	Toombs	GA		12/04/2019		190,715							190,715	190,715			
000200552	Fresno	CA		04/29/2020		40,000							40,000	40,000			
000200573	Dallam	TX		03/18/2020		32,813							32,813	32,813			
000200735	LaGrange	IN		02/28/2020		20,966							20,966	20,966			
000200736	Lee	GA		06/10/2020		33,000							33,000	33,000			
000200753	Emmet	IA		02/26/2020		14,282							14,282	14,282			
000200788	Dunklin	MO		04/23/2020		38,016							38,016	38,016			
000200862	Waushara	WI		04/01/2020		77,918							77,918	77,918			
000201229	Arkansas	AR		09/09/2020		31,592							31,592	31,592			
000201245	Fresno	CA		09/14/2020		14,761							14,761	14,761			
000201273	Edgar	IL		09/28/2020		40,000							40,000	40,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000201294	East Carroll	LA		09/02/2020		56,170							56,170	56,170			
000201338	York	NE		10/01/2020		27,449							27,449	27,449			
000201343	Chase	NE		10/09/2020		154,603							154,603	154,603			
000201344	McDonough	IL		10/07/2020		100,000							100,000	100,000			
000201359	Bureau	IL		10/15/2020		81,828							81,828	81,828			
000201414	Lyon	MN		12/01/2020		152,532							152,532	152,532			
000202242	El Paso County	CO		01/21/2022		83,175							83,175	83,175			
000202319	Sutter County	CA		01/19/2022		19,917							19,917	19,917			
000702975	MIAMI	FL		11/02/2017		18,180							18,180	18,180			
000703126	DALLAS	TX		12/19/2018		367,042							367,042	367,042			
000703171	HOUSTON	TX		05/29/2019		94,716							94,716	94,716			
0299999. Mortgages with partial repayments						5,060,942							5,060,942	5,060,942			
0599999 - Totals						21,817,954		19,030			19,030		21,836,984	21,836,984			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Farmers Lloyds Insurance Company of Texas		Irving	TX			09/30/1993		7,858,644	19,777,327	19,777,327	624,401							
5999999. Any Other Class of Assets - Affiliated									7,858,644	19,777,327	19,777,327	624,401							XXX
6099999. Total - Unaffiliated																			XXX
6199999. Total - Affiliated									7,858,644	19,777,327	19,777,327	624,401							XXX
6299999 - Totals									7,858,644	19,777,327	19,777,327	624,401							XXX

1.

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

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
912810-QZ-4	US TREASURY N/B 3.125 02/15/2043				1.A	348,048	85.4063	302,338	354,000	349,068		178			3.125	3.219	FA	4,148	9,716	02/20/2013	02/15/2043
912810-QZ-4	US TREASURY N/B 3.125 02/15/2043	SD			1.A	2,109,325	85.4063	1,832,818	2,146,000	2,116,428		965			3.125	3.218	FA	25,148	67,743	02/20/2013	02/15/2043
912810-TB-4	US TREASURY N/B 1.875 11/15/2051				1.A	112,531	63.6406	82,733	130,000	112,832		301			1.875	2.538	MN	310	2,438	04/05/2022	11/15/2051
912828-G3-8	US TREASURY N/B 2.25 11/15/2024	SD			1.A	565,490	96.0117	528,064	550,000	553,342		(1,587)			2.250	1.928	MN	1,573	12,345	03/31/2015	11/15/2024
912828-VS-6	US TREASURY N/B 2.5 08/15/2023				1.A	54,911	98.6055	55,219	56,000	55,924		125			2.500	2.728	FA	525	1,400	11/08/2013	08/15/2023
912828-VS-6	US TREASURY N/B 2.5 08/15/2023	SD			1.A	92,172	98.6055	92,689	94,000	93,872		210			2.500	2.728	FA	881	2,350	11/08/2013	08/15/2023
912828-WE-6	US TREASURY N/B 2.75 11/15/2023				1.A	68,699	98.2734	68,791	70,000	69,867		144			2.750	2.968	MN	245	1,925	12/30/2013	11/15/2023
912828-WE-6	US TREASURY N/B 2.75 11/15/2023	SD			1.A	912,712	98.2734	913,943	930,000	928,136		1,808			2.750	2.968	MN	12,875	15,282	12/30/2013	11/15/2023
91282C-AB-7	US TREASURY N/B 0.25 07/31/2025				1.A	678,923	90.2109	685,603	760,000	685,746		6,823			0.250	4.345	JJ	790		09/30/2022	07/31/2025
91282C-BV-2	US TREASURY N/B 0.375 04/15/2024	SD			1.A	68,824	94.5508	66,186	70,000	69,319		495			0.375	1.141	AO	187	131	01/18/2022	04/15/2024
91282C-BV-2	US TREASURY N/B 0.375 04/15/2024				1.A	1,661,613	94.5508	1,597,908	1,690,000	1,673,562		11,948			0.375	1.141	AO	1,341	6,338	01/18/2022	04/15/2024
91282C-CB-5	US TREASURY N/B 1.625 05/15/2031				1.A	6,177,754	84.1406	5,040,023	5,990,000	6,152,883		(18,347)			1.625	1.281	MN	12,369	97,338	12/06/2021	05/15/2031
91282C-CJ-8	US TREASURY N/B 0.875 06/30/2026				1.A	596,868	89.3984	531,921	595,000	596,360		(366)			0.875	0.809	JD		2,603	09/22/2021	06/30/2026
91282C-CJ-8	US TREASURY N/B 0.875 06/30/2026	SD			1.A	707,671	89.3984	630,259	705,000	706,951		(477)			0.875	0.797	JD	3,084	3,069	09/22/2021	06/30/2026
91282C-CP-4	US TREASURY N/B 0.625 07/31/2026				1.A	688,071	88.3359	693,437	785,000	694,115		6,045			0.625	4.181	JJ	2,040		09/28/2022	07/31/2026
91282C-CU-3	US TREASURY N/B 0.125 08/31/2023				1.A	1,495,840	96.9805	1,454,707	1,500,000	1,498,571		2,165			0.125	0.270	FA	622	1,875	09/24/2021	08/31/2023
91282C-DH-1	US TREASURY N/B 0.75 11/15/2024				1.A	3,494,016	93.3164	3,266,074	3,500,000	3,496,058		2,017			0.750	0.810	MN	3,336	26,250	12/29/2021	11/15/2024
91282C-DJ-7	US TREASURY N/B 1.375 11/15/2031				1.A	1,938,828	81.4219	1,628,438	2,000,000	1,944,218		5,390			1.375	1.722	MN	3,494	27,500	01/24/2022	11/15/2031
91282C-DM-0	US TREASURY N/B 0.5 11/30/2023				1.A	2,590,461	96.1875	2,500,875	2,600,000	2,595,475		4,950			0.500	0.692	MN	1,107	13,000	12/29/2021	11/30/2023
91282C-DR-9	US TREASURY N/B 0.75 12/31/2023				1.A	4,575,484	96.1367	4,422,289	4,600,000	4,587,400		11,916			0.750	0.897	JD		17,250	01/21/2022	12/31/2023
91282C-DY-4	US TREASURY N/B 1.875 02/15/2032				1.A	2,520,531	84.7969	2,204,719	2,600,000	2,525,782		5,251			1.875	2.237	FA	18,281	24,375	04/05/2022	02/15/2032
91282C-DZ-1	US TREASURY N/B 1.5 02/15/2025				1.A	494,492	94.1094	470,547	500,000	495,969		1,477			1.500	1.891	FA	2,813	3,750	03/10/2022	02/15/2025
91282C-EA-5	US TREASURY N/B 1.5 02/29/2024				1.A	3,011,133	96.3398	2,890,195	3,000,000	3,006,683		(4,450)			1.500	1.315	FA	14,918	22,500	03/01/2022	02/29/2024
91282C-ED-9	US TREASURY N/B 1.75 03/15/2025				1.A	2,797,799	94.4688	2,692,359	2,850,000	2,810,745		12,946			1.750	2.407	MS	14,742	24,938	04/05/2022	03/15/2025
91282C-EE-7	US TREASURY N/B 2.375 03/31/2029				1.A	1,562,750	91.0078	1,456,125	1,600,000	1,566,348		3,598			2.375	2.756	MS	9,604	19,000	04/12/2022	03/31/2029
91282C-EF-4	US TREASURY N/B 2.5 03/31/2027				1.A	1,492,969	93.8594	1,407,891	1,500,000	1,494,028		1,059			2.500	2.613	MS	9,478	18,750	04/05/2022	03/31/2027
91282C-EH-0	US TREASURY N/B 2.625 04/15/2025				1.A	2,492,676	96.2031	2,405,078	2,500,000	2,494,267		1,591			2.625	2.747	AO	13,882	32,813	04/26/2022	04/15/2025
91282C-EM-9	US TREASURY N/B 2.875 04/30/2029				1.A	1,599,406	93.6484	1,498,375	1,600,000	1,599,555		149			2.875	2.902	AO	7,709	23,000	05/19/2022	04/30/2029
91282C-EP-2	US TREASURY N/B 2.875 05/15/2032				1.A	7,672,457	92.1875	7,098,438	7,700,000	7,674,070		1,613			2.875	2.937	MN	28,131	110,688	06/23/2022	05/15/2032
91282C-EQ-0	US TREASURY N/B 2.75 05/15/2025				1.A	18,977,734	96.4063	18,317,188	19,000,000	18,985,510		7,776			2.750	2.810	MN	66,395	261,250	05/13/2022	05/15/2025
91282C-FN-6	US TREASURY N/B 4.25 09/30/2024				1.A	204,183	99.4727	203,919	205,000	204,253		69			4.250	4.513	MS	2,202		10/13/2022	09/30/2024
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						71,764,371	XXX	67,039,149	72,180,000	71,837,337		65,782			XXX	XXX	XXX	262,230	849,617	XXX	XXX
36225B-QJ-0	GNSF POOL 781357			4	1.A	3,334	100.3669	3,406	3,394	3,375		37			7.000	8.414	MON	20	262	11/19/2001	10/15/2025
36225B-QL-5	GNSF POOL 781359			4	1.A	3,535	100.0996	3,618	3,615	3,594		43			6.500	7.937	MON	20	255	11/19/2001	12/15/2025
36225B-QN-1	GNSF POOL 781361			4	1.A	7,335	101.2871	7,633	7,536	7,468		84			7.500	9.040	MON	47	603	11/19/2001	12/15/2025
36225B-QR-2	GNSF POOL 781364			4	1.A	552	105.8389	576	544	547		(2)			8.000	8.043	MON	4	45	11/19/2001	12/15/2030
3622AA-4R-2	G2SF POOL 785432			4	1.A	17,478,751	86.9173	14,616,537	16,816,597	17,353,419		(159,192)			2.500	1.666	MON	35,035	425,078	05/19/2021	04/20/2051
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						17,493,507	XXX	14,631,770	16,831,686	17,368,403		(159,030)			XXX	XXX	XXX	35,126	426,243	XXX	XXX
831641-FU-4	SBIC 2022-10B 1 4.262 09/10/2032 ABS			4	1.A	120,000	97.8006	117,361	120,000	120,072		72			4.262	4.295	MS	1,429		09/14/2022	09/10/2032
0049999999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						120,000	XXX	117,361	120,000	120,072		72			XXX	XXX	XXX	1,429		XXX	XXX
0109999999. Total - U.S. Government Bonds						89,377,878	XXX	81,788,280	89,131,686	89,325,812		(93,176)			XXX	XXX	XXX	298,785	1,275,860	XXX	XXX
168863-DL-9	REPUBLIC OF CHILE 3.5 01/25/2050		D	2	1.F FE	745,793	72.1870	541,403	750,000	746,100		85			3.500	3.530	JJ	11,302	26,250	06/17/2019	01/25/2050

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25714P-DZ-8	DOMINICAN REPUBLIC 6 07/19/2028		D	1	3.C FE	2,000,000	96.1650	1,923,300	2,000,000	1,923,300	(76,689)	(11)			6.000	6.000	JJ	53,667	120,000	07/12/2018	07/19/2028
455780-BV-7	REPUBLIC OF INDONESIA 4.75 01/08/2026		D		2.B FE	995,990	100.0150	1,000,150	1,000,000	998,607		415			4.750	4.800	JJ	22,694	47,500	12/01/2015	01/08/2026
46513Y-JH-2	STATE OF ISRAEL 3.25 01/17/2028		D		1.E FE	1,191,492	94.6690	1,136,028	1,200,000	1,195,354		830			3.250	3.334	JJ	17,658	39,000	01/10/2018	01/17/2028
46513Y-JJ-8	STATE OF ISRAEL 4.125 01/17/2048		D		1.E FE	200,196	87.3110	174,622	200,000	200,178		(4)			4.125	4.119	JJ	3,735	8,250	01/10/2018	01/17/2048
486661-AF-8	REPUBLIC OF KAZAKHSTAN 4.875 10/14/2044		D		2.B FE	322,350	89.4580	268,374	300,000	320,496		(553)			4.875	4.385	AO	3,088	14,625	06/04/2019	10/14/2044
617726-AG-9	KINGDOM OF MOROCCO 5.5 12/11/2042		D		3.A FE	663,063	85.5240	517,420	605,000	517,420	(139,816)	(1,576)			5.500	4.815	JD	1,828	33,275	06/07/2019	12/11/2042
698299-AV-6	REPUBLIC OF PANAMA 7.125 01/29/2026		D		2.B FE	981,920	105.3620	1,053,620	1,000,000	995,369		1,272			7.125	7.290	JJ	29,885	71,250	11/18/2005	01/29/2026
698299-AW-4	REPUBLIC OF PANAMA 6.7 01/26/2036		D		2.B FE	1,337,540	104.7280	2,040,101	1,948,000	1,498,657		18,593			6.700	10.041	JJ	56,194	130,516	01/26/2006	01/26/2036
718286-AY-3	REPUBLIC OF PHILIPPINES 9.5 02/02/2030		D		2.B FE	5,250,000	126.9940	6,349,700	5,000,000	5,132,099		(12,930)			9.500	8.988	FA	195,278	475,000	10/18/2005	02/02/2030
718286-BB-2	REPUBLIC OF PHILIPPINES 7.75 01/14/2031		D		2.B FE	98,641	119.1550	119,155	100,000	99,265		63			7.750	7.875	JJ	3,574	7,750	01/04/2006	01/14/2031
77586R-AF-7	ROMANIA 5.125 06/15/2048		D		2.C FE	418,500	79.3480	317,392	400,000	417,358		(342)			5.125	4.827	JD	854	20,500	06/03/2019	06/15/2048
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						14,205,485	XXX	15,441,265	14,503,000	14,044,203	(216,505)	5,842			XXX	XXX	XXX	399,757	993,916	XXX	XXX
0309999999. Total - All Other Government Bonds						14,205,485	XXX	15,441,265	14,503,000	14,044,203	(216,505)	5,842			XXX	XXX	XXX	399,757	993,916	XXX	XXX
13063A-5E-0	CALIFORNIA ST 7.5 04/01/2034				1.D FE	3,165,460	121.3248	2,426,496	2,000,000	3,054,338		(81,803)			7.500	2.188	AO	37,083	150,000	08/18/2021	04/01/2034
13063A-7D-0	CALIFORNIA ST 7.3 10/01/2039				1.C FE	3,238,500	121.3433	2,426,866	2,000,000	3,146,243		(67,751)			7.300	2.447	AO	36,500	146,000	08/18/2021	10/01/2039
13063B-FR-8	CALIFORNIA ST 7.625 03/01/2040				1.D FE	5,733,745	125.8848	4,808,799	3,820,000	5,633,300		(75,174)			7.625	3.750	MS	97,092	152,500	09/26/2022	03/01/2040
13063B-JC-7	CALIFORNIA ST 7.6 11/01/2040				1.C FE	2,985,918	128.0739	2,196,467	1,715,000	2,926,593		(52,706)			7.600	2.617	MN	21,361	130,340	11/10/2021	11/01/2040
13063C-6Q-8	CALIFORNIA ST 5 08/01/2034			2	1.C FE	11,460,160	107.1950	10,719,500	10,000,000	10,664,967		(173,906)			5.000	3.037	FA	206,944	500,000	11/15/2019	08/01/2034
13063C-JA-9	CALIFORNIA ST 5 12/01/2030			2	1.C FE	9,993,300	102.1356	9,192,204	9,000,000	9,109,782		(115,633)			5.000	3.636	JD	36,250	450,000	04/03/2014	12/01/2030
13063D-C4-8	CALIFORNIA ST 1.7 02/01/2028				1.C FE	884,920	86.0036	860,036	1,000,000	890,993		6,073			1.700	4.140	FA	7,036		09/06/2022	02/01/2028
20772G-F4-5	CONNECTICUT ST 5.85 03/15/2032				1.D FE	4,518,951	105.4459	3,558,799	3,375,000	4,369,670		(117,015)			5.850	1.804	MS	58,134	197,438	09/21/2021	03/15/2032
20772J-AC-6	CONNECTICUT ST 5.09 10/01/2030				1.D FE	3,303,765	100.5750	2,916,675	2,900,000	3,234,685		(69,080)			5.090	2.281	AO	36,903	147,610	02/02/2022	10/01/2030
341422-XX-6	FLORIDA ST BRD OF EDU CAPIT 6 06/01/2023				1.A FE	3,403,764	101.2550	3,361,666	3,320,000	3,322,552		(6,282)			6.000	5.802	JD	16,047	199,200	08/23/1999	06/01/2023
419792-B7-0	HAWAII ST 2.192 10/01/2032			1	1.C FE	1,500,000	78.2604	1,173,906	1,500,000	1,499,995		(5)			2.192	2.192	AO	8,129	31,875	09/30/2021	10/01/2032
452151-LF-8	ILLINOIS ST 5.1 06/01/2033				2.A FE	5,360,670	95.6295	4,303,328	4,500,000	5,225,088		(99,627)			5.100	2.450	JD	19,125	229,500	08/18/2021	06/01/2033
57582P-UE-8	MASSACHUSETTS ST 5.456 12/01/2039				1.B FE	3,961,575	102.9298	3,859,868	3,750,000	3,958,724		(2,851)			5.456	4.927	JJ	102,300		09/23/2022	12/01/2039
57582R-G3-4	MASSACHUSETTS ST 2.514 07/01/2041			1	1.B FE	1,846,700	68.8604	1,377,208	2,000,000	1,852,933		6,233			2.514	3.124	JJ	25,140	25,140	02/11/2022	07/01/2041
57582R-LJ-3	MASSACHUSETTS ST 4 09/01/2042			2	1.B FE	8,025,373	97.5695	7,400,647	7,585,000	7,810,002		(57,761)			4.000	3.140	MS	101,133	303,400	11/15/2019	09/01/2042
57582R-YN-0	MASSACHUSETTS ST 2.663 09/01/2039			1	1.B FE	2,691,437	77.3823	2,039,133	2,635,141	2,686,921		(3,532)			2.663	2.492	MS	23,391	69,950	01/12/2022	09/01/2039
68607L-XQ-5	OREGON ST 5.892 06/01/2027				1.B FE	1,045,430	102.9633	1,029,633	1,000,000	1,041,866		(3,564)			5.892	4.441	JD	4,910	29,460	09/20/2022	06/01/2027
882722-KF-7	TEXAS ST 5.517 04/01/2039				1.A FE	2,733,682	105.4996	2,004,492	1,900,000	2,678,528		(43,300)			5.517	2.269	AO	26,206	104,823	09/21/2021	04/01/2039
882724-XS-1	TEXAS ST 1.944 10/01/2031				1.A FE	2,250,000	79.5611	1,790,125	2,250,000	2,249,972		(28)			1.944	1.944	AO	10,814	38,030	11/03/2021	10/01/2031
882830-AP-7	TEXAS ST TRANSPRTN COMM 2.562 04/01/2042			1	1.A FE	1,938,172	72.5102	1,497,336	2,065,000	1,942,888		4,848			2.562	3.056	AO	13,226	52,905	02/18/2022	04/01/2042
917542-QV-7	UTAH ST 3.539 07/01/2025				1.A FE	1,838,378	98.2426	1,802,915	1,835,166	1,837,625		(754)			3.539	3.467	JJ	32,473		07/26/2022	07/01/2025
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						81,879,900	XXX	70,746,099	70,150,307	79,137,665		(953,618)			XXX	XXX	XXX	920,197	2,958,171	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						81,879,900	XXX	70,746,099	70,150,307	79,137,665		(953,618)			XXX	XXX	XXX	920,197	2,958,171	XXX	XXX
111746-JD-6	BROCKTON MA 2.308 11/01/2029				1.E FE	750,000	83.5512	626,634	750,000	750,071		71			2.308	2.308	MN	2,837	16,445	10/21/2021	11/01/2029
167486-HM-4	CHICAGO IL 6.207 01/01/2036				2.B FE	211,825	94.5768	160,781	170,000	208,369		(2,637)			6.207	3.761	JJ	5,276	10,552	09/03/2021	01/01/2036
167486-PG-8	CHICAGO IL 5.432 01/01/2042				2.B FE	555,275	82.6553	380,214	460,000	551,006		(3,412)			5.432	3.897	JJ	12,494	24,987	11/12/2021	01/01/2042
167486-SD-2	CHICAGO IL 6.314 01/01/2044				2.B FE	202,397	91.4801	141,794	155,000	200,500		(1,679)			6.314	4.018	JJ	4,893	9,787	11/12/2021	01/01/2044
167560-PL-9	CHICAGO IL MET WTR RECLA 5.72 12/01/2038				1.B FE	5,843,288	104.8561	4,278,129	4,080,000	5,720,890		(100,359)			5.720	2.589	JD	19,448	233,376	09/22/2021	12/01/2038
180848-Q7-1	CLARK CNTY NV 2.75 11/01/2038			2	1.B FE	4,515,660	70.1969	3,158,861	4,500,000	4,512,603		(1,436)			2.750	2.710	MN	20,281	123,750	10/16/2020	11/01/2038
442331-3K-8	HOUSTON TX 3.961 03/01/2047				1.D FE	1,941,181	86.4410	1,711,532	1,980,000	1,937,462		(2,634)			3.961	4.242	MS	26,143	19,013	09/14/2022	03/01/2047
54438C-PA-4	LOS ANGELES CA CMNTY CLG 6.75 08/01/2049				1.B FE	1,737,480	124.7549	1,247,549	1,000,000	1,710,384		(21,329)			6.750	2.674	FA	28,125	67,500	09/23/2021	08/01/2049

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
54438C-YM-8	LOS ANGELES CA CMNTY CL 1.606 08/01/2028				1.B FE	1,972,248	85.3946	1,895,760	2,220,000	1,990,389		18,141			1.606	3.908	FA	14,856	17,827	07/19/2022	08/01/2028
54438C-YN-6	LOS ANGELES CA CMNTY CL 1.806 08/01/2030				1.B FE	897,266	81.5522	721,737	885,000	895,475		(1,377)			1.806	1.629	FA	6,660	15,983	09/20/2021	08/01/2030
544646-ZR-6	LOS ANGELES CA UNIF SCH 6.758 07/01/2034				1.E FE	4,194,317	111.7449	3,218,253	2,880,000	4,045,653		(109,295)				2.067	JJ	97,315	194,630	08/19/2021	07/01/2034
592112-DR-4	MET GOVT NASHVILLE & DA 5.707 07/01/2034			1	1.C FE	304,699	104.7456	251,389	240,000	297,310		(6,566)			5.707	2.359	JJ	6,848	13,697	11/12/2021	07/01/2034
64763F-ZW-2	NEW ORLEANS LA 2.054 09/01/2028				1.F FE	2,000,000	85.5190	1,710,380	2,000,000	1,999,978		(22)			2.054	2.054	MS	13,579	34,804	10/08/2021	09/01/2028
64763F-ZX-0	NEW ORLEANS LA 2.22 09/01/2029				1.F FE	2,735,000	84.0628	2,299,118	2,735,000	2,734,965		(35)			2.220	2.220	MS	20,070	51,441	10/08/2021	09/01/2029
64763F-ZY-8	NEW ORLEANS LA 2.32 09/01/2030				1.F FE	3,215,000	82.3724	2,648,273	3,215,000	3,214,955		(45)			2.320	2.320	MS	24,655	63,193	10/08/2021	09/01/2030
64966H-MV-9	NEW YORK NY 5.206 10/01/2031			1	1.C FE	912,900	101.0006	757,505	750,000	885,674		(21,447)			5.206	1.951	AO	9,761	39,045	09/23/2021	10/01/2031
64966Q-JD-3	NEW YORK NY 1.15 03/01/2023			1	1.C FE	3,007,020	99.4415	2,983,245	3,000,000	3,001,097		(5,923)			1.150	0.933	MS	11,404	34,500	02/02/2022	03/01/2023
64966Q-XB-1	NEW YORK NY 1.88 08/01/2031			1	1.C FE	2,991,330	77.4686	2,324,058	3,000,000	2,992,375		801			1.880	1.912	FA	23,343	52,483	09/02/2021	08/01/2031
718814-ZZ-2	PHOENIX AZ 5.269 07/01/2034			1	1.B FE	1,164,780	100.5567	955,289	950,000	1,139,209		(28,175)			5.269	1.893	JJ	25,028	50,054	07/01/2022	07/01/2034
797355-P9-9	SAN DIEGO CA UNIF SCH DIST 0 07/01/2029	@			1.D FE	3,458,569	82.4868	6,702,053	8,125,000	5,893,230		283,969				5.000				03/02/2012	07/01/2029
797355-Q2-3	SAN DIEGO CA UNIF SCH DIST 0 07/01/2030	@			1.D FE	3,258,330	78.2643	6,382,454	8,155,000	5,588,892		274,494				5.100				04/10/2012	07/01/2030
797355-W5-9	SAN DIEGO CA UNIF SCH DIST 0 07/01/2036	@		3	1.D FE	1,495,250	49.2721	2,463,605	5,000,000	2,400,050		126,974				5.510				04/02/2014	07/01/2036
797355-W6-7	SAN DIEGO CA UNIF SCH DIST 0 07/01/2037	@		3	1.D FE	1,403,400	46.4212	2,321,060	5,000,000	2,260,351		120,366				5.551				04/02/2014	07/01/2037
797356-DM-1	SAN DIEGO CA UNIF SCH D 2.164 07/01/2032			1	1.A FE	1,000,000	77.8446	778,446	1,000,000	1,000,000					2.164	2.164	JJ	10,760	15,028	10/07/2021	07/01/2032
797356-DN-9	SAN DIEGO CA UNIF SCH D 2.314 07/01/2033			1	1.A FE	1,000,000	77.0812	770,812	1,000,000	1,000,000					2.314	2.314	JJ	11,506	16,069	10/07/2021	07/01/2033
797683-HU-6	SAN FRANCISCO CA CMNTY 3.165 06/15/2041			2	1.E FE	2,000,000	71.9021	1,438,042	2,000,000	1,999,980		(20)			3.165	3.163	JD	2,813	63,300	12/02/2020	06/15/2041
88033S-L2-8	TENDER OPTION BOND TRUST VAR 05/01/2029				1.C FE	19,270,278	125.9475	20,724,661	16,455,000	18,212,720		(202,964)			10.883	8.645	MN	296,826	1,751,316	07/21/2016	05/01/2029
898735-UT-0	TUCSON AZ COPS 2.232 07/01/2034			1	1.D FE	3,400,000	72.9030	2,478,702	3,400,000	3,400,001		1			2.232	2.232	JJ	37,733	100,762	02/18/2021	07/01/2034
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						75,437,493	XXX	75,530,336	85,105,000	80,543,589		315,462			XXX	XXX	XXX	732,654	3,019,542	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						75,437,493	XXX	75,530,336	85,105,000	80,543,589		315,462			XXX	XXX	XXX	732,654	3,019,542	XXX	XXX
02765U-EK-6	AMERICAN MUNI PWR-OHIO 8.084 02/15/2050				1.F FE	347,500	128.3087	237,371	185,000	342,453		(4,472)			8.084	3.031	FA	5,650	14,955	11/12/2021	02/15/2050
03255L-AA-7	ANAHEIM CA PUBLIC FING AUTH 6 09/01/2024				1.E FE	2,833,517	103.2270	2,508,416	2,430,000	2,469,174		(32,313)			6.000	4.562	MS	48,600	145,762	09/02/2022	09/01/2024
04780M-TL-3	ATLANTA GA ARPT REVENUE 5 01/01/2032			2	1.D FE	3,566,488	102.1382	3,319,492	3,250,000	3,288,206		(36,698)			5.000	3.794	JJ	80,799	162,500	04/03/2014	01/01/2032
047870-NE-6	ATLANTA GA WTR & WSTWTR REV 5 11/01/2040			2	1.C FE	12,514,434	103.9023	11,429,253	11,000,000	11,420,455		(171,515)			5.000	3.285	MN	91,667	550,000	11/15/2019	11/01/2040
052414-RX-9	AUSTIN TX ELEC UTILITY 3.087 11/15/2031				1.D FE	500,000	86.6609	433,305	500,000	499,999		(1)			3.087	3.087	MN	1,929	15,435	05/28/2019	11/15/2031
052476-G8-5	AUSTIN TX WTR & WSTWTR SYS 5 11/15/2039			2	1.C FE	5,634,950	103.0136	5,150,680	5,000,000	5,101,998		(71,845)			5.000	3.461	MN	31,944	250,000	07/23/2014	11/15/2039
072024-NU-2	BAY AREA CA TOLL AUTH T 6.918 04/01/2040				1.D FE	2,997,756	114.6123	2,349,552	2,050,000	2,944,863		(52,893)			6.918	2.944	AO	35,455	141,819	01/11/2022	04/01/2040
072024-XG-2	BAY AREA CA TOLL AUTH T 2.019 04/01/2030				1.C FE	2,500,000	81.7228	2,043,070	2,500,000	2,499,996		(4)			2.019	2.019	AO	12,479	50,475	03/03/2021	04/01/2030
114894-WJ-3	BROWARD CNTY FL ARPT SYS RE 5 10/01/2045			2	1.E FE	1,868,611	100.4535	1,662,505	1,655,000	1,758,832		(36,020)			5.000	2.616	AO	20,688	82,750	11/15/2019	10/01/2045
13033A-CE-9	CALIFORNIA ST HLTH FACS 5.75 10/01/2023			2	1.A	869,040	100.2090	895,657	893,789	893,664		2,892			5.750	5.990	AO	12,848	75,721	03/02/2000	10/01/2023
13067W-RE-4	CALIFORNIA ST DEPT OF WT 1.16 12/01/2027				1.B FE	1,135,734	84.1629	1,081,493	1,285,000	1,146,735		11,001			1.160	3.598	JD	1,201	7,453	07/25/2022	12/01/2027
13077D-ML-3	CALIFORNIA ST UNIV REVE 0.885 11/01/2025				1.D FE	1,269,705	88.9001	1,253,491	1,410,000	1,281,469		11,764			0.885	4.380	MN	2,045	6,239	09/20/2022	11/01/2025
13077D-PA-4	CALIFORNIA ST UNIV REVENUE 5 11/01/2039			2	1.A	308,529	104.1747	276,063	265,000	287,808		(12,391)			5.000	0.291	MN	2,208	13,250	04/28/2021	11/01/2039
13077D-PB-2	CALIFORNIA ST UNIV REVENUE 5 11/01/2044			2	1.A	325,993	104.1747	291,689	280,000	304,098		(13,093)			5.000	0.291	MN	2,333	14,000	04/28/2021	11/01/2044
13077D-PS-5	CALIFORNIA ST UNIV REVENUE 5 11/01/2039			2	1.D FE	4,317,585	104.1754	3,890,951	3,735,000	4,040,652		(165,567)			5.000	0.509	MN	31,125	186,750	04/28/2021	11/01/2039
13077D-PT-3	CALIFORNIA ST UNIV REVENUE 5 11/01/2044			2	1.D FE	4,285,254	104.2291	3,877,323	3,720,000	4,016,803		(160,541)			5.000	0.615	MN	31,000	186,000	04/28/2021	11/01/2044
13077D-QU-9	CALIFORNIA ST UNIV REVE 2.795 11/01/2041			1	1.D FE	5,588,317	70.1181	3,902,072	5,565,000	5,585,656		(2,094)			2.795	2.747	MN	25,924	155,542	09/21/2021	11/01/2041
155048-BB-6	CENTRL PUGET SOUND WA RE 4.75 02/01/2028			2	1.A FE	2,846,451	100.1387	2,848,946	2,845,000	2,844,545		(455)			4.750	4.657	FA	56,307	135,136	02/01/2022	02/01/2028
155498-CN-6	CENTRL TX REGL MOBILITY AUT 5 01/01/2033			2	1.G FE	11,885,915	100.0000	11,880,000	11,880,000	11,878,329		171			5.000	5.019	JJ	297,000	594,000	11/20/2013	01/01/2033
155498-CP-1	CENTRL TX REGL MOBILITY AUT 5 01/01/2043			2	1.G FE	14,912,076	100.0000	14,930,000	14,930,000	14,927,887		4,624			5.000	5.020	JJ	373,250	746,500	05/06/2014	01/01/2043
155498-JJ-8	CENTRL TX REGL MOBILITY 2.635 01/01/2032			2	1.G FE	1,529,280	79.3309	1,185,997	1,495,000	1,522,653		(3,593)			2.635	2.347	JJ	19,587	39,393	02/12/2021	01/01/2032
155498-MH-8	CENTRL TX REGL MOBILITY 2.274 01/01/2030				1.G FE	2,000,000	82.6902	1,653,804	2,000,000	1,999,999		(1)			2.274	2.274	JJ	22,614	30,952	10/06/2021	01/01/2030
167725-AC-4	CHICAGO IL TRANSIT AUTH 6.899 12/01/2040				1.C FE	3,474,617	110.4947	2,690,546	2,435,000	3,413,560		(77,802)			6.899	2.616	JD	13,999	167,813	12/02/2022	12/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
167736-SJ-7	CHICAGO IL WTR REVENUE 5.75 11/01/2030				2.A FE	21,656,124	108.8883	21,156,997	19,430,000	20,149,872		(146,870)			5.750	4.804	MN	186,204	1,117,186	11/02/2022	11/01/2030
20281P-KT-8	CMWLTH FING AUTH PA 3.864 06/01/2038				1.E FE	4,438,840	86.2184	3,448,736	4,000,000	4,412,166		(26,674)			3.864	2.886	JD	12,880	154,560	01/11/2022	06/01/2038
20281P-NE-8	CMWLTH FING AUTH PA 2.991 06/01/2042				1.E FE	2,083,740	69.9215	1,398,430	2,000,000	2,079,300		(3,314)			2.991	2.714	JD	4,985	59,820	09/10/2021	06/01/2042
21969A-AJ-1	CORONA CA PENSN OBLIG 2.242 05/01/2030				1.B FE	2,500,000	80.6610	2,016,525	2,500,000	2,500,014		14			2.242	2.242	MN	9,186	58,697	09/30/2021	05/01/2030
21969A-AK-8	CORONA CA PENSN OBLIG 2.342 05/01/2031				1.B FE	2,500,000	78.9856	1,974,640	2,500,000	2,500,016		16			2.342	2.342	MN	9,596	61,315	09/30/2021	05/01/2031
235036-V7-2	DALLAS-FORT WORTH TX INT 5.25 11/01/2027			2	1.E FE	5,462,075	101.5038	5,075,190	5,000,000	5,086,607		(101,484)			5.250	3.137	MN	43,021	262,500	05/18/2020	11/01/2027
235036-V8-0	DALLAS-FORT WORTH TX INT 5.25 11/01/2028			2	1.E FE	5,438,725	101.5157	5,075,785	5,000,000	5,083,288		(97,560)			5.250	3.217	MN	43,021	262,500	05/18/2020	11/01/2028
235241-WM-4	DALLAS TX AREA RAPID TR 2.613 12/01/2048			2	1.B FE	1,459,240	65.0319	1,300,638	2,000,000	1,469,200		9,960			2.613	4.607	JD	4,355	52,260	04/19/2022	12/01/2048
249182-HH-2	DENVER CITY & CNTY CO ARP 5.5 11/15/2028			2	1.E FE	2,659,875	101.9047	2,547,618	2,500,000	2,516,595		(18,321)			5.500	4.712	MN	17,188	137,500	07/11/2013	11/15/2028
249182-HL-3	DENVER CITY & CNTY CO ARP 5.5 11/15/2031			2	1.E FE	2,609,925	101.9183	2,547,958	2,500,000	2,511,492		(12,717)			5.500	4.952	MN	17,188	137,500	07/11/2013	11/15/2031
249182-QY-5	DENVER CITY & CNTY CO A 4.125 11/15/2053			2	1.D FE	945,310	87.3281	873,281	1,000,000	946,790		1,480			4.125	4.514	MN	5,271	13,292	07/08/2022	11/15/2053
254845-JQ-4	DIST OF COLUMBIA WTR & SWR 5 10/01/2044			2	1.C FE	5,043,300	101.4274	5,071,370	5,000,000	5,003,345		(5,624)			5.000	4.892	AO	62,500	250,000	07/24/2013	10/01/2044
271014-TU-6	EAST BAY CA MUNI UTILIT 5.874 06/01/2040				1.A FE	139,765	108.6733	108,673	100,000	137,907		(1,858)			5.874	2.860	JD	490	5,874	01/11/2022	06/01/2040
29270C-ZN-8	ENERGY N W WA ELEC REVENUE 5 07/01/2032			2	1.C FE	2,946,489	103.3974	2,662,483	2,575,000	2,663,954		(57,482)			5.000	2.647	JJ	64,017	128,750	11/15/2019	07/01/2032
3135G0-4Z-3	FANNIE MAE 0.5 06/17/2025				1.A	6,958,154	90.9650	6,367,550	7,000,000	6,975,063		9,970			0.500	0.646	JD	1,361	35,000	04/19/2021	06/17/2025
341271-AD-6	FLORIDA ST BRD OF ADMIN 1.258 07/01/2025				1.C FE	1,883,115	91.2611	1,825,222	2,000,000	1,899,300		16,185			1.258	3.407	JJ	12,510		07/28/2022	07/01/2025
345105-BC-3	FOOTHILL ESTRN TRANSPRTN CO 0 01/01/2028	@			1.B FE	3,488,879	86.7106	10,873,509	12,540,000	9,619,676		496,505				5.370				11/05/2003	01/01/2028
345105-KA-7	FOOTHILL ESTRN TRANSPRT 2.962 01/15/2046			1	1.E FE	1,000,000	63.7149	637,149	1,000,000	999,991		(9)			2.962	2.961	JJ	13,658	29,620	01/27/2021	01/15/2046
373539-K8-7	GEORGIA ST HSG & FIN AUT 3.85 12/01/2041			2	1.A FE	7,900,000	96.6653	7,636,559	7,900,000	7,898,963		(1,037)			3.850	3.849	JD	25,346	304,150	02/21/2013	12/01/2041
38122N-A8-5	GOLDEN ST TOBACCO SECURIT 1.6 06/01/2026				1.D FE	1,995,980	88.7192	1,774,384	2,000,000	1,996,945		859			1.600	1.646	JD	2,578	32,000	11/10/2021	06/01/2026
38122N-B2-7	GOLDEN ST TOBACCO SECUR 2.086 06/01/2028				1.D FE	3,000,000	85.1802	2,555,406	3,000,000	2,999,997		(3)			2.086	2.086	JD	5,041	62,580	09/30/2021	06/01/2028
38122N-B6-8	GOLDEN ST TOBACCO SECUR 3.293 06/01/2042			1	1.D FE	804,800	74.7094	597,675	800,000	804,366		(434)			3.293	3.277	JD	2,195	26,344	01/12/2022	06/01/2042
38122N-D5-8	GOLDEN ST TOBACCO SECUR 3.714 06/01/2041			1	1.G FE	1,920,400	77.0403	1,540,806	2,000,000	1,923,352		2,952			3.714	4.076	JD	6,190	71,391	01/31/2022	06/01/2041
38611T-AA-5	GRAND PARKWAY TRANSPRTN 5.125 10/01/2043			2	2.A FE	12,654,700	101.1213	13,064,872	12,920,000	12,821,064		120,699			5.125	5.270	AO	165,538	662,150	08/02/2013	10/01/2043
38611T-AB-3	GRAND PARKWAY TRANSPRTN C 5.5 04/01/2053			2	1.A	2,955,000	101.8449	3,055,347	3,000,000	2,995,287		5,016			5.500	5.698	AO	41,250	165,000	07/17/2013	04/01/2053
38611T-AV-9	GRAND PARKWAY TRANSPRTN 5.184 10/01/2042				1.C FE	1,313,440	101.4398	1,014,398	1,000,000	1,301,157		(12,283)			5.184	2.948	AO	12,960	51,840	02/02/2022	10/01/2042
38611T-CB-1	GRAND PARKWAY TRANSPRTN COR 4 10/01/2045			2	1.F FE	5,210,050	93.5897	4,679,485	5,000,000	5,158,268		(18,954)			4.000	3.499	AO	50,000	200,000	03/12/2020	10/01/2045
38611T-CC-9	GRAND PARKWAY TRANSPRTN COR 4 10/01/2049			2	1.F FE	2,411,400	90.3797	2,259,493	2,500,000	2,412,254		854			4.000	4.271	AO	25,000	50,000	07/18/2022	10/01/2049
40064R-EE-5	GUAM INTERNATIONAL ARPT 2.899 10/01/2027		C		2.B FE	354,928	86.8315	303,910	350,000	353,956		(773)			2.899	2.644	AO	2,508	10,147	09/23/2021	10/01/2027
40064R-EK-1	GUAM INTERNATIONAL ARPT 3.839 10/01/2036		C	2	2.B FE	841,608	78.6581	629,265	800,000	836,722		(3,588)			3.839	3.232	AO	7,678	30,712	08/18/2021	10/01/2036
40064R-EL-9	GUAM INTERNATIONAL ARPT 4.46 10/01/2043		C	2	2.B FE	3,148,967	79.0832	2,372,496	3,000,000	3,132,005		(12,509)			4.460	3.862	AO	33,450	133,800	08/24/2021	10/01/2043
43232E-BX-6	HILLSBOROUGH CNTY FL HSG VAR 01/01/2039			2	1.B FE	7,154,006	100.0703	7,310,135	7,305,000	7,304,308		52,328			4.750	4.917	JJ	173,494	349,973	05/09/2006	01/01/2039
442349-EU-6	HOUSTON TX ARPT SYS REV 2.485 07/01/2032			2	1.E FE	7,517,375	79.0141	5,926,058	7,500,000	7,513,752		(1,654)			2.485	2.458	JJ	92,670	186,375	09/21/2020	07/01/2032
442435-4Z-3	HOUSTON TX UTILITY SYS 3.428 05/15/2023				1.C FE	1,531,785	99.4574	1,491,861	1,500,000	1,510,173		(21,612)			3.428	1.593	MN	6,428	51,420	03/11/2022	05/15/2023
442435-5B-5	HOUSTON TX UTILITY SYS 3.828 05/15/2028				1.C FE	2,443,700	95.7849	2,394,623	2,500,000	2,447,191		3,491			3.828	4.483	MN	12,228	47,850	09/20/2022	05/15/2028
442435-5Z-2	HOUSTON TX UTILITY SYS REVE 5 11/15/2039			2	1.C FE	5,577,250	103.6453	5,182,265	5,000,000	5,120,268		(61,343)			5.000	3.651	MN	31,944	250,000	06/13/2014	11/15/2039
44244C-GY-7	HOUSTON TX UTILITY SYS REVE 4 11/15/2037			2	1.C FE	5,403,400	100.5017	5,025,085	5,000,000	5,199,762		(48,331)			4.000	2.907	MN	25,000	200,000	11/15/2019	11/15/2037
446201-AG-0	HUNTINGTON BEACH CA PEN 1.911 06/15/2028				1.B FE	2,150,000	84.7341	1,821,783	2,150,000	2,149,999		(1)			1.911	1.911	JD	1,712	41,087	03/18/2021	06/15/2028
446201-AH-8	HUNTINGTON BEACH CA PEN 2.183 06/15/2029				1.B FE	2,750,000	83.5092	2,296,503	2,750,000	2,749,998		(2)			2.183	2.183	JD	2,501	60,033	03/18/2021	06/15/2029
45203H-B4-3	ILLINOIS ST FIN AUTH REVENU 5 10/01/2035			2	1.C FE	5,639,700	103.9402	5,197,010	5,000,000	5,127,057		(69,258)			5.000	3.490	AO	61,806	250,000	08/06/2014	10/01/2035
45203H-B6-8	ILLINOIS ST FIN AUTH REVENU 5 10/01/2038			2	1.C FE	5,589,850	103.9411	5,197,055	5,000,000	5,117,400		(64,296)			5.000	3.600	AO	62,500	250,000	08/06/2014	10/01/2038
452227-ST-9	ILLINOIS ST SALES TAX R 2.359 06/15/2031				1.G FE	2,000,000	77.7144	1,554,288	2,000,000	2,000,095		95			2.359	2.359	JD	1,966	57,140	09/16/2021	06/15/2031
452227-SW-2	ILLINOIS ST SALES TAX R 2.789 06/15/2034			1	1.G FE	2,000,000	75.3608	1,507,216	2,000,000	2,000,133		133			2.789	2.789	JD	2,324	67,556	09/16/2021	06/15/2034
452252-HF-9	ILLINOIS ST TOLL HIGHWAY AU 5 01/01/2035			2	1.D FE	4,782,525	100.1569	4,507,061	4,500,000	4,500,219		(79,835)			5.000	3.197	JJ	111,875	225,000	05/18/2020	01/01/2035
452252-HG-7	ILLINOIS ST TOLL HIGHWAY AU 5 01/01/2038			2	1.D FE	12,897,055	100.1570	11,518,055	11,500,000	11,498,868		(169,480)			5.000	3.502	JJ	287,500	575,000	04/25/2013	01/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
491397-BE-4	KENTUCKY PUB TRANSPRTN 3.121 07/01/2049			1	1.E FE	2,500,000	59.5487	1,488,718	2,500,000	2,499,978		(22)			3.121	3.121	JJ	39,013	57,218	09/17/2021	07/01/2049
53945C-AP-5	LOS ANGELES CA WSTWTR SYS R 5 06/01/2034			2	1.C FE	10,979,500	100.9723	10,097,230	10,000,000	10,052,060		(121,632)			5.000	3.730	JD	40,278	500,000	03/19/2014	06/01/2034
53945C-BM-1	LOS ANGELES CA WSTWTR SYS R 5 06/01/2035			2	1.B FE	6,317,605	101.0096	5,671,689	5,615,000	5,649,038		(81,380)			5.000	3.500	JD	23,396	280,750	06/05/2013	06/01/2035
544445-TZ-2	LOS ANGELES CA DEPT OF 1.613 05/15/2030				1.D FE	1,000,000	78.7023	787,023	1,000,000	999,999		(1)			1.613	1.613	MN	2,016	16,130	01/28/2021	05/15/2030
544445-UB-3	LOS ANGELES CA DEPT OF 1.863 05/15/2032			1	1.D FE	1,600,000	75.6494	1,210,390	1,600,000	1,599,999		(1)			1.863	1.863	MN	3,726	29,808	01/28/2021	05/15/2032
544445-UE-7	LOS ANGELES CA DEPT OF 2.163 05/15/2035			1	1.D FE	600,000	72.1808	433,085	600,000	599,999		(1)			2.163	2.163	MN	1,622	12,978	01/28/2021	05/15/2035
544445-UF-4	LOS ANGELES CA DEPT OF 2.213 05/15/2036			1	1.D FE	650,000	70.9641	461,267	650,000	649,999		(1)			2.213	2.213	MN	1,798	14,385	01/28/2021	05/15/2036
544495-UG-7	LOS ANGELES CA DEPT WTR 5.716 07/01/2039				1.D FE	279,350	106.3608	212,722	200,000	274,824		(4,037)			5.716	2.661	JJ	5,716	11,432	11/16/2021	07/01/2039
544495-VY-7	LOS ANGELES CA DEPT WTR 6.574 07/01/2045				1.D FE	1,555,622	117.8056	1,572,705	1,335,000	1,554,266		(1,356)			6.574	5.336	JJ	43,881		09/27/2022	07/01/2045
544628-JK-7	LOS ANGELES CA REGL ARPTS I 5 01/01/2032			2	1.E FE	4,988	100.1068	5,005	5,000	4,999		7			5.000	5.021	JJ	125	250	12/11/2013	01/01/2032
546589-SP-8	LOUISVILLE & JEFFERSON CNTY 4 05/15/2037			2	1.D FE	10,825,155	100.0916	10,509,618	10,500,000	10,530,983		(82,278)			4.000	3.199	MN	52,500	420,000	05/18/2020	05/15/2037
56036Y-DG-7	MAIN STREET NATURAL GAS I 5.5 09/15/2025				1.G FE	10,299,700	103.6128	10,361,280	10,000,000	10,064,405		(21,881)			5.500	5.241	MS	160,417	550,000	09/07/2007	09/15/2025
574296-CG-2	MARYLAND ST STADIUM AUT 2.107 05/01/2030				1.D FE	1,890,000	82.9145	1,567,084	1,890,000	1,889,997		(3)			2.107	2.107	MN	6,526	39,822	07/10/2020	05/01/2030
574296-CK-3	MARYLAND ST STADIUM AUT 2.307 05/01/2033				1.D FE	825,000	77.9614	643,182	825,000	824,999		(1)			2.307	2.307	MN	3,119	19,033	07/10/2020	05/01/2033
574296-CL-1	MARYLAND ST STADIUM AUT 2.327 05/01/2034				1.D FE	500,000	76.1691	380,846	500,000	499,999		(1)			2.327	2.327	MN	1,907	11,635	07/10/2020	05/01/2034
574296-CM-9	MARYLAND ST STADIUM AUT 2.357 05/01/2035				1.D FE	1,500,000	74.6894	1,120,341	1,500,000	1,499,999		(1)			2.357	2.357	MN	5,794	35,355	07/10/2020	05/01/2035
574296-CN-7	MARYLAND ST STADIUM AUT 2.805 05/01/2040				1.D FE	3,000,000	74.1777	2,225,331	3,000,000	2,999,986		(14)			2.805	2.805	MN	14,025	84,150	07/10/2020	05/01/2040
57583F-FZ-9	MASSACHUSETTS ST DEV FIN 5.45 05/15/2059			2	1.D FE	15,764,049	112.3743	18,401,292	16,375,000	15,968,414		150,206			5.450	5.670	MN	111,555	892,438	02/28/2002	05/15/2059
57586N-XX-4	MASSACHUSETTS ST HSG FIN 4.25 12/01/2035			2	1.C FE	4,715,000	99.0504	4,670,226	4,715,000	4,714,770		(230)			4.250	4.249	JD	16,699	200,388	03/18/2015	12/01/2035
57586N-XY-2	MASSACHUSETTS ST HSG FIN 4.35 12/01/2040			2	1.C FE	2,465,000	95.3298	2,349,880	2,465,000	2,464,877		(123)			4.350	4.349	JD	8,936	107,228	03/18/2015	12/01/2040
57587A-DN-5	MASSACHUSETTS ST HSG FIN 4.3 12/01/2034			2	1.C FE	1,080,000	98.7314	1,066,299	1,080,000	1,079,917		(83)			4.300	4.300	JD	3,870	46,440	06/12/2014	12/01/2034
57587A-DP-0	MASSACHUSETTS ST HSG FIN 4.5 12/01/2039			2	1.C FE	915,000	97.9962	896,665	915,000	914,926		(74)			4.500	4.500	JD	3,431	41,175	06/12/2014	12/01/2039
57587G-DG-7	MASSACHUSETTS ST HSG FI 3.065 12/01/2040			2	1.C FE	855,000	72.8078	622,507	855,000	854,991		(9)			3.065	3.063	JD	2,184	26,206	12/04/2020	12/01/2040
57587G-DH-5	MASSACHUSETTS ST HSG FI 3.265 12/01/2050			2	1.C FE	855,000	66.6935	570,229	855,000	854,990		(10)			3.265	3.263	JD	2,326	27,916	12/04/2020	12/01/2050
575896-QH-1	MASSACHUSETTS ST PORT AUTH 5 07/01/2040			2	1.C FE	1,928,868	101.7055	1,779,846	1,750,000	1,801,111		(19,218)			5.000	3.760	JJ	43,750	87,500	07/09/2015	07/01/2040
575896-QJ-7	MASSACHUSETTS ST PORT AUTH 5 07/01/2045			2	1.C FE	1,093,510	101.1465	1,011,465	1,000,000	1,026,798		(10,063)			5.000	3.860	JJ	25,000	50,000	07/09/2015	07/01/2045
575896-WP-6	MASSACHUSETTS ST PORT A 2.079 07/01/2035			1	1.C FE	1,000,000	72.4198	724,198	1,000,000	1,000,000					2.079	2.079	JJ	10,337	20,790	02/04/2021	07/01/2035
576000-ZR-7	MASSACHUSETTS ST SCH BLDG A 5 05/15/2038			2	1.A	5,921,240	100.7318	5,313,602	5,275,000	5,362,209		(233,730)			5.000	0.545	MN	33,701	263,750	08/06/2020	05/15/2038
576000-ZT-3	MASSACHUSETTS ST SCH BLDG A 5 05/15/2038			2	1.B FE	5,227,740	100.7308	4,759,530	4,725,000	4,793,127		(182,211)			5.000	1.096	MN	30,188	236,250	08/06/2020	05/15/2038
59259N-ZH-9	MET TRANSPRTN AUTH NY D 7.336 11/15/2039				1.C FE	2,252,025	122.4550	2,044,999	1,670,000	2,232,086		(18,431)			7.336	4.526	MN	15,654	80,696	09/27/2022	11/15/2039
59259Y-BY-4	MET TRANSPRTN AUTH NY R 6.668 11/15/2039				2.A FE	1,415,030	105.5004	1,055,004	1,000,000	1,388,467		(21,745)			6.668	3.198	MN	8,520	66,680	10/07/2021	11/15/2039
59259Y-BZ-1	MET TRANSPRTN AUTH NY R 6.648 11/15/2039				1.G FE	557,768	105.0758	420,303	400,000	546,162		(9,095)			6.648	3.163	MN	3,398	26,592	09/20/2021	11/15/2039
59259Y-CC-1	MET TRANSPRTN AUTH NY R 5.754 11/15/2023				1.G FE	2,322,637	100.3186	2,161,866	2,155,000	2,235,070		(87,568)			5.754	1.456	MN	15,500	123,999	01/11/2022	11/15/2023
59259Y-GF-0	MET TRANSPRTN AUTH NY R 6.814 11/15/2040				1.G FE	1,234,564	108.1026	929,682	860,000	1,212,730		(20,549)			6.814	3.100	MN	7,488	58,600	01/04/2022	11/15/2040
59259Y-Q8-5	MET TRANSPRTN AUTH NY REVEN 5 11/15/2031			2	1.G FE	6,502,002	101.8001	6,153,816	6,045,000	6,093,601		(53,808)			5.000	4.051	MN	37,781	302,250	02/21/2014	11/15/2031
592643-BQ-2	METRO WASHINGTON AIRPORTS 6.5 10/01/2044			2	2.A FE	2,734,416	110.4068	2,815,373	2,550,000	2,672,273		(14,605)			6.500	3.719	AO	40,977	165,750	01/05/2015	10/01/2044
592643-DU-1	MET WASHINGTON DC ARPTS 1.737 10/01/2025				1.E FE	750,000	90.4037	678,028	750,000	750,702		702			1.737	1.744	AO	3,221	8,142	01/20/2022	10/01/2025
592643-EH-9	MET WASHINGTON DC ARPTS 3.562 10/01/2041			1	1.E FE	2,000,000	73.3201	1,466,402	2,000,000	2,004,304		4,304			3.562	3.593	AO	17,810	44,525	01/21/2022	10/01/2041
592646-5M-1	MET WASHINGTON DC ARPTS AUT 5 10/01/2033			2	1.D FE	2,342,621	101.1260	2,320,842	2,295,000	2,299,231		(5,609)			5.000	4.742	AO	28,369	114,750	07/17/2013	10/01/2033
592646-5N-9	MET WASHINGTON DC ARPTS AUT 5 10/01/2038			2	1.D FE	2,048,100	100.6054	2,012,108	2,000,000	2,003,838		(5,435)			5.000	4.701	AO	25,000	100,000	06/28/2013	10/01/2038
592646-6T-5	MET WASHINGTON DC ARPTS AUT 5 10/01/2029			2	1.D FE	2,274,760	101.8375	2,036,750	2,000,000	2,053,857		(29,387)			5.000	3.401	AO	24,722	100,000	05/30/2014	10/01/2029
592646-6U-2	MET WASHINGTON DC ARPTS AUT 5 10/01/2030			2	1.D FE	2,259,980	102.6210	2,052,420	2,000,000	2,051,114		(27,865)			5.000	3.481	AO	24,722	100,000	05/30/2014	10/01/2030
59333P-L5-5	MIAMI-DADE CNTY FL AVIATION 5 10/01/2035			2	1.F FE	4,482,720	102.0721	4,082,884	4,000,000	4,100,922		(55,005)			5.000	3.500	AO	49,444	200,000	03/16/2015	10/01/2035
59333P-R7-5	MIAMI-DADE CNTY FL AVIATION 5 10/01/2038			2	1.F FE	4,345,040	101.3852	4,055,408	4,000,000	4,131,503		(45,232)			5.000	3.734	AO	50,000	200,000	11/15/2019	10/01/2038
59334D-LJ-1	MIAMI-DADE CNTY FL WTR 2.501 10/01/2027				1.D FE	910,940	90.0295	900,295	1,000,000	915,285		4,345			2.501	4.552	AO	6,183	12,505	09/21/2022	10/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59335K-CV-7	MIAMI-DADE CNTY FL SEAP 2.312 10/01/2033			2	1.F FE	2,500,000	74.8005	1,870,013	2,500,000	2,500,010		10			2.312	2.312	AO	14,289	60,369	08/19/2021	10/01/2033
59335K-CW-5	MIAMI-DADE CNTY FL SEAP 2.462 10/01/2034			2	1.F FE	2,500,000	74.1725	1,854,313	2,500,000	2,500,011		11			2.462	2.462	AO	15,217	64,286	08/19/2021	10/01/2034
594698-SH-6	MICHIGAN ST STRATEGIC F 2.678 09/01/2036			1	1.C FE	502,795	76.8895	384,448	500,000	502,486		(245)			2.678	2.613	MS	4,426	15,361	09/01/2021	09/01/2036
60636A-JD-6	MISSOURI ST HLTH & EDUC 4.072 10/15/2044				1.B FE	3,833,399	85.8838	2,645,221	3,080,000	3,806,048		(24,375)			4.072	2.642	AO	26,129	125,418	11/12/2021	10/15/2044
60637A-FE-7	MISSOURI ST HLTH & EDUCTNL 5 01/01/2044			2	1.C FE	10,472,800	100.6963	10,069,630	10,000,000	10,056,641		(55,414)			5.000	4.401	JJ	250,000	500,000	03/07/2014	01/01/2044
613692-AB-8	MONTGOMERY CNTY TX HLTH FAC 0 07/15/2023	@			1.B FE	3,438,420	98.2443	5,894,658	6,000,000	5,866,421		238,843				4.200				02/18/2010	07/15/2023
626207-YF-5	MUNI ELEC AUTH OF GEORG 6.637 04/01/2057				1.G FE	2,223,547	107.1582	1,569,868	1,465,000	2,205,166		(31,046)			6.637	3.265	AO	24,308	97,232	01/11/2022	04/01/2057
626207-YS-7	MUNI ELEC AUTH OF GEORG 7.055 04/01/2057				2.A FE	386,081	99.4978	255,709	257,000	382,775		(4,081)			7.055	3.644	AO	4,533	18,131	11/08/2021	04/01/2057
631663-RF-0	NASSAU CNTY NY INTERIM 0.709 11/15/2025				1.A FE	2,071,806	88.6332	2,056,290	2,320,000	2,092,150		20,344			0.709	4.428	MN	2,056	8,224	09/21/2022	11/15/2025
63968A-S8-9	NEBRASKA ST PUBLIC PWR DIST 5 01/01/2046			2	1.E FE	1,152,160	101.9950	1,019,950	1,000,000	1,077,127		(24,566)			5.000	2.321	JJ	25,000	50,000	11/15/2019	01/01/2046
645790-FL-5	NEW JERSEY ST HLTH CARE FAC 4 07/01/2032			2	1.D FE	5,312,790	102.5535	5,127,675	5,000,000	5,141,259		(37,802)			4.000	3.146	JJ	99,444	200,000	11/15/2019	07/01/2032
645913-AA-2	NEW JERSEY ST ECON DEV 7.425 02/15/2029				1.G FE	3,832,650	107.5902	3,241,693	3,013,000	3,663,235		(139,987)			7.425	2.203	FA	84,515	223,715	01/19/2022	02/15/2029
646108-SR-2	NEW JERSEY ST HSG & MTGE 3.75 11/01/2045			2	1.D FE	1,000,000	87.1449	871,449	1,000,000	999,965		(35)			3.750	3.748	MN	6,250	37,500	04/29/2016	11/01/2045
646136-6S-5	NEW JERSEY ST TRANSPRTN 4.131 06/15/2042				1.G FE	839,230	80.4301	804,301	1,000,000	840,665		1,435			4.131	5.616	JD	1,836	20,655	09/23/2022	06/15/2042
646136-XS-5	NEW JERSEY ST TRANSPRTN 5.754 12/15/2028				1.G FE	293,415	100.6629	251,657	250,000	284,086		(8,330)			5.754	2.085	JD	639	14,385	11/16/2021	12/15/2028
646139-4N-2	NEW JERSEY ST TURNPIKE AUTH 5 01/01/2034			2	1.E FE	5,703,850	100.0000	5,000,000	5,000,000	5,000,231		(83,929)			5.000	3.280	JJ	124,306	250,000	05/03/2013	01/01/2034
646139-W3-5	NEW JERSEY ST TURNPIKE 7.414 01/01/2040				1.E FE	1,390,791	123.6722	1,051,214	850,000	1,362,309		(26,125)			7.414	2.668	JJ	31,510	52,825	01/06/2022	01/01/2040
646139-X8-3	NEW JERSEY ST TURNPIKE 7.102 01/01/2041				1.E FE	402,780	120.1785	300,446	250,000	394,108		(7,455)			7.102	2.061	JJ	8,878	17,755	11/10/2021	01/01/2041
64613C-BM-9	NEW JERSEY ST TRANSPRTN TRU 4 06/15/2046			2	1.G FE	458,143	88.2686	467,824	530,000	458,650		507			4.000	5.081	JD	942	10,600	09/22/2022	06/15/2046
646140-DX-8	NEW JERSEY ST TURNPIKE 2.213 01/01/2034			2	1.E FE	1,150,000	75.3010	865,962	1,150,000	1,150,000					2.213	2.213	JJ	12,654	25,450	01/22/2021	01/01/2034
647719-QF-3	NEW ORLEANS LA SEWAGE S 1.891 06/01/2031				2.A FE	300,000	75.5187	226,556	300,000	300,000					1.891	1.891	JD	457	5,673	02/05/2021	06/01/2031
647719-QG-1	NEW ORLEANS LA SEWAGE S 1.991 06/01/2032			1	2.A FE	500,000	73.9383	369,692	500,000	500,000					1.991	1.991	JD	802	9,955	02/05/2021	06/01/2032
647719-QH-9	NEW ORLEANS LA SEWAGE S 2.091 06/01/2033			1	2.A FE	700,000	72.4854	507,398	700,000	700,000					2.091	2.091	JD	1,179	14,637	02/05/2021	06/01/2033
647719-QJ-5	NEW ORLEANS LA SEWAGE S 2.191 06/01/2034			1	2.A FE	990,000	71.2349	705,226	990,000	989,999		(1)			2.191	2.191	JD	1,747	21,691	02/05/2021	06/01/2034
647719-QK-2	NEW ORLEANS LA SEWAGE S 2.241 06/01/2035			1	2.A FE	425,000	69.7160	296,293	425,000	425,000					2.241	2.241	JD	767	9,524	02/05/2021	06/01/2035
647719-QL-0	NEW ORLEANS LA SEWAGE S 2.291 06/01/2036			1	2.A FE	375,000	68.3040	256,140	375,000	375,000					2.291	2.291	JD	692	8,591	02/05/2021	06/01/2036
647753-MG-4	NEW ORLEANS LA WTR REVE 1.941 12/01/2031				2.A FE	350,000	75.3226	263,629	350,000	350,000					1.941	1.941	JD	547	6,794	02/05/2021	12/01/2031
647753-MH-2	NEW ORLEANS LA WTR REVE 2.041 12/01/2032			1	2.A FE	450,000	74.1780	333,801	450,000	450,000					2.041	2.041	JD	740	9,185	02/05/2021	12/01/2032
647753-MJ-8	NEW ORLEANS LA WTR REVE 2.141 12/01/2033			1	2.A FE	625,000	72.4225	452,641	625,000	625,000					2.141	2.141	JD	1,078	13,381	02/05/2021	12/01/2033
647753-MK-5	NEW ORLEANS LA WTR REVE 2.241 12/01/2034			1	2.A FE	975,000	71.2240	694,434	975,000	974,999		(1)			2.241	2.241	JD	1,760	21,850	02/05/2021	12/01/2034
647753-ML-3	NEW ORLEANS LA WTR REVE 2.291 12/01/2035			1	2.A FE	850,000	69.0426	586,862	850,000	849,999		(1)			2.291	2.291	JD	1,569	19,474	02/05/2021	12/01/2035
64966T-AY-0	NEW YORK CITY NY HSG DEV 4.75 01/15/2039			2	1.B FE	1,000,000	99.9949	999,949	1,000,000	999,853		(147)			4.750	4.747	JJ	21,903	47,500	03/28/2007	01/15/2039
64971X-RA-8	NEW YORK CITY NY TRANSIT 2.05 08/01/2036			2	1.A FE	1,410,862	68.6345	1,008,927	1,470,000	1,415,281		3,376			2.050	2.372	FA	12,473	30,135	09/03/2021	08/01/2036
64972B-J3-0	NEW YORK CITY NY HSG DEV CO 4 05/01/2044			2	1.C FE	5,000,000	90.5643	4,528,215	5,000,000	4,999,229		(771)			4.000	3.999	MN	33,333	200,000	02/22/2013	05/01/2044
64972C-LJ-0	NEW YORK CITY NY HSG DEV 4.25 11/01/2045			2	1.C FE	4,128,368	93.1317	3,818,400	4,100,000	4,109,630		(7,449)			4.250	4.062	MN	29,042	174,250	05/18/2020	11/01/2045
64972E-UC-1	NEW YORK CITY NY HSG DE 1.377 05/01/2027				1.C FE	200,000	85.3189	170,638	200,000	200,000					1.377	1.377	MN	451	2,754	02/24/2021	05/01/2027
64972E-UD-9	NEW YORK CITY NY HSG DE 1.477 11/01/2027				1.C FE	200,000	84.2544	168,509	200,000	200,000					1.477	1.477	MN	484	2,954	02/24/2021	11/01/2027
64972E-UE-7	NEW YORK CITY NY HSG DE 1.577 05/01/2028				1.C FE	260,000	83.3589	216,733	260,000	260,000					1.577	1.577	MN	672	4,100	02/24/2021	05/01/2028
64972E-UF-4	NEW YORK CITY NY HSG DE 1.677 11/01/2028				1.C FE	450,000	82.6113	371,751	450,000	449,999		(1)			1.677	1.677	MN	1,237	7,547	02/24/2021	11/01/2028
64972F-T3-0	NEW YORK CITY NY MUNI W 5.724 06/15/2042				1.B FE	2,382,069	107.3337	1,711,973	1,595,000	2,348,027		(29,362)			5.724	2.613	JD	3,804	91,298	10/29/2021	06/15/2042
64972G-BX-1	NEW YORK CITY NY MUNI WTR F 5 06/15/2035			2	1.B FE	5,597,200	101.0593	5,052,965	5,000,000	5,035,279		(75,263)			5.000	3.430	JD	10,417	250,000	07/18/2014	06/15/2035
64972G-DS-0	NEW YORK CITY NY MUNI WTR F 5 06/15/2039			2	1.B FE	5,354,500	103.4656	5,173,280	5,000,000	5,060,046		(39,212)			5.000	4.141	JD	10,417	250,000	03/26/2014	06/15/2039
64985T-DH-1	NEW YORK ST URBAN DEV CO 2.15 03/15/2031				1.B FE	3,000,000	79.5030	2,385,090	3,000,000	2,999,970		(30)			2.150	2.150	MS	18,813	58,050	10/15/2021	03/15/2031
64985T-DK-4	NEW YORK ST URBAN DEV COR 2.5 03/15/2033			2	1.B FE	3,015,690	78.0472	2,341,416	3,000,000	3,013,934		(1,463)			2.500	2.440	MS	21,875	67,500	10/15/2021	03/15/2033
64990C-EJ-6	NEW YORK ST DORM AUTH REVEN 4 07/01/2039			2	1.D FE	3,314,845	100.1457	3,004,371	3,000,000	3,173,879		(47,266)			4.000	2.266	JJ	60,000	120,000	05/18/2020	07/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64990E-QT-7	NEW YORK ST DORM AUTH ST PE 5 03/15/2032			2	1.B FE	9,069,600	102.7221	8,217,768	8,000,000	8,152,522		(121,971)			5.000	3.371	MS	116,667	400,000	06/25/2014	03/15/2032
650028-ZS-5	NEW YORK ST THRUWAY AUT 4.125 03/15/2057			2	1.B FE	2,386,800	93.2947	2,332,368	2,500,000	2,389,157		2,357			4.125	4.428	MS	30,078	13,464	07/21/2022	03/15/2057
650035-8N-1	NEW YORK ST URBAN DEV CO 3.25 03/15/2025				1.B FE	3,136,140	96.4765	2,894,295	3,000,000	3,097,031		(39,109)			3.250	1.752	MS	28,438	97,500	02/01/2022	03/15/2025
650116-AQ-9	NEW YORK ST TRANSPRTN DEV C 5 07/01/2041			2	2.B FE	2,790,683	97.0300	2,668,325	2,750,000	2,758,897		(5,826)			5.000	4.764	JJ	68,750	137,500	12/01/2016	07/01/2041
677561-LK-6	OHIO ST HOSP FAC REVENU 2.885 01/01/2032				1.C FE	1,103,900	83.4868	834,868	1,000,000	1,087,455		(8,860)			2.885	1.827	JJ	14,345	28,850	02/11/2021	01/01/2032
677632-MV-0	OHIO ST UNIV 4.91 06/01/2040				1.C FE	695,733	101.1113	510,612	505,000	685,264		(8,255)			4.910	2.392	JD	1,997	24,796	09/20/2021	06/01/2040
708692-AH-1	PENNSYLVANIA ST ECON DE 5.375 03/01/2031				1.D FE	5,664,608	111.9486	6,213,147	5,550,000	5,602,888		(5,114)			5.375	5.230	MS	98,609	298,313	08/03/2004	03/01/2031
709221-VZ-5	PENNSYLVANIA ST TURNPIKE CO 4 12/01/2051			2	1.C FE	2,933,880	96.2586	2,887,758	3,000,000	2,934,489		609			4.000	4.176	JD	10,000	60,000	07/20/2022	12/01/2051
709223-VZ-1	PENNSYLVANIA ST TURNPIK 6.105 12/01/2039				1.E FE	1,406,100	107.7999	1,077,999	1,000,000	1,385,896		(20,204)			6.105	2.879	JD	5,088	61,050	01/13/2022	12/01/2039
709223-XW-6	PENNSYLVANIA TURNPIKE 6.375 12/01/2038			2	1.F FE	4,622,870	112.1140	7,847,980	7,000,000	7,156,942		(27,101)			6.375	6.021	JD	35,948	446,250	04/08/2010	12/01/2038
709224-CR-8	PENNSYLVANIA ST TURNPIKE CO 5 12/01/2034			2	1.E FE	7,204,041	104.0434	6,986,514	6,715,000	6,819,585		(51,425)			5.000	4.146	JD	27,047	335,750	04/02/2014	12/01/2034
709235-T7-0	PENNSYLVANIA ST UNIV 2.79 09/01/2043				1.C FE	4,069,125	73.3975	3,001,958	4,090,000	4,069,346		578			2.790	2.846	MS	38,037	114,111	01/27/2022	09/01/2043
717794-AL-5	PHILADELPHIA PA AUTH FOR IN 5 04/01/2040			2	1.E FE	5,424,600	102.5915	5,129,575	5,000,000	5,112,010		(47,067)			5.000	3.941	AO	62,500	250,000	06/24/2015	04/01/2040
717794-AV-3	PHILADELPHIA PA AUTH FOR IN 5 04/01/2033			2	1.E FE	4,586,241	104.5763	4,256,255	4,070,000	4,253,978		(78,373)			5.000	2.918	AO	50,310	203,500	11/15/2019	04/01/2033
71783D-CB-9	PHILADELPHIA PA AUTH FO 1.625 04/15/2026				1.F FE	1,950,000	89.7975	1,751,051	1,950,000	1,949,996		(4)			1.625	1.625	AO	6,602	31,688	03/19/2021	04/15/2026
71783D-CC-7	PHILADELPHIA PA AUTH FO 2.016 04/15/2027				1.F FE	2,245,000	88.2990	1,982,313	2,245,000	2,244,995		(5)			2.016	2.016	AO	9,429	45,259	03/19/2021	04/15/2027
71783D-CD-5	PHILADELPHIA PA AUTH FO 2.216 04/15/2028				1.F FE	2,000,000	86.4964	1,729,928	2,000,000	1,999,996		(4)			2.216	2.216	AO	9,233	44,320	03/19/2021	04/15/2028
71884W-BG-5	PHOENIX AZ CIVIC IMPT CRP 5.5 07/01/2042				1.C FE	15,649,052	120.2414	18,036,210	15,000,000	15,564,945		(16,440)			5.500	5.189	JJ	410,208	825,000	01/28/2008	07/01/2042
71884W-BH-3	PHOENIX CIVIC IMP CORP 5.5 07/01/2043				1.C FE	4,640,529	120.2343	5,344,415	4,445,000	4,616,895		(4,618)			5.500	5.190	JJ	121,558	244,475	01/28/2008	07/01/2043
71884W-CP-4	PHOENIX AZ CIVIC IMPT CRP 5.5 07/01/2034				1.B FE	8,401,779	121.8665	9,749,320	8,000,000	8,303,944		(19,073)			5.500	5.057	JJ	218,778	440,000	09/03/2009	07/01/2034
73358X-GM-8	PORT AUTH OF NEW YORK & 5.25 08/01/2047			2	1.D FE	3,143,310	105.9074	3,177,222	3,000,000	3,141,430		(1,880)			5.250	4.961	FA	43,750		09/16/2022	08/01/2047
735389-W2-0	PORT OF SEATTLE WA REVENUE 4 08/01/2047			2	1.D FE	978,320	88.0428	880,428	1,000,000	979,276		956			4.000	4.190	FA	15,556		08/03/2022	08/01/2047
759911-NH-9	REGL TRANSPRTN AUTH IL 5.75 06/01/2023				1.C FE	3,478,047	100.7885	3,532,637	3,505,000	3,503,375		2,388			5.750	5.811	JD	16,795	201,538	03/16/2000	06/01/2023
76912D-BJ-6	RIVERSIDE CNTY CA TRANS 3.027 06/01/2034			2	2.A FE	500,000	77.0806	385,403	500,000	500,022		22			3.027	3.027	JD	1,219	17,111	10/06/2021	06/01/2034
76912D-BK-3	RIVERSIDE CNTY CA TRANS 3.077 06/01/2035			2	2.A FE	1,000,000	76.1450	761,450	1,000,000	1,000,045		45			3.077	3.077	JD	2,479	34,787	10/06/2021	06/01/2035
76912D-BM-9	RIVERSIDE CNTY CA TRANS 3.335 06/01/2041			2	2.A FE	1,500,000	71.8999	1,078,499	1,500,000	1,500,079		79			3.335	3.335	JD	4,030	56,556	10/06/2021	06/01/2041
76913D-GB-7	RIVERSIDE CNTY CA INFRAS 2.23 11/01/2030				1.D FE	2,000,000	80.4479	1,608,958	2,000,000	2,000,007		7			2.230	2.230	MN	7,309	46,087	09/29/2021	11/01/2030
76913D-GC-5	RIVERSIDE CNTY CA INFRAS 2.33 11/01/2031				1.D FE	4,000,000	79.0774	3,163,096	4,000,000	4,000,016		16			2.330	2.330	MN	15,274	96,307	09/29/2021	11/01/2031
783186-NH-8	RUTGERS NJ ST UNIV 5.665 05/01/2040				1.E FE	5,616,097	102.6603	4,383,595	4,270,000	5,524,649		(80,576)			5.665	2.981	MN	40,316	226,600	09/28/2022	05/01/2040
783186-UJ-6	RUTGERS NJ ST UNIV 3.27 05/01/2043				1.E FE	265,193	76.1111	186,472	245,000	264,155		(890)			3.270	2.689	MN	1,335	8,012	11/08/2021	05/01/2043
786005-VA-3	SACRAMENTO CA MUNI UTILITY 5 08/15/2037			2	1.C FE	5,186,750	101.5298	5,076,490	5,000,000	5,013,679		(22,584)			5.000	4.520	FA	94,444	250,000	11/20/2013	08/15/2037
786005-VU-9	SACRAMENTO CA MUNI UTILITY 5 08/15/2033			2	1.C FE	3,733,781	101.4699	3,607,255	3,555,000	3,568,761		(21,539)			5.000	4.360	FA	66,656	177,750	11/13/2013	08/15/2033
795576-FR-3	SALT LAKE CITY UT ARPT REVE 5 07/01/2032			2	1.F FE	1,133,030	105.3726	1,053,726	1,000,000	1,063,660		(12,852)			5.000	3.461	JJ	24,861	50,000	02/15/2017	07/01/2032
795576-FS-1	SALT LAKE CITY UT ARPT REVE 5 07/01/2033			2	1.F FE	2,037,078	105.4584	1,845,522	1,750,000	1,912,889		(33,676)			5.000	2.796	JJ	43,507	87,500	11/15/2019	07/01/2033
795576-FU-6	SALT LAKE CITY UT ARPT REVE 5 07/01/2035			2	1.F FE	5,178,220	104.1613	4,687,259	4,500,000	4,874,660		(77,022)			5.000	3.018	JJ	111,875	225,000	11/15/2019	07/01/2035
795576-FW-2	SALT LAKE CITY UT ARPT REVE 5 07/01/2037			2	1.F FE	2,294,710	103.2409	2,064,818	2,000,000	2,165,404		(33,992)			5.000	3.031	JJ	49,722	100,000	11/15/2019	07/01/2037
795576-GN-1	SALT LAKE CITY UT ARPT REVE 5 07/01/2035			2	1.F FE	2,995,199	107.5771	2,727,079	2,535,000	2,795,213		(54,070)			5.000	2.580	JJ	63,023	126,750	11/15/2019	07/01/2035
795576-GP-6	SALT LAKE CITY UT ARPT REVE 5 07/01/2036			2	1.F FE	857,498	106.5277	798,958	750,000	801,294		(10,387)			5.000	3.351	JJ	18,646	37,500	02/09/2017	07/01/2036
79575D-E6-3	SALT RIVER AZ PROJ AGRI 4.839 01/01/2041				1.B FE	4,205,012	97.5344	3,121,101	3,200,000	4,157,841		(42,003)			4.839	2.693	JJ	77,424	154,848	11/16/2021	01/01/2041
796242-RR-8	SAN ANTONIO TX ARPT SYS REV 5 07/01/2024			2	1.E FE	5,055,619	100.1079	4,459,807	4,455,000	4,455,127		(47,067)			5.000	2.865	JJ	110,756	222,750	11/15/2019	07/01/2024
796242-RS-6	SAN ANTONIO TX ARPT SYS REV 5 07/01/2025			2	1.E FE	1,412,688	100.1081	1,251,351	1,250,000	1,250,025		(9,488)			5.000	3.460	JJ	31,076	62,500	05/02/2012	07/01/2025
796242-TB-1	SAN ANTONIO TX ARPT SYS REV 5 07/01/2040			2	1.E FE	8,652,676	101.4873	7,768,853	7,655,000	7,949,151		(111,206)			5.000	3.380	JJ	191,375	382,750	01/07/2016	07/01/2040
796253-2P-6	SAN ANTONIO TX ELEC & GAS R 5 02/01/2038			2	1.E FE	2,629,475	100.1500	2,503,750	2,500,000	2,500,982		(16,167)			5.000	4.330	FA	52,083	125,000	06/28/2013	02/01/2038
796253-2Q-4	SAN ANTONIO TX ELEC & GAS R 5 02/01/2043			2	1.E FE	5,231,150	100.1585	5,007,925	5,000,000	5,001,663		(28,942)			5.000	4.400	FA	104,167	250,000	06/28/2013	02/01/2043
79625G-FR-9	SAN ANTONIO TX ELEC & G 4.445 02/01/2047			2	1.D FE	1,000,000	86.0180	860,180	1,000,000	1,001,390		1,390			4.445	4.495	FA	18,521	13,335	03/29/2022	02/01/2047

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
79642B-7N-7	SAN ANTONIO TX WTR REVENUE 4 05/15/2034			2	1.C FE	2,723,585	102.4571	2,561,428	2,500,000	2,630,210		(27,954)			4.000	2.740	MN	12,500	100,000	11/15/2019	05/15/2034
79642B-7P-2	SAN ANTONIO TX WTR REVENUE 5 05/15/2035			2	1.C FE	3,597,040	108.0815	3,301,890	3,055,000	3,350,582		(63,259)			5.000	2.652	MN	19,094	152,750	11/15/2019	05/15/2035
79741T-AR-5	SAN DIEGO CNTY CA WTR A 6.138 05/01/2049				1.B FE	1,241,204	110.1856	931,068	845,000	1,225,683		(15,521)			6.138	2.878	MN	8,644	51,866	01/21/2022	05/01/2049
79766D-UV-9	SAN FRANCISCO CALIF CIT 3.283 05/01/2036			1	1.E FE	2,500,000	79.7945	1,994,863	2,500,000	2,502,354		2,354			3.283	3.310	MN	13,451	59,960	01/26/2022	05/01/2036
79771F-CB-1	SAN FRANCISCO CA CITY & 3.145 11/01/2047			1	1.D FE	3,000,000	70.3714	2,111,142	3,000,000	2,999,966		(34)			3.145	3.143	MN	15,725	94,350	10/08/2020	11/01/2047
812728-TY-9	SEATTLE WA WTR SYS REVENUE 4 05/01/2034			2	1.B FE	3,149,273	101.9968	3,034,405	2,975,000	3,042,060		(27,545)			4.000	2.998	MN	15,503	119,000	11/15/2019	05/01/2034
837151-XL-8	SOUTH CAROLINA ST PUBLI 2.579 12/01/2031				1.G FE	2,606,850	78.6662	1,966,655	2,500,000	2,594,627		(9,548)			2.579	2.111	JD	5,194	64,475	09/15/2021	12/01/2031
837151-XM-6	SOUTH CAROLINA ST PUBLI 2.659 12/01/2032				1.G FE	2,613,700	77.2992	1,932,480	2,500,000	2,601,730		(9,085)			2.659	2.200	JD	5,355	66,475	09/01/2021	12/01/2032
876385-EA-9	TARRANT CNTY TX HLTH FACS D 6 09/01/2024			2	1.A	1,427,085	103.3590	1,291,988	1,250,000	1,249,637		90			6.000	(5.859)	MS	25,000	74,904	09/02/2022	09/01/2024
88213A-HM-0	TEXAS ST A & M UNIV REV 3.031 05/15/2025				1.A FE	3,845,400	96.1461	3,845,844	4,000,000	3,857,600		12,200			3.031	4.687	MN	15,155	60,620	10/12/2022	05/15/2025
88285A-BK-3	TEXAS WTR DEV BRD ST WTR IM 5 10/15/2057			2	1.A FE	2,023,540	107.9379	2,158,758	2,000,000	2,026,415		2,875			5.000	4.987	AO	21,667		09/29/2022	10/15/2057
898365-AL-5	TRUSTEES BOSTON COLLEGE 4.935 07/01/2033				1.D FE	1,592,546	95.2155	1,204,476	1,265,000	1,553,676		(30,529)			4.935	2.023	JJ	31,214	62,428	09/20/2021	07/01/2033
913366-DF-4	UNIV OF CALIFORNIA CA R 6.583 05/15/2049				1.D FE	545,328	113.7094	415,039	365,000	537,913		(7,415)				3.060	MN	3,070	24,028	01/05/2022	05/15/2049
913366-EP-1	UNIV OF CALIFORNIA CA R 6.548 05/15/2048				1.D FE	3,286,060	113.8100	2,378,629	2,090,000	3,232,782		(49,526)			6.548	2.670	MN	17,487	136,853	12/02/2021	05/15/2048
91412F-7Y-7	UNIV OF CALIFORNIA CA RE 5.77 05/15/2043				1.C FE	1,881,179	105.6838	1,405,595	1,330,000	1,843,548		(29,641)			5.770	2.524	MN	9,806	76,741	09/23/2021	05/15/2043
91412H-JR-5	UNIV OF CALIFORNIA CA R 1.897 05/15/2030				1.C FE	1,600,000	80.4835	1,287,736	1,600,000	1,599,999		(1)			1.897	1.897	MN	3,794	30,352	02/24/2021	05/15/2030
91417K-C8-2	UNIV OF COLORADO CO ENTERPR 5 06/01/2046			2	1.B FE	5,637,500	102.7437	5,137,185	5,000,000	5,105,829		(72,100)			5.000	3.439	JD	20,833	250,000	08/22/2014	06/01/2046
914437-US-5	UNIV OF MASSACHUSETTS M 3.434 11/01/2040			2	1.C FE	1,242,705	77.8441	1,167,662	1,500,000	1,245,878		3,173			3.434	5.041	MN	8,585	25,755	09/09/2022	11/01/2040
914455-VJ-6	UNIV OF MICHIGAN MI 3.599 04/01/2047				1.A FE	2,213,325	84.5938	2,114,845	2,500,000	2,216,338		3,013			3.599	4.606	AO	22,494	42,238	09/16/2022	04/01/2047
914713-Q6-2	UNIV OF NORTH CAROLINA 3.326 12/01/2038				1.A FE	803,130	79.7686	797,686	1,000,000	805,281		2,151			3.326	5.242	JD	2,772	16,630	09/27/2022	12/01/2038
915137-5F-6	UNIV OF TEXAS TX 5.134 08/15/2042				1.A FE	495,980	101.0670	505,335	500,000	496,028		48			5.134	5.283	FA	9,698		09/27/2022	08/15/2042
915137-5G-4	UNIV OF TEXAS TX 4.837 08/15/2026				1.A FE	2,738,675	100.3473	2,542,801	2,534,000	2,703,101		(72,132)			4.837	1.662	FA	46,304	122,556	09/02/2022	08/15/2026
91523N-FP-6	UNIV OF WASHINGTON WA UN 6.06 07/01/2039				1.B FE	659,790	107.1461	482,157	450,000	649,068		(9,448)			6.060	2.716	JJ	13,559	27,270	11/08/2021	07/01/2039
91523N-RL-2	UNIV OF WASHINGTON WA UN 5.25 12/01/2046			2	1.B FE	1,199,510	105.3331	1,053,331	1,000,000	1,114,593		(27,751)			5.250	2.179	JD	4,375	52,500	11/15/2019	12/01/2046
917393-BN-9	UTAH CNTY UT HOSP REVENUE 4 05/15/2047			2	1.B FE	2,116,010	94.7918	1,895,836	2,000,000	2,037,248		(26,464)			4.000	2.602	MN	10,222	80,000	05/18/2020	05/15/2047
917565-LK-7	UTAH ST TRANSIT AUTH SA 5.705 06/15/2040				1.D FE	2,429,249	103.4321	1,758,346	1,700,000	2,388,739		(31,857)			5.705	2.699	JD	4,310	96,985	09/21/2021	06/15/2040
92778W-LB-0	VIRGINIA ST CLG BLDG AUT 2.11 09/01/2035			1	1.B FE	2,258,473	70.5742	1,591,448	2,255,000	2,257,849		(342)			2.110	2.092	MS	15,728	47,581	01/14/2021	09/01/2035
92812V-R6-5	VIRGINIA ST HSG DEV AUTH 2.98 11/01/2040			2	1.B FE	660,000	73.3399	484,043	660,000	659,992		(8)			2.980	2.979	MN	3,278	19,668	11/18/2020	11/01/2040
92812V-R7-3	VIRGINIA ST HSG DEV AUTH 3.13 11/01/2045			2	1.B FE	915,000	71.6309	655,423	915,000	914,988		(12)			3.130	3.129	MN	4,773	28,640	11/18/2020	11/01/2045
944514-SX-7	WAYNE CNTY MI ARPT AUTH REV 5 12/01/2045			2	1.F FE	5,595,950	101.5119	5,075,595	5,000,000	5,197,256		(63,298)			5.000	3.559	JD	20,833	250,000	01/05/2016	12/01/2045
958697-JS-4	WSTRN MN MUNI PWR AGY 5 01/01/2046			2	1.C FE	7,827,800	102.0468	7,143,276	7,000,000	7,138,072		(135,402)			5.000	2.983	JJ	175,000	350,000	11/15/2019	01/01/2046
958697-JT-2	WSTRN MN MUNI PWR AGY 5 01/01/2035			2	1.C FE	2,805,500	102.0234	2,550,585	2,500,000	2,537,362		(35,999)			5.000	3.471	JJ	62,153	125,000	06/27/2014	01/01/2035
958697-JU-9	WSTRN MN MUNI PWR AGY 5 01/01/2036			2	1.C FE	2,796,950	102.0380	2,550,950	2,500,000	2,536,373		(35,033)			5.000	3.511	JJ	62,153	125,000	06/27/2014	01/01/2036
977100-HQ-2	WISCONSIN ST GEN FUND A 1.636 05/01/2031			1	1.C FE	1,500,000	76.3728	1,145,592	1,500,000	1,499,999		(1)			1.636	1.636	MN	4,022	24,540	02/11/2021	05/01/2031
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						744,164,219	XXX	694,431,754	712,142,789	730,173,040		(4,303,901)			XXX	XXX	XXX	8,299,153	29,890,304	XXX	XXX
31283H-NA-9	FGLMC POOL G01285			4	1.A	181	105.3610	190	181	181					7.500	7.703	MON	1	14	06/22/2001	12/01/2030
31283H-NE-1	FGLMC POOL G01289			4	1.A	43	105.8351	45	42	43					8.000	7.835	MON		4	06/22/2001	10/01/2030
3128MJ-TK-6	FGLMC POOL G08553			4	1.A	3,725,752	90.6499	3,305,091	3,645,996	3,722,291		(12,541)			3.000	2.626	MON	9,115	83,099	03/08/2022	10/01/2043
3131XV-6E-0	FNCL POOL ZM2669			4	1.A	3,230,589	98.2425	2,905,922	2,957,907	3,212,270		(130,865)			4.500	1.429	MON	11,092	137,825	07/30/2021	02/01/2047
3131XW-MH-3	FNCL POOL ZM3060			4	1.A	4,546,982	95.4042	4,024,829	4,218,713	4,507,008		(115,491)			4.000	2.629	MON	14,062	172,360	07/30/2021	04/01/2047
3131XX-UX-7	FNCL POOL ZM4198			4	1.A	3,361,310	93.3192	2,900,201	3,107,828	3,345,461		(63,924)			3.500	2.344	MON	9,065	110,633	10/20/2021	09/01/2047
3132A5-EL-5	FNCL POOL ZS4639			4	1.A	4,051,237	96.0865	3,565,144	3,710,349	4,020,471		(105,294)			4.000	2.288	MON	12,368	151,420	09/13/2021	11/01/2045
3132DN-YX-5	FNCL POOL SD1626			4	1.A	2,806,207	99.8778	2,932,448	2,936,034	2,811,229		6,070			5.000	5.824	MON	12,233	12,336	10/21/2022	10/01/2052
3132DW-CH-4	FNCL POOL SD8172			4	1.A	6,480,617	81.5412	5,275,307	6,469,498	6,478,321		(2,143)			2.000	1.995	MON	10,783	130,103	09/29/2021	10/01/2051
3133AJ-PG-2	FNCL POOL QC0423			4	1.A	8,690,964	81.6931	7,043,785	8,622,256	8,680,342		(10,538)			2.000	1.906	MON	14,370	173,555	04/19/2021	04/01/2051

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133AP-HY-8	FNCL POOL QC4747			4	1.A	1,159,835	85.7845	1,093,361	1,274,544	1,182,969		30,709			2.500	5.102	MON	2,655	18,781	05/05/2022	07/01/2051
3133AQ-CG-0	FNCL POOL QC5471			4	1.A	9,604,447	85.0372	7,930,674	9,326,120	9,561,417		(45,452)			2.500	2.324	MON	19,429	234,051	09/29/2021	08/01/2051
3133AS-JA-2	FNCL POOL QC7457			4	1.A	4,574,999	84.9293	3,773,489	4,443,095	4,540,281		(40,089)			2.500	2.080	MON	9,256	111,903	09/29/2021	09/01/2051
3133AT-Y4-7	FNCL POOL QC8831			4	1.A	5,757,137	88.7345	4,787,645	5,395,472	5,670,837		(109,939)			3.000	1.860	MON	13,489	163,187	11/05/2021	10/01/2051
3133B2-XX-2	FNCL POOL QD5194			4	1.A	2,670,142	88.4697	2,293,811	2,592,764	2,657,117		(17,560)			3.000	2.441	MON	6,482	65,227	01/20/2022	01/01/2052
3133KJ-XL-1	FNCL POOL RA3383			4	1.A	19,277,893	88.7246	16,124,189	18,173,298	18,796,174		(434,548)			3.000	2.254	MON	45,433	554,353	08/18/2020	08/01/2050
3133KM-JE-6	FNCL POOL RA5661			4	1.A	12,052,044	81.9107	9,638,370	11,766,923	12,004,440		(55,705)			2.000	1.692	MON	19,612	236,863	07/30/2021	07/01/2051
3133KM-PV-1	FNCL POOL RA5836			4	1.A	9,177,359	85.0038	7,539,572	8,869,691	9,099,454		(92,177)			2.500	1.950	MON	18,479	223,351	09/29/2021	09/01/2051
3133KM-VS-1	FNCL POOL RA6025			4	1.A	11,873,333	81.5412	9,652,186	11,837,187	11,865,976		(7,433)			2.000	1.985	MON	19,729	237,948	09/29/2021	10/01/2051
3133KN-EH-2	FNCL POOL RA6436			4	1.A	3,234,349	85.1812	2,881,576	3,382,879	3,254,708		27,664			2.500	3.557	MON	7,048	56,755	03/31/2022	12/01/2051
3133KP-PB-8	FNCL POOL RA7618			4	1.A	1,990,836	98.7540	1,936,677	1,961,113	1,990,282		(894)			5.000	4.513	MON	8,171	24,610	08/24/2022	07/01/2052
3137FK-PJ-9	FHR 4855 AZ 4 08/15/2048 CMO			4	1.A	4,685,525	95.0195	4,078,339	4,292,108	4,604,351		(49,576)			4.000	2.947	MON	14,307	175,581	02/12/2020	08/15/2048
31402C-5L-2	FNCL POOL 725451			4	1.A	8,025	104.4649	8,744	8,370	8,169		84			6.500	7.871	MON	45	558	04/21/2004	12/01/2031
3140GS-RR-5	FNCL POOL BH4095			4	1.A	4,945,436	95.4059	4,344,228	4,553,416	4,892,807		(150,527)			4.000	2.270	MON	15,178	186,424	04/20/2021	10/01/2047
3140H1-WL-0	FNCL POOL BJ0650			4	1.A	7,768,772	92.4008	6,722,532	7,275,408	7,715,559		(146,752)			3.500	2.368	MON	21,220	259,277	04/20/2021	03/01/2048
3140J6-GR-2	FNCL POOL BM2007			4	1.A	2,239,955	95.3230	2,111,114	2,214,694	2,238,555		(3,676)			4.000	3.800	MON	7,382	29,889	07/28/2022	09/01/2048
3140JA-QX-9	FNCL POOL BM5869			4	1.A	9,473,816	92.6155	8,163,253	8,814,134	9,416,278		(167,547)			3.500	2.279	MON	25,708	313,358	07/30/2021	08/01/2047
3140K0-SN-9	FNCL POOL BO5024			4	1.A	9,332,682	88.7910	8,079,539	9,099,507	9,256,723		(75,568)			3.000	2.652	MON	22,749	278,087	03/20/2020	12/01/2049
3140L3-N4-9	FNCL POOL BR4910			4	1.A	13,719,311	81.6799	11,112,155	13,604,523	13,703,600		(14,400)			2.000	1.914	MON	22,674	273,616	04/19/2021	04/01/2051
3140L5-BA-3	FNCI POOL BR6332			4	1.A	8,603,536	89.1281	7,436,927	8,344,087	8,556,166		(51,498)			2.000	1.484	MON	13,907	168,451	04/19/2021	04/01/2036
3140LC-TV-3	FN POOL BS2363			4	1.A	790,473	83.8272	645,854	770,459	788,289		(2,447)			1.850	1.507	MON	1,188	14,317	07/29/2021	09/01/2035
3140QC-2B-1	FNCI POOL CA5269			4	1.A	1,917,506	92.0425	1,827,306	1,985,285	1,921,050		7,814			2.500	3.426	MON	4,136	20,950	07/06/2022	02/01/2035
3140QK-LF-3	FNCL POOL CB0325			4	1.A	13,619,253	81.4834	11,006,289	13,507,395	13,603,517		(14,650)			2.000	1.932	MON	22,512	271,592	04/19/2021	04/01/2051
3140QK-NX-2	FNCI POOL CB0405			4	1.A	12,233,807	89.1281	10,566,940	11,855,900	12,141,134		(104,649)			2.000	1.299	MON	19,760	239,980	04/19/2021	05/01/2036
3140QL-6Z-4	FNCL POOL CB1787			4	1.A	6,526,961	81.4601	5,302,372	6,509,162	6,523,684		(3,222)			2.000	1.989	MON	10,849	130,787	09/29/2021	10/01/2051
3140QL-WK-8	FNCL POOL CB1549			4	1.A	9,448,449	85.3324	7,768,830	9,104,197	9,389,332		(74,785)			2.500	1.894	MON	18,967	229,127	09/29/2021	09/01/2051
3140QM-4V-3	FNCL POOL CB2635			4	1.A	2,917,234	84.8741	2,440,841	2,875,838	2,912,669		(6,205)			2.500	2.308	MON	5,991	66,155	01/05/2022	01/01/2052
3140QP-SS-7	FNCL POOL CB4128			4	1.A	986,948	96.3969	935,025	969,973	987,843		683			4.500	3.858	MON	3,637	10,959	08/11/2022	07/01/2052
3140QP-XT-9	FNCL POOL CB4289			4	1.A	1,975,040	96.3770	1,916,361	1,988,400	1,975,313		319			4.500	4.657	MON	7,457	22,396	09/08/2022	08/01/2052
3140X5-6F-5	FNCL POOL FM2669			4	1.A	5,210,413	95.4059	4,594,176	4,815,400	5,149,342		(144,166)			4.000	2.416	MON	16,051	197,468	04/20/2021	03/01/2048
3140X6-SW-2	FNCL POOL FM3232			4	1.A	3,967,153	92.4627	3,427,664	3,707,078	3,938,652		(66,578)			3.500	2.171	MON	10,812	132,185	04/20/2021	04/01/2048
3140X7-LS-6	FNCI POOL FM3936			4	1.A	5,066,490	93.0312	4,476,314	4,811,624	5,031,582		(91,155)			2.500	0.911	MON	10,024	123,174	07/30/2021	08/01/2035
3140X9-4V-4	FNCL POOL FM6235			4	1.A	1,141,194	99.0108	1,006,878	1,016,937	1,130,575		(29,416)			4.500	2.012	MON	3,814	46,533	07/30/2021	01/01/2044
3140XC-PA-0	FNCL POOL FM8516			4	1.A	1,976,348	91.1368	1,945,908	2,135,150	1,986,109		13,927			3.500	5.448	MON	6,228	12,628	09/22/2022	07/01/2051
3140XF-MX-6	FNCL POOL FS0373			4	1.A	2,633,810	85.1306	2,289,215	2,689,062	2,645,327		14,490			2.500	2.986	MON	5,602	50,766	02/11/2022	01/01/2052
3140XF-VX-6	FNCL POOL FS0629			4	1.A	2,685,778	88.6952	2,319,989	2,615,686	2,673,623		(16,573)			3.000	2.291	MON	6,539	65,839	02/09/2022	02/01/2052
3140XG-GR-4	FNCL POOL FS1107			4	1.A	1,273,554	85.5470	1,162,507	1,358,911	1,277,812		10,451			2.500	3.733	MON	2,831	20,030	04/12/2022	12/01/2051
3140XH-GA-9	FNCI POOL FS1992			4	1.A	1,404,278	93.7080	1,340,425	1,430,428	1,407,938		4,957			3.000	3.644	MON	3,576	21,649	06/09/2022	05/01/2037
3140XH-GB-7	FNCI POOL FS1993			4	1.A	1,182,910	93.7932	1,128,892	1,203,597	1,183,912		3,374			3.000	3.739	MON	3,009	18,407	06/09/2022	06/01/2037
3140XH-HT-7	FNCL POOL FS2041			4	1.A	1,290,443	81.6367	1,209,371	1,481,406	1,296,778		11,635			2.000	3.884	MON	2,469	14,884	06/09/2022	08/01/2051
31416C-EZ-5	FNCL POOL 995752			4	1.A	1,119,776	99.0296	988,167	997,851	1,110,904		(31,920)			4.500	2.024	MON	3,742	45,708	07/30/2021	05/01/2039
31418D-3S-9	FNCT POOL MA4408			4	1.A	3,736,408	86.9543	3,104,882	3,570,705	3,691,064		(53,228)			2.500	1.719	MON	7,439	90,201	07/30/2021	08/01/2041
31418D-4G-4	FNCT POOL MA4422			4	1.A	3,942,650	84.2013	3,225,029	3,830,140	3,920,735		(25,771)			2.000	1.518	MON	6,384	77,222	07/30/2021	09/01/2041
31418D-SH-6	FNCL POOL MA4119			4	1.A	4,111,879	82.0038	3,367,425	4,106,426	4,110,916		(1,234)			2.000	2.003	MON	6,844	82,851	12/16/2021	09/01/2050
31418D-TQ-5	FNCL POOL MA4158			4	1.A	2,486,262	81.9728	2,315,152	2,824,294	2,507,860		36,981			2.000	3.815	MON	4,707	33,173	05/02/2022	10/01/2050

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31419T-PH-3	FN POOL AF4023			4	1.A	4,240,000	86.4321	3,457,284	4,000,000	4,222,831		(4,841)			3.750	3.492	MON	12,917	152,083	06/26/2019	01/01/2058
31419T-PJ-9	FN POOL AF4024			4	1.A	3,198,984	85.1997	2,555,991	3,000,000	3,184,756		(4,031)			3.750	3.459	MON	9,688	114,063	06/25/2019	01/01/2058
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						280,127,315	XXX	237,986,430	272,059,441	278,507,027		(2,409,850)			XXX	XXX	XXX	623,215	6,888,746	XXX	XXX
30308G-AH-3	FRESB 2019-SB60 A10H VAR 01/25/2039 CMBS			4,5	1.A	132,481	92.8764	128,636	138,502	132,942		498			3.500	4.808	MON	208	2,009	08/22/2022	01/25/2039
30308M-AH-0	FRESB 2019-SB58 A10H VAR 10/25/2038 CMBS			4,5	1.A	176,041	92.7243	170,020	183,361	176,482		475			3.730	4.735	MON	570	2,283	08/22/2022	10/25/2038
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						308,522	XXX	298,656	321,863	309,424		973			XXX	XXX	XXX	778	4,292	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						1,024,600,056	XXX	932,716,840	984,524,093	1,008,989,491		(6,712,778)			XXX	XXX	XXX	8,923,146	36,783,342	XXX	XXX
00115*-AA-0	AES ILUMINA LLC 6 03/26/2032 Private				5.C	3,123,381	87.0215	2,718,013	3,123,381	2,718,013	(347,945)	(915)			6.000	6.045	MJSD	49,171	142,114	01/18/2013	03/26/2032
00122#-AB-5	AEW CORE PTY FND 4.27 03/06/2031 Private				2.A	5,400,000	92.7160	5,006,665	5,400,000	5,400,000					4.270	4.270	MON	15,372	230,580	03/06/2019	03/06/2031
00122@-AA-9	AES SOUTHLAND ENERGY LLC 4.5 02/29/2040 Private				2.C PL	13,500,000	83.9723	11,336,255	13,500,000	13,500,663		663			4.500	4.525	FMAN	52,313	607,500	02/28/2019	02/29/2040
00164V-AF-0	AMC NETWORKS INC 4.25 02/15/2029			1	3.C FE	826,088	62.2180	513,299	825,000	513,299	(299,634)	(959)			4.250	4.173	FA	13,246	33,469	02/28/2022	02/15/2029
00185P-AA-9	API GROUP DE INC 4.75 10/15/2029			1	4.B FE	350,000	87.5910	306,569	350,000	306,569	(43,415)	(16)			4.750	4.750	AO	3,510	16,348	10/06/2021	10/15/2029
001877-AA-7	API GROUP DE INC 4.125 07/15/2029			1	4.B FE	600,000	84.5470	507,282	600,000	507,282	(92,704)	(14)			4.125	4.125	JJ	11,413	26,331	06/15/2021	07/15/2029
00194@-AA-2	APH FINANCE 1 LLC 4.77 07/07/2039 Private				1.G PL	6,400,000	85.4345	5,467,811	6,400,000	6,399,999		(1)			4.770	4.770	JAJO	70,384	305,280	06/10/2019	07/07/2039
00206R-GT-3	AT&T INC 7.125 12/15/2031			1	2.B FE	7,945,465	110.0100	8,800,800	8,000,000	7,957,841		3,103			7.125	7.206	JD	25,333	570,000	11/23/2018	12/15/2031
00253X-AA-9	AMERICAN AIRLINES/AADVAN 5.5 04/20/2026			1	3.B FE	329,964	95.8150	297,027	310,000	297,027	(19,618)	(5,717)			5.500	3.504	JAJO	3,363	17,050	06/29/2021	04/20/2026
00253X-AB-7	AMERICAN AIRLINES/AADVAN 5.75 04/20/2029			1	3.B FE	330,644	91.0560	277,721	305,000	277,721	(44,598)	(3,641)			5.750	4.267	JAJO	3,459	17,538	06/29/2021	04/20/2029
002824-BF-6	ABBOTT LABORATORIES 3.75 11/30/2026			1	1.E FE	286,571	97.2750	275,288	283,000	284,530		(419)			3.750	3.589	MN	914	10,613	04/17/2017	11/30/2026
002824-BQ-2	ABBOTT LABORATORIES 1.4 06/30/2030			1	1.E FE	413,875	79.4060	397,030	500,000	416,981		3,106			1.400	4.024	JD		3,500	09/02/2022	06/30/2030
00287Y-AY-5	ABBVIE INC 3.2 05/14/2026			1	2.A FE	6,839,560	94.4200	6,609,400	7,000,000	6,934,292		17,846			3.200	3.497	MN	29,244	224,000	04/17/2017	05/14/2026
003000-AA-4	ABERCROMBIE & FITCH MANA 8.75 07/15/2025			1	3.B FE	650,883	98.9510	578,863	585,000	578,863	(25,674)	(25,362)			8.750	2.257	JJ	23,603	51,188	06/08/2021	07/15/2025
003009-B@-5	ABERDEEN ASIA PACIFIC 3.73 06/20/2034 Private				1.F FE	2,853,659	84.7529	2,418,559	2,853,659	2,853,657		(2)			3.730	3.730	JD	3,252	106,441	06/19/2019	06/20/2034
00751Y-AG-1	ADVANCE AUTO PARTS 3.5 03/15/2032			1	2.B FE	1,992,100	81.5660	1,631,320	2,000,000	1,992,940		840			3.500	3.578	MS	20,611	37,139	03/01/2022	03/15/2032
00774M-AV-7	AERCAP IRELAND CAP/GLOBA 2.45 10/29/2026		D	1	2.C FE	1,497,480	87.3610	1,310,415	1,500,000	1,497,936		374			2.450	2.486	AO	6,329	36,750	10/21/2021	10/29/2026
00810G-AC-8	AETHON UN/AETHIN UN FIN 8.25 02/15/2026			1	4.A FE	849,763	99.3030	779,529	785,000	779,529	(40,189)	(20,169)			8.250	5.366	FA	24,466	64,763	06/21/2021	02/15/2026
008474-C#-3	AGNICO EAGLE MINES LTD 4.42 06/29/2025 Private		A		2.A FE	500,000	96.8784	484,392	500,000	500,000					4.420	4.420	JD	61	22,100	06/29/2017	06/29/2025
008474-F*-4	AGNICO EAGLE MINES 2.78 04/07/2030 Private		A		2.A FE	3,800,000	82.1929	3,123,330	3,800,000	3,799,990		(10)			2.780	2.780	AO	24,356	105,640	04/07/2020	04/07/2030
008513-AB-9	AGREE LP 2 06/15/2028			1	2.B FE	4,963,250	81.6790	4,083,950	5,000,000	4,971,223		4,873			2.000	2.112	JD	4,444	100,000	05/05/2021	06/15/2028
00914A-AM-4	AIR LEASE CORP 1.875 08/15/2026			1	2.B FE	4,961,350	86.9500	4,347,500	5,000,000	4,972,945		7,275			1.875	2.031	FA	35,417	114,844	05/17/2021	08/15/2026
009158-AY-2	AIR PRODUCTS & CHEMICALS 1.85 05/15/2027			1	1.F FE	5,447,524	89.0690	4,785,677	5,373,000	5,426,326		(12,214)			1.850	1.605	MN	12,701	99,401	03/26/2021	05/15/2027
013304-AA-8	ALBION FINANCING 1SARL 6.125 10/15/2026		D	1	3.C FE	728,000	89.3600	714,880	800,000	714,880	(21,342)	8,222			6.125	8.821	AO	10,208	24,500	05/26/2022	10/15/2026
013822-AE-1	ALCOA NEDERLAND HOLDING 5.5 12/15/2027		D	1	2.C FE	716,859	96.3740	636,068	660,000	687,106	122	(19,216)			5.500	2.431	JD	1,513	36,300	06/08/2021	12/15/2027
02156L-AH-4	ALTICE FRANCE SA 5.5 10/15/2029		D	1	4.B FE	1,288,085	76.5740	995,462	1,300,000	995,462	(272,625)	627			5.500	5.655	AO	14,896	73,288	03/01/2022	10/15/2029
02311#-AA-4	PROJECT THOR AMAROK LLC 5.95 09/30/2037 InfraDebt				2.C PL	5,000,000	89.9552	4,497,760	5,000,000	5,024,835		24,835			5.950	6.083	MJSD	94,202		08/05/2022	09/30/2037
023135-BC-9	AMAZON.COM INC 3.15 08/22/2027			1	1.E FE	5,477,600	94.1070	4,705,350	5,000,000	5,345,937		(75,655)			3.150	1.515	FA	56,438	157,500	03/26/2021	08/22/2027
02378*-AA-8	AMERICAN AIRLINES 2017-2 5.18 10/15/2023 Private				3.A PL	1,277,546	99.1610	1,266,827	1,277,546	1,266,827	(10,499)	(207)			5.180	7.296	AO	13,971	76,026	07/24/2018	10/15/2023
02378L-AA-1	AMERICAN AIRLINES 2017-1 5.18 08/15/2023 Private				3.A PL	294,963	99.5123	293,524	294,963	293,524	(1,406)	(40)			5.180	5.178	FA	5,772	15,279	07/24/2018	08/15/2023
025816-DA-4	AMERICAN EXPRESS CO VAR 08/03/2033			2,5	1.F FE	251,923	94.1890	235,473	250,000	251,829		(94)			4.420	4.378	FA	4,543		08/16/2022	08/03/2033
03027X-AM-2	AMERICAN TOWER CORP 3.125 01/15/2027			1	2.C FE	6,973,384	91.6490	6,662,882	7,270,000	7,131,178		31,204			3.125	3.637	JJ	104,759	227,188	07/12/2017	01/15/2027
03040W-BA-2	AMERICAN WATER CAPITAL C 4.45 06/01/2032			1	2.A FE	653,485	95.7280	670,096	700,000	654,375		890			4.450	5.409	JD	2,596	17,825	09/29/2022	06/01/2032
031162-DD-9	AMGEN INC 3 02/22/2029			1	2.A FE	789,672	88.5670	708,536	800,000	790,659		987			3.000	3.235	FA	8,600	12,000	03/16/2022	02/22/2029
034863-BB-5	ANGLO AMERICAN CAPITAL 3.875 03/16/2029		D	1	2.B FE	993,520	89.7950	897,950	1,000,000	994,313		793			3.875	4.021	MS	11,194	19,375	03/14/2022	03/16/2029
035240-AR-1	ANHEUSER-BUSCH INBEV WOR 4.9 01/23/2031			1	2.A FE	988,460	99.8220	998,220	1,000,000	988,641		181			4.900	5.135	JJ	21,506		09/30/2022	01/23/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03674X-AS-5	ANTERO RESOURCES CORP 5.375 03/01/2030			1	3.A FE	1,149,793	92.6900	1,065,935	1,150,000	1,065,935	(83,364)	(229)			5.375	5.382	MS	20,604	71,219	05/12/2022	03/01/2030
036752-AR-4	ELEVANCE HEALTH INC 1.5 03/15/2026			1	2.B FE	4,986,850	89.7560	4,487,800	5,000,000	4,991,445		2,582			1.500	1.555	MS	22,083	75,000	03/08/2021	03/15/2026
03690A-AH-9	ANTERO MIDSTREAM PART/F 5.375 06/15/2029			1	3.C FE	662,144	91.4730	603,722	660,000	603,722	(57,795)	(415)			5.375	5.301	JD	1,577	35,475	05/24/2021	06/15/2029
037411-BE-4	APACHE CORP 4.375 10/15/2028			1	3.A FE	718,565	90.4820	719,332	795,000	711,929	(10,918)	4,282			4.375	6.375	AO	7,343	10,938	10/20/2022	10/15/2028
037833-DP-2	APPLE INC 2.2 09/11/2029			1	1.B FE	1,511,280	86.2020	1,293,030	1,500,000	1,509,818		(1,462)			2.200	2.104	MS	10,083	33,000	01/13/2022	09/11/2029
037833-EB-2	APPLE INC 0.7 02/08/2026			1	1.B FE	5,387,850	88.7880	4,794,552	5,400,000	5,392,425		2,435			0.700	0.746	FA	15,015	37,800	02/01/2021	02/08/2026
03969Y-AC-2	ARDAGH METAL PACKAGING 6 06/15/2027			1	3.B FE	750,000	97.9770	734,828	750,000	734,828	(15,898)	726			6.000	6.089	JD	1,875	23,375	06/02/2022	06/15/2027
04685A-2Q-3	ATHENE GLOBAL FUNDING 1.2 10/13/2023				1.E FE	2,255,868	96.5620	2,153,333	2,230,000	2,238,511		(10,860)			1.200	0.709	AO	5,798	26,760	05/20/2021	10/13/2023
04685A-2V-2	ATHENE GLOBAL FUNDING 2.5 03/24/2028				1.E FE	4,985,950	83.7990	4,189,950	5,000,000	4,989,206		1,826			2.500	2.544	MS	33,681	125,000	03/19/2021	03/24/2028
047649-AA-6	ATKORE INC 4.25 06/01/2031			1	3.B FE	612,368	86.4880	648,660	750,000	614,140		1,772			4.250	7.276	JD	2,656	15,938	11/03/2022	06/01/2031
04916W-AA-2	ATLANTICA SUSTAIN INFRA 4.125 06/15/2028		D	1	3.A FE	848,139	88.8470	755,200	850,000	755,200	(91,109)	82			4.125	4.177	JD	1,461	35,063	02/28/2022	06/15/2028
049560-AX-3	ATMOS ENERGY CORP 5.45 10/15/2032			1	1.G FE	1,497,480	103.4010	1,551,015	1,500,000	1,498,484		1,004			5.450	5.546	AO	19,983		09/27/2022	10/15/2032
053015-AG-8	AUTOMATIC DATA PROCESSNG 1.7 05/15/2028			1	1.D FE	6,978,860	86.6840	6,067,880	7,000,000	6,983,497		2,837			1.700	1.746	MN	15,206	119,000	05/11/2021	05/15/2028
05330K-A@-4	AUTOPISTAS METRO DE PR 7.5 12/31/2038 Private		D		2.C FE	5,946,000	103.4761	6,152,691	5,946,000	5,945,937		(62)			7.500	7.571	MJSD	1,239	445,950	02/27/2019	12/31/2038
05352T-AB-5	AVANTOR FUNDING INC 3.875 11/01/2029			1	3.C FE	401,850	84.0280	355,438	423,000	355,438	(48,259)	1,848			3.875	4.715	MN	2,732	16,619	03/10/2022	11/01/2029
05368V-AA-4	AVIENT CORP 7.125 08/01/2030			1	3.C FE	570,000	98.3610	560,658	570,000	560,658	(10,506)	1,164			7.125	7.252	FA	15,907		07/27/2022	08/01/2030
05401A-AA-9	AVOLON HOLDINGS FNDG LTD 5.5 01/15/2023		D	1	2.C FE	70,000	99.9850	69,990	70,000	69,999		(1)			5.500	5.500	JJ	1,765	3,850	03/01/2018	01/15/2023
05565E-BQ-7	BMW US CAPITAL LLC 0.8 04/01/2024				1.F FE	9,995,300	94.8180	9,481,800	10,000,000	9,997,919		1,454			0.800	0.816	AO	20,000	80,000	03/29/2021	04/01/2024
05578Q-AB-9	BPCE SA 5.15 07/21/2024		D		2.B FE	1,996,300	98.0550	1,961,100	2,000,000	1,999,293		384			5.150	5.173	JJ	45,492	103,000	01/13/2014	07/21/2024
05707#-AA-9	BAIRD FINANCIAL CORP 4.58 03/29/2029 Private				1.G PL	1,600,000	95.2244	1,523,590	1,600,000	1,599,946		(54)			4.580	4.579	MS	18,727	73,280	03/29/2019	03/29/2029
05724B-AB-5	BAKER HUGHES LLC/CO-OBL 1.231 12/15/2023			1	1.G FE	1,700,000	96.4750	1,640,075	1,700,000	1,699,970		(30)			1.231	1.231	JD	930	21,276	12/06/2021	12/15/2023
059597-AE-4	BANCO GENERAL SA 4.125 08/07/2027		D	1	2.B FE	3,471,325	94.6100	3,311,350	3,500,000	3,485,466		2,994			4.125	4.226	FA	57,349	144,375	08/24/2017	08/07/2027
05964H-AP-0	BANCO SANTANDER SA 3.496 03/24/2025		D		1.F FE	1,600,000	96.2190	1,539,504	1,600,000	1,600,593		593			3.496	3.526	MS	15,072	27,968	03/17/2022	03/24/2025
05990G-AA-3	BANCO DE CREDITO DEL PER 4.25 04/01/2023		D	1	2.B FE	2,975,880	99.3360	2,980,080	3,000,000	2,999,120		2,729			4.250	4.350	AO	31,521	127,500	03/25/2013	04/01/2023
06051G-HV-4	BANK OF AMERICA CORP VAR 07/23/2030			1,5	1.G FE	2,054,940	85.9640	1,719,280	2,000,000	2,048,524		(6,416)			3.194	2.848	JJ	28,036	31,940	01/25/2022	07/23/2030
06051G-JB-6	BANK OF AMERICA CORP VAR 04/29/2031			1,5	1.G FE	997,970	81.4400	814,400	1,000,000	998,163		193			2.592	2.633	AO	4,392	25,920	01/04/2022	04/29/2031
06051G-JY-6	BANK OF AMERICA CORP VAR 06/14/2024			1,5	1.G FE	5,000,000	97.5960	4,879,800	5,000,000	4,999,949		(51)			0.523	0.522	JD	1,235	26,150	06/07/2021	06/14/2024
06051G-KA-6	BANK OF AMERICA CORP VAR 07/21/2032			1,5	1.G FE	3,024,840	76.8210	2,304,630	3,000,000	3,021,618		(2,293)			2.299	2.206	JJ	30,653	68,970	07/28/2021	07/21/2032
06051G-KG-3	BANK OF AMERICA CORP VAR 02/04/2025			1,5	1.G FE	2,000,000	95.7460	1,914,920	2,000,000	2,000,053		53			1.843	1.851	FA	15,051	18,430	02/01/2022	02/04/2025
06051G-KK-4	BANK OF AMERICA CORP VAR 02/04/2033			1,5	1.G FE	3,000,000	80.4010	2,412,030	3,000,000	3,000,381		381			2.972	2.994	FA	36,407	44,580	02/01/2022	02/04/2033
06051G-KQ-1	BANK OF AMERICA CORP VAR 04/27/2033			1,5	1.G FE	1,600,000	91.4020	1,462,432	1,600,000	1,600,841		841			4.571	4.623	AO	13,002	36,568	04/21/2022	04/27/2033
06406R-BH-9	BANK OF NY MELLON CORP VAR 06/13/2033			2,5	1.F FE	1,004,320	93.2440	932,440	1,000,000	1,004,062		(258)			4.289	4.283	JD	2,145	21,445	07/22/2022	06/13/2033
06406R-BM-8	BANK OF NY MELLON CORP VAR 10/25/2033			2,5	1.F FE	700,000	103.8250	726,775	700,000	700,590		590			5.834	5.919	AO	7,487		10/18/2022	10/25/2033
064159-3X-2	BANK OF NOVA SCOTIA 0.7 04/15/2024		A		1.F FE	3,011,100	94.4160	2,832,480	3,000,000	3,004,933		(3,842)			0.700	0.571	AO	4,433	21,000	05/19/2021	04/15/2024
06738E-BB-0	BARCLAYS PLC VAR 05/16/2024		D	1,5	2.B FE	1,566,270	99.2800	1,489,200	1,500,000	1,517,738		(47,099)			4.338	1.159	MN	8,134	65,070	12/16/2021	05/16/2024
06849U-AD-7	BARRICK PD AU FIN PTY LT 5.95 10/15/2039		D	1	1.G FE	2,927,130	102.7430	3,082,290	3,000,000	2,944,477		1,826			5.950	6.128	AO	37,683	178,500	10/13/2009	10/15/2039
071813-CS-6	BAXTER INTERNATIONAL IN 2.539 02/01/2032			1	2.B FE	2,522,925	79.4290	1,985,725	2,500,000	2,520,818		(2,014)			2.539	2.433	FA	26,448	42,317	12/16/2021	02/01/2032
075887-BV-0	BECTON DICKINSON AND CO 3.363 06/06/2024			1	2.B FE	1,570,845	97.5540	1,463,310	1,500,000	1,539,402		(30,770)			3.363	1.258	JD	3,503	50,445	12/21/2021	06/06/2024
075887-CP-2	BECTON DICKINSON AND CO 4.298 08/22/2032			1	2.B FE	500,000	93.5750	467,875	500,000	500,717		717			4.298	4.343	FA	7,701		08/08/2022	08/22/2032
085770-AA-3	BERRY GLOBAL INC 4.875 07/15/2026			1	2.C FE	300,000	96.5770	289,731	300,000	299,983		(17)			4.875	4.875	JJ	6,744	14,625	05/17/2019	07/15/2026
096630-AE-8	BOARDWALK PIPELINES LP 5.95 06/01/2026			1	2.C FE	4,232,587	101.4330	3,857,497	3,803,000	3,976,813		(50,204)			5.950	4.387	JD	18,857	226,279	05/11/2017	06/01/2026
097023-CN-3	BOEING CO 2.95 02/01/2030			1	2.C FE	2,585,850	84.6750	2,116,875	2,500,000	2,572,381		(9,624)			2.950	2.487	FA	30,729	73,750	07/30/2021	02/01/2030
097023-CT-0	BOEING CO 4.875 05/01/2025			1	2.C FE	1,643,865	99.1930	1,487,895	1,500,000	1,598,470		(42,492)			4.875	1.881	MN	12,188	73,125	12/02/2021	05/01/2025
103304-BV-2	BOYD GAMING CORP 4.75 06/15/2031			1	4.C FE	736,875	87.4320	655,740	750,000	655,740	(82,373)	1,238			4.750	5.047	MS	10,490	35,625	02/08/2022	06/15/2031
110122-CP-1	BRISTOL-MYERS SQUIBB CO 3.4 07/26/2029			1	1.F FE	981,000	92.6570	926,570	1,000,000	981,863		863			3.400	3.746	JJ	14,639		08/05/2022	07/26/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11134L-AH-2	BROADCOM CRP / CAYMN F 3.875 01/15/2027			1	2.C FE	10,498,751	94.4480	10,093,658	10,687,000	10,593,024		20,719			3.875	4.113	JJ	190,956	414,121	02/21/2018	01/15/2027
11271#-AC-9	CENTRIO ENERGY 4.112 07/31/2032 Private				2.A PL	2,200,000	86.7292	1,908,043	2,200,000	2,199,995		(5)			4.112	4.112	JJ	37,693	90,464	08/01/2017	07/31/2032
118230-AT-8	BUCKEYE PARTNERS LP 4.125 03/01/2025			1	3.B FE	571,940	95.6680	526,174	550,000	526,174	(35,799)	(5,902)			4.125	2.957	MS	7,563	22,688	06/08/2021	03/01/2025
12470@-AB-0	JPMAM STRATEGIC PROP 3.03 10/03/2031 Private				1.G	4,039,379	82.8207	3,147,188	3,800,000	4,009,625		(21,349)			3.030	2.330	AO	85,396	57,570	08/06/2021	10/03/2031
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5 02/01/2028			1	3.C FE	784,000	90.8740	726,992	800,000	726,992	(58,744)	1,736			5.000	5.474	FA	16,667	20,000	03/22/2022	02/01/2028
1248EP-CN-1	CCO HLDGS LLC/CAP CORP 4.5 05/01/2032			1	3.C FE	1,319,625	79.5620	1,074,087	1,350,000	1,074,087	(247,583)	2,045			4.500	4.834	MN	10,125	60,750	01/21/2022	05/01/2032
1248EP-CS-0	CCO HLDGS LLC/CAP CORP 6.375 09/01/2029			1	3.C FE	850,000	93.5320	795,022	850,000	795,022	(55,458)	480			6.375	6.469	MS	21,374		08/04/2022	09/01/2029
12511V-AA-6	CDI ESCROW ISSUER INC 5.75 04/01/2030			1	4.A FE	875,000	90.2700	789,863	875,000	789,863	(86,443)	1,305			5.750	5.833	AO	12,578	23,479	03/30/2022	04/01/2030
125491-AN-0	CI FINANCIAL CORP 3.2 12/17/2030		A	1	2.B FE	2,586,300	76.0360	1,900,900	2,500,000	2,574,213		(8,538)			3.200	2.770	JD	3,111	80,000	07/22/2021	12/17/2030
125523-AG-5	CIGNA CORP 4.125 11/15/2025			1	2.A FE	2,251,880	97.6990	1,953,980	2,000,000	2,157,854		(57,135)			4.125	1.154	MN	10,542	82,500	05/04/2021	11/15/2025
12564C-AB-2	CK HUTCHISON INTL 19 LT 3.625 04/11/2029		D	2	1.F FE	1,984,740	91.5120	1,830,240	2,000,000	1,989,834		1,478			3.625	3.717	AO	15,910	72,500	04/08/2019	04/11/2029
12572Q-AK-1	CME GROUP INC 2.65 03/15/2032			1	1.D FE	996,770	83.8610	838,610	1,000,000	997,388		618			2.650	2.705	MS	7,803	13,765	03/01/2022	03/15/2032
126117-AT-7	CNA FINANCIAL CORP 4.5 03/01/2026			1	2.B FE	12,196,950	98.6340	12,033,348	12,200,000	12,198,606		(17)			4.500	4.503	MS	183,000	549,000	02/19/2016	03/01/2026
126307-BH-9	CSC HOLDINGS LLC 4.5 11/15/2031			1	4.A FE	1,210,674	69.5000	851,375	1,225,000	851,375	(348,417)	953			4.500	4.665	MN	7,044	55,125	02/28/2022	11/15/2031
126307-BK-2	CSC HOLDINGS LLC 5 11/15/2031			1	5.A FE	674,625	55.8870	391,209	700,000	391,209	(285,363)	1,947			5.000	5.470	MN	4,472	35,000	09/29/2021	11/15/2031
12654A-AA-9	CNX MIDSTREAM PART LP 4.75 04/15/2030			1	4.A FE	720,000	82.5470	594,338	720,000	594,338	(122,962)				4.750	4.750	AO	7,220	36,385	09/15/2021	04/15/2030
12661P-AC-3	CSL FINANCE PLC 4.25 04/27/2032		D	1	1.G FE	1,594,320	94.2350	1,507,760	1,600,000	1,595,793		1,473			4.250	4.340	AO	11,900	34,000	04/20/2022	04/27/2032
126650-CF-5	CVS HEALTH CORP 3.375 08/12/2024			1	2.B FE	2,100,440	97.5190	1,950,380	2,000,000	2,056,766		(41,047)			3.375	1.269	FA	26,063	67,500	12/03/2021	08/12/2024
126650-DG-2	CVS HEALTH CORP 3.25 08/15/2029			1	2.B FE	1,024,310	89.3150	893,150	1,000,000	1,021,655		(2,655)			3.250	2.906	FA	12,278	16,250	03/01/2022	08/15/2029
126650-DR-8	CVS HEALTH CORP 2.125 09/15/2031			1	2.B FE	976,440	79.1510	791,510	1,000,000	978,725		2,173			2.125	2.397	MS	6,257	22,844	12/09/2021	09/15/2031
12702*-AA-4	CVS PASSTHR TRUST 3.901 10/10/2039 Private				2.B	5,238,687	86.2158	4,516,574	5,238,687	5,238,658		(28)			3.901	3.932	MON	11,921	204,652	09/27/2017	10/10/2039
12708#-AA-4	CHARTER COMMUNICATIONS CTL 5.55 07/15/2035 Private				2.B PL	2,621,874	97.2633	2,550,122	2,621,874	2,621,847		(28)			5.550	5.614	MON	6,467	145,605	12/17/2018	07/15/2035
12759*-AA-6	CTL 2022-06 TRUST 5.41 01/15/2047 PRIVATE				1.F PL	14,986,737	98.0688	14,697,308	14,986,737	15,015,126		28,364			5.410	5.525	MON	33,778	361,580	06/15/2022	01/15/2047
13034V-AB-0	CALIFORNIA INSTITUTE OF 4.321 08/01/2045			1	1.D FE	1,804,580	87.1400	1,742,800	2,000,000	1,805,582		1,002			4.321	5.109	FA	36,008		09/26/2022	08/01/2045
131347-CM-6	CALPINE CORP 4.5 02/15/2028			1	3.A FE	713,021	89.3740	639,024	715,000	639,024	(73,290)	(202)			4.500	4.552	FA	12,155	24,863	02/28/2022	02/15/2028
131347-CQ-7	CALPINE CORP 5 02/01/2031			1	4.A FE	342,504	84.2400	299,052	355,000	299,052	(45,073)	1,041			5.000	5.474	FA	7,396	17,750	06/08/2021	02/01/2031
13215#-AA-8	Cambridge Assoc LLC 4.91 08/03/2028 Private				1.E PL	6,200,000	94.8360	5,879,831	6,200,000	6,199,963		(37)			4.910	4.910	FA	124,305	304,420	08/28/2018	08/03/2028
13607H-VC-3	CANADIAN IMPERIAL BANK 0.45 06/22/2023		A	1	1.F FE	3,999,120	97.8610	3,914,440	4,000,000	3,999,755		405			0.450	0.461	JD	450	18,000	06/15/2021	06/22/2023
136375-BD-3	CANADIAN NATL RAILWAY 6.9 07/15/2028		A	1	1.F FE	458,029	110.2690	456,514	414,000	429,799		(2,343)			6.900	6.078	JJ	13,172	28,566	09/06/2002	07/15/2028
13645R-BF-0	CANADIAN PACIFIC RAILWAY 2.45 12/02/2031		A	1	2.B FE	2,519,118	82.6490	2,082,755	2,520,000	2,519,192		67			2.450	2.454	JD	4,974	61,740	11/17/2021	12/02/2031
14040H-BN-4	CAPITAL ONE FINANCIAL CO 3.75 03/09/2027			2	2.A FE	4,342,086	94.7230	4,177,284	4,410,000	4,377,979		6,948			3.750	3.940	MS	51,450	165,375	05/09/2017	03/09/2027
141781-BN-3	CARGILL INC 0.75 02/02/2026			1	1.F FE	2,989,740	88.3670	2,651,010	3,000,000	2,993,595		2,018			0.750	0.820	FA	9,313	22,500	01/28/2021	02/02/2026
14313*-AB-9	CarMax Auto Superstores, Inc. 4.17 04/27/2026 PP				2.B	800,000	94.2317	753,853	800,000	799,992		(9)			4.170	4.170	AO	5,931	33,360	04/27/2016	04/27/2026
14313*-AC-7	CARMAX AUTO 4.27 04/27/2028 Private				2.B	3,000,000	96.4263	2,892,790	3,000,000	2,999,978		(22)			4.270	4.270	AO	22,418	128,100	06/22/2016	04/27/2028
14456#-AA-4	CARRIX INC 4.96 07/31/2027 Private				2.C PL	800,000	98.3789	787,031	800,000	799,995		(5)			4.960	4.960	JJ	16,533	39,680	07/19/2017	07/31/2027
14456#-AB-2	CARRIX INC. 5.06 07/31/2029 Private				2.C PL	2,500,000	97.9282	2,448,204	2,500,000	2,499,988		(12)			5.060	5.060	JJ	52,708	126,500	07/19/2017	07/31/2029
14456#-AC-0	CARRIX INC 5.21 07/31/2032 Private				2.C PL	1,500,000	96.9903	1,454,854	1,500,000	1,499,995		(5)			5.210	5.210	JJ	32,563	78,150	07/19/2017	07/31/2032
14879E-AK-4	CATALENT PHARMA SOLUTION 3.5 04/01/2030			1	4.A FE	985,541	78.8740	828,177	1,050,000	828,177	(162,994)	5,631			3.500	4.459	AO	9,188	36,954	03/10/2022	04/01/2030
14913R-2G-1	CATERPILLAR FINL SERVICE 1.1 09/14/2027				1.F FE	4,852,300	85.3510	4,267,550	5,000,000	4,890,967		22,111			1.100	1.583	MS	16,347	55,000	03/25/2021	09/14/2027
15089Q-AM-6	CELANESE US HOLDINGS LL 6.165 07/15/2027			1	2.C FE	720,000	98.5720	709,718	720,000	720,634		634			6.165	6.259	JJ	20,591		07/07/2022	07/15/2027
151191-BE-2	CELULOSA ARAUCO CONSTITU 4.25 04/30/2029		D	1	2.C FE	5,958,480	93.4130	5,604,780	6,000,000	5,971,860		3,968			4.250	4.336	AO	42,500	255,000	04/25/2019	04/30/2029
151191-BG-7	CELULOSA ARAUCO CONSTITU 5.5 04/30/2049		D	1	2.C FE	592,014	88.8680	533,208	600,000	592,441		128			5.500	5.592	AO	5,500	33,000	04/25/2019	04/30/2049
15135B-AW-1	CENTENE CORP 3 10/15/2030			1	2.C FE	618,750	81.8530	613,898	750,000	621,763		3,013			3.000	5.836	AO	4,750	11,250	10/04/2022	10/15/2030
15135U-AF-6	CENOVUS ENERGY INC 6.75 11/15/2039		A	1	2.C FE	1,422,574	103.4640	1,477,466	1,428,000	1,423,892		114			6.750	6.779	MN	12,317	96,390	09/15/2009	11/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15189T-BA-4	CENTERPOINT ENERGY INC 1.45 06/01/2026			1	2.B FE	4,988,350	88.7990	4,439,950	5,000,000	4,991,981		2,207			1.450	1.498	JD	6,042	72,500	05/11/2021	06/01/2026
156700-BB-1	LUMEN TECHNOLOGIES INC 5.125 12/15/2026			1	4.A FE	658,686	86.8690	551,618	635,000	551,618	(96,972)	(6,587)			5.125	3.974	FA	12,294	32,544	06/08/2021	12/15/2026
156700-BD-7	LUMEN TECHNOLOGIES INC 4.5 01/15/2029			1	4.A FE	664,875	69.0800	466,290	675,000	466,290	(187,911)	1,139			4.500	4.733	JJ	14,006	30,375	05/06/2021	01/15/2029
156830-AA-9	KALLPA GENERACION SA 4.125 08/16/2027		D	1	2.C FE	2,496,750	91.5800	2,289,500	2,500,000	2,498,352		343			4.125	4.141	FA	38,385	103,125	08/09/2017	08/16/2027
15776*-AA-8	CHAMBERS BORROWER LLC 2.18 05/15/2024 PRIVATE				1.G Z										2.093		MON			03/15/2022	05/15/2024
15776*-AA-8	CHAMBERS BORROWER LLC 2.18 05/15/2024 PRIVATE				1.G IF	2,108,433	97.4181	2,053,995	2,108,433	2,109,455		572			2.180	2.202	MON	2,043	50,412	03/15/2022	05/15/2024
159864-AJ-6	CHARLES RIVER LABORATORI 4 03/15/2031			1	3.B FE	688,200	86.5320	643,798	744,000	643,798	(48,241)	3,839			4.000	5.108	MS	8,763	14,880	03/15/2022	03/15/2031
16115Q-AF-7	CHART INDUSTRIES INC 7.5 01/01/2030			1	4.A FE	665,962	99.7140	673,070	675,000	667,776		1,815			7.500	7.896	JJ	1,266		12/08/2022	01/01/2030
161175-BX-1	CHARTER COMM OPT LLC/CAP 2.3 02/01/2032			1	2.C FE	1,962,180	73.1500	1,463,000	2,000,000	1,966,789		3,307			2.300	2.506	FA	19,167	46,000	07/29/2021	02/01/2032
16411Q-AG-6	CHENIERE ENERGY PARTNERS 4.5 10/01/2029			1	2.C FE	662,501	90.0020	558,012	620,000	649,378	688	(8,510)			4.500	2.961	AO	6,975	27,900	06/08/2021	10/01/2029
166756-AL-0	CHEVRON USA INC 1.018 08/12/2027			1	1.D FE	1,467,045	85.7930	1,286,895	1,500,000	1,473,788		5,447			1.018	1.410	FA	5,896	15,270	09/30/2021	08/12/2027
17027N-AB-8	CHOBANI LLC/FINANCE COR 4.625 11/15/2028			1	4.C FE	817,903	88.2630	706,104	800,000	706,104	(102,057)	(4,480)			4.625	4.040	MN	4,728	37,000	02/28/2022	11/15/2028
172967-MF-5	CITIGROUP INC VAR 04/24/2025			1,5	1.G FE	3,225,360	96.8190	2,904,570	3,000,000	3,102,149		(77,143)			3.352	0.741	AO	18,715	100,560	05/21/2021	04/24/2025
172967-ML-2	CITIGROUP INC VAR 01/29/2031			1,5	1.G FE	2,036,080	81.9800	1,639,600	2,000,000	2,031,417		(4,020)			2.666	2.423	JJ	22,365	53,320	10/28/2021	01/29/2031
172967-MS-7	CITIGROUP INC VAR 06/03/2031			1,5	1.G FE	4,591,305	80.8860	3,639,870	4,500,000	4,577,515		(9,535)			2.572	2.319	JD	9,002	115,740	07/23/2021	06/03/2031
172967-MX-6	CITIGROUP INC VAR 05/01/2025			1,5	1.G FE	5,000,000	93.5660	4,678,300	5,000,000	4,999,936		(64)			0.981	0.980	MN	8,175	49,050	04/27/2021	05/01/2025
172967-NE-7	CITIGROUP INC VAR 11/03/2032			1,5	1.G FE	1,000,000	77.4970	774,970	1,000,000	999,993		(7)			2.520	2.519	MN	4,060	25,200	10/27/2021	11/03/2032
18539U-AD-7	CLEARWAY ENERGY OP LLC 3.75 02/15/2031			1	3.B FE	391,500	83.4690	333,876	400,000	333,876	(58,827)	740			3.750	4.015	FA	5,667	15,000	05/12/2021	02/15/2031
18539U-AE-5	CLEARWAY ENERGY OP LLC 3.75 01/15/2032			1	3.B FE	645,000	80.8080	521,212	645,000	521,212	(118,936)	(15)			3.750	3.750	JJ	11,153	19,081	09/24/2021	01/15/2032
185899-AK-7	CLEVELAND-CLIFFS INC 4.625 03/01/2029			1	3.C FE	661,632	89.2830	571,411	640,000	571,411	(77,008)	(4,381)			4.625	3.834	MS	9,867	29,600	06/08/2021	03/01/2029
18972E-AA-3	CLYDESDALE ACQUISITION 6.625 04/15/2029			1	4.B FE	800,000	95.8500	766,800	800,000	766,800	(34,591)	1,391			6.625	6.732	AO	11,189	26,794	03/30/2022	04/15/2029
191216-DJ-6	COCA-COLA CO/THE 1.5 03/05/2028			1	1.E FE	9,958,400	86.1820	8,618,200	10,000,000	9,968,726		5,663			1.500	1.563	MS	48,333	150,000	03/01/2021	03/05/2028
19273P-AE-4	COLBY COLLEGE 3.072 07/01/2052			1	1.C FE	1,000,000	66.5930	665,930	1,000,000	1,000,568		568			3.072	3.095	JJ	15,360	13,824	01/11/2022	07/01/2052
194162-AP-8	COLGATE-PALMOLIVE CO 3.25 08/15/2032			1	1.D FE	592,300	90.0150	585,098	650,000	593,420		1,120			3.250	4.413	FA	8,333		10/03/2022	08/15/2032
20030N-CS-8	COMCAST CORP 3.95 10/15/2025			1	1.G FE	5,579,300	97.8220	4,891,100	5,000,000	5,349,132		(130,264)			3.950	1.235	AO	41,694	197,500	03/18/2021	10/15/2025
201723-AR-4	COMMERCIAL METALS CO 4.375 03/15/2032			1	3.A FE	708,750	86.2130	646,598	750,000	646,598	(64,660)	2,508			4.375	5.147	MS	9,661	20,690	03/17/2022	03/15/2032
20268J-AE-3	COMMONSPIRIT HEALTH 1.547 10/01/2025			1	1.G FE	1,220,263	89.9950	1,124,938	1,250,000	1,227,360		7,097			1.547	2.241	AO	4,834	19,338	02/03/2022	10/01/2025
20268J-AF-0	COMMONSPIRIT HEALTH 2.782 10/01/2030			1	1.G FE	3,858,196	82.2440	3,009,308	3,659,000	3,828,977		(21,536)			2.782	2.088	AO	25,448	101,793	08/19/2021	10/01/2030
202795-HK-9	COMMONWEALTH EDISON CO 5.9 03/15/2036				1.F FE	3,181,920	104.5510	3,136,530	3,000,000	3,121,892		(6,176)			5.900	5.464	MS	52,117	177,000	09/17/2009	03/15/2036
205768-AT-1	COMSTOCK RESOURCES INC 5.875 01/15/2030			1	4.A FE	734,865	86.4780	657,233	760,000	657,233	(78,031)	451			5.875	6.543	JJ	20,589	26,380	10/20/2022	01/15/2030
20606#-AA-0	CONCESSION FINANCIAL HOLDINGS LLC 5.37 10/24/2029 PRIVATE				2.C PL	10,000,000	101.4046	10,140,456	10,000,000	9,999,175		(825)			5.370	5.442	AO	98,450		10/24/2022	10/24/2029
20752T-AA-2	CONNECT FINCO SARL/CONNE 6.75 10/01/2026		D	1	4.A FE	681,070	93.1600	605,540	650,000	605,540	(61,545)	(9,123)			6.750	5.158	AO	10,847	43,875	06/07/2021	10/01/2026
20826F-AT-3	CONOCOPHILLIPS COMPANY 2.125 03/08/2024			2	1.F FE	999,690	96.7830	967,830	1,000,000	999,948		258			2.125	2.152	MS	6,670	10,625	02/22/2022	03/08/2024
20903X-AF-0	CONSOLIDATED COMMUNICATI 6.5 10/01/2028			1	4.C FE	826,578	77.8700	607,386	780,000	607,386	(203,244)	(8,698)			6.500	5.122	AO	12,675	50,700	12/01/2021	10/01/2028
210518-DP-8	CONSUMERS ENERGY CO 3.6 08/15/2032			1	1.E FE	499,625	90.8130	454,065	500,000	500,052		427			3.600	3.640	FA	7,000		08/01/2022	08/15/2032
21688A-AS-1	COOPERAT RABOBANK UA/NY 1.375 01/10/2025				1.D FE	2,245,523	93.5680	2,105,280	2,250,000	2,247,283		1,761			1.375	1.448	JJ	14,695	15,297	01/05/2022	01/10/2025
22279#-AA-2	COUSINS PROPERTIES INC 3.91 07/06/2025 Private				2.B	7,900,000	96.6014	7,631,510	7,900,000	7,899,987		(13)			3.910	3.910	JJ	149,297	308,890	07/06/2017	07/06/2025
22279#-AB-0	COUSINS PROP INC 4.09 07/06/2027 Private				2.B	1,200,000	93.9206	1,127,047	1,200,000	1,199,999		(1)			4.090	4.090	JJ	23,722	49,080	04/19/2017	07/06/2027
22279#-AC-8	COUSINS PROP INC 3.78 07/06/2027 Private				2.B	3,500,000	92.9110	3,251,886	3,500,000	3,499,997		(3)			3.780	3.780	JJ	63,945	132,300	06/19/2019	07/06/2027
22279#-AD-6	COUSINS PROP INC 3.86 07/06/2028 Private				2.B	4,700,000	91.9039	4,319,482	4,700,000	4,699,996		(4)			3.860	3.860	JJ	87,686	181,420	06/19/2019	07/06/2028
22279#-AE-4	COUSINS PROP INC 3.95 07/06/2029 Private				2.B	5,200,000	90.5811	4,710,215	5,200,000	5,199,996		(4)			3.950	3.950	JJ	99,277	205,400	06/19/2019	07/06/2029
22282E-AJ-1	COVANTA HOLDING CORP 5 09/01/2030			1	4.B FE	1,055,000	80.7540	807,540	1,000,000	807,540	(205,473)	(6,987)			5.000	4.100	MS	16,667	50,000	06/29/2021	09/01/2030
22303X-AA-3	COVANTA HOLDING CORP 4.875 12/01/2029			1	4.B FE	1,152,000	81.8890	941,724	1,150,000	941,724	(209,853)	(392)			4.875	4.836	JD	4,672	56,218	11/24/2021	12/01/2029
22535W-AH-0	CREDIT AGRICOLE SA VAR 01/26/2027		D	2,5	1.G FE	4,500,000	87.3000	3,928,500	4,500,000	4,499,997		(3)			1.247	1.247	JJ	24,005	56,115	01/19/2021	01/26/2027

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
225433-AT-8	CREDIT SUISSE GROUP AG 3.8 06/09/2023		D		2.B FE	2,077,080	97.3180	1,946,360	2,000,000	2,022,942		(52,006)			3.800	1.167	JD	4,433	76,000	12/14/2021	06/09/2023
23157#-AM-1	CURTISS-WRIGHT CORPORATION 4.49 10/27/2032 PRIVATE				2.A PL	1,900,000	99.3199	1,887,078	1,900,000	1,899,892		(108)			4.490	4.540	AO	14,929		10/27/2022	10/27/2032
23157#-AN-9	CURTISS-WRIGHT CORPORATION 4.64 10/27/2034 PRIVATE				2.A PL	3,800,000	99.4770	3,780,128	3,800,000	3,799,770		(230)			4.640	4.694	AO	30,856		10/27/2022	10/27/2034
23331A-BP-3	D.R. HORTON INC 1.4 10/15/2027			1	2.A FE	1,273,814	83.3440	1,083,472	1,300,000	1,280,469		3,865			1.400	1.728	AO	3,842	18,200	04/07/2021	10/15/2027
23345M-AA-5	DT MIDSTREAM INC 4.125 06/15/2029			1	3.A FE	550,000	85.7920	471,856	550,000	471,856	(78,129)	(15)			4.125	4.125	JD	1,008	22,688	05/25/2021	06/15/2029
235825-AF-3	DANA INC 5.375 11/15/2027			1	3.B FE	266,475	92.7360	264,298	285,000	264,298	(2,326)	149			5.375	7.073	MN	1,957		12/07/2022	11/15/2027
235825-AH-9	DANA INC 4.25 09/01/2030			1	3.B FE	788,515	80.5830	644,664	800,000	644,664	(144,813)	962			4.250	4.477	MS	11,333	28,688	02/28/2022	09/01/2030
237266-AJ-0	DARLING INGREDIENTS INC 6 06/15/2030			1	3.A FE	697,200	98.0080	676,255	690,000	676,255	(20,793)	(152)			6.000	5.913	JD	1,840	21,390	08/15/2022	06/15/2030
23918K-AS-7	DAVITA INC 4.625 06/01/2030			1	4.A FE	513,695	80.0840	400,420	500,000	400,420	(109,660)	(1,795)			4.625	4.165	JD	1,927	23,125	06/29/2021	06/01/2030
24422E-VK-2	JOHN DEERE CAPITAL CORP 0.7 01/15/2026				1.F FE	2,183,808	88.9380	1,956,636	2,200,000	2,189,841		3,269			0.700	0.854	JJ	7,101	15,400	02/23/2021	01/15/2026
24422E-VP-1	JOHN DEERE CAPITAL CORP 1.5 03/06/2028				1.F FE	4,985,100	85.3480	4,267,400	5,000,000	4,988,793		2,017			1.500	1.545	MS	23,958	75,000	03/01/2021	03/06/2028
245223-AC-6	DEL MONTE FOODS INC 11.875 05/15/2025			1	4.B FE										11.875		MN	(231)		05/26/2021	05/15/2025
24618#-AR-1	DELAWARE NORTH 6 06/30/2025 Private				2.C	24,000,000	101.3766	24,330,374	24,000,000	24,000,000					6.000	6.000	JD		1,440,000	06/30/2020	06/30/2025
24618#-AY-6	DELAWARE NORTH step 03/18/2034 Private				2.C	999,367	91.5926	915,926	1,000,000	984,682		991			4.840	5.018	MS	13,713	48,400	06/30/2020	03/18/2034
24618#-BA-7	DELAWARE NORTH step 06/26/2034 Private				2.C	1,501,513	86.3930	1,295,896	1,500,000	1,479,055		1,377			4.220	4.376	JD	703	63,300	06/30/2020	06/26/2034
25179M-BC-6	DEVON ENERGY CORPORATION 5.25 09/15/2024			1	2.B FE	1,069,770	100.0010	1,000,010	1,000,000	1,043,514		(26,256)			5.250	2.472	MS	15,458	52,500	02/08/2022	09/15/2024
25461L-AA-0	DIRECTV FIN LLC/COINC 5.875 08/15/2027			1	3.B FE	1,271,991	89.7310	1,121,638	1,250,000	1,121,638	(139,767)	(4,271)			5.875	5.467	FA	27,743	71,365	02/28/2022	08/15/2027
254687-FK-7	WALT DISNEY COMPANY/THE 1.75 08/30/2024			1	1.G FE	3,105,330	95.2390	2,857,170	3,000,000	3,054,669		(30,859)			1.750	0.636	FA	17,646	52,500	05/21/2021	08/30/2024
25470X-BB-0	DISH DBS CORP 7.375 07/01/2028			1	4.C FE	674,156	70.2270	438,919	625,000	438,919	(181,113)	(12,781)			7.375	5.028	JJ	23,047	46,094	06/07/2021	07/01/2028
25470X-BF-1	DISH DBS CORP 5.75 12/01/2028			1	4.A FE	799,375	79.3050	634,440	800,000	634,440	(165,020)	78			5.750	5.764	JD	3,833	46,639	11/10/2021	12/01/2028
25601B-2A-2	DNB BANK ASA VAR 09/30/2025		D	2,5	1.D FE	2,500,000	91.8920	2,297,300	2,500,000	2,499,998		(2)			0.856	0.856	MS	5,350	21,400	09/23/2021	09/30/2025
26441C-BJ-3	DUKE ENERGY CORP 0.9 09/15/2025			1	2.B FE	1,975,100	89.4160	1,788,320	2,000,000	1,984,381		5,621			0.900	1.194	MS	5,300	18,000	05/04/2021	09/15/2025
26483E-AL-4	DUN & BRADSTREET CORP 5 12/15/2029			1	4.C FE	205,000	86.1710	176,651	205,000	176,651	(28,341)	(9)			5.000	5.000	JD	456	10,108	12/08/2021	12/15/2029
267475-AD-3	DYCOM INDUSTRIES INC 4.5 04/15/2029			1	3.C FE	1,195,810	87.5420	1,050,504	1,200,000	1,050,504	(145,215)	100			4.500	4.555	AO	11,400	54,000	02/28/2022	04/15/2029
268789-AB-0	E.ON INTL FINANCE BV 6.65 04/30/2038		D	1	2.B FE	1,148,030	101.5950	1,015,950	1,000,000	1,106,538		(4,299)			6.650	5.605	AO	11,083	66,500	09/15/2009	04/30/2038
26885B-AF-7	EQM MIDSTREAM PARTNERS L 6 07/01/2025			1	3.C FE	714,375	97.1430	728,573	750,000	716,886		2,511			6.000	8.138	JJ	22,500		10/13/2022	07/01/2025
278642-AX-1	EBAY INC 1.4 05/10/2026			1	2.A FE	4,993,500	88.6450	4,432,250	5,000,000	4,995,562		1,254			1.400	1.427	MN	9,917	70,000	05/03/2021	05/10/2026
278865-BM-1	ECOLAB INC 2.125 02/01/2032			1	1.G FE	997,000	79.8880	798,880	1,000,000	997,290		285			2.125	2.158	FA	8,854	13,340	12/16/2021	02/01/2032
28470R-AH-5	CAESARS ENTERTAIN INC 6.25 07/01/2025			1	4.B FE	767,813	97.2920	729,690	750,000	729,690	(32,059)	(6,064)			6.250	5.523	JJ	23,438	23,438	03/10/2022	07/01/2025
285512-AE-9	ELECTRONIC ARTS INC 1.85 02/15/2031			1	2.A FE	3,241,128	78.5160	2,551,770	3,250,000	3,242,686		835			1.850	1.880	FA	22,714	60,125	02/09/2021	02/15/2031
291011-BP-8	EMERSON ELECTRIC CO 0.875 10/15/2026			1	1.F FE	1,952,460	86.5160	1,730,320	2,000,000	1,967,131		8,385			0.875	1.321	AO	3,694	17,500	03/25/2021	10/15/2026
29103D-AS-5	EMERA US FINANCE LP 0.833 06/15/2024			1	2.C FE	5,000,000	93.5680	4,678,400	5,000,000	4,999,952		(48)			0.833	0.833	JD	1,851	41,650	12/02/2021	06/15/2024
29245J-AK-8	EMPRESA NACIONAL DEL PET 4.5 09/14/2047		D	1	2.C FE	1,359,820	75.8090	1,061,326	1,400,000	1,363,558		796			4.500	4.679	MS	18,550	63,000	09/11/2017	09/14/2047
29260F-AE-0	ENDEAVOR ENERGY RESOURCE 5.75 01/30/2028			1	3.A FE	712,897	95.7520	679,839	710,000	679,839	(27,606)	(3,447)			5.750	5.477	JJ	17,124	28,175	10/20/2022	01/30/2028
29272W-AD-1	ENERGIZER HOLDINGS INC 4.375 03/31/2029			1	4.B FE	464,755	85.0030	399,514	470,000	399,514	(59,771)	588			4.375	4.545	MS	5,198	20,563	06/07/2021	03/31/2029
29272W-AF-6	ENERGIZER HOLDINGS INC 6.5 12/31/2027			1	4.B FE	500,000	95.3840	476,920	500,000	476,920	(23,354)	274			6.500	6.608	JD	16,250	10,111	03/03/2022	12/31/2027
29273R-BD-0	ENERGY TRANSFER LP 4.05 03/15/2025			1	2.C FE	3,255,317	96.8980	2,906,940	3,000,000	3,140,522		(70,238)			4.050	1.605	MS	35,775	121,500	05/06/2021	03/15/2025
29278N-AC-7	ENERGY TRANSFER LP 4.2 09/15/2023			1	2.C FE	1,345,658	99.1980	1,275,686	1,286,000	1,308,959		(36,598)			4.200	1.305	MS	15,904	54,012	12/29/2021	09/15/2023
29278N-AN-3	ENERGY TRANSFER LP 5.5 06/01/2027			1	2.C FE	634,000	99.3880	630,120	634,000	633,993		(7)			5.500	5.499	JD	2,906	34,870	03/25/2019	06/01/2027
29336T-AA-8	ENLINK MIDSTREAM LLC 5.375 06/01/2029			1	3.A FE	739,219	92.8310	724,082	780,000	713,063	(28,117)	1,977			5.375	6.440	JD	3,494	29,428	06/21/2022	06/01/2029
29336T-AD-2	ENLINK MIDSTREAM LLC 6.5 09/01/2030			1	3.A FE	375,000	99.0240	371,340	375,000	371,340	(4,447)	787			6.500	6.601	MS	8,193		08/16/2022	09/01/2030
29362U-AC-8	ENTEGRIS INC 4.375 04/15/2028			1	3.B FE	652,225	88.3200	552,000	625,000	552,000	(82,768)	(7,420)			4.375	3.091	AO	5,773	27,344	06/07/2021	04/15/2028
29379V-AG-8	ENTERPRISE PRODUCTS OPE 6.125 10/15/2039				2.A FE	2,981,580	102.6520	3,079,560	3,000,000	2,985,990		437			6.125	6.170	AO	38,792	183,750	09/24/2009	10/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29444U-BQ-8	EQUINIX INC 1.45 05/15/2026			1	2.B FE	4,992,800	87.8620	4,393,100	5,000,000	4,995,028		1,361			1.450	1.480	MN	9,264	72,500	05/03/2021	05/15/2026
29446M-AJ-1	EQUINOR ASA 1.75 01/22/2026		D	1	1.D FE	7,199,930	91.4580	6,402,060	7,000,000	7,129,942		(42,812)			1.750	1.114	JJ	54,104	122,500	07/20/2021	01/22/2026
30225V-A@-6	EXTRA SPACE 4.39 07/14/2028 Private				2.B	10,000,000	92.8885	9,288,854	10,000,000	9,999,972		(28)			4.390	4.390	JJ	198,769	439,000	07/17/2018	07/17/2028
30225V-AH-0	EXTRA SPACE STORAGE LP 3.9 04/01/2029			1	2.B FE	449,483	89.7730	403,979	450,000	449,814		332			3.900	3.956	AO	4,388	8,824	03/22/2022	04/01/2029
30231G-AT-9	EXXON MOBIL CORPORATION 3.043 03/01/2026			1	1.D FE	2,120,820	95.3280	1,906,560	2,000,000	2,088,845		(29,616)			3.043	1.481	MS	20,287	60,860	11/30/2021	03/01/2026
30231G-BE-1	EXXON MOBIL CORPORATION 2.44 08/16/2029			1	1.D FE	992,700	87.3130	873,130	1,000,000	993,369		669			2.440	2.564	FA	9,150	12,200	03/01/2022	08/16/2029
30251G-BE-6	FMG RESOURCES AUG 2006 6.125 04/15/2032		D	1	3.A FE	775,000	93.5830	725,268	775,000	725,268	(50,270)	538			6.125	6.218	AO	9,889	24,262	04/06/2022	04/15/2032
30257W-AA-4	FAGE INTL / FAGE USA 5.625 08/15/2026		D	2	4.A FE	813,020	93.8390	741,328	790,000	741,328	(60,650)	(7,581)			5.625	4.478	FA	16,664	44,438	11/29/2021	08/15/2026
30288*-AE-0	FLNG LIQUEFACTION 2 LLC 4.39 12/31/2038 Private				2.B FE	2,438,370	87.6263	2,136,653	2,438,370	2,438,357		(10)			4.390	4.388	JD	54,975	53,522	05/21/2019	12/31/2038
31556T-AA-7	FERTITTA ENTERTAINMENT 4.625 01/15/2029			1	4.B FE	796,985	84.6480	677,184	800,000	677,184	(121,123)	1,322			4.625	4.744	JJ	17,061	17,267	02/28/2022	01/15/2029
31572U-AF-3	FIBRIA OVERSEAS FINANCE 5.5 01/17/2027		D	1	2.C FE	501,750	100.2150	501,075	500,000	500,855		(187)			5.500	5.452	JJ	12,451	27,500	03/29/2017	01/17/2027
31944T-AA-8	FIRSTCASH INC 5.625 01/01/2030			1	3.B FE	555,000	89.3140	495,693	555,000	495,693	(59,325)	18			5.625	5.625	JJ	15,609	17,170	12/09/2021	01/01/2030
32055R-B#-3	FIRST INDUSTRIAL 3.97 07/23/2029 Private				2.B FE	2,000,000	88.6521	1,773,043	2,000,000	1,999,995		(5)			3.970	3.970	JJ	34,627	79,400	07/23/2019	07/23/2029
335934-AT-2	FIRST QUANTUM MINERALS 6.875 10/15/2027		A	1	4.A FE	877,883	93.7460	754,655	805,000	754,655	(90,493)	(19,733)			6.875	4.291	AO	11,530	55,344	02/28/2022	10/15/2027
34489@-AC-1	Football Club TN Trust 19-X 3.33 10/05/2031 Private				1.F FE	1,100,000	88.0657	968,722	1,100,000	1,099,990		(10)			3.330	3.330	OCT	8,852	37,139	10/08/2019	10/05/2031
34489@-AD-9	Football Club TN Trust 19-X 3.48 10/05/2034 Private				1.F FE	3,400,000	86.4460	2,939,164	3,400,000	3,399,975		(25)			3.480	3.480	OCT	28,594	119,963	10/08/2019	10/05/2034
34489@-AE-7	FOOTBALL CLUB 3.79 10/05/2039 Private				1.F FE	1,200,000	83.2116	998,539	1,200,000	1,199,993		(7)			3.790	3.790	OCT	10,991	46,112	10/08/2019	10/05/2039
345397-A4-5	FORD MOTOR CREDIT CO LL 4.271 01/09/2027			1	3.A FE	1,504,137	90.6660	1,314,657	1,450,000	1,314,657	(175,463)	(10,017)			4.271	3.547	JJ	29,589	51,252	03/18/2022	01/09/2027
345397-B2-8	FORD MOTOR CREDIT CO LL 3.375 11/13/2025			1	3.A FE	1,348,750	90.5290	1,176,877	1,300,000	1,176,877	(155,235)	(11,047)			3.375	2.451	MN	5,850	43,875	06/22/2021	11/13/2025
345397-C2-7	FORD MOTOR CREDIT CO LLC 4.95 05/28/2027			1	3.A FE	849,890	92.4840	786,114	850,000	786,114	(64,236)	460			4.950	5.011	MN	3,857	28,050	03/23/2022	05/28/2027
35877#-AA-0	FRISCO HQ OPERATIONS LLC 4.13 12/15/2037 PRIVATE				2.C PL	9,675,433	84.3318	8,159,470	9,675,433	9,675,365		(73)			4.130	4.127	JD	17,760	399,595	08/22/2017	12/15/2037
35906A-BF-4	FRONTIER COMMUNICATIONS 5 05/01/2028			1	4.B FE	810,114	87.2020	688,896	790,000	688,896	(114,908)	(4,078)			5.000	4.414	MN	6,583	39,500	02/28/2022	05/01/2028
36168Q-AJ-3	GFL ENVIRONMENTAL INC 4.25 06/01/2025		A	1	3.C FE	627,168	96.1550	576,930	600,000	576,930	(32,054)	(3,374)			4.250	(0.666)	JD	2,125	25,500	06/29/2021	06/01/2025
36168Q-AK-0	GFL ENVIRONMENTAL INC 3.75 08/01/2025		A	1	3.C FE	608,250	94.4380	566,628	600,000	566,628	(36,307)	(3,065)			3.750	3.204	FA	9,375	22,500	12/02/2021	08/01/2025
36168Q-AM-6	GFL ENVIRONMENTAL INC 3.5 09/01/2028		A	1	3.C FE	449,469	87.9820	417,915	475,000	417,915	(34,617)	3,062			3.500	4.500	MS	5,542	16,625	02/01/2022	09/01/2028
361841-AF-6	GLP CAPITAL LP / FIN II 5.375 11/01/2023			1	2.C FE	495,000	99.6730	498,365	500,000	498,872		1,728			5.375	5.708	MN	4,479	26,875	01/29/2014	11/01/2023
361841-AR-0	GLP CAPITAL LP / FIN II 3.25 01/15/2032			1	2.C FE	993,760	79.6020	796,020	1,000,000	994,324		550			3.250	3.323	JJ	14,986	19,139	12/07/2021	01/15/2032
36264F-AL-5	GSK CONSUMER HEALTHCARE 3.375 03/24/2029			1	2.B FE	986,900	89.8380	898,380	1,000,000	988,064		1,164			3.375	3.618	MS	9,094	16,875	04/01/2022	03/24/2029
369550-BM-9	GENERAL DYNAMICS CORP 3.625 04/01/2030			1	1.G FE	826,168	92.9790	743,832	800,000	823,871		(2,297)			3.625	3.183	AO	7,250	14,500	03/31/2022	04/01/2030
369604-BV-4	GENERAL ELECTRIC CO 3.45 05/01/2027			1	2.A FE	1,694,181	91.2800	1,414,840	1,550,000	1,653,656		(23,779)			3.450	1.778	MN	8,913	53,475	04/09/2021	05/01/2027
37045X-DL-7	GENERAL MOTORS FINL CO 2.7 06/10/2031			1	2.C FE	960,080	76.6740	766,740	1,000,000	963,403		3,323			2.700	3.222	JD	1,575	27,000	02/02/2022	06/10/2031
372460-AB-1	GENUINE PARTS CO 1.75 02/01/2025			1	2.B FE	1,121,861	93.3910	1,050,649	1,125,000	1,122,940		1,079			1.750	1.849	FA	8,203	10,992	01/06/2022	02/01/2025
37960X-AA-5	GLOBAL INFRASTRUCTURE S 5.625 06/01/2029			1	4.A FE	784,963	77.9750	604,306	775,000	604,306	(178,419)	(2,125)			5.625	5.421	JD	3,633	43,594	02/28/2022	06/01/2029
37960X-AB-3	GLOBAL INFRASTRUCTURE SO 7.5 04/15/2032			1	4.A FE	670,000	80.4170	538,794	670,000	538,794	(131,229)	23			7.500	7.639	AO	10,608	26,242	04/05/2022	04/15/2032
38141G-WQ-3	GOLDMAN SACHS GROUP INC VAR 09/29/2025			1,5	2.A FE	1,048,220	96.0900	960,900	1,000,000	1,030,263		(16,973)			3.272	1.508	MS	8,271	32,720	12/08/2021	09/29/2025
38141G-WT-7	GOLDMAN SACHS GROUP INC 3.2 02/23/2023			1	1.F FE	999,726	99.7270	972,338	975,000	976,404		(23,260)			3.200	0.801	FA	11,093	31,200	12/28/2021	02/23/2023
38141G-XE-9	GOLDMAN SACHS GROUP INC 3.625 02/20/2024			1	1.F FE	1,257,252	98.2910	1,179,492	1,200,000	1,229,450		(27,655)			3.625	1.266	FA	15,829	43,500	12/27/2021	02/20/2024
38141G-XG-4	GOLDMAN SACHS GROUP INC 2.6 02/07/2030			1	1.F FE	1,525,035	83.1560	1,247,340	1,500,000	1,522,070		(2,944)			2.600	2.366	FA	15,600	39,000	12/23/2021	02/07/2030
38141G-YG-3	GOLDMAN SACHS GROUP INC VAR 09/10/2027			1,5	1.F FE	2,509,250	86.2000	2,155,000	2,500,000	2,506,684		(1,780)			1.542	1.467	MS	11,886	38,550	07/21/2021	09/10/2027
38141G-YN-8	GOLDMAN SACHS GROUP INC VAR 10/21/2032			1,5	1.F FE	2,010,800	78.6760	1,573,520	2,000,000	2,009,743		(992)			2.650	2.588	AO	10,306	53,000	12/02/2021	10/21/2032
38141G-ZH-0	GOLDMAN SACHS GROUP INC VAR 01/24/2025			1,5	1.F FE	4,506,720	95.5850	4,301,325	4,500,000	4,503,578		(3,142)			1.757	1.713	JJ	34,481	39,533	01/26/2022	01/24/2025
38141G-ZM-9	GOLDMAN SACHS GROUP INC VAR 02/24/2033			1,5	1.F FE	2,000,000	81.3710	1,627,420	2,000,000	2,000,533		533			3.102	3.126	FA	21,886	36,190	01/19/2022	02/24/2033
38148L-AC-0	GOLDMAN SACHS GROUP INC 3.5 01/23/2025			2	2.A FE	1,796,254	96.6570	1,643,169	1,700,000	1,761,072		(33,055)			3.500	1.483	JJ	26,114	59,500	12/03/2021	01/23/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
382550-BN-0	GOODYEAR TIRE & RUBBER 5 07/15/2029			1	3.C FE	788,317	86.7000	684,930	790,000	684,930	(103,543)	156			5.000	5.044	JJ	18,214	41,146	02/28/2022	07/15/2029
38528U-AC-0	GRAND CANYON UNIVERSITY 4.125 10/01/2024				3.A FE	1,500,000	93.9210	1,408,815	1,500,000	1,408,815	(91,019)	(166)			4.125	4.127	AO	15,469	50,188	12/02/2021	10/01/2024
38869P-AM-6	GRAPHIC PACKAGING INTER 4.125 08/15/2024			1	3.B FE	728,900	97.3820	720,627	740,000	720,627	(10,243)	1,970			4.125	4.976	FA	11,532	15,263	08/08/2022	08/15/2024
389286-AA-3	GRAY ESCROW II INC 5.375 11/15/2031			1	4.B FE	900,000	71.7000	645,300	900,000	645,300	(254,694)	(6)			5.375	5.375	MN	6,181	49,181	10/26/2021	11/15/2031
39843U-AA-0	GRIFOLS ESCROW ISSUER 4.75 10/15/2028		D	1	4.C FE	675,000	86.5310	584,084	675,000	584,084	(90,917)	1			4.750	4.750	AO	6,680	32,953	09/28/2021	10/15/2028
398905-AN-9	GROUP 1 AUTOMOTIVE INC 4 08/15/2028			1	3.B FE	1,217,831	85.0200	1,028,742	1,210,000	1,028,742	(171,367)	(1,759)			4.000	3.854	FA	18,284	46,000	02/28/2022	08/15/2028
40049J-AV-9	GRUPO TELEVISA SAB 6.625 03/18/2025		D	1	2.A FE	686,714	101.7630	712,341	700,000	697,474		984			6.625	6.801	MS	13,140	46,375	08/31/2005	03/18/2025
40049J-BC-0	GRUPO TELEVISA SAB 6.125 01/31/2046		D	1	2.A FE	231,734	99.2000	198,400	200,000	229,389		(688)			6.125	5.029	JJ	5,104	12,250	04/26/2019	01/31/2046
404119-AJ-8	HCA INC 7.5 11/06/2033				3.A FE	1,434,788	105.2450	1,131,384	1,075,000	1,131,384	(269,809)	(23,173)			7.500	4.025	MN	12,318	80,625	03/01/2022	11/06/2033
404119-BN-8	HCA INC 5 03/15/2024				2.C FE	806,525	99.3700	799,929	805,000	805,159		(260)			5.000	4.975	MS	11,851	40,250	07/16/2014	03/15/2024
404119-CF-4	HCA INC 3.625 03/15/2032			1	2.C FE	990,130	84.2940	842,940	1,000,000	991,326		1,196			3.625	3.779	MS	10,674	18,729	03/02/2022	03/15/2032
404280-BX-6	HSBC HOLDINGS PLC VAR 09/12/2026		D	2,5	1.G FE	4,554,614	95.9340	3,922,741	4,089,000	4,383,192		(106,071)			4.292	1.554	MS	53,137	175,500	05/14/2021	09/12/2026
404280-CS-6	HSBC HOLDINGS PLC VAR 05/24/2025		D	1,5	1.G FE	5,000,000	92.5220	4,626,100	5,000,000	4,999,997		(3)			0.976	0.976	MN	4,880	48,800	05/17/2021	05/24/2025
404280-CY-3	HSBC HOLDINGS PLC VAR 11/22/2032		D	1,5	1.G FE	2,500,000	76.7090	1,917,725	2,500,000	2,499,996		(4)			2.871	2.871	MN	7,776	71,775	11/15/2021	11/22/2032
404280-DC-0	HSBC HOLDINGS PLC VAR 03/29/2033		D	2,5	2.A FE	1,000,000	86.4810	864,810	1,000,000	1,000,656		656			4.762	4.818	MS	12,170	23,810	03/22/2022	03/29/2033
417558-AA-1	HARVEST MIDSTREAM I LP 7.5 09/01/2028			1	3.C FE	1,090,000	95.9530	959,530	1,000,000	959,530	(86,394)	(24,076)			7.500	4.759	MS	25,000	75,000	06/22/2021	09/01/2028
428102-AE-7	HESS MIDSTREAM OPERATION 4.25 02/15/2030			1	3.A FE	730,663	85.7540	626,004	730,000	626,004	(98,392)	(129)			4.250	4.231	FA	11,721	31,887	08/09/2021	02/15/2030
431318-AY-0	HILCORP ENERGY I/HILCORP 6 04/15/2030			1	3.C FE	850,469	89.4910	760,674	850,000	760,674	(89,847)	52			6.000	6.080	AO	10,767	26,492	04/06/2022	04/15/2030
436440-AP-6	HOLOGIC INC 3.25 02/15/2029			1	3.B FE	728,100	86.3600	698,652	809,000	698,652	(36,252)	6,805			3.250	5.066	FA	9,933	13,146	04/27/2022	02/15/2029
437076-CN-0	HOME DEPOT INC 2.875 04/15/2027			1	1.F FE	1,591,424	93.3240	1,493,184	1,600,000	1,592,924		1,500			2.875	3.012	AO	9,711	25,172	03/24/2022	04/15/2027
438516-BW-5	HONEYWELL INTERNATIONAL 2.3 08/15/2024			1	1.F FE	3,167,790	96.0060	2,880,180	3,000,000	3,082,381		(53,218)			2.300	0.508	FA	26,067	69,000	05/19/2021	08/15/2024
443201-AA-6	HOWMET AEROSPACE INC 6.875 05/01/2025			1	3.A FE	31,355	101.7240	27,465	27,000	27,465	(2,163)	(1,125)			6.875	2.404	MN	309	1,856	06/10/2021	05/01/2025
443201-AB-4	HOWMET AEROSPACE INC 3 01/15/2029			1	3.A FE	863,775	84.8300	839,817	990,000	839,817	(34,667)	10,709			3.000	5.356	JJ	13,695	14,850	05/05/2022	01/15/2029
449691-AC-8	ILIAD HOLDING SAS 7 10/15/2028		D	1	4.A FE	852,871	90.6920	770,882	850,000	770,882	(81,275)	(608)			7.000	6.945	AO	12,396	57,517	02/28/2022	10/15/2028
44988M-AC-9	IRB HOLDING CORP 7 06/15/2025			1	4.B FE	777,999	99.7280	723,028	725,000	723,028	(19,677)	(21,296)			7.000	3.358	JD	2,256	50,750	03/11/2022	06/15/2025
451102-CC-9	ICAHN ENTERPRISES/FIN 4.375 02/01/2029			1	3.C FE	638,136	85.0240	552,656	650,000	552,656	(82,453)	1,359			4.375	4.664	FA	11,849	28,438	07/12/2021	02/01/2029
45258L-AA-5	IMOLA MERGER CORP 4.75 05/15/2029			1	3.C FE	963,438	86.6440	823,118	950,000	823,118	(136,691)	(2,686)			4.750	4.416	MN	5,766	45,125	11/29/2021	05/15/2029
454889-AM-8	INDIANA MICHIGAN POWER 6.05 03/15/2037			1	1.G FE	2,047,460	104.0120	2,080,240	2,000,000	2,033,382		(1,496)			6.050	5.875	MS	35,628	121,000	09/09/2009	03/15/2037
45674G-AA-2	INEOS QUATTRO FINANCE 2 3.375 01/15/2026		D	1	3.B FE	508,687	90.4620	456,833	505,000	456,833	(49,007)	(1,004)			3.375	3.158	JJ	7,812	17,044	06/07/2021	01/15/2026
458140-AK-6	INTEL CORP 4.8 10/01/2041				1.E FE	694,524	92.0540	570,735	620,000	682,995		(2,220)			4.800	4.023	AO	7,440	29,760	04/11/2017	10/01/2041
45866F-AW-4	INTERCONTINENTALEXCHANGE 4.6 03/15/2033			1	1.G FE	999,470	95.4930	954,930	1,000,000	1,000,572		1,102			4.600	4.660	MS	13,544	14,311	05/12/2022	03/15/2033
459200-JZ-5	IBM CORP 3.3 05/15/2026				1.G FE	3,307,131	95.0040	2,850,120	3,000,000	3,208,677		(60,332)			3.300	1.189	MN	12,650	99,000	05/07/2021	05/15/2026
460599-AF-0	INTERNATIONAL GAME TECH 4.125 04/15/2026		D	1	3.B FE	675,675	93.8690	610,149	650,000	610,149	(52,714)	(6,683)			4.125	3.002	AO	5,586	26,813	06/08/2021	04/15/2026
461070-AL-8	INTERSTATE POWER & LIGHT 3.25 12/01/2024			1	2.A FE	1,081,240	96.6020	966,020	1,000,000	1,041,695		(24,786)			3.250	0.728	JD	2,708	32,500	05/21/2021	12/01/2024
46266T-AA-6	IQVIA INC 5 05/15/2027			1	3.C FE	1,060,507	95.4200	978,055	1,025,000	978,055	(60,045)	(12,738)			5.000	3.192	MN	6,549	51,250	04/27/2022	05/15/2027
46284V-AF-8	IRON MOUNTAIN INC 4.875 09/15/2029			1	3.C FE	790,266	87.1220	675,196	775,000	675,196	(111,102)	(2,386)			4.875	4.518	MS	11,124	37,781	02/28/2022	09/15/2029
465077-AL-9	ISRAEL ELECTRIC CORP LTD 4.25 08/14/2028		D		2.A FE	6,955,200	94.0210	5,838,704	6,210,000	6,819,155		(100,151)			4.250	2.376	FA	99,705	263,925	08/19/2021	08/14/2028
46647P-BE-5	JPMORGAN CHASE & CO VAR 10/15/2030			1,5	1.E FE	1,685,974	83.8070	1,424,719	1,700,000	1,683,640		(2,199)			2.739	2.829	AO	9,830	39,716	08/02/2022	10/15/2030
46647P-BU-9	JPMORGAN CHASE & CO VAR 11/19/2031			1,5	1.E FE	1,651,448	75.7550	1,287,835	1,700,000	1,657,587		4,296			1.764	2.073	MN	3,499	29,988	07/22/2021	11/19/2031
46647P-BW-5	JPMORGAN CHASE & CO VAR 02/04/2027			1,5	1.E FE	3,000,000	87.0390	2,611,170	3,000,000	2,999,978		(22)			1.040	1.040	FA	12,740	31,200	01/28/2021	02/04/2027
46647P-CC-8	JPMORGAN CHASE & CO VAR 04/22/2032			1,5	1.E FE	1,518,435	79.9240	1,198,860	1,500,000	1,516,546		(1,791)			2.580	2.432	AO	7,418	38,700	12/08/2021	04/22/2032
46647P-CU-8	JPMORGAN CHASE & CO VAR 01/25/2033			1,5	1.E FE	1,003,680	81.2410	812,410	1,000,000	1,003,730		50			2.963	2.945	JJ	12,840	14,815	01/19/2022	01/25/2033
46849L-UV-1	JACKSON NATL LIFE GLOBAL 1.75 01/12/2025				1.F FE	2,249,618	92.7150	2,086,088	2,250,000	2,250,143		526			1.750	1.762	JJ	18,484	19,688	01/05/2022	01/12/2025
47032@-AH-4	JAMES CAMPBELL 4.58 09/30/2026 Private				2.A	1,000,000	96.5536	965,536	1,000,000	1,000,013		13			4.580	4.582	JD		45,800	09/26/2014	09/30/2026
47032@-AJ-0	JAMES CAMPBELL 4.63 09/30/2027 Private				2.A	1,000,000	95.5001	955,001	1,000,000	1,000,010		10			4.630	4.631	JD		46,300	09/26/2014	09/30/2027

SCHEDULE D - PART 1

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

		Codes					Fair Value				Change in Book/Adjusted Carrying Value				Interest					Dates	
1 CUSIP Identification	2 Description	3 Code	4 Foreign	5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
47077W-AA-6	JANE STREET GRP/JSG FIN 4.5 11/15/2029			1	3.B FE	871,427	87.3480	759,928	870,000	759,928	(108,057)	(705)			4.500	4.444	MN	5,003	39,803	02/28/2022	11/15/2029
47216F-AA-5	JAZZ SECURITIES DAC 4.375 01/15/2029		D	1	3.B FE	848,456	89.7630	762,986	850,000	762,986	(85,644)	174			4.375	4.418	JJ	17,044	38,816	02/28/2022	01/15/2029
472481-AA-8	JEFFERSON CAPITAL HOLDIN 6 08/15/2026			1	3.C FE	700,000	82.9010	580,307	700,000	580,307	(119,667)	(26)			6.000	6.000	FA	15,867	43,283	07/28/2021	08/15/2026
478160-CF-9	JOHNSON & JOHNSON 3.625 03/03/2037			1	1.A FE	636,195	88.1970	639,428	725,000	637,116		921			3.625	4.872	MS	8,614		10/06/2022	03/03/2037
48121@-AG-6	JRD HOLDINGS LLC 2.3 11/18/2027 Private				2.B PL	11,106,256	87.4893	9,798,799	11,200,000	11,121,549		14,918			2.300	2.453	MN	30,053	257,600	12/22/2021	11/18/2027
48667Q-AN-5	KAZMUNAYGAS NATIONAL CO 4.75 04/19/2027		D		2.C FE	795,938	91.8050	688,538	750,000	780,005		(6,324)			4.750	3.734	AO	7,026	35,625	05/21/2020	04/19/2027
48668N-AA-9	KAZTRANSGAS JSC 4.375 09/26/2027		D		2.C FE	4,191,558	89.4430	3,756,606	4,200,000	4,195,506		789			4.375	4.400	MS	47,979	183,750	09/19/2017	09/26/2027
489399-AN-5	KENNEDY-WILSON INC 4.75 02/01/2030			1	4.A FE	785,375	76.4680	611,744	800,000	611,744	(174,573)	1,030			4.750	5.062	MS	12,667	28,302	03/01/2022	02/01/2030
494550-BD-7	KINDER MORGAN ENER PART 6.5 09/01/2039				2.B FE	513,325	101.9040	509,520	500,000	510,229		(339)			6.500	6.300	MS	10,833	32,500	02/23/2010	09/01/2039
49456B-AP-6	KINDER MORGAN INC 4.3 03/01/2028			1	2.B FE	3,396,570	95.7730	2,873,190	3,000,000	3,300,858		(57,458)			4.300	2.140	MS	43,000	129,000	04/23/2021	03/01/2028
50076Q-AE-6	KRAFT HEINZ FOODS CO 5 06/04/2042				2.C FE	885,210	90.3370	700,112	775,000	881,659		(3,445)			5.000	4.013	JD	2,906	38,750	02/08/2022	06/04/2042
50152#-AL-1	KWIK TRIP INC 4.08 05/24/2037 Private				2.C PL	5,728,205	86.5644	4,958,585	5,728,205	5,728,163		(44)			4.080	4.100	FMAN	24,020	234,447	06/30/2017	05/24/2037
50168Q-AC-9	LABL INC 5.875 11/01/2028			1	4.C FE	471,642	85.5260	406,249	475,000	406,249	(65,782)	322			5.875	6.000	MN	4,651	28,061	10/22/2021	11/01/2028
50201D-AD-5	LCPR SR SECURED FIN DAC 5.125 07/15/2029		D	1	4.A FE	747,726	83.6780	606,666	725,000	606,666	(117,790)	(4,170)			5.125	4.431	JJ	17,030	37,156	06/08/2021	07/15/2029
505742-AP-1	LADDER CAP FIN LLLP/CORP 4.75 06/15/2029			1	3.B FE	797,993	80.7410	645,928	800,000	645,928	(151,986)	43			4.750	4.791	JD	1,689	38,000	02/28/2022	06/15/2029
513075-BW-0	LAMAR MEDIA CORP 4.875 01/15/2029			1	3.C FE	631,500	92.3640	554,184	600,000	554,184	(65,498)	(6,568)			4.875	3.624	MS	8,613	29,250	06/08/2021	01/15/2029
513272-AE-4	LAMB WESTON HLD 4.375 01/31/2032			1	3.C FE	375,938	87.3120	327,420	375,000	327,420	(48,462)	(42)			4.375	4.336	JJ	6,836	11,986	12/01/2021	01/31/2032
531543-AF-3	LIBERTY UNIVERSITY 3.338 03/01/2034				1.D FE	1,069,660	85.6230	856,230	1,000,000	1,055,838		(5,550)			3.338	2.626	MS	11,219	33,380	06/16/2020	03/01/2034
539830-BP-3	LOCKHEED MARTIN CORP 1.85 06/15/2030			1	1.G FE	704,856	81.9590	655,672	800,000	712,344		7,488			1.850	3.570	JD	658	14,800	04/13/2022	06/15/2030
54054*-AA-0	LOGAN BORROWER LLC 2.18 02/15/2025 PRIVATE				1.G IF	2,207,851	96.3510	2,127,287	2,207,851	2,207,522		(255)			2.180	2.142	MON	2,139	54,269	03/31/2022	02/15/2025
55303X-AB-1	MGM GROWTH/MGM FINANCE 4.5 09/01/2026			1	2.C FE										4.500		MS	(2,500)		06/07/2021	09/01/2026
55342U-AJ-3	MPT OPER PARTNERSP/FINL 4.625 08/01/2029			1	3.A FE	727,875	77.4670	697,203	900,000	697,203	(33,748)	3,076			4.625	8.569	FA	17,344		11/01/2022	08/01/2029
55903V-AG-8	WARNERMEDIA HOLDINGS IN 3.755 03/15/2027			1	2.C FE	1,989,460	90.0770	1,801,540	2,000,000	1,990,698		1,238			3.755	3.909	MS	22,113	37,550	03/16/2022	03/15/2027
55903V-AL-7	WARNERMEDIA HOLDINGS IN 4.279 03/15/2032			1	2.C FE	2,500,000	82.2830	2,057,075	2,500,000	2,501,219		1,219			4.279	4.325	MS	31,498	53,488	03/09/2022	03/15/2032
56081#-BQ-2	MAJOR LEAGUE BB 3.2 12/10/2026 Private				1.F FE	900,000	93.3596	840,236	900,000	899,998		(2)			3.200	3.200	JD	1,600	28,800	08/12/2019	12/10/2026
56081#-BR-0	MAJOR LEAGUE BB 3.41 12/10/2029 Private				1.F FE	700,000	89.6565	627,596	700,000	699,999		(1)			3.410	3.410	JD	1,326	23,870	08/12/2019	12/10/2029
56501R-AE-6	MANULIFE FINANCIAL CORP VAR 02/24/2032		A	2,5	2.A FE	8,522,808	91.1140	7,653,576	8,400,000	8,453,328		(11,869)			4.061	3.880	FA	120,341	341,124	04/25/2017	02/24/2032
57164P-AH-9	MARRIOTT OWNERSHIP RESOR 4.5 06/15/2029			1	4.A FE	796,444	83.2140	665,712	800,000	665,712	(130,630)	143			4.500	4.571	JD	1,600	36,000	02/28/2022	06/15/2029
571676-AJ-4	MARS INC 0.875 07/16/2026			1	1.F FE	6,136,380	86.7440	5,464,872	6,300,000	6,188,535		30,429			0.875	1.388	JJ	25,266	55,125	04/08/2021	07/16/2026
573874-AL-8	MARVELL TECHNOLOGY INC 4.2 06/22/2023			1	2.C FE	1,040,800	99.3780	993,780	1,000,000	1,011,444		(29,038)			4.200	1.257	JD	1,050	42,000	12/22/2021	06/22/2023
574599-BS-4	MASCO CORP 1.5 02/15/2028			1	2.B FE	2,096,556	82.7200	1,737,120	2,100,000	2,097,405		465			1.500	1.525	FA	11,900	31,500	02/18/2021	02/15/2028
57636Q-AG-9	MASTERCARD INC 2.95 11/21/2026			1	1.E FE	2,746,775	94.2740	2,356,850	2,500,000	2,677,979		(47,854)			2.950	0.955	MN	8,194	73,750	07/20/2021	11/21/2026
576722-AA-0	MATHER FOUNDATION 2.675 10/01/2031			1	1.E FE	2,000,000	84.7650	1,695,300	2,000,000	1,999,978		(22)			2.675	2.675	AO	13,375	52,906	09/28/2021	10/01/2031
57701R-AM-4	MATTAMY GROUP CORP 4.625 03/01/2030		A	1	3.C FE	661,452	81.7250	539,385	660,000	539,385	(121,788)	(214)			4.625	4.585	MS	10,175	30,525	06/07/2021	03/01/2030
579780-AR-8	MCCORMICK & CO 0.9 02/15/2026			1	2.B FE	2,393,664	87.7110	2,105,064	2,400,000	2,396,025		1,262			0.900	0.954	FA	8,160	21,600	02/08/2021	02/15/2026
586054-AA-6	MEMORIAL SLOAN-KETTERING 5 07/01/2042			1	1.D FE	2,710,300	97.7620	1,955,240	2,000,000	2,682,614		(26,211)			5.000	2.731	JJ	50,000	100,000	12/07/2021	07/01/2042
58933Y-BE-4	MERCK & CO INC 2.15 12/10/2031			1	1.E FE	1,995,880	81.5170	1,630,340	2,000,000	1,996,263		362			2.150	2.173	JD	2,508	43,000	12/07/2021	12/10/2031
58942H-AC-5	BON SECOURS MERCY 4.302 07/01/2028			1	1.E FE	759,810	94.7090	710,318	750,000	759,054		(756)			4.302	4.088	JJ	16,133		07/29/2022	07/01/2028
594918-BR-4	MICROSOFT CORP 2.4 08/08/2026			1	1.A FE	5,876,110	93.2040	5,126,220	5,500,000	5,759,699		(75,889)			2.400	0.966	FA	52,433	132,000	07/20/2021	08/08/2026
59590A-AA-7	MIDCAP FINANCIAL 5.625 01/15/2030			1	4.A FE	1,234,685	80.8960	1,011,200	1,250,000	1,011,200	(225,533)	878			5.625	5.839	JJ	32,422	67,148	02/28/2022	01/15/2030
606822-BA-1	MITSUBISHI UFJ FIN GRP 3.761 07/26/2023		D		1.G FE	3,135,300	99.2290	2,976,870	3,000,000	3,047,868		(83,608)			3.761	0.943	JJ	48,580	112,830	12/10/2021	07/26/2023
606822-BR-4	MITSUBISHI UFJ FIN GRP 2.559 02/25/2030		D		1.G FE	1,523,220	82.6660	1,239,990	1,500,000	1,520,492		(2,616)			2.559	2.350	FA	13,435	38,385	12/10/2021	02/25/2030
615394-AM-5	MOOG INC 4.25 12/15/2027			1	3.C FE	785,899	92.3820	725,199	785,000	725,199	(52,849)	(915)			4.250	4.214	JD	1,483	33,363	03/02/2022	12/15/2027
617446-8C-6	MORGAN STANLEY 4 07/23/2025			1	1.G FE	5,586,150	97.6120	4,880,600	5,000,000	5,359,484		(137,608)			4.000	1.144	JJ	87,778	200,000	05/03/2021	07/23/2025
617446-8P-7	MORGAN STANLEY VAR 04/01/2031			1,5	1.E FE	572,592	87.4810	524,886	600,000	573,882		1,290			3.622	4.302	AO	5,433	10,866	07/29/2022	04/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
617446-8T-9	MORGAN STANLEY VAR 11/10/2023			1,5	1.G FE	1,502,115	99.6100	1,494,150	1,500,000	1,500,563		(657)			4.283	0.465	FMAN	9,102	8,400	05/11/2021	11/10/2023
61747Y-EA-9	MORGAN STANLEY VAR 05/30/2025			1,5	1.E FE	5,000,000	93.0570	4,652,850	5,000,000	4,999,998		(2)			0.790	0.789	MN	3,292	39,500	05/26/2021	05/30/2025
61747Y-EL-5	MORGAN STANLEY VAR 01/21/2033			1,5	1.E FE	1,600,000	80.6560	1,290,496	1,600,000	1,600,444		444			2.943	2.965	JJ	20,928	23,152	01/19/2022	01/21/2033
61772B-AB-9	MORGAN STANLEY VAR 05/04/2027			1,5	1.E FE	6,000,000	87.6350	5,258,100	6,000,000	5,999,931		(69)			1.593	1.592	MN	15,134	95,580	04/19/2021	05/04/2027
624758-AF-5	MUELLER WATER PRODUCTS 4 06/15/2029			1	3.B FE	802,879	87.9140	712,103	810,000	712,103	(91,439)	664			4.000	4.156	JD	1,440	32,400	03/02/2022	06/15/2029
62482B-AA-0	MEDLINE BORROWER LP 3.875 04/01/2029			1	4.A FE	1,154,815	80.5960	967,152	1,200,000	967,152	(190,934)	4,307			3.875	4.547	AO	11,625	44,692	03/16/2022	04/01/2029
62854A-AN-4	UTAH ACQUISITION SUB 3.95 06/15/2026			1	2.C FE	3,459,995	93.2420	3,263,470	3,500,000	3,483,366		4,691			3.950	4.101	JD	6,144	138,250	04/27/2017	06/15/2026
62877C-AA-1	NAC AVIATION 29 DAC 4.75 06/30/2026		D	2	4.B FE	5,477,590	81.4880	4,463,579	5,477,590	4,463,579	(1,014,486)	604			4.750	4.966	JD		65,511	07/14/2022	06/30/2026
62927#-AS-5	NFL VENTURES LP 3.02 04/15/2035 Private				1.E FE	5,132,041	89.3917	4,587,618	5,132,041	5,131,987		(58)			3.020	3.019	AO	32,720	157,524	09/02/2020	04/15/2035
629377-CE-0	NRG ENERGY INC 5.75 01/15/2028			1	3.A FE	523,859	93.9480	465,043	495,000	465,043	(44,496)	(9,332)			5.750	3.718	JJ	13,124	28,463	06/08/2021	01/15/2028
629377-CH-3	NRG ENERGY INC 5.25 06/15/2029			1	3.A FE	417,705	88.3490	348,979	395,000	348,979	(62,515)	(4,039)			5.250	4.033	JD	922	20,738	06/08/2021	06/15/2029
637432-MV-4	NATIONAL RURAL UTIL COOP 3.4 11/15/2023			1	1.E FE	3,198,420	98.6300	2,958,900	3,000,000	3,055,674		(89,230)			3.400	0.411	MN	13,033	102,000	05/20/2021	11/15/2023
63902H-AN-9	NATURE CONSERVANCY (THE 1.611 07/01/2030			1	1.C FE	1,500,000	77.3200	1,159,800	1,500,000	1,499,993		(7)			1.611	1.611	JJ	12,083	24,165	01/27/2021	07/01/2030
64083Y-AA-9	NESCO HOLDINGS II INC 5.5 04/15/2029			1	4.C FE	332,656	88.1750	282,160	320,000	282,160	(45,771)	(2,469)			5.500	4.579	AO	3,716	17,600	06/08/2021	04/15/2029
641062-BD-5	NESTLE HOLDINGS INC 4.3 10/01/2032			1	1.D FE	1,185,009	97.4000	1,168,800	1,200,000	1,185,192		183			4.300	4.505	AO	15,480		09/21/2022	10/01/2032
64110L-AT-3	NETFLIX INC 5.875 11/15/2028				2.B FE	763,177	101.0770	758,078	750,000	761,971		(1,206)			5.875	5.624	MN	5,630	22,031	05/23/2022	11/15/2028
644393-AB-6	NEW FORTRESS ENERGY INC 6.5 09/30/2026			1	3.C FE	932,663	93.1310	880,088	945,000	880,088	(49,694)	1,720			6.500	6.902	MS	15,356	61,425	03/01/2022	09/30/2026
651229-AW-6	NEWELL BRANDS INC 4.45 04/01/2026			1	3.A FE	730,875	94.6220	709,665	750,000	709,665	(23,908)	2,698			4.450	5.522	AO	8,344	16,688	05/17/2022	04/01/2026
651229-BC-9	NEWELL BRANDS INC 6.375 09/15/2027			1	3.A FE	500,000	99.2480	496,240	500,000	496,240	(4,026)	266			6.375	6.476	MS	9,474		09/09/2022	09/15/2027
65336Y-AN-3	NEXSTAR MEDIA INC 4.75 11/01/2028			1	4.B FE	765,661	86.6340	649,755	750,000	649,755	(105,738)	(3,817)			4.750	4.200	MN	5,938	35,625	02/28/2022	11/01/2028
65339K-AT-7	NEXTERA ENERGY CAPITAL 3.55 05/01/2027			1	2.A FE	3,306,930	94.3120	2,829,360	3,000,000	3,217,841		(51,124)			3.550	1.702	MN	17,750	106,500	03/25/2021	05/01/2027
65339K-BW-9	NEXTERA ENERGY CAPITAL 1.9 06/15/2028			1	2.A FE	4,997,050	85.4640	4,273,200	5,000,000	4,997,657		376			1.900	1.909	JD	4,222	95,000	06/02/2021	06/15/2028
654106-AF-0	NIKE INC 2.375 11/01/2026			1	1.E FE	3,178,530	92.3140	2,769,420	3,000,000	3,120,908		(32,835)			2.375	1.221	MN	11,875	71,250	03/24/2021	11/01/2026
654902-AC-9	NOKIA OYJ 6.625 05/15/2039		D		3.A FE	888,413	95.7070	665,164	695,000	665,164	(212,367)	(7,384)			6.625	4.378	MN	5,883	46,044	02/28/2022	05/15/2039
66977W-AR-0	NOVA CHEMICALS CORP 5.25 06/01/2027		A	1	3.C FE	674,155	89.8340	561,463	625,000	561,463	(96,132)	(8,031)			5.250	3.712	JD	2,734	32,813	06/15/2021	06/01/2027
66977W-AS-8	NOVA CHEMICALS CORP 4.25 05/15/2029		A	1	3.C FE	700,875	81.6780	571,746	700,000	571,746	(128,841)	(189)			4.250	4.222	MN	3,801	29,750	04/28/2021	05/15/2029
670001-AH-9	NOVELIS CORP 3.875 08/15/2031			1	3.C FE	784,661	82.0220	697,187	850,000	697,187	(91,977)	4,504			3.875	4.960	FA	12,443	16,469	03/01/2022	08/15/2031
67052N-AB-1	NUFARM AUSTRALIA/AMERICA 5 01/27/2030		D	1	3.C FE	740,000	87.3240	646,198	740,000	646,198	(94,363)	561			5.000	5.059	JJ	15,725	18,500	01/20/2022	01/27/2030
67059T-AF-2	NUSTAR LOGISTICS LP 6 06/01/2026			1	3.C FE	797,202	96.5830	714,714	740,000	714,714	(64,840)	(11,464)			6.000	4.179	JD	3,700	44,400	06/08/2021	06/01/2026
67066G-AL-8	NVIDIA CORP 0.584 06/14/2024			1	1.F FE	5,000,000	94.1900	4,709,500	5,000,000	4,999,943		(57)			0.584	0.584	JD	1,379	29,200	06/14/2021	06/14/2024
67091T-AC-9	OFFICE CHERIFIEN DES PHO 4.5 10/22/2025		D		3.A FE	763,000	97.4080	779,264	800,000	779,264	(5,069)	5,027			4.500	5.259	AO	6,800	36,000	05/10/2018	10/22/2025
674599-ED-3	OCCIDENTAL PETROLEUM CO 6.625 09/01/2030			1	3.A FE	1,065,938	102.8460	1,002,749	975,000	1,002,749	(54,318)	(8,301)			6.625	5.319	MS	21,531	42,234	06/21/2022	09/01/2030
674599-EF-8	OCCIDENTAL PETROLEUM CO 6.125 01/01/2031			1	3.A FE	727,600	101.0840	687,371	680,000	687,371	(37,261)	(2,968)			6.125	5.171	JJ	20,825	20,825	05/25/2022	01/01/2031
67740Q-AH-9	OHIO NAT FINANCIAL SRVS 5.8 01/24/2030			1	2.C FE	799,757	93.3030	653,121	700,000	783,567		(10,621)			5.800	3.795	JJ	17,706	40,600	06/10/2021	01/24/2030
67777L-AD-5	OI EUROPEAN GROUP BV 4.75 02/15/2030		D	1	3.C FE	753,263	88.5770	664,328	750,000	664,328	(90,191)	1,337			4.750	4.652	FA	13,359	26,620	11/09/2021	02/15/2030
680665-AL-0	OLIN CORP 5.625 08/01/2029			1	3.A FE	851,675	94.8210	772,791	815,000	772,791	(73,720)	(5,164)			5.625	4.952	FA	19,102	22,922	03/02/2022	08/01/2029
68163W-AA-7	OLYMPUS CORP 2.143 12/08/2026		D	1	2.B FE	1,700,000	88.5720	1,505,724	1,700,000	1,700,001		1			2.143	2.143	JD	2,226	36,431	12/02/2021	12/08/2026
68218F-A*-2	OMNI T3 DAC AE VAR 03/20/2029 Private		D		1.B FE	5,000,000	100.5727	5,028,633	5,000,000	4,999,999		(1)			2.957	2.720	MON	4,928	207,414	11/20/2020	03/20/2029
68218F-AA-9	OMNI T3 DAC AAA1 VAR 03/20/2029 Private		D		1.A FE	5,000,000	100.1265	5,006,323	5,000,000	5,000,000					1.836	1.852	MON	3,571	163,850	11/16/2020	03/20/2029
68218F-AE-1	OMNI T3 DAC AAA5 VAR 03/20/2029 Private		D		1.A FE	5,000,000	100.2262	5,011,309	5,000,000	5,000,000					1.836	1.852	MON	3,571	163,850	11/16/2020	03/20/2029
68245X-AH-2	1011778 BC / NEW RED FI 3.875 01/15/2028		A	1	3.B FE	775,703	90.0690	698,035	775,000	698,035	(76,966)	(465)			3.875	3.826	MS	8,843	30,031	02/28/2022	01/15/2028
68389X-CD-5	ORACLE CORP 2.3 03/25/2028			1	2.B FE	3,819,938	86.5890	3,247,088	3,750,000	3,803,390		(9,956)			2.300	2.003	MS	23,000	86,250	04/23/2021	03/25/2028
68620Y-B*-2	ORIGIN ENERGY 4.95 01/15/2029 Private		D		2.B	2,600,000	95.8464	2,492,006	2,600,000	2,599,993		(7)			4.950	4.950	JJ	58,988	128,700	05/15/2019	01/15/2029
68622T-AA-9	ORGANON & CO/ORG 4.125 04/30/2028			1	3.B FE	470,186	88.5530	420,627	475,000	420,627	(50,115)	528			4.125	4.324	AO	3,266	18,047	05/31/2022	04/30/2028
68622T-AB-7	ORGANON & CO/ORG 5.125 04/30/2031			1	4.A FE	919,370	86.6220	779,598	900,000	779,598	(136,218)	(2,128)			5.125	4.813	AO	7,688	46,125	02/28/2022	04/30/2031

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69073T-AT-0	OWENS-BROCKWAY 6.625 05/13/2027			1	4.B FE	636,125	97.3300	573,274	589,000	573,274	(31,141)	(15,228)			6.625	3.918	MN	4,986	39,021	02/28/2022	05/13/2027
69336V-AB-7	PGT INNOVATIONS INC 4.375 10/01/2029			1	4.A FE	815,792	83.7640	686,865	820,000	686,865	(128,576)	248			4.375	4.457	AO	8,969	36,573	02/28/2022	10/01/2029
69353R-EF-1	PNC BANK NA 3.3 10/30/2024			2	1.F FE	2,622,211	97.3200	2,335,680	2,400,000	2,516,068		(65,855)			3.300	0.517	AO	13,200	79,200	05/19/2021	10/30/2024
69354N-AD-8	PRA GROUP INC 5 10/01/2029			1	3.B FE	776,222	82.7860	641,592	775,000	641,592	(132,173)	(395)			5.000	4.958	AO	9,688	39,719	02/28/2022	10/01/2029
69369E-AD-1	PERTAMINA PERSERO PT 6 05/03/2042		D		2.B FE	2,922,620	95.1360	2,854,080	3,000,000	2,934,989		1,681			6.000	6.195	MN	28,500	180,000	06/11/2014	05/03/2042
69370N-AA-4	PELABUHAN INDO PERSERO 5.375 05/05/2045		D		2.C FE	313,875	91.7940	275,382	300,000	312,883		(306)			5.375	5.052	MN	2,464	16,125	06/21/2019	05/05/2045
69371R-R7-3	PACCAR FINANCIAL CORP 2.85 04/07/2025				1.E FE	1,499,610	95.8800	1,438,200	1,500,000	1,500,174		564			2.850	2.879	AO	9,975	21,375	03/31/2022	04/07/2025
694308-HK-6	PACIFIC GAS & ELECTRIC 3.4 08/15/2024			1	2.C FE	1,551,390	96.0980	1,441,470	1,500,000	1,529,400		(20,992)			3.400	1.945	FA	19,267	51,000	12/09/2021	08/15/2024
70014L-AC-4	PARK AEROSPACE HOLDINGS 4.5 03/15/2023		D	1	2.C FE	2,000,000	99.7500	1,995,000	2,000,000	1,999,954		(46)			4.500	4.500	MS	26,250	90,000	09/14/2017	03/15/2023
70137W-AL-2	PARKLAND CORP 4.625 05/01/2030		A	1	3.B FE	701,313	83.3080	583,156	700,000	583,156	(112,203)	(266)			4.625	4.586	MN	5,396	30,397	11/08/2021	05/01/2030
70339P-AA-7	PATTERN ENERGY OP LP/PAT 4.5 08/15/2028			1	3.C FE	727,754	89.7520	641,727	715,000	641,727	(82,018)	(2,538)			4.500	4.114	FA	12,155	29,250	02/28/2022	08/15/2028
70432*-AA-9	PAYCHEX INC 4.07 03/13/2026 Private				1.G	2,000,000	98.6829	1,973,659	2,000,000	1,999,978		(22)			4.070	4.070	MS	24,194	81,400	03/13/2019	03/13/2026
70432*-AB-7	PAYCHEX INC 4.25 03/13/2029 Private				1.G	4,300,000	93.8536	4,035,705	4,300,000	4,299,972		(28)			4.250	4.250	MS	54,317	182,750	03/13/2019	03/13/2029
70450Y-AH-6	PAYPAL HOLDINGS INC 2.3 06/01/2030			1	1.G FE	5,072,650	82.0910	4,104,550	5,000,000	5,059,908		(7,692)			2.300	2.119	JD	9,583	115,000	04/23/2021	06/01/2030
70450Y-AL-7	PAYPAL HOLDINGS INC 4.4 06/01/2032			1	1.G FE	647,751	93.9980	610,987	650,000	648,292		541			4.400	4.492	JD	2,383	14,936	05/16/2022	06/01/2032
706451-BC-4	PETROLEOS MEXICANOS 8.625 12/01/2023		D		3.C FE	1,027,000	100.2830	1,303,679	1,300,000	1,269,269		29,852			8.625	11.402	JD	9,032	112,125	02/10/2006	12/01/2023
709599-AX-2	PENSKE TRUCK LEASING/PTL 4.2 04/01/2027			1	2.B FE	10,772,790	93.9020	9,859,710	10,500,000	10,625,479		(28,682)			4.200	3.875	AO	110,250	441,000	04/27/2017	04/01/2027
714295-AA-0	PERRIGO FINANCE UNLIMITD 4.9 12/15/2044		D	1	3.B FE	634,195	67.1940	470,358	700,000	470,358	(164,363)	795			4.900	5.750	JD	1,524	34,300	05/31/2022	12/15/2044
71643V-AB-1	PETROLEOS MEXICANOS 6.7 02/16/2032		D	1	4.A FE	1,664,276	78.4430	1,301,369	1,659,000	1,301,369	(361,908)	(914)			6.700	6.651	FA	41,682	74,102	12/23/2021	02/16/2032
71677K-AA-6	PETSMART INC/PETSMART FI 4.75 02/15/2028			1	4.A FE	987,750	90.6180	860,871	950,000	860,871	(106,350)	(7,717)			4.750	3.814	FA	17,047	45,125	06/07/2021	02/15/2028
717081-FB-4	PFIZER INC 1.75 08/18/2031			1	1.E FE	1,464,015	80.2880	1,204,320	1,500,000	1,467,578		3,395			1.750	2.024	FA	9,698	26,250	12/09/2021	08/18/2031
71953L-AA-9	WILLIAMS SCOTSMAN INTL 6.125 06/15/2025			1	4.B FE	557,970	99.6930	523,388	525,000	523,388	(13,342)	(11,894)			6.125	2.798	JD	1,429	32,156	06/08/2021	06/15/2025
72014T-AC-3	PIEDMONT HEALTHCARE INC 2.044 01/01/2032			1	1.E FE	4,000,000	76.8650	3,074,600	4,000,000	3,999,978		(22)			2.044	2.044	JJ	40,880	64,954	09/09/2021	01/01/2032
723787-AR-8	PIONEER NATURAL RESOURCE 2.15 01/15/2031			1	2.A FE	1,484,250	79.1960	1,187,940	1,500,000	1,486,391		1,515			2.150	2.274	JJ	14,871	32,250	07/29/2021	01/15/2031
723787-AU-1	PIONEER NATURAL RESOURCE 0.55 05/15/2023				2.A FE	1,499,910	98.3430	1,475,145	1,500,000	1,499,966		28			0.550	0.553	MN	1,054	8,250	05/10/2021	05/15/2023
737446-AR-5	POST HOLDINGS INC 4.5 09/15/2031			1	4.B FE	695,310	84.4660	591,262	700,000	591,262	(103,849)	361			4.500	4.582	MS	9,275	31,500	06/07/2021	09/15/2031
740212-AM-7	PRECISION DRILLING CORP 6.875 01/15/2029		A	1	4.B FE	514,446	93.7050	482,581	515,000	482,581	(31,858)	(40)			6.875	6.877	JJ	16,326	38,357	06/04/2021	01/15/2029
74168L-AA-4	PRIMO WATER HOLDINGS IN 4.375 04/30/2029			1	4.B FE	895,872	86.3640	781,594	905,000	781,594	(109,348)	900			4.375	4.550	AO	6,599	39,594	02/28/2022	04/30/2029
74264*-AB-2	PRISA LHC LLC 4.27 04/15/2026 Private				1.F	2,000,000	96.9954	1,939,908	2,000,000	1,999,976		(24)			4.270	4.270	AO	17,792	85,400	04/15/2014	04/15/2026
74264*-AC-0	PRISA LHC LLC 3.75 04/01/2026 Private				1.F	1,300,000	96.0920	1,249,196	1,300,000	1,299,987		(13)			3.750	3.750	AO	12,052	48,750	06/01/2016	04/01/2026
74264*-AD-8	PRISA LHC LLC 3.85 04/01/2028 Private				1.F	2,400,000	94.0180	2,256,431	2,400,000	2,399,984		(16)			3.850	3.850	AO	22,843	92,400	06/01/2016	04/01/2028
742718-DF-3	PROCTER & GAMBLE CO/THE 5.55 03/05/2037				1.D FE	673,712	108.0030	702,020	650,000	673,357		(355)			5.550	5.253	MS	11,624		10/13/2022	03/05/2037
74273@-AC-7	PRIT CORE REALTY 4.0 02/14/2025 Private				2.A	1,500,000	96.8893	1,453,340	1,500,000	1,499,932		(68)			4.000	4.000	FA	22,833	60,000	02/14/2013	02/14/2025
74275#-AA-7	PRISA II 3.47 11/17/2028 Private				2.B	2,600,000	87.3283	2,270,535	2,600,000	2,599,970		(30)			3.470	3.471	FA	33,582	90,220	09/28/2020	11/17/2028
74340X-BS-9	PROLOGIS LP 1.625 03/15/2031			1	1.G FE	5,040,036	77.3020	3,919,211	5,070,000	5,045,300		2,850			1.625	1.689	MS	24,259	82,388	02/04/2021	03/15/2031
74352@-AA-5	AMAZON MARKHAM IL 2.98 10/10/2041 Private				1.E	3,659,134	82.1773	3,006,977	3,659,134	3,659,120		(14)			2.980	2.998	MON	6,361	109,150	11/13/2020	10/10/2041
74456Q-CJ-3	PUBLIC SERVICE ELECTRIC 3.1 03/15/2032			1	1.F FE	868,810	87.2840	872,840	1,000,000	871,363		2,553			3.100	4.906	MS	9,128		10/03/2022	03/15/2032
74460W-AD-9	PUBLIC STORAGE 1.85 05/01/2028			1	1.F FE	6,994,960	85.7680	6,003,760	7,000,000	6,996,087		649			1.850	1.861	MN	21,583	129,500	04/14/2021	05/01/2028
747262-AY-9	QVC INC 4.75 02/15/2027			1	3.B FE	863,150	70.7180	583,424	825,000	583,424	(251,270)	(6,754)			4.750	3.873	FA	14,804	37,288	02/28/2022	02/15/2027
750731-AA-9	AUTUMN WIND HQ LLC 3.744 02/10/2049 Private				2.A	977,910	79.4647	777,093	977,910	977,906		(4)			3.744	3.773	MON	2,136	36,625	02/20/2020	02/10/2049
751277-AR-5	NESTLE PURINA PETCARE C 8.125 02/01/2023				1.E FE	4,766,150	100.1780	5,008,900	5,000,000	4,996,560		18,913			8.125	8.565	FA	169,271	406,250	09/01/1994	02/01/2023
75281A-BK-4	RANGE RESOURCES CORP 4.75 02/15/2030			1	3.C FE	730,000	88.4700	645,831	730,000	645,831	(85,466)	1,297			4.750	4.806	FA	13,099	18,686	01/13/2022	02/15/2030
75973Q-AA-5	RENAISSANCERE FINANCE 3.45 07/01/2027			1	1.G FE	5,342,025	93.1560	5,016,451	5,385,000	5,364,042		4,532			3.450	3.545	JJ	92,375	185,783	06/28/2017	07/01/2027
761152-A@-6	RESMED INC. 3.45 07/10/2029 Private				2.A	2,200,000	92.5470	2,036,035	2,200,000	2,199,998		(2)			3.450	3.450	JJ	35,842	75,900	07/10/2019	07/10/2029
76119L-AB-7	RESIDEO FUNDING INC 4 09/01/2029			1	3.C FE	595,500	80.6800	492,148	610,000	492,148	(95,851)	1,341			4.000	4.411	MS	8,133	21,758	02/28/2022	09/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
77289K-AA-3	ROCKCLIFF ENERGY II LLC 5.5 10/15/2029			1	4.A FE	672,975	91.0800	610,236	670,000	610,236	(62,056)	(555)			5.500	5.399	AO	7,779	37,976	09/28/2021	10/15/2029
775109-CC-3	ROGERS COMMUNICATIONS IN 3.8 03/15/2032		A	1	2.A FE	984,470	85.9320	859,320	1,000,000	985,340		870			3.800	4.030	MS	(29,211)	100,222	03/17/2022	03/15/2032
77578J-AC-2	ROLLS-ROYCE PLC 5.75 10/15/2027		D	1	3.C FE	757,064	95.1370	661,202	695,000	661,202	(81,451)	(9,369)			5.750	4.080	AO	8,326	39,963	06/08/2021	10/15/2027
78016F-ZQ-0	ROYAL BANK OF CANADA 3.875 05/04/2032		A		1.E FE	976,400	90.9860	909,860	1,000,000	977,156		756			3.875	4.214	MN	6,135	21,528	07/28/2022	05/04/2032
78454L-AW-0	SM ENERGY CO 6.5 07/15/2028			1	3.C FE	652,850	95.5760	626,023	655,000	626,023	(26,809)	(7)			6.500	6.531	JJ	19,632	45,177	07/19/2021	07/15/2028
78466C-AC-0	SS&C TECHNOLOGIES INC 5.5 09/30/2027			1	4.B FE	818,911	94.1400	738,999	785,000	738,999	(69,605)	(10,057)			5.500	4.099	MS	10,914	43,175	02/28/2022	09/30/2027
784710-AB-1	SSM HEALTH CARE 3.688 06/01/2023			1	1.E FE	1,017,520	99.4200	994,200	1,000,000	1,002,852		(14,668)			3.688	2.269	JD	3,073	36,880	02/25/2022	06/01/2023
78516F-AA-7	SABAL TRAIL TRANS 4.246 05/01/2028			1	2.A FE	2,507,200	92.5600	2,314,000	2,500,000	2,504,126		(761)			4.246	4.210	MN	17,692	106,150	05/02/2018	05/01/2028
785592-AU-0	SABINE PASS LIQUEFACTION 4.2 03/15/2028			1	2.B FE	1,989,050	93.9760	1,644,580	1,750,000	1,936,192		(37,578)			4.200	1.829	MS	21,642	73,500	07/30/2021	03/15/2028
808513-BR-5	CHARLES SCHWAB CORP 1.15 05/13/2026			1	1.F FE	4,988,400	88.7640	4,438,200	5,000,000	4,992,072		2,241			1.150	1.198	MN	7,667	57,500	05/11/2021	05/13/2026
81105D-AA-3	SCRIPPS ESCROW II INC 3.875 01/15/2029			1	3.B FE	993,767	81.3590	833,930	1,025,000	833,930	(163,368)	3,188			3.875	4.419	JJ	18,315	32,453	03/22/2022	01/15/2029
81725W-AK-9	SENSATA TECHNOLOGIES BV 4 04/15/2029		D	1	3.C FE	899,556	86.7010	780,309	900,000	780,309	(118,144)	(521)			4.000	3.978	AO	7,500	36,000	02/28/2022	04/15/2029
817565-BT-0	SERVICE CORP INTL 7.5 04/01/2027			1	3.B FE	1,406,332	101.8830	1,222,596	1,200,000	1,222,596	(144,390)	(31,907)			7.500	3.925	AO	22,500	87,188	05/26/2022	04/01/2027
817826-AC-4	7-ELEVEN INC 0.95 02/10/2026			1	2.B FE	2,992,860	87.4930	2,624,790	3,000,000	2,995,495		1,392			0.950	0.999	FA	11,163	28,500	01/27/2021	02/10/2026
82088K-AK-4	SHEA HOMES LP/FNDG CP 4.75 02/15/2028			1	3.C FE	654,723	87.3840	567,996	650,000	567,996	(85,271)	(987)			4.750	4.574	FA	11,664	30,875	06/15/2021	02/15/2028
82481L-AC-3	SHIRE ACQ INV IRELAND D 2.875 09/23/2023		D	1	2.B FE	265,580	98.2350	253,446	258,000	260,728		(4,838)			2.875	0.976	MS	2,019	7,418	12/28/2021	09/23/2023
82481L-AD-1	SHIRE ACQ INV IRELAND DA 3.2 09/23/2026		D	1	2.B FE	2,903,700	93.8040	2,814,120	3,000,000	2,957,710		10,329			3.200	3.607	MS	26,133	96,000	05/11/2017	09/23/2026
82620K-AZ-6	SIEMENS FINANCIERINGSMAT 1.2 03/11/2026		D	1	1.E FE	6,493,370	88.9360	5,780,840	6,500,000	6,495,712		1,299			1.200	1.221	MS	23,617	78,000	03/02/2021	03/11/2026
829259-BA-7	SINCLAIR TELEVISION GRO 4.125 12/01/2030			1	3.C FE	1,000,000	74.6610	746,610	1,000,000	746,610	(200,875)	(15)			4.125	4.125	JD	3,438	41,250	11/19/2020	12/01/2030
82967N-BG-2	SIRIUS XM RADIO INC 4.125 07/01/2030			1	3.C FE	781,193	82.6140	681,566	825,000	681,566	(103,180)	3,553			4.125	4.969	JJ	17,016	17,016	03/02/2022	07/01/2030
832248-AZ-1	SMITHFIELD FOODS INC 4.25 02/01/2027			1	2.C FE	7,997,589	91.9760	7,183,326	7,810,000	7,893,795		(20,038)			4.250	3.944	FA	138,302	331,925	04/12/2017	02/01/2027
83368R-AT-9	SOCIETE GENERALE 3.875 03/28/2024		D		2.B FE	2,106,380	97.6170	1,952,340	2,000,000	2,059,110		(46,754)			3.875	1.465	MS	19,806	77,500	12/22/2021	03/28/2024
83545G-BD-3	SONIC AUTOMOTIVE INC 4.625 11/15/2029			1	3.C FE	798,201	80.6340	645,072	800,000	645,072	(152,891)	(135)			4.625	4.646	MN	4,728	38,850	02/28/2022	11/15/2029
835495-AM-4	SONOCO PRODUCTS CO 1.8 02/01/2025			1	2.B FE	2,249,393	92.9650	2,091,713	2,250,000	2,249,917		525			1.800	1.814	FA	16,875	21,375	01/11/2022	02/01/2025
84132G-AA-7	SE ALASKA REG HEALTH CO 2.262 07/01/2031			1	1.G FE	3,000,000	80.7450	2,422,350	3,000,000	2,999,981		(19)			2.262	2.262	JJ	33,930	51,083	09/23/2021	07/01/2031
845467-AN-9	SOUTHWESTERN ENERGY CO 7.75 10/01/2027			1	3.B FE	725,000	103.2500	748,563	725,000	724,941		(59)			7.750	7.750	AO	14,047	56,188	09/11/2017	10/01/2027
845467-AT-6	SOUTHWESTERN ENERGY CO 4.75 02/01/2032			1	3.A FE	315,000	85.3830	268,956	315,000	268,956	(46,050)	7			4.750	4.750	FA	6,234	9,102	12/08/2021	02/01/2032
84756N-AD-1	SPECTRA ENERGY PARTNERS 4.75 03/15/2024			1	2.A FE	2,627,775	99.3620	2,484,050	2,500,000	2,566,321		(61,454)			4.750	2.253	MS	34,965	118,750	02/08/2022	03/15/2024
84762L-AX-3	SPECTRUM BRANDS INC 3.875 03/15/2031			1	4.B FE	806,965	78.1820	652,820	835,000	652,820	(157,161)	2,248			3.875	4.328	MS	9,527	32,356	02/28/2022	03/15/2031
84858*-AA-5	SPIRIT AIRLINES 5.11 02/15/2023 Private				3.C PL	2,600,000	100.2976	2,607,737	2,600,000	2,599,534		(466)			5.110	5.110	FA	50,192	132,860	05/10/2018	02/15/2023
84858@-AA-3	SPIRIT AIRLINES 2015-1 4.93 04/01/2023 Private				3.B PL	1,992,000	99.8252	1,988,519	1,992,000	1,988,519	(3,155)	(325)			4.930	4.927	AO	24,551	102,610	05/10/2018	04/01/2023
848609-AA-1	SPIRITS NEWCO LLC 5.3 03/31/2033 Private				2.C PL	4,626,271	94.2450	4,360,029	4,626,271	4,626,208		(60)			5.300	5.335	MJSD	62,991	245,192	02/20/2014	03/31/2033
85205T-AN-0	SPIRIT AEROSYSTEMS INC 9.375 11/30/2029			1	3.C FE	1,050,000	105.1420	1,103,991	1,050,000	1,053,455		3,455			9.375	9.593	MN	10,391		11/08/2022	11/30/2029
85207U-AH-8	SPRINT LLC 7.125 06/15/2024			1	3.A FE	1,153,750	101.7920	1,017,920	1,000,000	1,017,920	(53,169)	(51,566)			7.125	1.767	JD	3,167	71,250	06/28/2021	06/15/2024
85236F-AA-1	SMYRNA READY MIX CONCRET 6 11/01/2028			1	4.A FE	782,757	89.4240	679,622	760,000	679,622	(97,337)	(3,930)			6.000	5.364	MN	7,600	45,600	02/28/2022	11/01/2028
853496-AC-1	STANDARD INDUSTRIES INC 5 02/15/2027			1	3.B FE	655,074	92.4930	582,706	630,000	582,706	(58,396)	(6,363)			5.000	2.725	FA	11,900	31,500	06/07/2021	02/15/2027
853496-AG-2	STANDARD INDUSTRIES INC 4.375 07/15/2030			1	3.B FE	657,543	81.9160	540,646	660,000	540,646	(117,044)	168			4.375	4.432	JJ	13,315	27,891	02/28/2022	07/15/2030
85571B-AW-5	STARWOOD PROPERTY TRUST 3.75 12/31/2024			1	3.C FE	800,000	94.6690	757,352	800,000	757,352	(42,729)	81			3.750	3.750	JD	15,000	16,250	12/01/2021	12/31/2024
857006-AG-5	STATE GRID OVERSEAS INV 3.5 05/04/2027		D		1.E FE	982,440	95.3450	953,450	1,000,000	991,029		1,862			3.500	3.726	MN	5,444	35,000	01/30/2018	05/04/2027
857477-BT-9	STATE STREET CORP VAR 02/07/2033			2,5	1.F FE	881,810	81.4050	814,050	1,000,000	887,627		5,817			2.623	4.024	FA	10,492	13,115	05/03/2022	02/07/2033
857477-BU-6	STATE STREET CORP VAR 05/13/2033			2,5	1.F FE	1,000,000	93.9800	939,800	1,000,000	1,000,176		176			4.421	4.470	MN	5,895	22,105	05/10/2022	05/13/2033
86562M-BM-1	SUMITOMO MITSUI FINL GR 2.696 07/16/2024		D		1.G FE	2,051,920	95.9180	1,918,360	2,000,000	2,032,488		(19,432)			2.696	1.626	JJ	24,713	26,960	01/25/2022	07/16/2024
86562M-BP-4	SUMITOMO MITSUI FINL GRP 3.04 07/16/2029		D		1.G FE	2,096,400	86.5760	1,731,520	2,000,000	2,084,446		(11,834)			3.040	2.340	JJ	27,867	60,800	12/22/2021	07/16/2029
86765L-AN-7	SUNOCO LP/FINANCE CORP 5.875 03/15/2028			1	3.B FE	230,000	94.8050	218,052	230,000	218,052	(11,937)	(11)			5.875	5.875	MS	3,979	13,513	12/03/2018	03/15/2028
86765L-AT-4	SUNOCO LP/FINANCE CORP 4.5 05/15/2029			1	3.B FE	1,019,952	87.4670	874,670	1,000,000	874,670	(137,680)	(3,175)			4.500	4.112	MN	5,750	45,000	07/07/2021	05/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86787E-BC-0	TRUIST BANK 3.2 04/01/2024			1	1.F FE	2,079,560	97.6500	1,953,000	2,000,000	2,044,383		(35,177)			3.200	1.344	AO	16,000	64,000	01/25/2022	04/01/2024
86959L-AG-8	SVENSKA HANDELSBANKEN AB 0.55 06/11/2024		D		1.C FE	1,998,460	93.6680	1,873,360	2,000,000	1,999,254		511			0.550	0.576	JD	581	11,000	06/07/2021	06/11/2024
87020P-AL-1	SWEDBANK AB 0.6 09/25/2023		D		1.D FE	1,507,455	96.7880	1,451,820	1,500,000	1,502,342		(3,172)			0.600	0.387	MS	2,375	9,000	05/19/2021	09/25/2023
87264A-BF-1	T-MOBILE USA INC 3.875 04/15/2030			1	2.C FE	1,658,895	90.5400	1,358,100	1,500,000	1,636,923		(17,628)			3.875	2.455	AO	12,271	58,125	09/29/2021	04/15/2030
87264A-BR-5	T-MOBILE USA INC 2.25 02/15/2026			1	2.C FE	764,573	90.9910	691,532	760,000	762,649	2,186	(1,235)			2.250	2.077	FA	6,460	17,100	06/08/2021	02/15/2026
87264A-BU-8	T-MOBILE USA INC 2.625 04/15/2026			1	2.C FE	802,829	91.4750	722,653	790,000	797,092	10,474	(3,503)			2.625	2.185	AO	4,378	20,738	02/28/2022	04/15/2026
87265H-AF-6	TRI POINTE HOMES INC 5.25 06/01/2027			1	3.C FE	1,342,188	88.7960	1,109,950	1,250,000	1,109,950	(208,081)	(15,884)			5.250	3.743	JD	5,469	65,625	06/15/2021	06/01/2027
872898-AA-9	TSMC ARIZONA CORP 1.75 10/25/2026			1	1.D FE	1,099,736	88.7280	976,008	1,100,000	1,099,797		51			1.750	1.755	AO	3,476	19,250	10/20/2021	10/25/2026
87612B-BG-6	TARGA RESOURCES PARTNERS 5 01/15/2028			1	2.C FE	500,000	95.5120	477,560	500,000	499,991		(9)			5.000	5.000	JJ	11,528	25,000	10/17/2018	01/15/2028
87612E-BE-5	TARGET CORP 2.5 04/15/2026				1.F FE	5,332,700	93.6070	4,680,350	5,000,000	5,218,652		(64,933)			2.500	1.141	AO	26,389	125,000	03/24/2021	04/15/2026
87612G-AA-9	TARGA RESOURCES CORP 4.2 02/01/2033			1	2.C FE	798,520	86.0410	688,328	800,000	799,583		1,063			4.200	4.266	FA	14,000	10,733	03/23/2022	02/01/2033
87901J-AH-8	TEGNA INC 5 09/15/2029			1	3.B FE	975,758	94.6680	899,346	950,000	899,346	(56,735)	(4,216)			5.000	4.509	MS	13,986	40,625	05/31/2022	09/15/2029
87927V-AM-0	TELECOM ITALIA CAPITAL 6 09/30/2034		D		4.A FE	279,813	76.5740	210,579	275,000	210,579	(68,952)	(266)			6.000	5.804	MS	4,171	16,500	11/24/2021	09/30/2034
879369-AG-1	TELEFLEX INC 4.25 06/01/2028			1	3.B FE	585,000	91.3840	548,304	600,000	548,304	(38,339)	1,643			4.250	4.773	JD	2,125	25,500	03/11/2022	06/01/2028
87952V-AR-7	TELESAT CANADA/TELESAT 5.625 12/06/2026		A	1	5.A FE	1,050,246	46.7370	490,739	1,050,000	490,739	(495,212)	(105)			5.625	5.610	JD	4,922	59,063	06/07/2021	12/06/2026
88032W-AG-1	TENCENT HOLDINGS LTD 3.595 01/19/2028		D	1	1.E FE	1,799,550	91.7740	1,651,932	1,800,000	1,799,762		53			3.595	3.598	JJ	28,940	64,710	01/11/2018	01/19/2028
88033G-DA-5	TENET HEALTHCARE CORP 5.125 11/01/2027			1	3.C FE	932,647	93.3130	839,817	900,000	839,817	(75,482)	(11,092)			5.125	3.801	MN	7,688	41,641	05/26/2022	11/01/2027
88033G-DP-2	TENET HEALTHCARE CORP 6.125 06/15/2030			1	3.C FE	750,000	94.6070	709,553	750,000	709,553	(41,875)	1,428			6.125	6.215	JD	2,042	22,969	06/01/2022	06/15/2030
883203-BU-4	TEXTRON INC 4.3 03/01/2024			1	2.B FE	3,493,035	98.7370	3,455,795	3,500,000	3,498,957		674			4.300	4.324	MS	50,167	150,500	01/23/2014	03/01/2024
883556-CL-4	THERMO FISHER SCIENTIFIC 2 10/15/2031			1	1.G FE	840,000	80.6670	806,670	1,000,000	849,216		9,216			2.000	4.097	AO	4,222	10,000	05/03/2022	10/15/2031
88579Y-AY-7	3M COMPANY 2.875 10/15/2027			1	1.E FE	2,150,640	92.4220	1,848,440	2,000,000	2,110,213		(23,238)			2.875	1.611	AO	12,139	57,500	03/30/2021	10/15/2027
88675@-AB-3	TIGER GLOBAL MANAGEMENT LLC 3.82 04/13/2029 PRIVATE				1.F PL	4,400,000	89.8895	3,955,139	4,400,000	4,399,806		(195)			3.820	3.856	AO	35,950	84,040	04/13/2022	04/13/2029
89114T-ZK-1	TORONTO-DOMINION BANK 1.25 12/13/2024		A	1	1.E FE	1,502,190	92.9630	1,394,445	1,500,000	1,501,424		(744)			1.250	1.200	JD	938	18,750	12/16/2021	12/13/2024
89115A-2E-1	TORONTO-DOMINION BANK 4.456 06/08/2032		A	1	1.E FE	1,397,908	94.9200	1,328,880	1,400,000	1,398,598		690			4.456	4.525	JD	3,986	31,192	08/25/2022	06/08/2032
89153V-AS-8	TOTALENERGIES CAP INTL 2.434 01/10/2025		D	1	1.E FE	5,272,450	95.4690	4,773,450	5,000,000	5,141,127		(78,652)			2.434	0.830	JJ	57,808	121,700	04/23/2021	01/10/2025
892331-AM-1	TOYOTA MOTOR CORP 1.339 03/25/2026		D	1	1.E FE	5,000,000	89.7240	4,486,200	5,000,000	4,999,953		(47)			1.339	1.339	MS	17,853	66,950	03/18/2021	03/25/2026
89346D-AH-0	TRANSALTA CORP 7.75 11/15/2029		A	1	3.A FE	720,000	101.3660	729,835	720,000	720,217		217			7.750	7.900	MN	6,820		11/14/2022	11/15/2029
893647-BE-6	TRANSDIGM INC 6.25 03/15/2026			1	4.A FE	625,425	98.8320	612,758	620,000	612,758	(8,621)	(1,199)			6.250	6.045	MS	11,410	38,750	02/04/2019	03/15/2026
893647-BK-2	TRANSDIGM INC 8 12/15/2025			1	4.A FE	591,897	101.3660	552,445	545,000	552,445	5,157	(27,671)			8.000	5.804	AO	10,900	43,600	06/08/2021	12/15/2025
902104-AC-2	COHERENT CORP 5 12/15/2029			1	4.B FE	500,000	86.5230	432,615	500,000	432,615	(67,383)	(2)			5.000	5.000	JD	1,111	25,347	12/08/2021	12/15/2029
902613-AK-4	UBS GROUP AG VAR 02/11/2033		D	2,5	1.G FE	1,000,000	77.3110	773,110	1,000,000	1,000,484		484			2.746	2.765	FA	10,603	16,018	01/04/2022	02/11/2033
902674-YF-1	UBS AG LONDON 0.375 06/01/2023		D		1.D FE	4,994,650	98.2750	4,913,750	5,000,000	4,998,875		2,671			0.375	0.429	JD	1,510	18,750	05/24/2021	06/01/2023
902674-YU-8	UBS AG LONDON 1.375 01/13/2025		D	2	1.D FE	2,095,086	92.7410	1,947,561	2,100,000	2,097,153		2,067			1.375	1.460	JJ	13,395	14,438	01/04/2022	01/13/2025
90320B-AA-7	UPC BROADBAND FINCO BV 4.875 07/15/2031		D	1	3.C FE	893,464	83.2500	749,250	900,000	749,250	(144,589)	434			4.875	4.989	JJ	20,109	39,000	02/28/2022	07/15/2031
90473L-AA-0	UNIFRAX ESCROW ISS CORP 5.25 09/30/2028			1	4.B FE	405,000	80.5290	326,142	405,000	326,142	(78,898)	41			5.250	5.250	MS	5,375	21,263	09/15/2021	09/30/2028
907818-FB-9	UNION PACIFIC CORP 3.7 03/01/2029			1	1.G FE	2,064,210	94.1610	1,883,220	2,000,000	2,056,315		(7,895)			3.700	3.225	MS	24,667	37,000	08/17/2022	03/01/2029
90932L-AH-0	UNITED AIRLINES INC 4.625 04/15/2029			1	3.B FE	1,175,977	86.6520	987,833	1,140,000	987,833	(174,001)	(4,543)			4.625	4.137	AO	11,131	52,725	02/28/2022	04/15/2029
91159H-JA-9	US BANCORP 1.375 07/22/2030			1	1.F FE	825,060	77.1570	771,570	1,000,000	831,969		6,909			1.375	4.011	JJ	6,073		08/18/2022	07/22/2030
91324P-DK-5	UNITEDHEALTH GROUP INC 3.85 06/15/2028			1	1.F FE	2,896,800	95.6240	2,390,600	2,500,000	2,818,394		(55,767)			3.850	1.416	JD	4,278	96,250	07/30/2021	06/15/2028
914906-AV-4	UNIVISION COMMUNICATIONS 4.5 05/01/2029			1	4.A FE	775,000	83.0820	643,886	775,000	643,886	(131,085)	(30)			4.500	4.500	MN	5,813	34,875	05/07/2021	05/01/2029
914906-AX-0	UNIVISION COMMUNICATION 7.375 06/30/2030			1	4.A FE	380,625	95.6900	358,838	375,000	358,838	(21,480)	(307)			7.375	7.241	JD		14,289	08/18/2022	06/30/2030
91845A-AA-3	VZ SECURED FINANCING BV 5 01/15/2032		D	1	4.A FE	732,822	80.4070	595,012	740,000	595,012	(139,651)	1,841			5.000	5.191	JJ	16,958	17,986	01/06/2022	01/15/2032
92328M-AB-9	VENTURE GLOBAL CALCASIE 4.125 08/15/2031			1	3.B FE	635,000	85.2510	541,344	635,000	541,344	(93,650)	(6)			4.125	4.125	FA	9,895	26,921	07/29/2021	08/15/2031
92343V-FR-0	VERIZON COMMUNICATIONS 1.75 01/20/2031			1	2.A FE	1,664,880	77.3570	1,353,748	1,750,000	1,675,470		8,597			1.750	2.335	JJ	13,696	30,625	09/30/2021	01/20/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-GG-3	VERIZON COMMUNICATIONS 1.45 03/20/2026			1	2.A FE	5,029,350	89.7960	4,489,800	5,000,000	5,019,247		(6,033)			1.450	1.324	MS	20,340	72,500	04/21/2021	03/20/2026
92552V-AL-4	VIASAT INC 5.625 04/15/2027			1	3.B FE	728,000	90.6840	725,472	800,000	725,472	(4,927)	2,399			5.625	8.222	AO	9,500		10/20/2022	04/15/2027
92564R-AA-3	VICI PROPERTIES / NOTE 4.25 12/01/2026			1	2.C FE	597,000	93.3220	559,932	600,000	597,393		393			4.250	4.415	JD	2,125	25,500	03/22/2022	12/01/2026
92564R-AH-8	VICI PROPERTIES / NOTE 4.5 09/01/2026			1	2.C FE	1,062,500	94.3410	943,410	1,000,000	1,043,930		(12,020)			4.500	3.134	MS	15,000	50,000	06/07/2021	09/01/2026
927804-GE-8	VIRGINIA ELEC & POWER CO 2.3 11/15/2031			1	1.F FE	2,494,475	80.3560	2,008,900	2,500,000	2,495,018		491			2.300	2.325	MN	7,347	56,382	11/15/2021	11/15/2031
92840V-AA-0	VISTRA CORP 5.5 09/01/2026			1	3.B FE	1,093,940	96.4600	1,032,122	1,070,000	1,032,122	(44,718)	(10,602)			5.500	4.120	MS	19,617	58,850	06/08/2021	09/01/2026
92854*-AA-2	VIVINT SOLAR A2 PROJ CO 4.7 12/28/2040 SL (Private)				2.B PL	18,024,410	85.2376	15,363,580	18,024,410	18,015,103		(9,097)			4.700	4.725	JAJO	145,898	864,895	11/20/2020	12/28/2040
92858R-AB-6	VMED O2 UK FINAN 4.75 07/15/2031		D	1	3.C FE	960,406	81.2480	771,856	950,000	771,856	(186,624)	(1,131)			4.750	4.584	JJ	20,682	46,128	07/19/2021	07/15/2031
931142-ED-1	WALMART INC 3.55 06/26/2025			1	1.C FE	2,682,988	97.7750	2,369,088	2,423,000	2,584,087		(68,710)			3.550	0.656	JD	1,195	86,017	07/20/2021	06/26/2025
941053-AJ-9	WASTE CONNECTIONS INC 3.5 05/01/2029		A	1	2.A FE	801,888	91.3620	730,896	800,000	801,616		(272)			3.500	3.492	MN	4,667	28,000	04/01/2022	05/01/2029
94106L-BP-3	WASTE MANAGEMENT INC 1.5 03/15/2031			1	2.A FE	421,030	78.0400	390,200	500,000	424,262		3,232			1.500	3.684	MS	2,208	3,750	08/01/2022	03/15/2031
941848-E#-6	WATERS CORP 3.31 09/12/2026 Private				2.B	1,100,000	94.4273	1,038,700	1,100,000	1,099,993		(7)			3.310	3.310	MS	10,923	36,410	09/12/2019	09/12/2026
941848-F*-9	WATERS CORP 3.53 09/12/2029 Private				2.B	1,500,000	89.0044	1,335,065	1,500,000	1,499,994		(6)			3.530	3.530	MS	15,885	52,950	09/12/2019	09/12/2029
949746-SH-5	WELLS FARGO & COMPANY 3 10/23/2026				2.A FE	4,320,840	92.2970	3,691,880	4,000,000	4,226,398		(57,396)			3.000	1.467	AO	22,667	120,000	05/04/2021	10/23/2026
94974B-GA-2	WELLS FARGO & COMPANY 3.3 09/09/2024				2.A FE	2,101,980	97.0490	1,940,980	2,000,000	2,064,531		(37,449)			3.300	1.359	MS	20,533	66,000	01/03/2022	09/09/2024
95000U-2L-6	WELLS FARGO & COMPANY VAR 04/04/2031			1,5	2.A FE	497,065	93.6260	468,130	500,000	497,321		256			4.478	4.612	AO	5,411	11,195	08/10/2022	04/04/2031
95000U-2T-9	WELLS FARGO & COMPANY VAR 05/19/2025			1,5	2.A FE	5,000,000	93.5680	4,678,400	5,000,000	4,999,950		(50)			0.805	0.804	MN	4,696	40,250	05/12/2021	05/19/2025
95081Q-AP-9	WESCO DISTRIBUTION INC 7.25 06/15/2028			1	3.B FE	1,033,463	101.3850	942,881	930,000	942,881	(37,245)	(35,428)			7.250	3.185	JD	2,997	67,425	06/22/2021	06/15/2028
958667-AC-1	WESTERN MIDSTREAM OPERAT 4.3 02/01/2030			1	3.A FE	806,879	87.5920	700,736	800,000	697,393	(101,145)	(4,883)			4.550	5.137	FA	15,167	23,394	10/20/2022	02/01/2030
96950G-AE-2	WILLIAMS SCOTSMAN INTL 4.625 08/15/2028			1	4.B FE	461,799	90.9550	409,298	450,000	409,298	(48,327)	(2,733)			4.625	3.937	FA	7,863	20,813	06/08/2021	08/15/2028
98388M-AD-9	XCEL ENERGY INC 4.6 06/01/2032			1	2.A FE	699,748	95.5950	669,165	700,000	699,925		177			4.600	4.657	JD	2,683	18,336	05/03/2022	06/01/2032
98479@-AA-2	YANKEE STADIUM 4.2 06/01/2030 Private				2.B PL	3,100,000	88.3096	2,737,597	3,100,000	3,099,954		(46)			4.200	4.200	JD	10,850	130,200	06/09/2020	06/01/2030
988498-AR-2	YUM! BRANDS INC 5.375 04/01/2032			1	3.C FE	800,000	92.5540	740,432	800,000	740,432	(60,138)	570			5.375	5.447	AO	10,750	21,500	03/24/2022	04/01/2032
EJ7066-33-9	BARRY CALLEBAUT SVCS NV 5.5 06/15/2023		D	1	2.C FE	1,017,500	99.4740	994,740	1,000,000	1,001,103		(2,250)			5.500	5.258	JD	29,918	54,925	01/16/2014	06/15/2023
G6515#-AK-0	JOHN WOOD GROUP 4.78 07/02/2029 Private		D		2.C	919,125	91.7300	843,113	919,125	919,111		(14)			4.780	4.780	JJ	19,845	58,410	07/02/2019	07/02/2029
G6515#-AL-8	JOHN WOOD GROUP 4.88 07/02/2031 Private		D		2.C	965,082	89.6071	864,782	965,082	965,070		(11)			4.880	4.880	JJ	21,317	62,296	07/02/2019	07/02/2031
K7802#-AT-6	ROYAL GREENLAND 3.94 11/17/2025 PRIVATE		D		2.A	7,419,300	95.4063	7,155,475	7,500,000	7,431,835		12,535			3.940	4.325	MN	35,296	147,750	06/01/2022	11/17/2025
P4001#-AA-8	EOLICA MESA LA PAZ 5.98 12/20/2044 Private		C		2.C PL	6,884,721	88.0597	6,062,666	6,884,721	6,884,679		(44)			5.980	6.024	MJSD	12,580	412,707	05/31/2019	12/20/2044
Q3535#-AD-8	ENVESTRA VICTORIA 6.52 07/01/2027 Private		D		1.G FE	10,000,000	103.0856	10,308,560	10,000,000	9,999,712		(288)			6.520	6.520	JJ	326,000	652,000	07/01/2010	07/01/2027
Q3629#-AP-8	ETSA UTILITIES FIN 3.56 08/01/2029 Private		D		1.G	1,400,000	88.4215	1,237,901	1,400,000	1,399,980		(20)			3.560	3.560	FA	20,767	49,840	08/01/2019	08/01/2029
Q3629#-AQ-6	ETSA UTILITIES FIN 3.63 08/01/2030 Private		D		1.G	1,400,000	86.8014	1,215,220	1,400,000	1,399,982		(18)			3.630	3.630	FA	21,175	50,820	08/01/2019	08/01/2030
Q3917#-AA-2	FLINDERS PORT HLDS 4.17 09/18/2024 Private		D		2.B PL	1,018,220	97.0006	970,006	1,000,000	1,005,974		(3,397)			4.170	3.803	MS	11,931	41,700	02/13/2019	09/18/2024
Q3917#-AB-0	FLINDERS PORT HLDS 4.27 09/18/2026 Private		D		2.B PL	3,065,700	95.6702	2,870,106	3,000,000	3,034,610		(8,614)			4.270	3.932	MS	100,701	64,050	02/26/2019	09/18/2026
Q3971@-AL-3	GPT GROUP 3.94 07/25/2035 Private		D		1.F	5,300,000	85.2167	4,516,485	5,300,000	5,299,956		(44)			3.940	3.940	JJ	90,489	208,820	07/25/2019	07/25/2034
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,194,552,430	XXX	1,079,085,114	1,183,157,423	1,170,141,450	(19,597,582)	(3,037,350)			XXX	XXX	XXX	10,461,692	37,688,113	XXX	XXX
05990T-AU-1	BAFC 2015-R2 3.75 02/27/2037 WHOLE LOAN			4,5	1.A FM	596,560	95.5697	570,131	596,560	596,524		(28)			3.750	3.825	MON	1,864	23,381	02/10/2015	02/27/2037
76123M-AB-9	RMLT 2020-2 2.508 05/25/2060 WHOLE LOAN			4,5	1.A	1,329,972	93.0933	1,238,141	1,330,000	1,329,347		1,113			2.508	2.570	MON	2,780	33,356	06/26/2020	05/25/2060
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,926,532	XXX	1,808,272	1,926,560	1,925,871		1,085			XXX	XXX	XXX	4,644	56,737	XXX	XXX
05602Q-BC-6	BMO 2022-C3 AS 5.326389 09/15/2054 CMBS			4,5	1.A	151,150	98.0705	147,106	150,000	151,349		199			5.326	5.335	MON	666	1,354	09/20/2022	09/15/2054
05604L-AA-0	BWAY 2015-1740 A 2.917 01/10/2035 CMBS			4	1.A	3,556,055	88.9345	3,112,708	3,500,000	3,520,729		(10,088)			2.917	2.645	MON	8,508	102,095	08/27/2020	01/13/2035
05606D-AS-7	BX 2022-PSB A FLT 08/15/2039 CMBS			4	1.A	250,408	99.7886	251,551	252,084	251,155		758			6.787	7.256	MON	808	4,722	08/04/2022	08/15/2039
05606K-AG-7	BX 2019-MMP B FLT 08/15/2036 CMBS			4	1.D FE	2,642,606	98.0028	2,589,018	2,641,780	2,643,703		8,758			5.618	5.641	MON	7,009	75,215	07/29/2021	08/15/2036

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05609V-AA-3	BX 2021-VOLT A FLT 09/15/2036 CMBS			4	1.A	350,000	96.7622	338,668	350,000	350,435		435			5.018	4.950	MON	829	7,836	09/15/2021	09/15/2036
05610F-AC-1	BX 2022-AHP B FLT 01/17/2039 CMBS			4	1.A	648,148	94.9971	617,481	650,000	650,101		1,953			6.176	6.338	MON	1,896	19,565	02/02/2022	01/17/2039
05610J-AC-3	BX 2022-MVRK B FLT 03/15/2039 CMBS			4	1.A	348,598	96.5854	338,049	350,000	349,673		1,075			6.242	6.508	MON	1,032	10,038	03/10/2022	03/15/2039
06540E-AK-9	BANK 2021-BN38 A5 2.521 12/15/2064 CMBS			4	1.A	1,694,261	81.4202	1,339,362	1,645,000	1,689,529		(4,509)			2.521	2.207	MON	3,398	41,586	12/13/2021	12/15/2064
06541L-BG-0	BANK 2022-BNK40 3.39358 03/15/2064 CMBS			4,5	1.A	154,250	87.6906	131,536	150,000	154,002		(247)			3.394	3.100	MON	424	3,889	02/25/2022	03/15/2064
06541W-BB-7	BANK 2017-BNK5 B 3.896 06/15/2060 CMBS			4,5	1.A	138,434	89.8083	121,241	135,000	137,681		(709)			3.896	3.499	MON	438	4,545	04/20/2022	06/15/2060
08160K-AJ-3	BMARK 2019-B15 B 3.564 12/15/2072 CMBS			4	1.A	1,098,619	80.9289	834,377	1,031,000	1,090,397		(7,839)			3.564	2.674	MON	3,062	36,745	12/15/2021	12/15/2072
08163M-AE-7	BMARK 2021-B31 A5 2.669 12/15/2054 CMBS			4	1.A	2,059,854	82.3030	1,646,060	2,000,000	2,054,385		(5,469)			2.669	2.355	MON	4,448	53,380	12/08/2021	12/15/2054
08163P-BG-4	BMARK 2022-B33 A5 3.4582 01/15/2032 CMBS				1.A							125			3.458		MON			02/24/2022	01/15/2032
08163P-BG-4	BMARK 2022-B33 A5 3.4582 03/15/2055 CMBS			4	1.A	242,050	87.7800	206,283	235,000	241,647		(528)			3.458	3.143	MON	677	6,095	02/24/2022	03/15/2055
08163R-BQ-8	BMARK 2022-B35 4.445225 05/15/2055 CMBS			4,5	1.A	665,046	95.4435	691,965	725,000	665,840		794			4.445	5.723	MON	2,686	2,686	11/01/2022	05/15/2055
12591T-AE-6	COMM 2014-LC15 A4 4.006 04/10/2047 CMBS			4	1.A	3,183,811	97.9671	2,890,029	2,950,000	3,049,740		(91,383)			4.006	0.878	MON	9,848	118,177	07/30/2021	04/10/2047
12593Q-BJ-8	COMM 2015-CR26 4.466668 10/10/2048 CMBS			4,5	1.C	663,670	89.5751	550,887	615,000	646,433		(11,264)			4.467	2.515	MON	2,289	27,873	10/26/2021	10/10/2048
12625K-AE-5	COMM 2013-CR8 A5 3.612 06/10/2046 CMBS			4,5	1.A	907,048	99.2733	857,833	864,113	872,884		(25,004)			3.612	0.274	MON	2,601	31,779	07/30/2021	06/10/2046
12635F-AU-8	CSAIL 2015-C3 ASB 3.4481 08/15/2048 CMBS			4	1.A	243,498	97.4589	229,044	235,016	240,279		(5,415)			3.448	1.133	MON	675	8,375	11/15/2021	08/15/2048
12656K-AE-7	COMM 2020-CX B 2.446 11/10/2046 CMBS			4	1.A	594,023	74.6593	500,217	670,000	599,819		5,796			2.446	4.080	MON	1,366	12,291	03/22/2022	11/10/2046
23305M-AG-0	DBCCR 2014-ARCP C 4.9345 01/10/2034 CMBS			4,5	1.A	120,625	95.6169	119,521	125,000	121,874		1,249			4.935	7.798	MON	514	2,090	07/29/2022	01/10/2034
29478J-AG-5	EQUS 2021-EQAZ B FLT 10/15/2038 CMBS			4	1.A	547,571	95.4999	525,239	549,989	549,679		1,964			5.418	5.631	MON	1,407	14,546	10/27/2021	10/15/2038
29478J-AJ-9	EQUS 2021-EQAZ C FLT 10/15/2038 CMBS			4	1.A	776,568	95.2440	742,888	779,984	779,548		2,771			5.668	5.894	MON	2,088	22,607	10/27/2021	10/15/2038
36263U-AT-6	GSMS 2021-GSA3 B 2.8276 12/15/2054 CMBS			4	1.A	1,124,996	74.1009	833,635	1,125,000	1,124,989		(8)			2.828	2.865	MON	2,651	31,810	12/16/2021	12/15/2054
46642E-BC-9	JPMBB 2014-C21 AS 3.9965 08/15/2047 CMBS			4	1.A	125,095	95.8574	124,615	130,000	125,808		713			3.997	6.570	MON	433	1,299	09/28/2022	08/15/2047
54910T-AL-6	LNSTR 2017-5 AS 4.021 03/10/2050 CMBS			4	1.A	1,640,391	92.0444	1,380,666	1,500,000	1,600,068		(24,067)			4.021	2.273	MON	5,026	60,315	05/06/2021	03/10/2050
61771M-AZ-3	MSC 2019-H7 AS 3.524 07/15/2052 CMBS			4	1.A	96,530	85.4088	89,679	105,000	97,186		656			3.524	4.971	MON	308	2,158	05/05/2022	07/15/2052
61774L-BN-8	MSC 2022-L8 AS 3.79535 04/15/2055 CMBS			5	1.A										3.795		MON		474	03/25/2022	03/15/2032
61774L-BN-8	MSC 2022-L8 AS 3.794763 04/15/2055 CMBS			4,5	1.A	149,487	83.9497	125,925	150,000	149,593		106			3.795	3.898	MON	474	3,384	03/25/2022	04/15/2055
62475W-AC-9	MTN 2022-LPFL B FLT 03/15/2039 CMBS			4	1.A	283,574	95.2096	271,347	285,000	284,666		1,092			6.231	6.519	MON	839	8,122	03/08/2022	03/15/2039
68275C-AC-2	FB 2005-1 A3 5.278 08/10/2035 CMBS			4	1.A	118,719	95.7005	116,072	121,287	118,942		223			5.278	6.256	MON	409	1,600	09/22/2022	08/10/2035
78485G-AG-9	SREIT 2021-FLWR B FLT 07/15/2036 CMBS			4	1.A	326,625	95.1861	318,873	335,000	332,006		5,381			5.244	7.146	MON	830	7,671	03/02/2022	07/15/2036
92890K-BF-1	WFRBS 2014-C22 B 4.371 09/15/2057 CMBS			4,5	1.A	462,911	92.6116	398,230	430,000	447,450		(10,223)			4.371	1.916	MON	1,566	18,795	08/05/2021	09/15/2057
94989M-AD-1	WFCM 2015-NXS2 A4 3.498 07/15/2058 CMBS			4	1.A	1,513,877	96.3045	1,357,893	1,410,000	1,468,622		(29,048)			3.498	1.252	MON	4,110	49,322	07/29/2021	07/15/2058
95003D-BJ-6	WFCM 2021-C60 A4 2.342 08/15/2054 CMBS			4	1.A	201,281	79.7973	159,595	200,000	201,139		(124)			2.342	2.291	MON	390	4,684	12/14/2021	08/15/2054
96221T-AG-2	WFRBS 2014-LC14 AS 4.351 03/15/2047 CMBS			4,5	1.A	148,784	96.7925	140,349	145,000	147,062		(1,721)			4.351	2.950	MON	526	5,258	02/23/2022	03/15/2047
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						27,228,563	XXX	24,097,942	26,540,253	26,908,413		(193,598)			XXX	XXX	XXX	74,231	802,381	XXX	XXX
00217Q-AB-7	ARIFL 2022-A A2 3.12 01/15/2031 ABS			4	1.A FE	209,998	98.1091	206,029	210,000	210,035		38			3.120	3.143	MON	291	4,423	04/07/2022	01/15/2031
00255E-AA-9	AASET 2022-1A A 6 05/16/2047 ABS			4	1.G FE	703,861	92.6442	664,128	716,859	706,225		2,860			6.000	6.593	MON	1,792	20,630	06/09/2022	05/16/2047
00834A-AA-7	AFFRM 2020-Z2 A 1.9 01/15/2025 ABS			4	1.A FE	953,386	97.5181	930,760	954,448	953,679		829			1.900	2.117	MON	806	17,989	07/21/2022	01/15/2025
00834C-AA-3	AFFRM 2021-Z1 A 1.07 08/15/2025 ABS			4	1.A FE	889,064	97.4752	866,647	889,095	889,066		25			1.070	1.081	MON	423	9,672	04/26/2021	08/15/2025
00834W-AA-9	AFFRM 2022-A A 4.3 05/17/2027 ABS			4	1.A FE	649,927	95.0496	617,822	650,000	650,267		340			4.300	4.359	MON	1,242	17,158	04/27/2022	05/17/2027
01627A-AA-6	ADC 2021-1A A2 1.937 08/15/2046 ABS			4	1.G FE	303,789	85.1053	297,869	350,000	306,747		2,958			1.937	5.872	MON	301	1,695	09/20/2022	08/15/2046
03665L-AE-3	ANTR 2018-3A B FLT 01/20/2031 MML		D	4	1.C FE	3,000,000	96.0300	2,880,900	3,000,000	3,006,108		6,108			6.343	6.461	JAJO	38,584	95,623	11/20/2018	01/20/2031
03665L-AG-8	ANTR 2018-3A C FLT 01/20/2031 MML		D	4	1.F FE	3,000,000	93.5300	2,805,900	3,000,000	3,006,101		6,101			6.993	7.144	JAJO	42,538	115,393	11/20/2018	01/20/2031
03789X-AD-0	DIN 2019-1A A2I 4.194 06/05/2049 ABS			4	2.B FE	2,970,000	95.9207	2,848,845	2,970,000	2,969,681		(319)			4.194	4.268	MJSD	8,996	124,562	05/28/2019	06/05/2049
03842V-AA-5	AQFIT 2021-A A 1.54 07/17/2046 ABS			4	1.G FE	422,997	89.8027	379,912	423,052	422,981		40			1.540	1.559	MON	253	6,604	09/29/2021	07/17/2046
03880R-AA-7	ARCLO 2021-FL4 A FLT 11/15/2036 CRE		D	4	1.A FE	695,000	96.0908	667,831	695,000	696,146		1,146			5.668	5.704	MON	1,860	20,162	11/17/2021	11/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04018N-AS-0	ARES 2020-56A CR FLT 10/25/2034 LL		D	4	1.F FE	1,560,000	89.9100	1,402,596	1,560,000	1,564,097		4,097			6.358	6.464	JAJO	18,736	46,793	10/21/2021	10/25/2034
04047E-AA-4	ARIVO 2022-1A A 3.93 05/15/2028 ABS			4	1.C FE	417,432	97.0581	405,201	417,483	417,642		142			3.930	3.962	MON	729	11,199	04/06/2022	05/15/2028
05377R-DV-3	AESOP 2020-1A B 2.68 08/20/2026 ABS			4	1.E FE	773,555	90.5455	742,473	820,000	783,078		9,523			2.680	4.743	MON	671	14,651	04/27/2022	08/20/2026
054977-AB-9	BHG 2022-A B 2.7 02/20/2035 ABS			4	1.C FE	1,229,919	84.2343	1,036,082	1,230,000	1,230,858		939			2.700	2.714	MON	1,292	28,413	01/25/2022	02/20/2035
05601D-AC-7	BREX 2022-1 A 4.63 07/15/2025 ABS			4	1.F FE	399,352	96.8403	387,361	400,000	399,770		417			4.630	4.781	MON	823	13,170	03/23/2022	07/15/2025
05684C-AS-4	BCC 2020-3A CR FLT 10/23/2034 LL		D	4	1.F FE	1,550,000	91.2400	1,414,220	1,550,000	1,553,941		3,941			6.475	6.588	JAJO	19,235	50,738	10/01/2021	10/23/2034
08861Y-AA-4	BHG 2021-A A 1.42 11/17/2033 ABS			4	1.A FE	541,183	92.7533	501,982	541,202	541,166		19			1.420	1.434	MON	299	7,791	04/23/2021	11/17/2033
08862B-AA-3	BHG 2021-B A 0.9 10/17/2034 ABS			4	1.A FE	359,040	93.9739	337,414	359,051	359,041		6			0.900	0.907	MON	126	3,286	09/10/2021	10/17/2034
08862B-AB-1	BHG 2021-B B 1.67 10/17/2034 ABS			4	1.C FE	694,918	84.2535	585,562	695,000	694,992		(8)			1.670	1.683	MON	451	11,607	09/10/2021	10/17/2034
12663J-AC-5	CNH 2022-B A3 3.89 08/16/2027 ABS			4	1.A FE	34,995	97.6281	34,170	35,000	35,014		19			3.890	3.938	MON	61	424	08/16/2022	08/16/2027
14317H-AG-6	CARMX 2022-2 D 4.75 10/16/2028 ABS			4	2.B FE	359,966	93.9407	338,187	360,000	360,203		237			4.750	4.835	MON	760	10,783	04/21/2022	10/16/2028
15032E-AS-8	CEDF 2017-8A CR FLT 10/17/2034 LL		D	4	1.F FE	1,110,000	90.5600	1,005,216	1,110,000	1,111,892		1,892			6.179	6.293	JAJO	14,480	35,204	08/18/2021	10/17/2034
17151K-AJ-5	CHMML 2021-1A C FLT 10/24/2033 MML		D	4	1.G FE	1,575,000	90.2339	1,421,184	1,575,000	1,579,136		4,136			6.925	7.070	JAJO	20,904	57,566	10/01/2021	10/24/2033
19424W-AB-3	CASL 2021-C A2 2.32 07/26/2055 ABS			4	1.A FE	560,978	85.2262	478,379	561,305	560,986		54			2.320	2.356	MON	217	14,227	11/16/2021	07/26/2055
19424W-AD-9	CASL 2021-C C 3.06 07/26/2055 ABS			4	1.F FE	779,690	83.7853	653,525	780,000	779,666		47			3.060	3.112	MON	398	25,990	11/16/2021	07/26/2055
22535M-AA-7	CAALT 2020-2A A 1.37 07/16/2029 ABS			4	1.A FE	114,501	98.9945	115,121	116,290	115,005		1,660			1.370	5.389	MON	71	685	07/22/2022	07/16/2029
233046-AN-1	DNKN 2021-1A A2I 2.045 11/20/2051 ABS			4	2.B FE	2,079,000	85.0454	1,768,094	2,079,000	2,078,980		(20)			2.045	2.061	FMAN	4,842	46,029	10/15/2021	11/20/2051
23802W-AA-9	COLO 2021-1A A2 2.06 02/27/2051 ABS			4	1.G FE	300,945	86.6170	303,160	350,000	304,249		3,304			2.060	6.877	MON	120	1,802	09/28/2022	02/27/2051
26209X-AD-3	HONK 2021-1A A2 2.791 10/20/2051 ABS			4	2.C FE	693,000	76.2520	528,426	693,000	692,992		(8)			2.791	2.821	JAJO	3,815	19,342	09/23/2021	10/20/2051
26244Q-AN-3	DRSLF 2017-49A AR FLT 07/18/2030 LL		D	4	1.A FE	1,585,092	98.1100	1,554,900	1,584,854	1,586,494		1,604			5.144	5.209	JAJO	16,983	32,064	07/30/2021	07/18/2030
26252V-AU-5	DRSLF 2020-77A BR FLT 05/20/2034 LL		D	4	1.C FE	1,000,000	95.3300	953,300	1,000,000	1,001,530		1,530			6.325	6.416	FMAN	7,204	29,656	05/14/2021	05/20/2034
29001V-AQ-2	ELMW6 2020-3A CR FLT 10/20/2034 LL		D	4	1.F FE	1,365,000	91.3800	1,247,337	1,365,000	1,368,636		3,636			6.293	6.394	JAJO	17,417	43,201	09/23/2021	10/20/2034
29003E-AA-3	ELMW8 2021-1A A1 FLT 01/20/2034 LL		D	4	1.A FE	451,350	97.5700	439,065	450,000	451,669		729			5.483	5.505	JAJO	5,003	10,420	05/21/2021	01/20/2034
29374F-AB-9	EFF 2022-3 A2 4.38 07/20/2029 ABS			4	1.A FE	164,978	98.1003	161,866	165,000	165,095		117			4.380	4.434	MON	221	2,329	08/16/2022	07/20/2029
36318W-AK-6	GALXY 2013-15A ARR FLT 10/15/2030 LL		D	4	1.A FE	1,000,000	98.5544	985,544	1,000,000	1,001,359		1,359			5.049	5.099	JAJO	10,659	19,997	06/02/2021	10/15/2030
37959P-AA-5	SEACO 2020-1A A 2.17 10/17/2040 ABS		D	4	1.F FE	4,295,550	88.7289	3,807,133	4,290,747	4,293,951		(1,068)			2.170	2.166	MON	3,621	93,465	11/16/2020	10/17/2040
37959P-AC-1	SEACO 2020-2A A 2.26 11/19/2040 ABS		D	4	1.F FE	1,630,328	88.5494	1,436,799	1,622,595	1,628,303		(1,740)			2.260	2.167	MON	1,426	36,852	11/16/2020	11/19/2040
37959P-AG-2	SEACO 2021-2A A 1.95 08/17/2041 ABS		D	4	1.F FE	641,999	86.4131	554,796	642,028	641,968		10			1.950	1.970	MON	487	12,571	07/27/2021	08/17/2041
40439H-AA-7	HINTT 2020-A A 1.39 10/09/2039 ABS			4	1.A FE	1,364,416	92.3233	1,259,866	1,364,624	1,364,428		87			1.390	1.406	MON	1,159	19,157	09/04/2020	10/09/2039
40439H-AB-5	HINTT 2020-A B 2.23 10/09/2039 ABS			4	1.F FE	302,414	90.8984	274,960	302,492	302,407		38			2.230	2.268	MON	412	6,813	09/04/2020	10/09/2039
40439H-AC-3	HINTT 2020-A C 3.42 10/09/2039 ABS			4	2.B FE	204,667	91.3214	186,929	204,694	204,651		18			3.420	3.486	MON	428	7,070	09/04/2020	10/09/2039
42806M-AP-4	HERTZ 2022-2A B 2.65 06/26/2028 ABS			4	1.F FE	999,791	85.6759	856,759	1,000,000	1,000,239		449			2.650	2.677	MON	192	25,233	01/11/2022	06/26/2028
42806M-BL-2	HERTZ 2022-5A B 4.28 09/25/2028 ABS			4	1.F FE	599,760	91.1557	546,934	600,000	600,029		269			4.280	4.364	MON	278	19,203	03/25/2022	09/25/2028
44148J-AA-7	HWIRE 2021-1 A2 2.311 11/20/2051 ABS			4	1.F FE	395,000	86.8667	343,124	395,000	394,996		(4)			2.311	2.336	MON	279	9,914	11/09/2021	11/20/2051
466365-AD-5	JACK 2022-1A A2I 3.445 02/26/2052 ABS			4	2.B FE	448,175	85.5150	383,257	448,175	448,452		273			3.445	3.473	FMAN	1,544	12,180	02/02/2022	02/26/2052
476681-AB-7	JMIKE 2021-1A A2I 2.891 02/15/2052 ABS			4	2.B FE	776,100	84.6150	656,697	776,100	776,107		6			2.891	2.922	FMAN	2,867	20,966	12/03/2021	02/15/2052
52604D-AC-6	LFT 2021-2A C 3.09 04/20/2032 ABS			4	2.C FE	694,874	78.2290	543,692	695,000	694,813		23			3.090	3.140	MON	656	21,476	10/15/2021	04/20/2032
53948H-AA-4	LNCR 2021-CRE6 A FLT 11/15/2038 CRE		D	4	1.A FE	460,000	95.5682	439,614	460,000	460,682		682			5.618	5.689	MON	1,220	13,097	10/27/2021	11/15/2038
55283T-AA-6	MF1 2021-FL6 A FLT 07/16/2036 CRE		D	4	1.A FE	659,389	96.0755	638,902	665,000	662,748		3,359			5.426	5.876	MON	1,604	16,391	02/16/2022	07/16/2036
55284A-AA-6	MF1 2021-FL7 A FLT 10/16/2036 CRE		D	4	1.A FE	595,000	95.6111	568,886	595,000	596,133		1,133			5.419	5.421	MON	1,164	15,976	09/10/2021	10/18/2036
55284J-AA-7	MF1 2022-FL8 A FLT 02/19/2037 CRE		D	4	1.A FE	144,234	95.8853	143,828	150,000	145,659		1,425			5.176	7.032	MON	259	2,653	06/23/2022	02/19/2037
55285B-AA-3	MF1 2022-FL10 A FLT 09/17/2037 CRE			4	1.A FE	169,150	99.3980	168,977	170,000	169,357		207			6.567	6.924	MON	310	3,761	07/26/2022	09/17/2037
55389T-AA-9	MVWOT 2021-1WA A 1.14 01/22/2041 ABS			4	1.A FE	567,808	91.0136	516,923	567,962	567,809		62			1.140	1.159	MON	198	6,565	05/10/2021	01/22/2041
55400E-AB-5	MVWOT 2020-1A B 2.73 10/20/2037 ABS			4	1.F FE	388,720	93.2858	360,466	386,410	388,195		(1,097)			2.730	2.524	MON	322	10,706	11/03/2020	10/20/2037
55822B-AG-0	MDPK 2021-52A C FLT 01/22/2035 LL		D	4	1.F FE	750,000	90.2000	676,500	750,000	751,737		1,737			6.325	6.357	JAJO	9,092	20,547	11/18/2021	01/22/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55953U-AE-4	MAGNE 2021-30A C FLT 10/25/2034 LL		D	4	1.F FE	750,000	90.8000	681,000	750,000	751,965		1,965			6.308	6.411	JAJO	8,937	22,363	10/01/2021	10/25/2034
57108Q-AC-7	MFT 2021-3A C 1.81 12/15/2031 ABS			4	1.G FE	1,379,080	89.1162	1,238,715	1,390,000	1,382,992		3,486			1.810	2.112	MON	1,118	25,159	10/18/2021	12/15/2031
57119H-AA-8	MLR 2022-1A A1 3.372 07/20/2023 ABS			4	1.A FE	114,684	99.6150	114,243	114,684	114,710		(18)			3.372	3.297	MON	129	1,869	06/24/2022	07/20/2023
576339-CX-1	MCCT 2022-4A B 6.24 04/21/2029 ABS		A	4	1.E FE	219,914	99.7299	219,406	220,000	220,135		221			6.240	6.407	MON	381	2,326	10/13/2022	04/21/2029
63935B-AA-1	NAVSL 2020-HA A 1.31 01/15/2069 ABS			4	1.A FE	475,556	88.4409	446,097	504,401	477,993		7,284			1.310	4.089	MON	294	3,868	06/06/2022	01/15/2069
63935C-AB-7	NAVSL 2019-FA A2 2.6 08/15/2068 ABS			4	1.A FE	505,709	92.4164	473,236	512,070	506,315		1,912			2.600	3.169	MON	592	10,063	03/29/2022	08/15/2068
63941B-AB-1	NAVSL 2019-A A2A 3.42 01/15/2043 ABS			4	1.A FE	652,940	95.9147	638,563	665,761	654,744		3,189			3.420	4.872	MON	1,012	7,648	08/16/2022	01/15/2043
63941H-AA-0	NAVSL 2020-DA A 1.69 05/15/2069 ABS			4	1.A FE	550,332	89.6797	522,109	582,193	554,368		7,457			1.690	4.364	MON	437	4,935	06/23/2022	05/15/2069
63942G-AA-1	NAVSL 2021-FA A 1.11 02/18/2070 ABS			4	1.A FE	343,874	84.0672	332,014	394,938	347,213		5,657			1.110	6.106	MON	195	1,541	09/20/2022	02/18/2070
63942J-AA-5	NAVSL 2021-CA A 1.06 10/15/2069 ABS			4	1.A FE	644,119	85.2437	634,306	744,109	650,206		10,157			1.060	7.012	MON	351	1,981	09/20/2022	10/15/2069
63942J-AB-3	NAVSL 2021-CA B 2.3 10/15/2069 ABS			4	1.C FE	999,869	76.0430	760,430	1,000,000	999,993		(7)			2.300	2.325	MON	1,022	23,000	05/18/2021	10/15/2069
63942M-AA-8	NAVSL 2022-A A 2.23 07/15/2070 ABS			4	1.A FE	142,116	86.9452	123,566	142,119	142,174		50			2.230	2.237	MON	141	2,695	02/01/2022	07/15/2070
63942M-AB-6	NAVSL 2022-A B 3.03 07/15/2070 ABS			4	1.C FE	714,961	77.1068	551,314	715,000	715,404		444			3.030	3.065	MON	963	18,355	02/01/2022	07/15/2070
64035G-AB-5	NSLT 2021-CA AFX 1.32 04/20/2062 ABS			4	1.A FE	2,137,387	88.5245	1,904,086	2,150,914	2,138,165		4,502			1.320	1.545	MON	868	28,667	11/08/2021	04/20/2062
65357L-AJ-4	NIAPK 2019-1A AR FLT 07/17/2032 LL		D	4	1.A FE	488,500	97.3900	486,950	500,000	489,470		970			5.079	5.798	JAJO	5,361	4,727	09/19/2022	07/17/2032
67516C-AQ-2	OCTR 2020-10A BR FLT 10/15/2034 LL		D	4	1.C FE	1,650,000	95.4700	1,575,255	1,650,000	1,653,509		3,509			5.879	5.933	JAJO	20,479	45,279	10/28/2021	10/15/2034
69144A-AA-7	OXFIN 2020-1A A2 3.101 02/15/2028 ABS			4	1.F FE	867,221	98.8948	846,080	855,536	855,915		(8,839)			3.101	2.630	MON	1,179	26,912	09/25/2020	02/15/2028
69335P-DP-7	PFSFC 2020-A A 1.27 06/15/2025 ABS			4	1.A FE	243,486	97.9718	244,930	250,000	246,596		3,110			1.270	4.360	MON	141	1,323	07/26/2022	06/15/2025
69335P-EK-7	PFSFC 2022-C A 3.89 05/15/2027 ABS			4	1.A FE	124,968	95.7841	119,730	125,000	125,026		58			3.890	3.951	MON	216	2,701	05/19/2022	05/15/2027
74166Y-AA-8	PROSE 2019-1A A2 4.475 07/30/2049 ABS			4	2.B FE	3,949,097	91.1617	3,382,327	3,710,250	3,918,516		(66,580)			4.475	2.822	JAJO	28,133	166,353	03/04/2020	07/30/2049
78448Y-AB-7	SMB 2021-A A2A1 FLT 01/15/2053 ABS			4	1.A FE	83,104	95.0245	82,233	86,538	83,080		216			5.048	6.339	MON	206	894	09/30/2022	01/15/2053
78449M-AA-4	SMB 2021-D A1A 1.34 03/17/2053 ABS			4	1.A FE	880,941	89.0042	817,528	918,527	880,797		6,745			1.340	2.637	MON	547	9,337	05/05/2022	03/17/2053
78449Y-AA-8	SMB 2021-B A 1.31 07/17/2051 ABS			4	1.A FE	719,090	88.2195	672,840	762,689	718,460		8,493			1.310	3.154	MON	444	7,208	05/05/2022	07/17/2051
78449Y-AB-6	SMB 2021-B B 2.65 07/17/2051 ABS			4	1.C FE	499,857	79.2532	396,266	500,000	499,868		10			2.650	2.686	MON	589	13,250	05/11/2021	07/17/2051
78485W-AA-7	STWD 2019-FL1 A FLT 07/15/2038 CRE		D	4	1.A FE	233,850	98.9738	231,378	233,777	233,907		15			5.520	5.429	MON	609	6,291	09/29/2021	07/15/2038
83390U-AF-4	SOFI 2020-C AFX 1.95 02/15/2046 ABS			4	1.A FE	436,737	90.4984	411,709	454,935	437,935		3,761			1.950	3.596	MON	394	5,189	06/06/2022	02/15/2046
85236K-AD-4	SIDC 2020-1A A2 1.893 08/25/2045 ABS			4	1.G FE	44,406	88.8913	44,446	50,000	44,827		421			1.893	6.304	MON	16	237	10/05/2022	08/25/2045
86271P-AE-5	STRTA 2021-1A B FLT 10/20/2033 LL		D	4	1.C FE	1,375,000	95.8900	1,318,488	1,375,000	1,377,748		2,748			6.293	6.399	JAJO	17,545	43,769	09/20/2021	10/20/2033
87167N-DG-7	SYMP 2020-23A CR FLT 01/15/2034 LL		D	4	1.F FE	750,000	93.0200	697,650	750,000	751,101		1,101			6.079	6.186	JAJO	9,625	23,432	11/17/2021	01/15/2034
87407R-AA-4	TAL 2020-1A A 2.05 09/20/2045 ABS				1.F FE										2.050		MON			09/09/2020	09/20/2045
87407R-AA-4	TAL 2020-1A A 2.05 09/20/2045 ABS			4	1.F FE	4,771,533	87.5518	4,179,230	4,773,438	4,771,661		416			2.050	2.081	MON	2,990	98,206	09/09/2020	09/20/2045
88315L-AG-3	TMCL 2020-2A A 2.1 09/20/2045 ABS		D	4	1.F FE	3,916,609	86.9011	3,404,590	3,917,775	3,916,653		278			2.100	2.129	MON	2,514	82,612	09/08/2020	09/20/2045
88607A-AA-7	TBOLT 2019-1 A 3.671 11/15/2039 ABS		D	4	3.B FE	688,786	78.5030	603,732	769,056	603,732	(86,276)	22,630			3.671	13.049	MON	1,255	28,333	07/08/2020	11/15/2039
92329V-AU-6	VENTR 2016-25A BR FLT 04/20/2029 LL		D	4	1.A FE	380,114	98.4300	374,034	380,000	380,773		698			5.943	6.006	JAJO	4,579	10,571	05/21/2021	04/20/2029
92333B-AW-0	VENTR 2019-37A CR FLT 07/15/2032 LL		D	4	1.F FE	660,000	92.6900	611,754	660,000	660,991		991			6.579	6.712	JAJO	9,167	23,492	07/30/2021	07/15/2032
92348A-AA-3	VZOT 2019-C A1A 1.94 04/22/2024 ABS			4	1.A FE	189,592	99.8126	189,726	190,082	189,942		685			1.940	3.317	MON	113	1,113	09/20/2022	04/22/2024
98875J-AS-3	ZAIS 2020-16A A1R FLT 10/20/2034 LL		D	4	1.A FE	1,350,000	97.2300	1,312,605	1,350,000	1,352,652		2,652			5.663	5.736	JAJO	15,501	33,307	10/14/2021	10/20/2034
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						84,518,723	XXX	76,974,616	84,890,258	84,496,727	(86,276)	95,754			XXX	XXX	XXX	408,164	2,134,880	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,308,226,248	XXX	1,181,965,944	1,296,514,494	1,283,472,461	(19,683,858)	(3,134,109)			XXX	XXX	XXX	10,948,731	40,682,111	XXX	XXX
46625H-JQ-4	JPMORGAN CHASE & CO VAR PERP			2,5	2.B FE	12,500,000	99.1630	12,395,375	12,500,000	12,498,455		(1,545)			6.750	5.336	FA	351,563	843,750	01/14/2014	01/01/9999
514666-AK-2	LAND O'LAKES INC 8 PERP			2	3.B FE	431,000	93.9360	375,744	400,000	375,744	(44,331)	(7,152)			8.000	5.902	MJSD	1,422	32,000	06/09/2021	01/01/9999
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						12,931,000	XXX	12,771,119	12,900,000	12,874,199	(44,331)	(8,697)			XXX	XXX	XXX	352,985	875,750	XXX	XXX
1309999999. Total - Hybrid Securities						12,931,000	XXX	12,771,119	12,900,000	12,874,199	(44,331)	(8,697)			XXX	XXX	XXX	352,985	875,750	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
12769L-AB-5	CAESARS RESORT COLLECTIO FLT 12/23/2024 SL			2	4.A FE	1,855,997	99.7500	1,849,046	1,853,680	1,839,555		18,717			7.134	7.811	MON	21,752	62,648	11/16/2018	12/23/2024
24521T-AJ-5	DEL MONTE FOODS INC FLT 05/16/2029 SL			2	4.C FE	906,246	96.7500	885,650	915,400	885,650	(29,447)	8,853			8.671	5.456	MON	2,425	41,380	02/15/2022	05/16/2029
44055U-AC-9	HORIZON THERAPEUTICS USA FLT 05/22/2026 SL			2	3.A FE	1,945,754	99.8750	1,935,251	1,937,673	1,935,251	(8,076)	15,943			6.438	6.675	MON	21,843	52,802	12/18/2019	05/22/2026
88103N-AK-6	TERRAFORM POWER OPERATING FLT 5/21/2029 SL			2	3.A FE	901,669	99.0000	906,246	915,400	906,246	(8,409)	12,992			7.430	4.507	MJSD	15,572	29,934	05/11/2022	05/21/2029
90347B-AJ-7	AXALTA COATING SYSTEMS US FLT 12/20/2029 SL			2	2.C FE	968,220	99.0000	968,220	978,000	968,220	(3,057)	3,057			7.506	7.995	MON	2,447		12/08/2022	12/20/2029
BL3836-72-5	INTELSAT JACKSON HLDG FLT 02/01/2029 SL		D	2	4.A FE	800,530	96.5000	780,315	808,616	780,315	(20,950)	1,682			7.445	5.388	FMAN	10,201	34,679	01/27/2022	02/01/2029
BL3898-65-9	SCIENTIFIC GAMES INTERNAT FLT 04/14/2029 SL			2	3.B FE	641,899	98.6250	637,857	646,750	637,834	(6,315)	2,288			7.417	4.089	MON	9,699	15,087	04/07/2022	04/16/2029
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						8,020,315	XXX	7,962,585	8,055,519	7,953,071	(76,254)	63,532			XXX	XXX	XXX	83,939	236,530	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						8,020,315	XXX	7,962,585	8,055,519	7,953,071	(76,254)	63,532			XXX	XXX	XXX	83,939	236,530	XXX	XXX
2419999999. Total - Issuer Obligations						2,194,934,898	XXX	2,015,044,836	2,150,138,519	2,158,751,483	(19,858,418)	(7,916,480)			XXX	XXX	XXX	21,428,668	76,275,413	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						299,547,354	XXX	254,426,472	290,817,687	297,801,301		(2,567,795)			XXX	XXX	XXX	662,985	7,371,726	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						27,537,085	XXX	24,396,598	26,862,116	27,217,837		(192,625)			XXX	XXX	XXX	75,009	806,673	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						84,638,723	XXX	77,091,977	85,010,258	84,616,799	(86,276)	95,826			XXX	XXX	XXX	409,593	2,134,880	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						8,020,315	XXX	7,962,585	8,055,519	7,953,071	(76,254)	63,532			XXX	XXX	XXX	83,939	236,530	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						2,614,678,375	XXX	2,378,922,468	2,560,884,099	2,576,340,491	(20,020,948)	(10,517,542)			XXX	XXX	XXX	22,660,194	86,825,222	XXX	XXX

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Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 491,582,530	1B ..$ 157,341,132	1C ..$ 243,982,095	1D ..$ 212,898,769	1E ..$ 218,334,695	1F ..$ 248,140,252	1G ..$ 227,533,501
1B	2A ...$ 172,650,580	2B ..$ 257,602,983	2C ..$ 190,881,386				
1C	3A ...$ 29,015,663	3B ..$ 31,679,744	3C ..$ 41,153,002				
1D	4A ...$ 25,910,039	4B ..$ 19,291,216	4C ..$ 4,742,943				
1E	5A ...$ 881,948	5B ..$	5C ..$ 2,718,013				
1F	6 .....$						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
857477-60-8	STATE STREET CORP EQUITY			327,319.000	25.00		8,182,975	24.260	7,940,759	8,182,975		482,730		(756,107)			(756,107)		2.A FE	02/25/2014
902973-15-5	US BANCORP EQUITY			157,976.000	25.00		2,369,640	18.150	2,867,264	2,369,640	47,226	137,289		(1,551,324)			(1,551,324)		2.A FE	01/17/2007
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							10,552,615	XXX	10,808,023	10,552,615	47,226	620,019		(2,307,431)			(2,307,431)		XXX	XXX
128125-*3-7	CALAMOS STRATEGIC Redeemable Preferred 09/06/2024			148,000.000	25.00		3,700,000	25.000	3,700,000	3,700,000	9,867	148,000							1.D FE	09/06/2017
128125-*4-5	CALAMOS STRATEGIC Redeemable Preferred 09/06/2027			88,000.000	25.00		2,200,000	25.000	2,200,000	2,200,000	6,219	93,280							1.D FE	09/06/2017
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							5,900,000	XXX	5,900,000	5,900,000	16,086	241,280							XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							16,452,615	XXX	16,708,023	16,452,615	63,312	861,299		(2,307,431)			(2,307,431)		XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							16,452,615	XXX	16,708,023	16,452,615	63,312	861,299		(2,307,431)			(2,307,431)		XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$ 5,900,000	1E ..$	1F ..$	1G ..$
1B	2A ...$ 10,552,615	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
294600-10-1	EQUITRANS MIDSTREAM CORP EQUITY			1.000	7	6.700	7	4				2		2		06/17/2020	
682680-10-3	ONEOK INC EQUITY			436.000	28,645	65.700	28,645	19,532	815	815		3,026		3,026		05/17/2021	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					28,652	XXX	28,652	19,536	815	815		3,028		3,028		XXX	XXX
31338#-11-2	FEDERAL HOME LOAN BANK OF BOST Unlisted			26,028.000	2,602,800	100.000	2,602,800	2,602,800								04/07/2022	
G6362@-10-0	NORDIC AVIATION CAPITAL DAC EQUITY		D	95,716.000	3,254,344	34.000	3,254,344	3,158,628				95,716		95,716		07/14/2022	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					5,857,144	XXX	5,857,144	5,761,428				95,716		95,716		XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					5,885,796	XXX	5,885,796	5,780,964	815	815		98,744		98,744		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
32000*-10-3	ECONOMY FIRE & CASUALTY CO			600,000.000	327,149,984	545.250	327,149,984	281,373,048				483,355		483,355		05/01/2000	
59155#-10-5	FARMERS GENERAL INSURANCE AGENCY, INC.			5,000.000	6,250,118	1,250.024	6,250,118	100		7,000,000		(7,529,533)		(7,529,533)		12/15/1999	
59180*-10-8	FARMERS CASUALTY INSURANCE CO			1,000.000	71,809,956	71,809.956	71,809,956	51,329,518				317,143		317,143		03/31/1982	
59188#-10-6	FARMERS DIRECT P&C INSURANCE CO			1,000.000	49,001,373	49,001.373	49,001,373	36,621,697				4,495		4,495		08/31/2000	
59214#-10-4	FARMERS GROUP P&C INSURANCE CO			1,000.000	273,211,730	273,211.730	273,211,730	195,546,568				11,758,061		11,758,061		12/31/1991	
59217#-10-1	FARMERS LLOYDS INSURANCE CO. OF TEXAS			1,000.000	1,000	1.000	1,000	1,000								03/30/1993	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					727,424,161	XXX	727,424,161	564,871,931		7,000,000		5,033,521		5,033,521		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					727,424,161	XXX	727,424,161	564,871,931		7,000,000		5,033,521		5,033,521		XXX	XXX
5989999999 - Total Common Stocks					733,309,957	XXX	733,309,957	570,652,895	815	7,000,815		5,132,265		5,132,265		XXX	XXX
5999999999 - Total Preferred and Common Stocks					749,762,572	XXX	750,017,980	587,105,510	64,127	7,862,114		2,824,834		2,824,834		XXX	XXX

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
831641-FU-4	SBIC 2022-10B 1 4.262 09/10/2032 ABS		09/14/2022	CREDIT SUISSE SECURITIES USA LLC		245,000	245,000	
912810-TB-4	US TREASURY N/B 1.875 11/15/2051		04/05/2022	GOLDMAN SACHS & CO LLC		692,500	800,000	5,884
91282C-AB-7	US TREASURY N/B 0.25 07/31/2025		09/30/2022	BNP PARIBAS SECURITIES CORP		678,923	760,000	330
91282C-BV-2	US TREASURY N/B 0.375 04/15/2024		01/18/2022	GOLDMAN SACHS & CO LLC		1,730,438	1,760,000	1,741
91282C-CP-4	US TREASURY N/B 0.625 07/31/2026		09/28/2022	JP MORGAN SECURITIES LLC		688,071	785,000	800
91282C-DJ-7	US TREASURY N/B 1.375 11/15/2031		01/24/2022	NOMURA SECURITIES INTERNATIONAL INC		1,938,828	2,000,000	5,394
91282C-DR-9	US TREASURY N/B 0.75 12/31/2023		01/21/2022	VARIOUS		4,575,484	4,600,000	2,105
91282C-DY-4	US TREASURY N/B 1.875 02/15/2032		04/05/2022	GOLDMAN SACHS & CO LLC		3,522,250	3,600,000	5,180
91282C-DZ-1	US TREASURY N/B 1.5 02/15/2025		03/10/2022	DEUTSCHE BANK SECURITIES INC		494,492	500,000	497
91282C-EA-5	US TREASURY N/B 1.5 02/29/2024		03/01/2022	NOMURA SECURITIES INTERNATIONAL INC		3,011,133	3,000,000	245
91282C-ED-9	US TREASURY N/B 1.75 03/15/2025		04/05/2022	VARIOUS		2,797,799	2,850,000	1,762
91282C-EE-7	US TREASURY N/B 2.375 03/31/2029		04/12/2022	GOLDMAN SACHS & CO LLC		1,562,750	1,600,000	1,350
91282C-EF-4	US TREASURY N/B 2.5 03/31/2027		04/05/2022	GOLDMAN SACHS & CO LLC		1,492,969	1,500,000	615
91282C-EH-0	US TREASURY N/B 2.625 04/15/2025		04/26/2022	GOLDMAN SACHS & CO LLC		2,492,676	2,500,000	2,152
91282C-EM-9	US TREASURY N/B 2.875 04/30/2029		05/19/2022	VARIOUS		1,599,406	1,600,000	2,438
91282C-EP-2	US TREASURY N/B 2.875 05/15/2032		06/23/2022	VARIOUS		7,672,457	7,700,000	10,719
91282C-EQ-0	US TREASURY N/B 2.75 05/15/2025		05/13/2022	BANK OF NEW YORK MELLON/THE		18,977,734	19,000,000	1,420
91282C-FN-6	US TREASURY N/B 4.25 09/30/2024		10/13/2022	BNP PARIBAS SECURITIES CORP		204,183	205,000	335
0109999999. Subtotal - Bonds - U.S. Governments						54,377,093	55,005,000	42,967
13063B-FR-8	CALIFORNIA ST 7.625 03/01/2040		09/26/2022	RBC CAPITAL MARKETS LLC		2,309,325	1,820,000	10,408
13063D-C4-8	CALIFORNIA ST 1.7 02/01/2028		09/06/2022	JP MORGAN SECURITIES LLC		884,920	1,000,000	1,747
20772J-AC-6	CONNECTICUT ST 5.09 10/01/2030		02/02/2022	VARIOUS		3,303,765	2,900,000	46,192
57582P-UE-8	MASSACHUSETTS ST 5.456 12/01/2039		09/23/2022	BARCLAYS CAPITAL		3,961,575	3,750,000	48,877
57582R-G3-4	MASSACHUSETTS ST 2.514 07/01/2041		02/11/2022	MORGAN STANLEY		1,846,700	2,000,000	6,285
57582R-YN-0	MASSACHUSETTS ST 2.663 09/01/2039		01/12/2022	DEUTSCHE BANK SECURITIES INC		1,335,138	1,345,000	13,147
68607L-XQ-5	OREGON ST 5.892 06/01/2027		09/20/2022	GOLDMAN SACHS & CO LLC		1,045,430	1,000,000	18,167
882830-AP-7	TEXAS ST TRANSPRTN COMM 2.562 04/01/2042		02/18/2022	BARCLAYS CAPITAL		1,433,697	1,565,000	15,815
917542-QV-7	UTAH ST 3.539 07/01/2025		07/26/2022	Citigroup Global Markets Inc.		1,838,378	1,835,166	4,871
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						17,958,928	17,215,166	165,509
442331-3K-8	HOUSTON TX 3.961 03/01/2047		09/14/2022	GOLDMAN SACHS & CO LLC		1,356,690	1,500,000	2,476
54438C-YM-8	LOS ANGELES CA CMNTY CL 1.606 08/01/2028		07/19/2022	TD SECURITIES USA LLC		1,972,248	2,220,000	16,836
64966Q-JD-3	NEW YORK NY 1.15 03/01/2023		02/02/2022	BARCLAYS CAPITAL INC		3,007,020	3,000,000	14,663
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						6,335,958	6,720,000	33,975
03255L-AA-7	ANAHEIM CA PUBLIC FING AUTH 6 09/01/2024		09/02/2022	Corporate Actions Event		640	640	
072024-NU-2	BAY AREA CA TOLL AUTH T 6.918 04/01/2040		01/11/2022	JP MORGAN SECURITIES LLC		2,997,756	2,050,000	40,182
13067W-RE-4	CALIFORNIA ST DEPT OF WT 1.16 12/01/2027		07/25/2022	MARKETAXESS CORP		1,135,734	1,285,000	2,319
13077D-ML-3	CALIFORNIA ST UNIV REVE 0.885 11/01/2025		09/20/2022	CITIGROUP GLOBAL MARKETS INC		1,269,705	1,410,000	4,887
155048-BB-6	CENTRL PUGET SOUND WA RE 4.75 02/01/2028		02/01/2022	DIRECT TO COMPANY		50	50	
167725-AC-4	CHICAGO IL TRANSIT AUTH 6.899 12/01/2040		12/02/2022	Corporate Actions Event		2,577	2,577	
167736-SJ-7	CHICAGO IL WTR REVENUE 5.75 11/01/2030		11/02/2022	Corporate Actions Event		683	683	
20281P-KT-8	CMWLTH FING AUTH PA 3.864 06/01/2038		01/11/2022	CITIGROUP GLOBAL MARKETS INC		4,438,840	4,000,000	18,032
235241-WM-4	DALLAS TX AREA RAPID TR 2.613 12/01/2048		04/19/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,459,240	2,000,000	20,323
249182-QY-5	DENVER CITY & CNTY CO A 4.125 11/15/2053		07/08/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		945,310	1,000,000	
271014-TU-6	EAST BAY CA MUNI UTILIT 5.874 06/01/2040		01/11/2022	JP MORGAN SECURITIES LLC		139,765	100,000	685
30308G-AH-3	FRESB 2019-SB60 A10H VAR 01/25/2039 CMBS		08/22/2022	WELLS FARGO SECURITIES LLC		133,315	139,374	325
30308M-AH-0	FRESB 2019-SB58 A10H VAR 10/25/2038 CMBS		08/22/2022	WELLS FARGO SECURITIES LLC		176,875	184,230	459
3128MJ-TK-6	FGLMC POOL G08553		03/08/2022	BARCLAYS CAPITAL		4,183,488	4,093,933	4,435
3132DN-YX-5	FNCL POOL SD1626		10/21/2022	JP MORGAN SECURITIES LLC		2,829,768	2,960,686	5,346
3133AP-HY-8	FNCL POOL QC4747		05/05/2022	NOMURA SECURITIES INTERNATIONAL INC		1,246,752	1,370,057	1,047
3133B2-XX-2	FNCL POOL QD5194		01/20/2022	GOLDMAN SACHS & CO LLC		2,842,495	2,760,122	2,990
3133KN-EH-2	FNCL POOL RA6436		03/31/2022	MORGAN STANLEY		3,409,690	3,566,272	2,972
3133KP-PB-8	FNCL POOL RA7618		08/24/2022	BARCLAYS CAPITAL INC		2,014,218	1,984,146	3,582
3140J6-GR-2	FNCL POOL BM2007		07/28/2022	MUFG SECURITIES AMERICAS INC		2,351,150	2,324,635	2,583
3140QC-2B-1	FNCI POOL CA5269		07/06/2022	JPMorgan Investment Advisors Inc.		2,046,046	2,118,368	2,501
3140QM-4V-3	FNCL POOL CB2635		01/05/2022	JP MORGAN SECURITIES LLC		3,041,475	2,998,316	2,499

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
3140QP-SS-7	FNCL POOL CB4128		08/11/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		999,583	982,391	1,596
3140QP-XT-9	FNCL POOL CB4289		09/08/2022	BARCLAYS CAPITAL		1,982,019	1,995,426	3,243
3140XC-PA-0	FNCL POOL FM8516		09/22/2022	JP MORGAN SECURITIES LLC		2,031,738	2,194,991	2,561
3140XF-MX-6	FNCL POOL FS0373		02/11/2022	MORGAN STANLEY		2,801,016	2,859,776	2,582
3140XF-VX-6	FNCL POOL FS0629		02/09/2022	MORGAN STANLEY		2,875,031	2,800,000	3,267
3140XG-GR-4	FNCL POOL FS1107		04/12/2022	MORGAN STANLEY		1,372,441	1,464,426	1,119
3140XH-GA-9	FNCI POOL FS1992		06/09/2022	MORGAN STANLEY		1,481,601	1,509,191	1,886
3140XH-GB-7	FNCI POOL FS1993		06/09/2022	MORGAN STANLEY		1,328,424	1,351,655	1,690
3140XH-HT-7	FNCL POOL FS2041		06/09/2022	JP MORGAN SECURITIES LLC		1,327,219	1,523,624	1,016
31418D-TQ-5	FNCL POOL MA4158		05/02/2022	MORGAN STANLEY & CO LLC		2,606,607	2,961,002	1,810
341271-AD-6	FLORIDA ST BRD OF ADMIN 1.258 07/01/2025		07/28/2022	VARIOUS		1,883,115	2,000,000	2,097
38122N-B6-8	GOLDEN ST TOBACCO SECUR 3.293 06/01/2042		01/12/2022	WELLS FARGO SECURITIES LLC		804,800	800,000	3,147
38122N-D5-8	GOLDEN ST TOBACCO SECUR 3.714 06/01/2041		01/31/2022	CITIGROUP GLOBAL MARKETS INC		1,920,400	2,000,000	9,698
38611T-AV-9	GRAND PARKWAY TRANSPRTN 5.184 10/01/2042		02/02/2022	JP MORGAN SECURITIES LLC		1,313,440	1,000,000	17,712
38611T-CC-9	GRAND PARKWAY TRANSPRTN COR 4 10/01/2049		07/18/2022	WELLS FARGO SECURITIES LLC		2,411,400	2,500,000	30,278
442435-4Z-3	HOUSTON TX UTILITY SYS 3.428 05/15/2023		03/11/2022	GOLDMAN SACHS & CO LLC		1,531,785	1,500,000	17,140
442435-5B-5	HOUSTON TX UTILITY SYS 3.828 05/15/2028		09/20/2022	JP MORGAN SECURITIES LLC		2,443,700	2,500,000	33,761
544495-VY-7	LOS ANGELES CA DEPT WTR 6.574 07/01/2045		09/27/2022	JP MORGAN SECURITIES LLC		1,555,622	1,335,000	21,453
59259N-ZH-9	MET TRANSPRTN AUTH NY D 7.336 11/15/2039		09/27/2022	JP MORGAN SECURITIES LLC		1,386,901	1,140,000	31,129
59259Y-CC-1	MET TRANSPRTN AUTH NY R 5.754 11/15/2023		01/11/2022	GOLDMAN SACHS & CO LLC		2,322,637	2,155,000	19,978
59259Y-GF-0	MET TRANSPRTN AUTH NY R 6.814 11/15/2040		01/04/2022	UBS FINANCIAL SERVICES INC		210,347	150,000	1,448
592643-DU-1	MET WASHINGTON DC ARPTS 1.737 10/01/2025		01/20/2022	WELLS FARGO SECURITIES LLC		750,000	750,000	
592643-EH-9	MET WASHINGTON DC ARPTS 3.562 10/01/2041		01/21/2022	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	
59334D-LJ-1	MIAMI-DADE CNTY FL WTR 2.501 10/01/2027		09/21/2022	PERSHING LLC		910,940	1,000,000	11,949
626207-YF-5	MUNI ELEC AUTH OF GEORG 6.637 04/01/2057		01/11/2022	UBS SECURITIES LLC		1,532,744	1,025,000	19,275
631663-RF-0	NASSAU CNTY NY INTERIM 0.709 11/15/2025		09/21/2022	WELLS FARGO SECURITIES LLC		2,071,806	2,320,000	5,848
645913-AA-2	NEW JERSEY ST ECON DEV 7.425 02/15/2029		01/19/2022	PERSHING LLC		638,150	513,000	15,990
646136-6S-5	NEW JERSEY ST TRANSPRTN 4.131 06/15/2042		09/23/2022	JP MORGAN SECURITIES LLC		839,230	1,000,000	11,705
646139-W3-5	NEW JERSEY ST TURNPIKE 7.414 01/01/2040		01/06/2022	RAYMOND JAMES & ASSOCIATES INC		439,315	275,000	510
64613C-BM-9	NEW JERSEY ST TRANSPRTN TRU 4 06/15/2046		09/22/2022	TD SECURITIES USA LLC		458,143	530,000	5,948
650028-ZS-5	NEW YORK ST THRUWAY AUT 4.125 03/15/2057		07/21/2022	JPMorgan Investment Advisors Inc.		2,386,800	2,500,000	
650035-8N-1	NEW YORK ST URBAN DEV CO 3.25 03/15/2025		02/01/2022	MORGAN STANLEY		3,136,140	3,000,000	37,375
709221-VZ-5	PENNSYLVANIA ST TURNPIKE CO 4 12/01/2051		07/20/2022	GOLDMAN SACHS & CO LLC		2,933,880	3,000,000	17,000
709223-VZ-1	PENNSYLVANIA ST TURNPIK 6.105 12/01/2039		01/13/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,406,100	1,000,000	7,970
709235-T7-0	PENNSYLVANIA ST UNIV 2.79 09/01/2043		01/27/2022	WELLS FARGO SECURITIES LLC		2,933,280	3,000,000	34,875
73358X-GM-8	PORT AUTH OF NEW YORK & 5.25 08/01/2047		09/16/2022	CITIGROUP GLOBAL MARKETS INC		3,143,310	3,000,000	
735389-W2-0	PORT OF SEATTLE WA REVENUE 4 08/01/2047		08/03/2022	CITIGROUP GLOBAL MARKETS INC		978,320	1,000,000	
783186-NH-8	RUTGERS NJ ST UNIV 5.665 05/01/2040		09/28/2022	UBS FINANCIAL SERVICES INC		544,671	540,000	12,661
79625G-FR-9	SAN ANTONIO TX ELEC & G 4.445 02/01/2047		03/29/2022	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	
79741T-AR-5	SAN DIEGO CNTY CA WTR A 6.138 05/01/2049		01/21/2022	MARKETAXESS CORP		1,241,204	845,000	12,102
79766D-UV-9	SAN FRANCISCO CALIF CIT 3.283 05/01/2036		01/26/2022	CITIGROUP GLOBAL MARKETS INC		2,500,000	2,500,000	
876385-EA-9	TARRANT CNTY TX HLTH FACS D 6 09/01/2024		09/02/2022	Corporate Actions Event		1,605	1,605	
88213A-HM-0	TEXAS ST A & M UNIV REV 3.031 05/15/2025		10/12/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		3,845,400	4,000,000	50,180
88285A-BK-3	TEXAS WTR DEV BRD ST WTR IM 5 10/15/2057		09/29/2022	CITIGROUP GLOBAL MARKETS INC		2,023,540	2,000,000	
913366-DF-4	UNIV OF CALIFORNIA CA R 6.583 05/15/2049		01/05/2022	UBS FINANCIAL SERVICES INC		545,328	365,000	3,471
914437-US-5	UNIV OF MASSACHUSETTS M 3.434 11/01/2040		09/09/2022	JP MORGAN SECURITIES LLC		1,242,705	1,500,000	18,887
914455-VJ-6	UNIV OF MICHIGAN MI 3.599 04/01/2047		09/16/2022	CITIGROUP GLOBAL MARKETS INC		2,213,325	2,500,000	39,489
914713-Q6-2	UNIV OF NORTH CAROLINA 3.326 12/01/2038		09/27/2022	PERSHING LLC		803,130	1,000,000	10,902
915137-5F-6	UNIV OF TEXAS TX 5.134 08/15/2042		09/27/2022	PERSHING LLC		495,980	500,000	3,137
915137-5G-4	UNIV OF TEXAS TX 4.837 08/15/2026		09/02/2022	VARIOUS		3,371,224	3,119,272	66,633
0909999999. Subtotal - Bonds - U.S. Special Revenues						119,641,668	118,855,448	709,685
00164V-AF-0	AMC NETWORKS INC 4.25 02/15/2029		02/28/2022	VARIOUS		143,110	150,000	1,620
00217Q-AB-7	ARIFL 2022-A A2 3.12 01/15/2031 ABS		04/07/2022	MIZUHO SECURITIES USA LLC		209,998	210,000	
00255E-AA-9	AASET 2022-1A A 6 05/16/2047 ABS		06/09/2022	GOLDMAN SACHS & CO LLC		736,401	750,000	
002824-BQ-2	ABBOTT LABORATORIES 1.4 06/30/2030		09/02/2022	CREDIT SUISSE SECURITIES USA LLC		413,875	500,000	1,303

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
00751Y-AG-1	ADVANCE AUTO PARTS 3.5 03/15/2032		03/01/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,992,100	2,000,000	
00834A-AA-7	AFFRM 2020-Z2 A 1.9 01/15/2025 ABS		07/21/2022	BARCLAYS CAPITAL		78,161	79,832	42
00834W-AA-9	AFFRM 2022-A A 4.3 05/17/2027 ABS		04/27/2022	BARCLAYS CAPITAL		649,927	650,000	
013304-AA-8	ALBION FINANCING 1SARL 6.125 10/15/2026	D	05/26/2022	CREDIT SUISSE SECURITIES USA LLC		728,000	800,000	6,125
01627A-AA-6	ADC 2021-1A A2 1.937 08/15/2046 ABS		09/20/2022	DEUTSCHE BANK SECURITIES INC		303,789	350,000	132
02156L-AH-4	ALTICE FRANCE SA 5.5 10/15/2029	D	03/01/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		183,960	200,000	4,492
02311#-AA-4	PROJECT THOR AMAROK LLC 5.95 09/30/2037 InfraDebt		08/05/2022	DIRECT TO COMPANY		5,000,000	5,000,000	
025816-DA-4	AMERICAN EXPRESS CO VAR 08/03/2033		08/16/2022	JP MORGAN SECURITIES LLC		251,923	250,000	460
03040W-BA-2	AMERICAN WATER CAPITAL C 4.45 06/01/2032		09/29/2022	JP MORGAN SECURITIES LLC		653,485	700,000	12,806
031162-DD-9	AMGEN INC 3 02/22/2029		03/16/2022	CITIGROUP GLOBAL MARKETS INC		789,672	800,000	1,733
034863-BB-5	ANGLO AMERICAN CAPITAL 3.875 03/16/2029	D	03/14/2022	MORGAN STANLEY		993,520	1,000,000	
035240-AR-1	ANHEUSER-BUSCH INBEV WOR 4.9 01/23/2031		09/30/2022	CITIGROUP GLOBAL MARKETS INC		988,460	1,000,000	9,664
03674X-AS-5	ANTERO RESOURCES CORP 5.375 03/01/2030		05/12/2022	CREDIT SUISSE SECURITIES USA LLC		145,500	150,000	1,680
037411-BE-4	APACHE CORP 4.375 10/15/2028		10/20/2022	VARIOUS		718,565	795,000	2,389
037833-DP-2	APPLE INC 2.2 09/11/2029		01/13/2022	MORGAN STANLEY		1,511,280	1,500,000	11,642
03969Y-AC-2	ARDAGH METAL PACKAGING 6 06/15/2027		06/02/2022	Citigroup Global Markets Inc.		1,000,000	1,000,000	
04047E-AA-4	ARIVO 2022-1A A 3.93 05/15/2028 ABS		04/06/2022	JPMorgan Investment Advisors Inc.		599,927	600,000	
047649-AA-6	ATKORE INC 4.25 06/01/2031		11/03/2022	JANE STREET EXECUTION SERVICES LLC		612,368	750,000	13,813
04916W-AA-2	ATLANTICA SUSTAIN INFRA 4.125 06/15/2028	D	02/28/2022	MORGAN STANLEY		194,314	200,000	1,765
049560-AX-3	ATMOS ENERGY CORP 5.45 10/15/2032		09/27/2022	VARIOUS		1,497,480	1,500,000	
05352T-AB-5	AVANTOR FUNDING INC 3.875 11/01/2029		03/10/2022	UBS SECURITIES LLC		401,850	423,000	6,283
05368V-AA-4	AVIENT CORP 7.125 08/01/2030		07/27/2022	JP MORGAN SECURITIES LLC		570,000	570,000	
05377R-DV-3	AESOP 2020-1A B 2.68 08/20/2026 ABS		04/27/2022	GOLDMAN SACHS & CO LLC		773,555	820,000	549
054977-AB-9	BHG 2022-A B 2.7 02/20/2035 ABS		01/25/2022	CREDIT SUISSE SECURITIES USA LLC		1,229,919	1,230,000	
05601D-AC-7	BREX 2022-1 A 4.63 07/15/2025 ABS		03/23/2022	BARCLAYS CAPITAL		399,352	400,000	
05602Q-BC-6	BMO 2022-C3 AS 5.326389 09/15/2054 CMBS		09/20/2022	BMO NESBITT BURNS INC		151,150	150,000	138
05606D-AS-7	BX 2022-PSB A FLT 08/15/2039 CMBS		08/04/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		253,305	255,000	
05610F-AC-1	BX 2022-AHP B FLT 01/17/2039 CMBS		02/02/2022	WELLS FARGO SECURITIES LLC		648,148	650,000	
05610J-AC-3	BX 2022-MVRK B FLT 03/15/2039 CMBS		03/10/2022	BARCLAYS CAPITAL		348,598	350,000	
05964H-AP-0	BANCO SANTANDER SA 3.496 03/24/2025	D	03/17/2022	SANTANDER INVESTMENT SECURITIES INC		1,600,000	1,600,000	
06051G-HV-4	BANK OF AMERICA CORP VAR 07/23/2030		01/25/2022	CITIGROUP GLOBAL MARKETS INC		2,054,940	2,000,000	710
06051G-JB-6	BANK OF AMERICA CORP VAR 04/29/2031		01/04/2022	WELLS FARGO SECURITIES LLC		997,970	1,000,000	4,824
06051G-KG-3	BANK OF AMERICA CORP VAR 02/04/2025		02/01/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		2,000,000	2,000,000	
06051G-KK-4	BANK OF AMERICA CORP VAR 02/04/2033		02/01/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		3,000,000	3,000,000	
06051G-KQ-1	BANK OF AMERICA CORP VAR 04/27/2033		04/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,600,000	1,600,000	
06406R-BH-9	BANK OF NY MELLON CORP VAR 06/13/2033		07/22/2022	JP MORGAN SECURITIES LLC		1,004,320	1,000,000	5,123
06406R-BM-8	BANK OF NY MELLON CORP VAR 10/25/2033		10/18/2022	CITIGROUP GLOBAL MARKETS INC		700,000	700,000	
06541L-BG-0	BANK 2022-BNK40 3.39358 03/15/2064 CMBS		02/25/2022	WELLS FARGO SECURITIES LLC		154,250	150,000	132
06541W-BB-7	BANK 2017-BNK5 B 3.896 06/15/2060 CMBS		04/20/2022	BARCLAYS CAPITAL		52,800	55,000	125
075887-CP-2	BECTON DICKINSON AND CO 4.298 08/22/2032		08/08/2022	CITIGROUP GLOBAL MARKETS INC		500,000	500,000	
08163P-BG-4	BMARK 2022-B33 A5 3.4582 01/15/2032 CMBS		02/24/2022	GOLDMAN SACHS & CO LLC		242,050	235,000	316
08163R-BQ-8	BMARK 2022-B35 4.445225 05/15/2055 CMBS		11/01/2022	DEUTSCHE BANK SECURITIES INC		665,046	725,000	179
103304-BV-2	BOYD GAMING CORP 4.75 06/15/2031		02/08/2022	CREDIT SUISSE SECURITIES USA LLC		736,875	750,000	14,349
110122-CP-1	BRISTOL-MYERS SQUIBB CO 3.4 07/26/2029		08/05/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		981,000	1,000,000	1,228
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5 02/01/2028		03/22/2022	RBC CAPITAL MARKETS LLC		784,000	800,000	5,889
1248EP-CN-1	CCO HLDGS LLC/CAP CORP 4.5 05/01/2032		01/21/2022	DEUTSCHE BANK SECURITIES INC		1,319,625	1,350,000	14,175
1248EP-CS-0	CCO HLDGS LLC/CAP CORP 6.375 09/01/2029		08/04/2022	MORGAN STANLEY		850,000	850,000	
12511V-AA-6	CDI ESCROW ISSUER INC 5.75 04/01/2030		03/30/2022	JPMorgan Investment Advisors Inc.		875,000	875,000	
12572Q-AK-1	CME GROUP INC 2.65 03/15/2032		03/01/2022	BARCLAYS CAPITAL		996,770	1,000,000	
126307-BH-9	CSC HOLDINGS LLC 4.5 11/15/2031		02/28/2022	JEFFERIES LLC		122,949	135,000	1,806
12656K-AE-7	COMM 2020-CX B 2.446 11/10/2046 CMBS		03/22/2022	DEUTSCHE BANK SECURITIES INC		594,023	670,000	1,047
12661P-AC-3	CSL FINANCE PLC 4.25 04/27/2032	D	04/20/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,594,320	1,600,000	
12663J-AC-5	CNH 2022-B A3 3.89 08/16/2027 ABS		08/16/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		34,995	35,000	
126650-DG-2	CVS HEALTH CORP 3.25 08/15/2029		03/01/2022	MORGAN STANLEY		1,024,310	1,000,000	1,625
12759*-AA-6	CTL 2022-06 TRUST 5.41 01/15/2047 PRIVATE		06/15/2022	DIRECT TO COMPANY		15,000,000	15,000,000	
13034V-AB-0	CALIFORNIA INSTITUTE OF 4.321 08/01/2045		09/26/2022	JP MORGAN SECURITIES LLC		1,804,580	2,000,000	13,683

SCHEDULE D - PART 3

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

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131347-CM-6	CALPINE CORP 4.5 02/15/2028		02/28/2022	JEFFERIES LLC		318,224	325,000	691
14317H-AG-6	CARMX 2022-2 D 4.75 10/16/2028 ABS		04/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		359,966	360,000	
14879E-AK-4	CATALENT PHARMA SOLUTION 3.5 04/01/2030		03/10/2022	VARIOUS		985,541	1,050,000	14,676
15089Q-AM-6	CELANESE US HOLDINGS LL 6.165 07/15/2027		07/07/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		720,000	720,000	
15135B-AW-1	CENTENE CORP 3 10/15/2030		10/04/2022	JP MORGAN SECURITIES LLC		618,750	750,000	10,688
15776*-AA-8	CHAMBERS BORROWER LLC 2.18 05/15/2024 PRIVATE		03/15/2022	DIRECT TO COMPANY		3,000,000	3,000,000	
159864-AJ-6	CHARLES RIVER LABORATORI 4 03/15/2031		03/15/2022	GOLDMAN SACHS & CO LLC		688,200	744,000	165
16115Q-AF-7	CHART INDUSTRIES INC 7.5 01/01/2030		12/08/2022	JP MORGAN SECURITIES LLC		665,962	675,000	
17027N-AB-8	CHOBANI LLC/FINANCE COR 4.625 11/15/2028		02/28/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		144,795	150,000	2,062
18972E-AA-3	CLYDESDALE ACQUISITION 6.625 04/15/2029		03/30/2022	MORGAN STANLEY		800,000	800,000	
19273P-AE-4	COLBY COLLEGE 3.072 07/01/2052		01/11/2022	BARCLAYS CAPITAL		1,000,000	1,000,000	
194162-AP-8	COLGATE-PALMOLIVE CO 3.25 08/15/2032		10/03/2022	HSBC SECURITIES USA INC		592,300	650,000	3,286
201723-AR-4	COMMERCIAL METALS CO 4.375 03/15/2032		03/17/2022	JP MORGAN SECURITIES LLC		708,750	750,000	4,831
20268J-AE-3	COMMONSPIRIT HEALTH 1.547 10/01/2025		02/03/2022	GOLDMAN SACHS & CO LLC		1,220,263	1,250,000	6,768
205768-AT-1	COMSTOCK RESOURCES INC 5.875 01/15/2030		10/20/2022	VARIOUS		384,015	410,000	4,308
20606#-AA-0	CONCESSION FINANCIAL HOLDINGS LLC 5.37 10/24/2029 PRIVATE		10/24/2022	DIRECT TO COMPANY		10,000,000	10,000,000	
20826F-AT-3	CONOCOPHILLIPS COMPANY 2.125 03/08/2024		02/22/2022	CITIGROUP GLOBAL MARKETS INC		999,690	1,000,000	
210518-DP-8	CONSUMERS ENERGY CO 3.6 08/15/2032		08/01/2022	JP MORGAN SECURITIES LLC		499,625	500,000	
21688A-AS-1	COOPERAT RABOBANK UA/NY 1.375 01/10/2025		01/05/2022	CREDIT SUISSE SECURITIES USA LLC		2,245,523	2,250,000	
22535M-AA-7	CAALT 2020-2A A 1.37 07/16/2029 ABS		07/22/2022	WELLS FARGO SECURITIES LLC		246,152	250,000	105
23157#-AM-1	CURTISS-WRIGHT CORPORATION 4.49 10/27/2032 PRIVATE		10/27/2022	DIRECT TO COMPANY		1,900,000	1,900,000	
23157#-AN-9	CURTISS-WRIGHT CORPORATION 4.64 10/27/2034 PRIVATE		10/27/2022	DIRECT TO COMPANY		3,800,000	3,800,000	
23305M-AG-0	DBCCR 2014-ARCP C 4.9345 01/10/2034 CMBS		07/29/2022	CREDIT SUISSE SECURITIES USA LLC		120,625	125,000	17
235825-AF-3	DANA INC 5.375 11/15/2027		12/07/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		266,475	285,000	1,021
235825-AH-9	DANA INC 4.25 09/01/2030		02/28/2022	MARKETAXESS CORP		238,515	250,000	30
237266-AJ-0	DARLING INGREDIENTS INC 6 06/15/2030		08/15/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		697,200	690,000	4,080
23802W-AA-9	COLO 2021-1A A2 2.06 02/27/2051 ABS		09/28/2022	DEUTSCHE BANK SECURITIES INC		300,945	350,000	80
25179M-BC-6	DEVON ENERGY CORPORATION 5.25 09/15/2024		02/08/2022	TD SECURITIES USA LLC		1,069,770	1,000,000	21,146
25461L-AA-0	DIRECTV FIN LLC/COINC 5.875 08/15/2027		02/28/2022	MUFG SECURITIES AMERICAS INC		149,835	150,000	416
267475-AD-3	DYCOM INDUSTRIES INC 4.5 04/15/2029		02/28/2022	WELLS FARGO SECURITIES LLC		193,310	200,000	3,425
26885B-AF-7	EQM MIDSTREAM PARTNERS L 6 07/01/2025		10/13/2022	GOLDMAN SACHS & CO LLC		714,375	750,000	13,250
28470R-AH-5	CAESARS ENTERTAIN INC 6.25 07/01/2025		03/10/2022	MORGAN STANLEY		767,813	750,000	9,505
29260F-AE-0	ENDEAVOR ENERGY RESOURCE 5.75 01/30/2028		10/20/2022	JANE STREET EXECUTION SERVICES LLC		212,139	220,000	2,952
29272W-AF-6	ENERGIZER HOLDINGS INC 6.5 12/31/2027		03/03/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		500,000	500,000	
29336T-AA-8	ENLINK MIDSTREAM LLC 5.375 06/01/2029		06/21/2022	TD SECURITIES USA LLC		417,919	465,000	1,527
29336T-AD-2	ENLINK MIDSTREAM LLC 6.5 09/01/2030		08/16/2022	WELLS FARGO SECURITIES LLC		375,000	375,000	
29374F-AB-9	EFF 2022-3 A2 4.38 07/20/2029 ABS		08/16/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		164,978	165,000	
30225V-AH-0	EXTRA SPACE STORAGE LP 3.9 04/01/2029		03/22/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		449,483	450,000	
30231G-BE-1	EXXON MOBIL CORPORATION 2.44 08/16/2029		03/01/2022	PERSHING LLC		992,700	1,000,000	1,152
30251G-BE-6	FMG RESOURCES AUG 2006 6.125 04/15/2032	D	04/06/2022	MORGAN STANLEY		775,000	775,000	
31556T-AA-7	FERTITTA ENTERTAINMENT 4.625 01/15/2029		02/28/2022	VARIOUS		1,171,985	1,175,000	337
335934-AT-2	FIRST QUANTUM MINERALS 6.875 10/15/2027	A	02/28/2022	CITIGROUP GLOBAL MARKETS INC		213,750	200,000	5,233
345397-A4-5	FORD MOTOR CREDIT CO LL 4.271 01/09/2027		03/18/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		494,375	500,000	4,330
345397-C2-7	FORD MOTOR CREDIT CO LLC 4.95 05/28/2027		03/23/2022	BARCLAYS CAPITAL		849,890	850,000	
35906A-BF-4	FRONTIER COMMUNICATIONS 5 05/01/2028		02/28/2022	PERSHING LLC		87,973	90,000	1,513
36168Q-AM-6	GFL ENVIRONMENTAL INC 3.5 09/01/2028	A	02/01/2022	RBC CAPITAL MARKETS LLC		449,469	475,000	7,019
36264F-AC-5	GSK CONSUMER HEALTHCARE 3.375 03/24/2029		04/01/2022	HSBC SECURITIES USA INC		986,900	1,000,000	1,031
369550-BM-9	GENERAL DYNAMICS CORP 3.625 04/01/2030		03/31/2022	HSBC SECURITIES USA INC		826,168	800,000	242
37045X-DL-7	GENERAL MOTORS FINL CO 2.7 06/10/2031		02/02/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		960,080	1,000,000	4,050
372460-AB-1	GENUINE PARTS CO 1.75 02/01/2025		01/06/2022	JPMorgan Investment Advisors Inc.		1,121,861	1,125,000	
37960X-AA-5	GLOBAL INFRASTRUCTURE S 5.625 06/01/2029		02/28/2022	JEFFERIES LLC		49,595	50,000	711
37960X-AB-3	GLOBAL INFRASTRUCTURE SO 7.5 04/15/2032		04/05/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		670,000	670,000	
38141G-ZH-0	GOLDMAN SACHS GROUP INC VAR 01/24/2025		01/26/2022	VARIOUS		4,506,720	4,500,000	586
38141G-ZM-9	GOLDMAN SACHS GROUP INC VAR 02/24/2033		01/19/2022	GOLDMAN SACHS & CO LLC		2,000,000	2,000,000	
382550-BL-4	GOODYEAR TIRE & RUBBER 5 07/15/2029		02/28/2022	MARKETAXESS CORP		138,317	140,000	914

SCHEDULE D - PART 3

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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
38869P-AM-6	GRAPHIC PACKAGING INTER 4.125 08/15/2024		08/08/2022	JP MORGAN SECURITIES LLC		728,900	740,000	14,839
398905-AN-9	GROUP 1 AUTOMOTIVE INC 4 08/15/2028		02/28/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		115,956	120,000	227
404119-AJ-8	HCA INC 7.5 11/06/2033		03/01/2022	MARKETAXESS CORP		164,163	125,000	3,047
404119-CF-4	HCA INC 3.625 03/15/2032		03/02/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		990,130	1,000,000	
404280-DC-0	HSBC HOLDINGS PLC VAR 03/29/2033	D	03/22/2022	HSBC SECURITIES USA INC		1,000,000	1,000,000	
42806M-AP-4	HERTZ 2022-2A B 2.65 06/26/2028 ABS		01/11/2022	RBC CAPITAL MARKETS LLC		999,791	1,000,000	
42806M-BL-2	HERTZ 2022-5A B 4.28 09/25/2028 ABS		03/25/2022	BARCLAYS CAPITAL		599,760	600,000	
431318-AY-0	HILCORP ENERGY I/HILCORP 6 04/15/2030		04/06/2022	JP MORGAN SECURITIES LLC		850,469	850,000	
436440-AP-6	HOLOGIC INC 3.25 02/15/2029		04/27/2022	STIFEL NICOLAUS & CO INC		728,100	809,000	5,405
437076-CN-0	HOME DEPOT INC 2.875 04/15/2027		03/24/2022	MORGAN STANLEY		1,591,424	1,600,000	
443201-AB-4	HOWMET AEROSPACE INC 3 01/15/2029		05/05/2022	JEFFERIES LLC		863,775	990,000	9,405
449691-AC-8	ILIAD HOLDING SAS 7 10/15/2028	D	02/28/2022	GOLDMAN SACHS & CO LLC		199,496	200,000	4,861
44988M-AC-9	IRB HOLDING CORP 7 06/15/2025		03/11/2022	JEFFERIES LLC		129,219	125,000	2,188
45866F-AW-4	INTERCONTINENTALEXCHANGE 4.6 03/15/2033		05/12/2022	GOLDMAN SACHS & CO LLC		999,470	1,000,000	
46266T-AA-6	IQVIA INC 5 05/15/2027		04/27/2022	VARIOUS		403,776	400,000	7,583
46284V-AF-8	IRON MOUNTAIN INC 4.875 09/15/2029		02/28/2022	PERSHING LLC		112,116	115,000	2,601
466365-AD-5	JACK 2022-1A A2I 3.445 02/26/2052 ABS		02/02/2022	Guggenheim Securities, LLC		455,000	455,000	
46642E-BC-9	JPMBB 2014-C21 AS 3.9965 08/15/2047 CMBS		09/28/2022	JP MORGAN SECURITIES LLC		125,095	130,000	419
46647P-BE-5	JPMORGAN CHASE & CO VAR 10/15/2030		08/02/2022	CITIGROUP GLOBAL MARKETS INC		449,710	500,000	4,147
46647P-CU-8	JPMORGAN CHASE & CO VAR 01/25/2033		01/19/2022	JP MORGAN SECURITIES LLC		1,003,680	1,000,000	
46849L-UV-1	JACKSON NATL LIFE GLOBAL 1.75 01/12/2025		01/05/2022	JP MORGAN SECURITIES LLC		2,249,618	2,250,000	
47077W-AA-6	JANE STREET GRP/JSG FIN 4.5 11/15/2029		02/28/2022	GOLDMAN SACHS & CO LLC		200,640	205,000	2,896
47216F-AA-5	JAZZ SECURITIES DAC 4.375 01/15/2029	D	02/28/2022	JEFFERIES LLC		198,456	200,000	1,142
478160-CF-9	JOHNSON & JOHNSON 3.625 03/03/2037		10/06/2022	CREDIT SUISSE SECURITIES USA LLC		636,195	725,000	2,774
489399-AN-5	KENNEDY-WILSON INC 4.75 02/01/2030		03/01/2022	FLOW TRADERS US INSTITUTIONAL TRADING LL		408,969	425,000	112
50076Q-AE-6	KRAFT HEINZ FOODS CO 5 06/04/2042		02/08/2022	VARIOUS		672,100	600,000	5,500
505742-AP-1	LADDER CAP FIN LLLP/CORP 4.75 06/15/2029		02/28/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		96,680	100,000	1,016
539830-BP-3	LOCKHEED MARTIN CORP 1.85 06/15/2030		04/13/2022	JP MORGAN SECURITIES LLC		704,856	800,000	5,057
54054*-AA-0	LOGAN BORROWER LLC 2.18 02/15/2025 PRIVATE		03/31/2022	DIRECT TO COMPANY		2,800,000	2,800,000	
55283T-AA-6	MF1 2021-FL6 A FLT 07/16/2036 CRE	D	02/16/2022	CREDIT SUISSE SECURITIES USA LLC		659,389	665,000	45
55284J-AA-7	MF1 2022-FL8 A FLT 02/19/2037 CRE	D	06/23/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		144,234	150,000	45
55285B-AA-3	MF1 2022-FL10 A FLT 09/17/2037 CRE		07/26/2022	CREDIT SUISSE SECURITIES USA LLC		169,150	170,000	
55342U-AJ-3	MPT OPER PARTNERSP/FINL 4.625 08/01/2029		11/01/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		727,875	900,000	10,638
55903V-AG-8	WARNERMEDIA HOLDINGS IN 3.755 03/15/2027		03/16/2022	MUFG SECURITIES AMERICAS INC		1,989,460	2,000,000	626
55903V-AL-7	WARNERMEDIA HOLDINGS IN 4.279 03/15/2032		03/09/2022	JPMorgan Investment Advisors Inc.		3,000,000	3,000,000	
57119H-AA-8	MLR 2022-1A A1 3.372 07/20/2023 ABS		06/24/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		435,000	435,000	
57164P-AH-9	MARRIOTT OWNERSHIP RESOR 4.5 06/15/2029		02/28/2022	GOLDMAN SACHS & CO LLC		119,569	125,000	1,203
576339-CX-1	MCCT 2022-4A B 6.24 04/21/2029 ABS	A	10/13/2022	JPMorgan Investment Advisors Inc.		219,914	220,000	
58942H-AC-5	BON SECOURS MERCY 4.302 07/01/2028		07/29/2022	JP MORGAN SECURITIES LLC		759,810	750,000	2,778
59590A-AA-7	MIDCAP FINANCIAL 5.625 01/15/2030		02/28/2022	GOLDMAN SACHS & CO LLC		183,310	200,000	1,469
615394-AM-5	MOOG INC 4.25 12/15/2027		03/02/2022	WELLS FARGO SECURITIES LLC		522,050	530,000	4,943
617446-8P-7	MORGAN STANLEY VAR 04/01/2031		07/29/2022	GOLDMAN SACHS & CO LLC		572,592	600,000	7,304
61747Y-EL-5	MORGAN STANLEY VAR 01/21/2033		01/19/2022	MORGAN STANLEY		1,600,000	1,600,000	
61771M-AZ-3	MSC 2019-H7 AS 3.524 07/15/2052 CMBS		05/05/2022	CREDIT SUISSE SECURITIES USA LLC		96,530	105,000	82
61774L-BN-8	MSC 2022-L8 AS 3.79535 04/15/2055 CMBS		03/25/2022	MORGAN STANLEY		149,487	150,000	95
624758-AF-5	MUELLER WATER PRODUCTS 4 06/15/2029		03/02/2022	MORGAN STANLEY		182,879	190,000	1,668
62475W-AC-9	MTN 2022-LPFL B FLT 03/15/2039 CMBS		03/08/2022	CITIGROUP GLOBAL MARKETS INC		283,574	285,000	
62482B-AA-0	MEDLINE BORROWER LP 3.875 04/01/2029		03/16/2022	VARIOUS		656,555	700,000	11,044
62877C-AA-1	NAC AVIATION 29 DAC 4.75 06/30/2026	D	07/14/2022	DIRECT TO COMPANY		5,667,455	5,667,455	
63935B-AA-1	NAVSL 2020-HA A 1.31 01/15/2069 ABS		06/06/2022	JP MORGAN SECURITIES LLC		566,417	600,774	503
63935C-AB-7	NAVSL 2019-FA A2 2.6 08/15/2068 ABS		03/29/2022	RBC CAPITAL MARKETS LLC		624,398	632,252	731
63941B-AB-1	NAVSL 2019-A A2A 3.42 01/15/2043 ABS		08/16/2022	BARCLAYS CAPITAL		734,315	748,734	213
63941H-AA-0	NAVSL 2020-DA A 1.69 05/15/2069 ABS		06/23/2022	DEUTSCHE BANK SECURITIES INC		617,451	653,198	368
63942G-AA-1	NAVSL 2021-FA A 1.11 02/18/2070 ABS		09/20/2022	VARIOUS		362,283	415,825	116
63942J-AA-5	NAVSL 2021-CA A 1.06 10/15/2069 ABS		09/20/2022	JPMorgan Investment Advisors Inc.		671,896	776,197	162
63942M-AA-8	NAVSL 2022-A A 2.23 07/15/2070 ABS		02/01/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		159,997	160,000	

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
63942M-AB-6	NAVSL 2022-A B 3.03 07/15/2070 ABS		02/01/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		714,961	715,000	
641062-BD-5	NESTLE HOLDINGS INC 4.3 10/01/2032		09/21/2022	GOLDMAN SACHS & CO LLC		1,185,009	1,200,000	896
64110L-AT-3	NETFLIX INC 5.875 11/15/2028		05/23/2022	RBC CAPITAL MARKETS LLC		763,177	750,000	1,224
644393-AB-6	NEW FORTRESS ENERGY INC 6.5 09/30/2026		03/01/2022	VARIOUS		476,474	490,000	13,536
651229-AW-6	NEWELL BRANDS INC 4.45 04/01/2026		05/17/2022	FLOW TRADERS US INSTITUTIONAL TRADING LL		730,875	750,000	4,450
651229-BC-9	NEWELL BRANDS INC 6.375 09/15/2027		09/09/2022	JP MORGAN SECURITIES LLC		500,000	500,000	
65336Y-AN-3	NEXSTAR MEDIA INC 4.75 11/01/2028		02/28/2022	GOLDMAN SACHS & CO LLC		97,123	100,000	1,597
65357L-AJ-4	NIAPK 2019-1A AR FLT 07/17/2032 LL	D	09/19/2022	Citigroup Global Markets Inc.		488,500	500,000	3,377
654902-AC-9	NOKIA OYJ 6.625 05/15/2039	D	02/28/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		162,513	135,000	2,658
670001-AH-9	NOVELIS CORP 3.875 08/15/2031		03/01/2022	MARKETAXESS CORP		784,661	850,000	1,647
67052N-AB-1	NUFARM AUSTRALIA/AMERICA 5 01/27/2030	D	01/20/2022	UBS SECURITIES LLC		740,000	740,000	
674599-ED-3	OCCIDENTAL PETROLEUM CO 6.625 09/01/2030		06/21/2022	TD SECURITIES USA LLC		703,688	675,000	13,913
674599-EF-8	OCCIDENTAL PETROLEUM CO 6.125 01/01/2031		05/25/2022	MORGAN STANLEY		727,600	680,000	16,891
680665-AL-0	OLIN CORP 5.625 08/01/2029		03/02/2022	BARCLAYS CAPITAL		851,675	815,000	4,202
68245X-AH-2	1011778 BC / NEW RED FI 3.875 01/15/2028	A	02/28/2022	PERSHING LLC		48,890	50,000	899
68275C-AC-2	FB 2005-1 A3 5.278 08/10/2035 CMBS		09/22/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		118,719	121,287	320
68622T-AA-9	ORGANON & CO/ORG 4.125 04/30/2028		05/31/2022	JEFFERIES LLC		72,390	75,000	275
68622T-AB-7	ORGANON & CO/ORG 5.125 04/30/2031		02/28/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		199,560	200,000	3,474
69073T-AT-0	OWENS-BROCKWAY 6.625 05/13/2027		02/28/2022	GOLDMAN SACHS & CO LLC		145,947	140,000	2,757
69335P-DP-7	PFSFC 2020-A A 1.27 06/15/2025 ABS		07/26/2022	RBC CAPITAL MARKETS LLC		243,486	250,000	115
69335P-EK-7	PFSFC 2022-C A 3.89 05/15/2027 ABS		05/19/2022	CITIGROUP GLOBAL MARKETS INC		124,968	125,000	
69336V-AB-7	PGT INNOVATIONS INC 4.375 10/01/2029		02/28/2022	GOLDMAN SACHS & CO LLC		79,792	85,000	1,632
69354N-AD-8	PRA GROUP INC 5 10/01/2029		02/28/2022	MORGAN STANLEY		73,472	75,000	1,667
69371R-R7-3	PACCAR FINANCIAL CORP 2.85 04/07/2025		03/31/2022	MUFG SECURITIES AMERICAS INC		1,499,610	1,500,000	
70339P-AA-7	PATTERN ENERGY OP LP/PAT 4.5 08/15/2028		02/28/2022	GOLDMAN SACHS & CO LLC		127,397	130,000	276
70450Y-AL-7	PAYPAL HOLDINGS INC 4.4 06/01/2032		05/16/2022	MORGAN STANLEY		647,751	650,000	
714295-AA-0	PERRIGO FINANCE UNLIMITD 4.9 12/15/2044	D	05/31/2022	Davidson D.A. & Co. Inc.		261,625	325,000	7,387
74168L-AA-4	PRIMO WATER HOLDINGS IN 4.375 04/30/2029		02/28/2022	GOLDMAN SACHS & CO LLC		98,042	105,000	1,557
742718-DF-3	PROCTER & GAMBLE CO/THE 5.55 03/05/2037		10/13/2022	PERSHING LLC		673,712	650,000	4,209
74456Q-CJ-3	PUBLIC SERVICE ELECTRIC 3.1 03/15/2032		10/03/2022	SCOTIA CAPITAL USA INC		868,810	1,000,000	1,722
747262-AY-9	QVC INC 4.75 02/15/2027		02/28/2022	MARKETAXESS CORP		75,394	80,000	179
75281A-BK-4	RANGE RESOURCES CORP 4.75 02/15/2030		01/13/2022	WELLS FARGO SECURITIES LLC		730,000	730,000	
76119L-AB-7	RESIDEO FUNDING INC 4 09/01/2029		02/28/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		130,500	145,000	16
775109-CC-3	ROGERS COMMUNICATIONS IN 3.8 03/15/2032	A	03/17/2022	CITIGROUP GLOBAL MARKETS INC		984,470	1,000,000	1,056
78016F-ZQ-0	ROYAL BANK OF CANADA 3.875 05/04/2032	A	07/28/2022	BNP PARIBAS SA/NEW YORK NY		976,400	1,000,000	11,517
78448Y-AB-7	SMB 2021-A A2A1 FLT 01/15/2053 ABS		09/30/2022	DEUTSCHE BANK SECURITIES INC		89,123	92,806	165
78449M-AA-4	SMB 2021-D A1A 1.34 03/17/2053 ABS		05/05/2022	CITIGROUP GLOBAL MARKETS INC		768,391	813,482	727
78449Y-AA-8	SMB 2021-B A 1.31 07/17/2051 ABS		05/05/2022	VARIOUS		883,734	937,348	903
78466C-AC-0	SS&C TECHNOLOGIES INC 5.5 09/30/2027		02/28/2022	GOLDMAN SACHS & CO LLC		87,761	85,000	1,974
784710-AB-1	SSM HEALTH CARE 3.688 06/01/2023		02/25/2022	GOLDMAN SACHS & CO LLC		1,017,520	1,000,000	9,220
78485G-AG-9	SREIT 2021-FLWR B FLT 07/15/2036 CMBS		03/02/2022	BARCLAYS CAPITAL		326,625	335,000	177
81105D-AA-3	SCRIPPS ESCROW II INC 3.875 01/15/2029		03/22/2022	VARIOUS		349,584	375,000	2,371
81725W-AK-9	SENSATA TECHNOLOGIES BV 4 04/15/2029	D	02/28/2022	MORGAN STANLEY		193,746	200,000	3,044
817565-BT-0	SERVICE CORP INTL 7.5 04/01/2027		05/26/2022	VARIOUS		949,710	825,000	24,844
82967N-BG-2	SIRIUS XM RADIO INC 4.125 07/01/2030		03/02/2022	RBC CAPITAL MARKETS LLC		781,193	825,000	5,955
83390U-AF-4	SOFI 2020-C AFX 1.95 02/15/2046 ABS		06/06/2022	JP MORGAN SECURITIES LLC		504,362	525,377	655
83545G-BD-3	SONIC AUTOMOTIVE INC 4.625 11/15/2029		02/28/2022	JP MORGAN SECURITIES LLC		105,089	110,000	1,766
835495-AM-4	SONOCO PRODUCTS CO 1.8 02/01/2025		01/11/2022	JPMorgan Investment Advisors Inc.		2,249,393	2,250,000	
84756N-AD-1	SPECTRA ENERGY PARTNERS 4.75 03/15/2024		02/08/2022	CITIGROUP GLOBAL MARKETS INC		2,627,775	2,500,000	47,830
84762L-AX-3	SPECTRUM BRANDS INC 3.875 03/15/2031		02/28/2022	MORGAN STANLEY		142,265	155,000	2,786
85205T-AN-0	SPIRIT AEROSYSTEMS INC 9.375 11/30/2029		11/08/2022	MORGAN STANLEY		1,050,000	1,050,000	
85236F-AA-1	SMYRNA READY MIX CONCRET 6 11/01/2028		02/28/2022	GOLDMAN SACHS & CO LLC		120,636	120,000	2,420
85236K-AD-4	SIDC 2020-1A A2 1.893 08/25/2045 ABS		10/05/2022	WELLS FARGO SECURITIES LLC		44,406	50,000	32
853496-AG-2	STANDARD INDUSTRIES INC 4.375 07/15/2030		02/28/2022	GOLDMAN SACHS & CO LLC		42,637	45,000	257
857477-BT-9	STATE STREET CORP VAR 02/07/2033		05/03/2022	MORGAN STANLEY		881,810	1,000,000	6,412
857477-BU-6	STATE STREET CORP VAR 05/13/2033		05/10/2022	MORGAN STANLEY		1,000,000	1,000,000	

SCHEDULE D - PART 3

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

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86562M-BM-1	SUMITOMO MITSUI FINL GR 2.696 07/16/2024	D	01/25/2022	PERSHING LLC		2,051,920	2,000,000	1,648
86787E-BC-0	TRUIST BANK 3.2 04/01/2024		01/25/2022	SUNTRUST CAPITAL MARKETS INC		2,079,560	2,000,000	20,622
87264A-BU-8	T-MOBILE USA INC 2.625 04/15/2026		02/28/2022	BNP PARIBAS SA/NEW YORK NY		136,871	140,000	1,399
87612G-AA-9	TARGA RESOURCES CORP 4.2 02/01/2033		03/23/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		798,520	800,000	
87901J-AH-8	TEGNA INC 5 09/15/2029		05/31/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		270,133	275,000	2,941
879369-AG-1	TELEFLEX INC 4.25 06/01/2028		03/11/2022	JP MORGAN SECURITIES LLC		585,000	600,000	7,367
88033G-DA-5	TENET HEALTHCARE CORP 5.125 11/01/2027		05/26/2022	JP MORGAN SECURITIES LLC		173,210	175,000	747
88033G-DP-2	TENET HEALTHCARE CORP 6.125 06/15/2030		06/01/2022	BARCLAYS CAPITAL		750,000	750,000	
883556-CL-4	THERMO FISHER SCIENTIFIC 2 10/15/2031		05/03/2022	JP MORGAN SECURITIES LLC		840,000	1,000,000	1,111
88675@-AB-3	TIGER GLOBAL MANAGEMENT LLC 3.82 04/13/2029 PRIVATE		04/13/2022	DIRECT TO COMPANY		4,400,000	4,400,000	
89115A-2E-1	TORONTO-DOMINION BANK 4.456 06/08/2032	A	08/25/2022	VARIOUS		1,397,908	1,400,000	4,010
89346D-AH-0	TRANSALTA CORP 7.75 11/15/2029	A	11/14/2022	RBC CAPITAL MARKETS LLC		1,070,000	1,070,000	
902613-AK-4	UBS GROUP AG 2.746 02/11/2033	D	01/04/2022	UBS SECURITIES LLC		1,000,000	1,000,000	
902674-YU-8	UBS AG LONDON 1.375 01/13/2025	D	01/04/2022	UBS SECURITIES LLC		2,095,086	2,100,000	
90320B-AA-7	UPC BROADBAND FINCO BV 4.875 07/15/2031	D	02/28/2022	CITIGROUP GLOBAL MARKETS INC		192,624	200,000	1,273
907818-FB-9	UNION PACIFIC CORP 3.7 03/01/2029		08/17/2022	VARIOUS		2,064,210	2,000,000	17,472
90932L-AH-0	UNITED AIRLINES INC 4.625 04/15/2029		02/28/2022	CITIGROUP GLOBAL MARKETS INC		176,377	180,000	3,168
91159H-JA-9	US BANCORP 1.375 07/22/2030		08/18/2022	BARCLAYS CAPITAL		825,060	1,000,000	1,146
914906-AX-0	UNIVISION COMMUNICATION 7.375 06/30/2030		08/18/2022	CITIGROUP GLOBAL MARKETS INC		380,625	375,000	4,763
91845A-AA-3	VZ SECURED FINANCING BV 5 01/15/2032	D	01/06/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		732,822	740,000	
92348A-AA-3	VZOT 2019-C A1A 1.94 04/22/2024 ABS		09/20/2022	TD SECURITIES USA LLC		919,004	921,379	99
92552V-AL-4	VIASAT INC 5.625 04/15/2027		10/20/2022	GOLDMAN SACHS & CO LLC		728,000	800,000	1,125
92564R-AA-3	VICI PROPERTIES / NOTE 4.25 12/01/2026		03/22/2022	JP MORGAN SECURITIES LLC		597,000	600,000	8,004
941053-AJ-9	WASTE CONNECTIONS INC 3.5 05/01/2029	A	04/01/2022	The Bank of New York Mellon		801,888	800,000	11,978
94106L-BP-3	WASTE MANAGEMENT INC 1.5 03/15/2031		08/01/2022	JANE STREET EXECUTION SERVICES LLC		421,030	500,000	2,875
94974B-GA-2	WELLS FARGO & COMPANY 3.3 09/09/2024		01/03/2022	WELLS FARGO SECURITIES LLC		2,101,980	2,000,000	21,267
95000U-2L-6	WELLS FARGO & COMPANY VAR 04/04/2031		08/10/2022	SUMRIDGE PARTNERS LLC		497,065	500,000	7,961
958667-AC-1	WESTERN MIDSTREAM OPERAT 4.3 02/01/2030		10/20/2022	MARKETAXESS CORP		280,436	325,000	3,222
96221T-AG-2	WFRBS 2014-LC14 AS 4.351 03/15/2047 CMBS		02/23/2022	CITIGROUP GLOBAL MARKETS INC		148,784	145,000	421
98388M-AD-9	XCEL ENERGY INC 4.6 06/01/2032		05/03/2022	BARCLAYS CAPITAL		699,748	700,000	
988498-AR-2	YUM! BRANDS INC 5.375 04/01/2032		03/24/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		800,000	800,000	
K7802#-AT-6	ROYAL GREENLAND 3.94 11/17/2025 PRIVATE	D	06/01/2022	DIRECT TO COMPANY		7,419,300	7,500,000	18,041
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						232,402,682	235,541,946	748,893
24521T-AJ-5	DEL MONTE FOODS INC FLT 05/16/2029 SL		02/15/2022	GOLDMAN SACHS & CO LLC		910,800	920,000	
88103N-AK-6	TERRAFORM POWER OPERATING FLT 5/21/2029 SL		05/11/2022	RBC CAPITAL MARKETS LLC		906,200	920,000	
90347B-AJ-7	AXALTA COATING SYSTEMS US FLT 12/20/2029 SL		12/08/2022	BARCLAYS CAPITAL INC		968,220	978,000	
BL3836-72-5	INTELSAT JACKSON HLDG FLT 02/01/2029 SL	D	01/27/2022	BARCLAYS CAPITAL INC		910,800	920,000	
BL3898-65-9	SCIENTIFIC GAMES INTERNAT FLT 04/14/2029 SL		04/07/2022	JP MORGAN SECURITIES LLC		645,125	650,000	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						4,341,145	4,388,000	
2509999997. Total - Bonds - Part 3						435,057,474	437,725,560	1,701,029
2509999998. Total - Bonds - Part 5						61,694,504	62,870,677	175,968
2509999999. Total - Bonds						496,751,978	500,596,237	1,876,997
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
31338#-11-2	FEDERAL HOME LOAN BANK OF BOST Unlisted		04/07/2022	DIRECT TO COMPANY	12,202.000	1,220,200		
G6362@-10-0	NORDIC AVIATION CAPITAL DAC EQUITY	D	07/14/2022	DIRECT TO COMPANY	95,716.000	3,158,640		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						4,378,840	XXX	
5989999997. Total - Common Stocks - Part 3						4,378,840	XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks						4,378,840	XXX	
5999999999. Total - Preferred and Common Stocks						4,378,840	XXX	
6009999999 - Totals						501,130,818	XXX	1,876,997

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36225B-QJ-0	GNSF POOL 781357		12/01/2022	MBS PAYDOWN		7,491	7,491	7,360	7,458		33		33		7,491				233	10/15/2025
36225B-QL-5	GNSF POOL 781359		12/01/2022	MBS PAYDOWN		6,113	6,113	5,977	6,082		31		31		6,113				179	12/15/2025
36225B-QN-1	GNSF POOL 781361		12/01/2022	MBS PAYDOWN		8,898	8,898	8,660	8,856		42		42		8,898				288	12/15/2025
36225B-QR-2	GNSF POOL 781364		12/01/2022	MBS PAYDOWN		182	182	185	182						182				6	12/15/2030
3622AA-4R-2	G2SF POOL 785432		12/01/2022	MBS PAYDOWN		2,378,442	2,378,442	2,472,093	2,389,034		(10,592)		(10,592)		2,378,442				26,509	04/20/2051
831641-FU-4	SBIC 2022-10B 1 4.262 09/10/2032 ABS		09/14/2022	STIFEL NICOLAUS & CO INC		125,313	125,000	125,000							125,000		313	313		09/10/2032
912810-TB-4	US TREASURY N/B 1.875 11/15/2051		04/19/2022	VARIOUS		521,998	670,000	579,969			76		76		580,045		(58,047)	(58,047)	5,448	11/15/2051
912810-TC-2	US TREASURY N/B 2 11/15/2041		03/15/2022	VARIOUS		1,467,840	1,500,000	1,539,434	1,539,326		(54)		(54)		1,539,272		(71,432)	(71,432)	4,839	11/15/2041
912828-TJ-9	US TREASURY N/B 1.625 08/15/2022		08/15/2022	MATURITY		570,000	570,000	550,692	568,567		1,433		1,433		570,000				8,514	08/15/2022
91282C-AX-9	US TREASURY N/B 0.125 11/30/2022		11/30/2022	MATURITY		1,170,000	1,170,000	1,169,589	1,169,660		340		340		1,170,000				1,463	11/30/2022
91282C-CJ-8	US TREASURY N/B 0.875 06/30/2026		01/26/2022	NOMURA SECURITIES INTERNATIONAL INC		2,918,203	3,000,000	3,007,506	3,007,097		(119)		(119)		3,006,977		(88,774)	(88,774)	1,958	06/30/2026
91282C-CS-8	US TREASURY N/B 1.25 08/15/2031		01/05/2022	VARIOUS		964,274	1,000,000	970,781	971,339		38		38		971,377		(7,103)	(7,103)	4,891	08/15/2031
91282C-DK-4	US TREASURY N/B 1.25 11/30/2026		02/24/2022	VARIOUS		4,367,067	4,465,000	4,476,388	4,476,208		(239)		(239)		4,475,969		(108,901)	(108,901)	10,168	11/30/2026
91282C-DL-2	US TREASURY N/B 1.5 11/30/2028		02/08/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,946,563	2,000,000	2,025,547	2,025,450		(392)		(392)		2,025,058		(78,496)	(78,496)	5,852	11/30/2028
91282C-DM-0	US TREASURY N/B 0.5 11/30/2023		12/23/2022	JP MORGAN SECURITIES LLC		3,081,875	3,200,000	3,190,328	3,190,561		4,830		4,830		3,195,391		(113,516)	(113,516)	17,187	11/30/2023
91282C-DY-4	US TREASURY N/B 1.875 02/15/2032		03/02/2022	JP MORGAN SECURITIES LLC		1,009,688	1,000,000	1,001,719			(7)		(7)		1,001,712		7,975	7,975	829	02/15/2032
0109999999. Subtotal - Bonds - U.S. Governments						20,543,947	21,101,126	21,131,228	19,359,820		(4,580)		(4,580)		21,061,927		(517,981)	(517,981)	88,364	XXX
445545-AH-9	HUNGARY 5.375 02/21/2023	D	06/16/2022	Corporate Actions Event		507,475	500,000	483,750	497,512		965		965		498,476		8,999	8,999	22,023	02/21/2023
A00617-08-1	RUSSIAN FEDERATION 4.25 06/23/2027	D	01/25/2022	VARIOUS		4,412,500	4,400,000	4,246,000	4,300,588		887		887		4,301,475		111,025	111,025	16,953	06/23/2027
0309999999. Subtotal - Bonds - All Other Governments						4,919,975	4,900,000	4,729,750	4,798,100		1,852		1,852		4,799,951		120,024	120,024	38,976	XXX
20772G-F4-5	CONNECTICUT ST 5.85 03/15/2032		02/02/2022	CITIGROUP GLOBAL MARKETS INC		1,012,112	800,000	1,070,872	1,063,189		(2,436)		(2,436)		1,060,753		(48,641)	(48,641)	18,070	03/15/2032
419792-G7-5	HAWAII ST 2.042 08/01/2031		01/28/2022	WELLS FARGO SECURITIES LLC		2,444,175	2,500,000	2,500,000	2,500,000						2,500,000		(55,825)	(55,825)	15,457	08/01/2031
57582R-YN-0	MASSACHUSETTS ST 2.663 09/01/2039		09/01/2022	VARIOUS		17,808	34,859	36,144	26,786		(67)		(67)		35,746		(17,937)	(17,937)	691	09/01/2039
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,474,095	3,334,859	3,607,016	3,589,975		(2,503)		(2,503)		3,596,499		(122,403)	(122,403)	34,218	XXX
282726-DV-7	EL CAMINO CA CMNTY CLG DIST 0 08/01/2033		07/12/2022	UBS FINANCIAL SERVICES INC		7,535,851	10,945,000	6,248,705	7,533,603		128,761		128,761		7,662,365		(126,513)	(126,513)		08/01/2033
282726-DY-1	EL CAMINO CA CMNTY CLG DIST 0 08/01/2038		07/12/2022	BARCLAYS CAPITAL		7,532,560	14,000,000	4,635,260	6,985,972		175,646		175,646		7,161,618		370,942	370,942		08/01/2038
282726-DZ-8	EL CAMINO CA CMNTY CLG DIST 5 08/01/2037		08/01/2022	SECURITY CALLED BY ISSUER at 100.000		5,175,000	5,175,000	5,614,915	5,249,458		(74,458)		(74,458)		5,175,000				258,750	08/01/2037
64966Q-RP-7	NEW YORK NY 1.823 08/01/2030		02/01/2022	JEFFERIES LLC		1,763,466	1,860,000	1,844,041	1,844,447		155		155		1,844,602		(81,136)	(81,136)	17,142	08/01/2030
652113-WM-9	NEWPORT MESA CA UNIF SCH DI 0 08/01/2035		09/09/2022	VARIOUS		12,138,142	19,635,000	6,642,521	10,403,707		340,841		340,841		10,744,548		1,393,595	1,393,595		08/01/2035
652113-WR-8	NEWPORT MESA CA UNIF SCH DI 0 08/01/2037		09/09/2022	Mesirow Financial Inc.		4,509,569	7,920,000	2,811,204	3,958,170		123,728		123,728		4,081,899		427,670	427,670		08/01/2037
718814-ZZ-2	PHOENIX AZ 5.269 07/01/2034		07/01/2022	SINKING FUND REDEMPTION		50,000	50,020	61,330	50,765		(745)		(745)		50,020		(20)	(20)	2,636	07/01/2034
797355-Q8-0	SAN DIEGO CA UNIF SCH DIST 0 07/01/2034		12/23/2022	JEFFERIES LLC		6,662,500	10,000,000	3,996,300	5,838,909		251,656		251,656		6,090,565		571,935	571,935		07/01/2034
88033S-L2-8	TENDER OPTION BOND TRUST VAR 05/01/2029		05/02/2022	SECURITY CALLED BY ISSUER		1,390,000	1,390,000	1,627,814	1,555,625		(5,637)		(5,637)		1,549,987		(159,987)	(159,987)	78,073	05/01/2029
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						46,757,088	70,975,020	33,482,090	43,420,656		939,947		939,947		44,360,604		2,396,486	2,396,486	356,601	XXX
010268-CU-2	ALABAMA FEDERAL AID HIG 2.156 09/01/2032		01/05/2022	MORGAN STANLEY		4,751,500	4,835,000	4,835,000	4,835,000		(1)		(1)		4,834,999		(83,499)	(83,499)	24,034	09/01/2032
03255L-AA-7	ANAHEIM CA PUBLIC FING AUTH 6 09/01/2024		09/01/2022	SINKING FUND REDEMPTION		1,075,640	1,075,640	1,254,304	1,085,115		(9,475)		(9,475)		1,075,640				64,538	09/01/2024
052414-RW-1	AUSTIN TX ELEC UTILITY 3.037 11/15/2030		01/07/2022	MORGAN STANLEY		4,248,800	4,000,000	4,000,000	4,000,000		(8)		(8)		3,999,992		248,808	248,808	18,897	11/15/2030
052476-ZP-6	AUSTIN TX WTR & WSTWTR SYS 5 11/15/2037		11/22/2022	SECURITY CALLED BY ISSUER		4,000,000	4,000,000	4,581,440	4,057,277		(55,210)		(55,210)		4,002,067		(2,067)	(2,067)	207,222	11/15/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
072024-XF-4	BAY AREA CA TOLL AUTH T 1.869 04/01/2029		01/10/2022	UBS FINANCIAL SERVICES INC		735,128	750,000	750,000	750,000						750,000		(14,873)	(14,873)	3,933	04/01/2029
114894-RS-9	BROWARD CNTY FL ARPT SYS RE 5 10/01/2042		10/03/2022	SECURITY CALLED BY ISSUER		10,000,000	10,000,000	11,184,100	10,109,183		(110,188)		(110,188)		9,998,994		1,006	1,006	500,000	10/01/2042
114894-SP-4	BROWARD CNTY FL ARPT SYS RE 5 10/01/2042		10/03/2022	SECURITY CALLED BY ISSUER		18,500,000	18,500,000	19,975,840	18,702,859		(204,713)		(204,713)		18,498,146		1,854	1,854	925,000	10/01/2042
13033A-CE-9	CALIFORNIA ST HLTH FACS 5.75 10/01/2023		10/01/2022	SINKING FUND REDEMPTION		846,211	846,211	822,779	843,354		2,857		2,857		846,211				24,329	10/01/2023
13053C-AB-8	CALIFORNIA ST POLL CONTRO 5.1 06/01/2040		05/17/2022	SECURITY CALLED BY ISSUER		2,000,000	2,000,000	2,000,000	2,000,000		(38)		(38)		1,999,962		38	38	47,883	06/01/2040
130795-5E-3	CALIFORNIA ST STWD CMNTYS D 5 04/01/2042		04/01/2022	SECURITY CALLED BY ISSUER at 100.000		10,000,000	10,000,000	10,438,100	10,013,435		(13,435)		(13,435)		10,000,000				250,000	04/01/2042
155048-BB-6	CENTRL PUGET SOUND WA RE 4.75 02/01/2028		02/01/2022	SINKING FUND REDEMPTION		405,050	405,050	405,257	405,050						405,050				9,620	02/01/2028
167593-HG-0	CHICAGO IL O'HARE INTERNATI 5 01/01/2029		01/03/2022	SECURITY CALLED BY ISSUER		14,275,000	14,275,000	15,711,779	14,275,000		(24)		(24)		14,274,976		24	24	356,875	01/01/2029
167593-HY-1	CHICAGO IL O'HARE INTERNATI 5 01/01/2026		01/03/2022	SECURITY CALLED BY ISSUER		14,985,000	14,985,000	16,476,028	14,985,000		(25)		(25)		14,984,975		25	25	374,625	01/01/2026
167725-AC-4	CHICAGO IL TRANSIT AUTH 6.899 12/01/2040		12/01/2022	SINKING FUND REDEMPTION		67,577	67,577	96,460	69,562		(1,985)		(1,985)		67,577				4,662	12/01/2040
167736-SJ-7	CHICAGO IL WTR REVENUE 5.75 11/01/2030		11/01/2022	SINKING FUND REDEMPTION		570,683	570,683	636,069	574,237		(3,554)		(3,554)		570,683				32,814	11/01/2030
235036-8G-8	DALLAS-FORT WORTH TX IN 2.441 11/01/2032		02/08/2022	JP MORGAN SECURITIES LLC		2,883,180	3,000,000	3,000,000	3,000,000		(11)		(11)		2,999,989		(116,809)	(116,809)	18,308	11/01/2032
249182-GH-3	DENVER CITY & CNTY CO ARPT 5 11/15/2037		11/15/2022	SECURITY CALLED BY ISSUER at 100.000		11,300,000	11,300,000	12,688,511	11,447,170		(147,170)		(147,170)		11,300,000				565,000	11/15/2037
249182-GR-1	DENVER CITY & CNTY CO ARPT 5 11/15/2033		11/16/2022	SECURITY CALLED BY ISSUER		9,000,000	9,000,000	10,048,945	9,135,968		(129,357)		(129,357)		9,006,610		(6,610)	(6,610)	450,000	11/15/2033
254845-HN-3	DIST OF COLUMBIA WTR & SWR 5 10/01/2032		10/03/2022	SECURITY CALLED BY ISSUER		5,000,000	5,000,000	5,721,850	5,060,150		(59,941)		(59,941)		5,000,210		(210)	(210)	250,000	10/01/2032
254845-HP-8	DIST OF COLUMBIA WTR & SWR 5 10/01/2037		10/03/2022	SECURITY CALLED BY ISSUER		3,500,000	3,500,000	3,847,725	3,574,693		(74,910)		(74,910)		3,499,783		217	217	175,000	10/01/2037
254845-JK-7	DIST OF COLUMBIA WTR & SWR 5 10/01/2033		10/03/2022	SECURITY CALLED BY ISSUER		5,000,000	5,000,000	5,698,050	5,058,297		(58,094)		(58,094)		5,000,203		(203)	(203)	250,000	10/01/2033
30308G-AH-3	FRESB 2019-SB60 A10H VAR 01/25/2039 CMBS		12/01/2022	MBS PAYDOWN		872	872	834			1		1		872				5	01/25/2039
30308M-AH-0	FRESB 2019-SB58 A10H VAR 10/25/2038 CMBS		12/01/2022	MBS PAYDOWN		869	869	834			1		1		869				4	10/25/2038
31283H-NA-9	FGLMC POOL G01285		12/01/2022	MBS PAYDOWN		61	61	61	61						61				2	12/01/2030
31283H-NE-1	FGLMC POOL G01289		12/01/2022	MBS PAYDOWN		4	4	4	4						4					10/01/2030
3128MJ-TK-6	FGLMC POOL G08553		12/01/2022	MBS PAYDOWN		447,937	447,937	457,736			(719)		(719)		447,937				4,012	10/01/2043
3131XV-6E-0	FNCL POOL ZM2669		12/01/2022	MBS PAYDOWN		1,514,876	1,514,876	1,654,529	1,535,100		(20,224)		(20,224)		1,514,876				22,991	02/01/2047
3131XW-MH-3	FNCL POOL ZM3060		12/01/2022	MBS PAYDOWN		1,215,960	1,215,960	1,310,577	1,228,253		(12,293)		(12,293)		1,215,960				14,525	04/01/2047
3131XX-UX-7	FNCL POOL ZM4198		12/01/2022	MBS PAYDOWN		697,813	697,813	754,729	702,767		(4,954)		(4,954)		697,813				7,131	09/01/2047
3132A5-EL-5	FNCL POOL ZS4639		12/01/2022	MBS PAYDOWN		1,007,158	1,007,158	1,099,691	1,019,325		(12,167)		(12,167)		1,007,158				14,002	11/01/2045
3132DN-YX-5	FNCL POOL SD1626		12/01/2022	MBS PAYDOWN		24,652	24,652	23,562			42		42		24,652					10/01/2052
3132DW-CH-4	FNCL POOL SD8172		12/01/2022	MBS PAYDOWN		440,701	440,701	441,459	440,772		(70)		(70)		440,701				3,901	10/01/2051
3133AJ-PG-2	FNCL POOL QC0423		12/01/2022	MBS PAYDOWN		689,567	689,567	695,062	690,016		(449)		(449)		689,567				6,633	04/01/2051
3133AP-HY-8	FNCL POOL QC4747		12/01/2022	MBS PAYDOWN		95,513	95,513	86,916			1,021		1,021		95,513				432	07/01/2051
3133AQ-CG-0	FNCL POOL QC5471		12/01/2022	MBS PAYDOWN		437,786	437,786	450,851	438,762		(976)		(976)		437,786				3,866	08/01/2051
3133AS-JA-2	FNCL POOL QC7457		12/01/2022	MBS PAYDOWN		412,784	412,784	425,038	414,824		(2,040)		(2,040)		412,784				4,311	09/01/2051
3133AT-Y4-7	FNCL POOL QC8831		12/01/2022	MBS PAYDOWN		552,333	552,333	589,357	557,337		(5,004)		(5,004)		552,333				6,599	10/01/2051
3133B2-XX-2	FNCL POOL QD5194		12/01/2022	MBS PAYDOWN		167,359	167,359	172,353			(459)		(459)		167,359				1,789	01/01/2052
3133KJ-XL-1	FNCL POOL RA3383		12/01/2022	MBS PAYDOWN		4,003,595	4,003,595	4,246,938	4,049,508		(45,913)		(45,913)		4,003,595				37,725	08/01/2050
3133KM-JE-6	FNCL POOL RA5661		12/01/2022	MBS PAYDOWN		947,564	947,564	970,524	949,606		(2,042)		(2,042)		947,564				7,829	07/01/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133KM-PV-1	FNCL POOL RA5836		12/01/2022	MBS PAYDOWN		803,562	803,562	831,436	808,438		(4,876)		(4,876)		803,562				9,001	09/01/2051
3133KM-VS-1	FNCL POOL RA6025		12/01/2022	MBS PAYDOWN		742,891	742,891	745,160	743,127		(236)		(236)		742,891				6,016	10/01/2051
3133KN-EH-2	FNCL POOL RA6436		12/01/2022	MBS PAYDOWN		183,393	183,393	175,341			747		747		183,393				1,226	12/01/2051
3133KP-PB-8	FNCL POOL RA7618		12/01/2022	MBS PAYDOWN		23,033	23,033	23,382			(10)		(10)		23,033				58	07/01/2052
3137FK-PJ-9	FHR 4855 AZ 4 08/15/2048 CMO		12/01/2022	MBS PAYDOWN		1,322,852	1,322,852	1,444,105	1,328,457		(5,605)		(5,605)		1,322,852				17,254	08/15/2048
31402C-5L-2	FNCL POOL 725451		12/01/2022	MBS PAYDOWN		2,965	2,965	2,843	2,950		15		15		2,965				95	12/01/2031
3140GS-RR-5	FNCL POOL BH4095		12/01/2022	MBS PAYDOWN		1,462,119	1,462,119	1,587,998	1,481,275		(19,156)		(19,156)		1,462,119				18,538	10/01/2047
3140H1-WL-0	FNCL POOL BJ0650		12/01/2022	MBS PAYDOWN		1,754,528	1,754,528	1,873,506	1,769,521		(14,994)		(14,994)		1,754,528				20,236	03/01/2048
3140J6-GR-2	FNCL POOL BM2007		12/01/2022	MBS PAYDOWN		109,941	109,941	111,195			1,023		1,023		109,941				469	09/01/2048
3140JA-QX-9	FNCL POOL BM5869		12/01/2022	MBS PAYDOWN		1,815,258	1,815,258	1,951,118	1,828,726		(13,469)		(13,469)		1,815,258				19,935	08/01/2047
3140K0-SN-9	FNCL POOL BO5024		12/01/2022	MBS PAYDOWN		2,255,319	2,255,319	2,313,111	2,263,967		(8,648)		(8,648)		2,255,319				22,162	12/01/2049
3140L3-N4-9	FNCL POOL BR4910		12/01/2022	MBS PAYDOWN		943,159	943,159	951,117	943,635		(477)		(477)		943,159				8,310	04/01/2051
3140L5-BA-3	FNCI POOL BR6332		12/01/2022	MBS PAYDOWN		990,771	990,771	1,021,578	993,242		(2,472)		(2,472)		990,771				8,308	04/01/2036
3140LC-TV-3	FN POOL BS2363		12/01/2022	MBS PAYDOWN		42,456	42,456	43,559	42,519		(63)		(63)		42,456				365	09/01/2035
3140QC-2B-1	FNCI POOL CA5269		12/01/2022	MBS PAYDOWN		133,083	133,083	128,540			274		274		133,083				593	02/01/2035
3140QK-LF-3	FNCL POOL CB0325		12/01/2022	MBS PAYDOWN		891,861	891,861	899,246	892,355		(495)		(495)		891,861				7,809	04/01/2051
3140QK-NX-2	FNCI POOL CB0405		12/01/2022	MBS PAYDOWN		1,832,781	1,832,781	1,891,201	1,840,776		(7,996)		(7,996)		1,832,781				16,503	05/01/2036
3140QL-6Z-4	FNCL POOL CB1787		12/01/2022	MBS PAYDOWN		371,265	371,265	372,280	371,367		(102)		(102)		371,265				3,286	10/01/2051
3140QL-WK-8	FNCL POOL CB1549		12/01/2022	MBS PAYDOWN		757,902	757,902	786,560	760,987		(3,084)		(3,084)		757,902				8,387	09/01/2051
3140QM-4V-3	FNCL POOL CB2635		12/01/2022	MBS PAYDOWN		122,479	122,479	124,242			(123)		(123)		122,479				1,291	01/01/2052
3140QP-SS-7	FNCL POOL CB4128		12/01/2022	MBS PAYDOWN		12,418	12,418	12,635			(6)		(6)		12,418				42	07/01/2052
3140QP-XT-9	FNCL POOL CB4289		12/01/2022	MBS PAYDOWN		7,026	7,026	6,979			1		1		7,026				26	08/01/2052
3140X5-6F-5	FNCL POOL FM2669		12/01/2022	MBS PAYDOWN		1,669,360	1,669,360	1,806,299	1,688,605		(19,245)		(19,245)		1,669,360				20,849	03/01/2048
3140X6-SW-2	FNCL POOL FM3232		12/01/2022	MBS PAYDOWN		922,960	922,960	987,711	930,036		(7,076)		(7,076)		922,960				11,700	04/01/2048
3140X7-LS-6	FNCI POOL FM3936		12/01/2022	MBS PAYDOWN		1,580,394	1,580,394	1,664,106	1,592,853		(12,459)		(12,459)		1,580,394				15,582	08/01/2035
3140X9-4V-4	FNCL POOL FM6235		12/01/2022	MBS PAYDOWN		225,447	225,447	252,994	228,106		(2,659)		(2,659)		225,447				3,890	01/01/2044
3140XC-PA-0	FNCL POOL FM8516		12/01/2022	MBS PAYDOWN		59,841	59,841	55,390			284		284		59,841				86	07/01/2051
3140XF-MX-6	FNCL POOL FS0373		12/01/2022	MBS PAYDOWN		170,714	170,714	167,206			535		535		170,714				1,292	01/01/2052
3140XF-VX-6	FNCL POOL FS0629		12/01/2022	MBS PAYDOWN		184,314	184,314	189,253			(521)		(521)		184,314				2,203	02/01/2052
3140XG-GR-4	FNCL POOL FS1107		12/01/2022	MBS PAYDOWN		105,515	105,515	98,887			434		434		105,515				582	12/01/2051
3140XH-GA-9	FNCI POOL FS1992		12/01/2022	MBS PAYDOWN		78,763	78,763	77,323			142		142		78,763				540	05/01/2037
3140XH-GB-7	FNCI POOL FS1993		12/01/2022	MBS PAYDOWN		148,058	148,058	145,514			173		173		148,058				902	06/01/2037
3140XH-HT-7	FNCL POOL FS2041		12/01/2022	MBS PAYDOWN		42,219	42,219	36,776			143		143		42,219				152	08/01/2051
31416C-EZ-5	FNCL POOL 995752		12/01/2022	MBS PAYDOWN		236,529	236,529	265,430	239,404		(2,875)		(2,875)		236,529				3,836	05/01/2039
31418D-3S-9	FNCT POOL MA4408		12/01/2022	MBS PAYDOWN		474,234	474,234	496,242	477,849		(3,615)		(3,615)		474,234				4,789	08/01/2041
31418D-4G-4	FNCT POOL MA4422		12/01/2022	MBS PAYDOWN		388,465	388,465	399,876	389,712		(1,247)		(1,247)		388,465				3,372	09/01/2041
31418D-SH-6	FNCL POOL MA4119		12/01/2022	MBS PAYDOWN		454,600	454,600	455,204	454,670		(69)		(69)		454,600				3,401	09/01/2050
31418D-TQ-5	FNCL POOL MA4158		12/01/2022	MBS PAYDOWN		136,708	136,708	120,345			980		980		136,708				614	10/01/2050
373539-K8-7	GEORGIA ST HSG & FIN AUT 3.85 12/01/2041		04/01/2022	SECURITY CALLED BY ISSUER		100,000	100,000	100,000	100,000		(5)		(5)		99,995		5	5	1,283	12/01/2041
38122N-B4-3	GOLDEN ST TOBACCO SECUR 2.346 06/01/2030		01/12/2022	BARCLAYS CAPITAL		2,971,050	3,000,000	3,000,000	3,000,000		(8)		(8)		2,999,992		(28,942)	(28,942)	8,407	06/01/2030
43232E-BX-6	HILLSBOROUGH CNTY FL HSG VAR 01/01/2039		07/01/2022	VARIOUS		265,000	265,000	259,522	263,089		1,911		1,911		265,000				6,515	01/01/2039
544495-XV-1	LOS ANGELES CA DEPT WTR & P 5 07/01/2043		07/01/2022	SECURITY CALLED BY ISSUER at 100.000		7,000,000	7,000,000	7,685,230	7,049,433		(49,433)		(49,433)		7,000,000				350,000	07/01/2043
544628-JK-7	LOS ANGELES CA REGL ARPTS I 5 01/01/2032		02/01/2022	SECURITY CALLED BY ISSUER		8,995,000	8,995,000	9,009,153	8,876,763		9,224		9,224		8,885,987		109,013	109,013	262,354	01/01/2032
574296-CJ-6	MARYLAND ST STADIUM AUT 2.257 05/01/2032		02/01/2022	Piper Jaffray & Co.		1,403,580	1,455,000	1,455,000	1,455,000		(3)		(3)		1,454,997		(51,417)	(51,417)	8,392	05/01/2032
575831-BK-7	MASSACHUSETTS ST CLG BLDG A 5 05/01/2037		05/02/2022	SECURITY CALLED BY ISSUER		2,500,000	2,500,000	2,845,875	2,513,303		(13,539)		(13,539)		2,499,764		236	236	62,500	05/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
575831-BL-5	MASSACHUSETTS ST CLG BLDG A 5 05/01/2043		05/02/2022	SECURITY CALLED BY ISSUER		4,250,000	4,250,000	4,814,528	4,271,771		(22,179)		(22,179)		4,249,592		408	408	106,250	05/01/2043
57587A-DN-5	MASSACHUSETTS ST HSG FIN 4.3 12/01/2034		11/01/2022	SECURITY CALLED BY ISSUER		1,910,000	1,910,000	1,910,000	1,910,000		(124)		(124)		1,909,876		124	124	75,286	12/01/2034
57587A-DP-0	MASSACHUSETTS ST HSG FIN 4.5 12/01/2039		11/01/2022	SECURITY CALLED BY ISSUER		1,610,000	1,610,000	1,610,000	1,610,000		(110)		(110)		1,609,890		110	110	66,413	12/01/2039
57587G-DG-7	MASSACHUSETTS ST HSG FI 3.065 12/01/2040		04/15/2022	SECURITY CALLED BY ISSUER		145,000	145,000	145,000	145,000		(1)		(1)		144,999		1	1	1,654	12/01/2040
57587G-DH-5	MASSACHUSETTS ST HSG FI 3.265 12/01/2050		04/15/2022	SECURITY CALLED BY ISSUER		145,000	145,000	145,000	145,000		(2)		(2)		144,998		2	2	1,762	12/01/2050
575896-WN-1	MASSACHUSETTS ST PORT A 1.979 07/01/2034		02/07/2022	MORGAN STANLEY		894,270	1,000,000	1,000,000	1,000,000		(8)		(8)		999,992		(105,722)	(105,722)	11,984	07/01/2034
59259Y-GF-0	MET TRANSPRTN AUTH NY R 6.814 11/15/2040		01/05/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		213,815	150,000	216,384	216,112		(51)		(51)		216,062		(2,247)	(2,247)	1,476	11/15/2040
592646-3U-5	MET WASHINGTON DC ARPTS AUT 5 10/01/2029		10/03/2022	SECURITY CALLED BY ISSUER		5,000,000	5,000,000	5,522,800	5,045,312		(45,157)		(45,157)		5,000,154		(154)	(154)	250,000	10/01/2029
592646-3W-1	MET WASHINGTON DC ARPTS AUT 5 10/01/2031		10/03/2022	SECURITY CALLED BY ISSUER		4,500,000	4,500,000	4,689,045	4,518,353		(18,298)		(18,298)		4,500,055		(55)	(55)	225,000	10/01/2031
59333P-C5-5	MIAMI-DADE CNTY FL AVIATION 5 10/01/2030		10/03/2022	SECURITY CALLED BY ISSUER		15,000,000	15,000,000	16,443,350	15,129,045		(128,604)		(128,604)		15,000,440		(440)	(440)	750,000	10/01/2030
626207-YF-5	MUNI ELEC AUTH OF GEORG 6.637 04/01/2057		04/01/2022	VARIOUS		17,000	17,000	25,809	5,463		6,346		6,346		17,080		(80)	(80)	564	04/01/2057
626207-YS-7	MUNI ELEC AUTH OF GEORG 7.055 04/01/2057		04/01/2022	VARIOUS		3,000	3,000	4,507	3,107		(12)		(12)		3,095		(95)	(95)	106	04/01/2057
62620H-CN-0	MUNI ELEC AUTH OF GA 2.257 01/01/2029		01/25/2022	MORGAN STANLEY		1,954,000	2,000,000	2,000,000	2,000,000		(15)		(15)		1,999,985		(45,985)	(45,985)	13,793	01/01/2029
62620H-CP-5	MUNI ELEC AUTH OF GA 2.397 01/01/2030		01/25/2022	MORGAN STANLEY		1,956,280	2,000,000	2,000,000	2,000,000		(17)		(17)		1,999,983		(43,703)	(43,703)	14,648	01/01/2030
62620H-CQ-3	MUNI ELEC AUTH OF GA 2.497 01/01/2031		01/25/2022	MORGAN STANLEY		1,951,620	2,000,000	2,000,000	2,000,000		(18)		(18)		1,999,982		(48,362)	(48,362)	15,259	01/01/2031
63968A-TJ-4	NEBRASKA ST PUBLIC PWR DIST 5 01/01/2033		01/03/2022	SECURITY CALLED BY ISSUER		3,835,000	3,835,000	4,351,268	3,835,166		(8)		(8)		3,835,158		(158)	(158)	95,875	01/01/2033
63968A-VX-0	NEBRASKA ST PUBLIC PWR DIST 5 01/01/2032		01/03/2022	SECURITY CALLED BY ISSUER		1,935,000	1,935,000	2,032,234	1,935,038		(4)		(4)		1,935,035		(35)	(35)	48,375	01/01/2032
63968A-VY-8	NEBRASKA ST PUBLIC PWR DIST 5 01/01/2033		01/03/2022	SECURITY CALLED BY ISSUER		1,950,000	1,950,000	2,041,182	1,950,036		(4)		(4)		1,950,032		(32)	(32)	48,750	01/01/2033
63968A-VZ-5	NEBRASKA ST PUBLIC PWR DIST 5 01/01/2034		01/03/2022	SECURITY CALLED BY ISSUER		4,100,000	4,100,000	4,268,379	4,100,066		(7)		(7)		4,100,059		(59)	(59)	102,500	01/01/2034
63968A-XJ-9	NEBRASKA ST PUBLIC PWR DIST 5 01/01/2036		01/03/2022	SECURITY CALLED BY ISSUER		2,000,000	2,000,000	2,167,560	2,000,069		(4)		(4)		2,000,065		(65)	(65)	50,000	01/01/2036
63968A-XL-4	NEBRASKA ST PUBLIC PWR DIST 5 01/01/2038		01/03/2022	SECURITY CALLED BY ISSUER		1,000,000	1,000,000	1,080,380	1,000,033		(2)		(2)		1,000,031		(31)	(31)	25,000	01/01/2038
63968A-XM-2	NEBRASKA ST PUBLIC PWR DIST 5 01/01/2039		01/03/2022	SECURITY CALLED BY ISSUER		1,000,000	1,000,000	1,079,020	1,000,033		(2)		(2)		1,000,031		(31)	(31)	25,000	01/01/2039
646139-3H-6	NEW JERSEY ST TURNPIKE AUTH 5 01/01/2038		07/01/2022	SECURITY CALLED BY ISSUER at 100.000		10,000,000	10,000,000	10,935,400	10,058,191		(58,191)		(58,191)		10,000,000				500,000	01/01/2038
646139-3M-5	NEW JERSEY ST TURNPIKE AUTH 5 01/01/2025		07/01/2022	SECURITY CALLED BY ISSUER at 100.000		6,000,000	6,000,000	6,648,900	6,043,565		(43,565)		(43,565)		6,000,000				300,000	01/01/2025
646140-DU-4	NEW JERSEY ST TURNPIKE 1.863 01/01/2031		01/04/2022	JEFFERIES LLC		1,919,600	2,000,000	2,000,000	2,000,000		(1)		(1)		1,999,999		(80,399)	(80,399)	19,148	01/01/2031
646140-DV-2	NEW JERSEY ST TURNPIKE 1.963 01/01/2032		01/06/2022	JEFFERIES LLC		953,870	1,000,000	1,000,000	1,000,000		(1)		(1)		999,999		(46,129)	(46,129)	10,306	01/01/2032
649906-VR-2	NEW YORK ST DORM AUTH REVEN 5 07/01/2037		07/01/2022	SECURITY CALLED BY ISSUER at 100.000		2,500,000	2,500,000	2,814,925	2,518,033		(18,033)		(18,033)		2,500,000				125,000	07/01/2037
68275M-AA-4	ONONDAGA CNTY NY INDL DE 5.75 03/01/2024		09/02/2022	SECURITY CALLED BY ISSUER		12,000,000	12,000,000	12,882,420	12,142,639		(41,857)		(41,857)		12,100,782		(100,782)	(100,782)	690,000	03/01/2024
70917S-AW-3	PENNSYLVANIA ST HGR EDUCTNL 5 04/01/2042		04/01/2022	SECURITY CALLED BY ISSUER at 100.000		5,000,000	5,000,000	5,440,800	5,015,521		(15,521)		(15,521)		5,000,000				125,000	04/01/2042
709223-2R-1	PENNSYLVANIA ST TURNPIKE CO 5 12/01/2037		12/01/2022	SECURITY CALLED BY ISSUER at 100.000		5,000,000	5,000,000	5,659,300	5,067,752		(67,752)		(67,752)		5,000,000				250,000	12/01/2037
759911-NH-9	REGL TRANSPRTN AUTH IL 5.75 06/01/2023		06/01/2022	VARIOUS		6,495,000	6,495,000	6,445,053	6,492,357		2,612		2,612		6,494,969		31	31	186,731	06/01/2023
786005-TC-2	SACRAMENTO CA MUNI UTILITY 5 08/15/2033		08/15/2022	SECURITY CALLED BY ISSUER at 100.000		1,000,000	1,000,000	1,120,450	1,008,679		(8,679)		(8,679)		1,000,000				50,000	08/15/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
786005-TL-2	SACRAMENTO CA MUNI UTILITY 5 08/15/2031		08/15/2022	SECURITY CALLED BY ISSUER at 100.000		1,500,000	1,500,000	1,688,865	1,513,574		(13,574)		(13,574)		1,500,000				75,000	08/15/2031
79766D-DH-9	SAN FRANCISCO CALIF CITY &C 5 05/01/2029		05/02/2022	SECURITY CALLED BY ISSUER		5,000,000	5,000,000	5,460,000	5,018,182		(18,036)		(18,036)		5,000,146		(146)	(146)	125,694	05/01/2029
79766D-DJ-5	SAN FRANCISCO CALIF CITY &C 5 05/01/2030		05/02/2022	SECURITY CALLED BY ISSUER		1,715,000	1,715,000	1,763,226	1,717,297		(2,280)		(2,280)		1,715,017		(17)	(17)	43,113	05/01/2030
79766D-RB-7	SAN FRANCISCO CALIF CITY &C 5 05/01/2032		05/02/2022	SECURITY CALLED BY ISSUER		955,000	955,000	959,176	955,567		(564)		(564)		955,004		(4)	(4)	24,008	05/01/2032
85232S-AB-5	SAINT CHARLES PARISH LA G VAR 12/01/2040		06/01/2022	Corporate Actions Event		3,000,000	3,000,000	3,000,000	3,000,000		79		79		3,000,079		(79)	(79)	60,000	12/01/2040
875301-ES-8	TAMPA-HILLSBOROUGH CNTY FL 5 07/01/2032		07/01/2022	SECURITY CALLED BY ISSUER at 100.000		13,405,000	13,405,000	15,020,544	13,541,713		(136,713)		(136,713)		13,405,000				670,250	07/01/2032
875301-EU-3	TAMPA-HILLSBOROUGH CNTY FL 5 07/01/2037		07/01/2022	SECURITY CALLED BY ISSUER at 100.000		5,000,000	5,000,000	5,337,850	5,023,428		(23,428)		(23,428)		5,000,000				250,000	07/01/2037
876385-EA-9	TARRANT CNTY TX HLTH FACS D 6 09/01/2024		09/01/2022	SINKING FUND REDEMPTION		571,605	571,605	652,687	571,510		94		94		571,605				34,296	09/01/2024
915137-5G-4	UNIV OF TEXAS TX 4.837 08/15/2026		08/15/2022	SINKING FUND REDEMPTION		585,272	585,272	632,550			(10,720)		(10,720)		585,272				28,310	08/15/2026
92812V-F5-0	VIRGINIA ST HSG DEV AUT 2.982 07/01/2040		01/21/2022	RAYMOND JAMES & ASSOCIATES INC		3,007,740	3,000,000	3,000,000	3,000,000		(32)		(32)		2,999,968		7,772	7,772	50,694	07/01/2040
929833-AX-9	WACO TX EDUCTNL FIN CORP RE 5 03/01/2043		03/01/2022	SECURITY CALLED BY ISSUER at 100.000		8,000,000	8,000,000	8,949,680	8,018,496		(18,496)		(18,496)		8,000,000				200,000	03/01/2043
977100-HQ-2	WISCONSIN ST GEN FUND A 1.636 05/01/2031		03/10/2022	MORGAN STANLEY		3,172,645	3,500,000	3,500,000	3,500,000		1		1		3,500,001		(327,356)	(327,356)	21,154	05/01/2031
0909999999. Subtotal - Bonds - U.S. Special Revenues						334,645,703	335,318,625	360,882,032	334,363,958		(1,833,145)		(1,833,145)		335,382,824		(737,122)	(737,122)	11,400,047	XXX
00115*-AA-0	AES ILUMINA LLC 6 03/26/2032 Private		12/31/2022	SINKING FUND REDEMPTION		263,061	263,061	263,061	258,389	4,752	(81)		4,671		263,061				8,965	03/26/2032
00255E-AA-9	AASET 2022-1A A 6 05/16/2047 ABS		12/16/2022	MBS PAYDOWN		33,141	33,141	32,540			105		105		33,141				397	05/16/2047
00688J-AB-3	ADIENT US LLC 9 04/15/2025		02/03/2022	PERSHING LLC		508,416	480,000	528,538	510,000	1,483	(3,025)		(1,542)		508,458		(42)	(42)	13,080	04/15/2025
00833L-AA-4	AFFRM 2020-A A 2.1 02/18/2025 ABS		04/15/2022	MBS PAYDOWN		1,500,000	1,500,000	1,502,813	1,499,787		213		213		1,500,000				9,801	02/18/2025
00834A-AA-7	AFFRM 2020-Z2 A 1.9 01/15/2025 ABS		12/15/2022	MBS PAYDOWN		1,733,319	1,733,319	1,732,564	1,701,726		329		329		1,733,319				15,694	01/15/2025
00834C-AA-3	AFFRM 2021-Z1 A 1.07 08/15/2025 ABS		12/15/2022	MBS PAYDOWN		1,100,569	1,100,569	1,100,531	1,100,554		15		15		1,100,569				5,801	08/15/2025
00842X-AA-7	AFFINITY GAMING 6.875 12/15/2027		10/11/2022	VARIOUS		629,262	750,000	799,688	780,000	14,107	(7,785)		6,322		786,322		(157,061)	(157,061)	43,679	12/15/2027
02378*-AA-8	AMERICAN AIRLINES 2017-2 5.18 10/15/2023 Private		10/15/2022	SINKING FUND REDEMPTION		760,545	760,545	760,545	760,558		(13)		(13)		760,545				19,698	10/15/2023
02378L-AA-1	AMERICAN AIRLINES 2017-1 5.18 08/15/2023 Private		08/15/2022	SINKING FUND REDEMPTION		201,259	201,259	201,259	201,252		7		7		201,259				7,819	08/15/2023
037411-BE-4	APACHE CORP 4.375 10/15/2028		03/21/2022	Corporate Actions Event		521,250	500,000	510,650	509,835		(225)		(225)		509,610		11,640	11,640	9,479	10/15/2028
037411-BJ-3	APACHE CORP 4.875 11/15/2027		03/21/2022	Corporate Actions Event		450,500	425,000	460,911	457,901		(1,212)		(1,212)		456,688		(6,188)	(6,188)	7,252	11/15/2027
03842V-AA-5	AQFIT 2021-A A 1.54 07/17/2046 ABS		12/17/2022	MBS PAYDOWN		192,852	192,849	192,824	192,840		9		9		192,849		3	3	1,370	07/17/2046
03969A-AN-0	ARDAGH PKG FIN/HLDGS US 4.125 08/15/2026	D	03/10/2022	JP MORGAN SECURITIES LLC		620,750	650,000	669,695	664,625	1,752	(1,172)		580		665,205		(44,455)	(44,455)	8,640	08/15/2026
03969Y-AC-2	ARDAGH METAL PACKAGING 6 06/15/2027		06/06/2022	CITIGROUP GLOBAL MARKETS INC		251,250	250,000	250,000			200		200		250,200		1,050	1,050		06/15/2027
04047E-AA-4	ARIVO 2022-1A A 3.93 05/15/2028 ABS		12/15/2022	MBS PAYDOWN		182,517	182,517	182,495			89		89		182,517				2,539	05/15/2028
047649-AA-6	ATKORE INC 4.25 06/01/2031		06/09/2022	VARIOUS		613,463	665,000	665,000	665,000		87		87		665,087		(51,625)	(51,625)	15,073	06/01/2031
05330A-AA-5	RUTA DEL MAIPO SOC CONC 7.373 06/15/2022	D	06/15/2022	MATURITY		227,057	227,057	245,221	228,727		(1,670)		(1,670)		227,057				8,370	06/15/2022
05330K-A@-4	AUTOPISTAS METRO DE PR 7.5 12/31/2038 Private	D	12/31/2022	SINKING FUND REDEMPTION		54,000	54,000	54,000	54,001		(1)		(1)		54,000				2,644	12/31/2038
05606D-AS-7	BX 2022-PSB A FLT 08/15/2039 CMBS		12/15/2022	MBS PAYDOWN		2,916	2,916	2,897			8		8		2,916				50	08/15/2039
05990T-AU-1	BAFC 2015-R2 3.75 02/27/2037 WHOLE LOAN		12/01/2022	MBS PAYDOWN		413,086	413,086	413,086	413,095		(8)		(8)		413,086				6,562	02/27/2037
06034L-AA-8	BANISTMO SA 3.65 09/19/2022	D	09/19/2022	MATURITY		2,590,000	2,590,000	2,581,663	2,588,462		1,538		1,538		2,590,000				94,535	09/19/2022

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06051G-EM-7	BANK OF AMERICA CORP 5.7 01/24/2022		01/24/2022	MATURITY		16,750,000	16,750,000	17,867,528	16,759,313		(9,313)		(9,313)		16,750,000				477,375	01/24/2022
06051G-HC-6	BANK OF AMERICA CORP VAR 12/20/2023		12/20/2022	VARIOUS		1,000,000	1,000,000	1,021,240	1,021,000		(21,000)		(21,000)		1,000,000				30,040	12/20/2023
06849U-AD-7	BARRICK PD AU FIN PTY LT 5.95 10/15/2039	D	05/12/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		695,325	625,000	609,819	613,052		273		273		613,325		82,000	82,000	21,796	10/15/2039
071734-AK-3	BAUSCH HEALTH COS INC 6.25 02/15/2029		07/28/2022	JP MORGAN SECURITIES LLC		286,125	525,000	513,345	498,876	15,166	824		15,990		514,866		(228,741)	(228,741)	31,536	02/15/2029
071734-AN-7	BAUSCH HEALTH COS INC 4.875 06/01/2028		11/18/2022	VARIOUS		459,469	650,000	651,500	651,346		(169)		(169)		651,176		(191,708)	(191,708)	24,646	06/01/2028
07332B-AD-1	BOMFT 2017-RT1 B1 4.15 03/28/2057 ABS		05/28/2022	MATURITY		2,350,000	2,350,000	2,391,397	2,367,558		(5,856)		(5,856)		2,361,702		(11,702)	(11,702)	40,635	03/28/2057
07332B-AE-9	BOMFT 2017-RT1 B2 4.5 03/28/2057 ABS		05/28/2022	MATURITY		1,680,000	1,680,000	1,687,685	1,686,055		(1,906)		(1,906)		1,684,149		(4,149)	(4,149)	31,500	03/28/2057
08861Y-AA-4	BHG 2021-A A 1.42 11/17/2033 ABS		12/17/2022	MBS PAYDOWN		257,977	257,977	257,968	257,972		4		4		257,977				1,698	11/17/2033
08862B-AA-3	BHG 2021-B A 0.9 10/17/2034 ABS		12/17/2022	MBS PAYDOWN		239,820	239,820	239,813	239,819		2		2		239,820				999	10/17/2034
096630-AE-8	BOARDWALK PIPELINES LP 5.95 06/01/2026		08/01/2022	MARKETAXESS CORP		843,424	800,000	890,368	847,124		(6,024)		(6,024)		841,100		2,324	2,324	31,998	06/01/2026
1248EP-CK-7	CCO HLDGS LLC/CAP CORP 4.25 02/01/2031		01/21/2022	GOLDMAN SACHS & CO LLC		1,302,750	1,350,000	1,363,480	1,355,000	7,534	156		7,690		1,362,690		(59,940)	(59,940)	27,731	02/01/2031
12597Y-AA-7	CP ATLAS BUYER INC 7 12/01/2028		04/28/2022	VARIOUS		559,756	640,000	664,397	636,800	24,894	(1,214)		23,680		660,481		(100,725)	(100,725)	15,764	12/01/2028
12625K-AE-5	COMM 2013-CR8 A5 3.612 06/10/2046 CMBS		12/01/2022	MBS PAYDOWN		175,887	175,887	184,627	180,482		(4,594)		(4,594)		175,887				5,813	06/10/2046
12635F-AU-8	CSAIL 2015-C3 ASB 3.4481 08/15/2048 CMBS		12/01/2022	MBS PAYDOWN		113,816	113,816	117,924	115,040		(1,224)		(1,224)		113,816				1,872	08/15/2048
12702*-AA-4	CVS PASSTHR TRUST 3.901 10/10/2039 Private		12/10/2022	SINKING FUND REDEMPTION		216,028	216,028	216,028	216,029						216,028				4,301	10/10/2039
12708#-AA-4	CHARTER COMMUNICATIONS CTL 5.55 07/15/2035 Private		12/15/2022	SINKING FUND REDEMPTION		81,136	81,136	81,136	81,136						81,136				2,415	07/15/2035
12759*-AA-6	CTL 2022-06 TRUST 5.41 01/15/2047 PRIVATE		12/15/2022	SINKING FUND REDEMPTION		13,263	13,263	13,263			25		25		13,263				167	01/15/2047
13607H-VC-3	CANADIAN IMPERIAL BANK 0.45 06/22/2023	A	10/03/2022	GOLDMAN SACHS & CO LLC		971,770	1,000,000	999,780	999,838		89		89		999,926		(28,156)	(28,156)	3,538	06/22/2023
14040H-BN-4	CAPITAL ONE FINANCIAL CO 3.75 03/09/2027		04/21/2022	SUSQUEHANNA FINANCIAL GROUP LLLP		2,049,915	2,100,000	2,067,660	2,081,443		1,249		1,249		2,082,692		(32,777)	(32,777)	49,438	03/09/2027
15033L-AU-6	CEDF 2019-11A B2R FLT 05/29/2032 LL	D	01/25/2022	CITIGROUP GLOBAL MARKETS INC		999,550	1,000,000	1,000,000	1,000,000		(1)		(1)		999,999		(449)	(449)	2,910	05/29/2032
151191-BE-2	CELULOSA ARAUCO CONSTITU 4.25 04/30/2029	D	04/26/2022	BNP PARIBAS SECURITIES SERVICES SA/MILAN		1,895,000	2,000,000	1,986,160	1,989,297		511		511		1,989,809		(94,809)	(94,809)	42,028	04/30/2029
15135U-AF-6	CENOVUS ENERGY INC 6.75 11/15/2039	A	09/13/2022	Corporate Actions Event		304,323	277,000	275,947	276,181		61		61		276,242		28,081	28,081	15,477	11/15/2039
156700-BA-3	LUMEN TECHNOLOGIES INC 7.5 04/01/2024		10/03/2022	Corporate Actions Event		468,252	450,000	503,244	491,940		(15,530)		(15,530)		476,410		(8,158)	(8,158)	33,938	04/01/2024
15776*-AA-8	CHAMBERS BORROWER LLC 2.18 05/15/2024 PRIVATE		12/15/2022	SINKING FUND REDEMPTION		891,567	891,567	891,567			450		450		891,567				15,109	05/15/2024
19424W-AB-3	CASL 2021-C A2 2.32 07/26/2055 ABS		12/25/2022	MBS PAYDOWN		88,695	88,695	88,643	88,690		5		5		88,695				1,198	07/26/2055
20048E-BA-8	COMM 2013-LC6 AM 3.282 01/10/2046 CMBS		12/01/2022	MBS PAYDOWN		445,000	445,000	454,178	453,150		(8,150)		(8,150)		445,000				14,070	01/10/2046
20268J-AF-0	COMMONSPIRIT HEALTH 2.782 10/01/2030		01/12/2022	JP MORGAN SECURITIES LLC		1,010,470	1,000,000	1,054,440	1,052,340		(117)		(117)		1,052,224		(41,754)	(41,754)	7,960	10/01/2030
203372-AX-5	COMMSCOPE INC 4.75 09/01/2029		02/09/2022	CREDIT SUISSE SECURITIES USA LLC		635,344	675,000	675,000	670,822	4,178	112		4,290		675,112		(39,768)	(39,768)	14,963	09/01/2029
20451R-AB-8	COMPASS GROUP DIVERSIFIE 5.25 04/15/2029		06/23/2022	VARIOUS		320,806	380,000	398,164	396,451		(1,635)		(1,635)		394,816		(74,010)	(74,010)	13,847	04/15/2029
20679L-AB-7	CONDUENT BUS SERVICES 6 11/01/2029		01/28/2022	CITIGROUP GLOBAL MARKETS INC		687,750	700,000	700,000	689,976	10,024	113		10,137		700,113		(12,363)	(12,363)	12,367	11/01/2029
20825C-AV-6	CONOCOPHILLIPS 3.75 10/01/2027		03/11/2022	Corporate Actions Event		1,069,930	1,000,000	1,094,310	1,092,642		(3,037)		(3,037)		1,089,606		(19,676)	(19,676)	16,667	10/01/2027
21925D-AA-7	CORNERSTONE BUILDING 6.125 01/15/2029		07/20/2022	VARIOUS		443,825	610,000	658,221	651,214		(6,234)		(6,234)		644,980		(201,155)	(201,155)	35,670	01/15/2029
22535M-AA-7	CAALT 2020-2A A 1.37 07/16/2029 ABS		12/15/2022	MBS PAYDOWN		133,710	133,710	131,652			902		902		133,710				419	07/16/2029
233046-AN-1	DNKN 2021-1A A2I 2.045 11/20/2051 ABS		11/20/2022	MBS PAYDOWN		21,000	21,000	21,000	21,000						21,000				214	11/20/2051
23331A-BP-3	D.R. HORTON INC 1.4 10/15/2027		04/19/2022	CITIGROUP GLOBAL MARKETS INC		612,241	700,000	683,606	685,359		759		759		686,118		(73,877)	(73,877)	5,063	10/15/2027
245223-AC-6	DEL MONTE FOODS INC 11.875 05/15/2025		05/16/2022	SECURITY CALLED BY ISSUER		762,342	700,000	799,025	776,090		(13,072)		(13,072)		763,019		(63,019)	(63,019)	104,366	05/15/2025

SCHEDULE D - PART 4

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
248019-AU-5	DELUXE CORP 8 06/01/2029		05/09/2022	VARIOUS		799,891	850,000	850,000	850,000		186		186		850,186		(50,294)	(50,294)	29,893	06/01/2029
26209X-AD-3	HONK 2021-1A A2 2.791 10/20/2051 ABS		10/20/2022	MBS PAYDOWN		7,000	7,000	7,000	7,000						7,000				122	10/20/2051
26244Q-AN-3	DRSLF 2017-49A AR FLT 07/18/2030 LL	D	10/18/2022	MBS PAYDOWN		9,146	9,146	9,147	9,136		10		10		9,146				185	07/18/2030
291011-BP-8	EMERSON ELECTRIC CO 0.875 10/15/2026		01/03/2022	GOLDMAN SACHS & CO LLC		2,905,590	3,000,000	2,928,690	2,938,118		177		177		2,938,295		(32,705)	(32,705)	5,833	10/15/2026
29163V-AC-7	EMPIRE COMMUNITIES CORP 7 12/15/2025	A	02/16/2022	BARCLAYS CAPITAL		992,500	1,000,000	1,062,500	1,035,000	17,777	(2,221)		15,556		1,050,556		(58,056)	(58,056)	12,250	12/15/2025
29260F-AF-7	ENDEAVOR ENERGY RESOURC 6.625 07/15/2025		07/15/2022	SECURITY CALLED BY ISSUER at 103.313		377,092	365,000	391,572	384,288		(7,195)		(7,195)		377,092		(12,092)	(12,092)	36,274	07/15/2025
29478J-AG-5	EQUS 2021-EQAZ B FLT 10/15/2038 CMBS		11/15/2022	MBS PAYDOWN		11	11	11	11						11					10/15/2038
29478J-AJ-9	EQUS 2021-EQAZ C FLT 10/15/2038 CMBS		11/15/2022	MBS PAYDOWN		16	16	16	16						16					10/15/2038
30284@-AP-7	FNBM LLC 4.18 06/20/2022 Private		06/20/2022	MATURITY		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				164,181	06/20/2022
30288*-AE-0	FLNG LIQUEFACTION 2 LLC 4.39 12/31/2038 Private		12/31/2022	SINKING FUND REDEMPTION		107,460	107,460	107,460	107,463		(3)		(3)		107,460				2,359	12/31/2038
31556T-AA-7	FERTITTA ENTERTAINMENT 4.625 01/15/2029		01/21/2022	JEFFERIES LLC		372,188	375,000	375,000			425		425		375,425		(3,237)	(3,237)		01/15/2029
337120-AA-7	FRST STU BID/FRST TRANS 4 07/31/2029		12/07/2022	VARIOUS		572,063	675,000	675,000	656,100	18,900	(86)		18,814		674,914		(102,852)	(102,852)	37,425	07/31/2029
35671D-CH-6	FREEPORT-MCMORAN INC 4.625 08/01/2030		01/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,060,000	1,000,000	1,092,320	1,071,890	11,925	(800)		11,125		1,083,016		(23,016)	(23,016)	22,354	08/01/2030
35877#-AA-0	FRISCO HQ OPERATIONS LLC 4.13 12/15/2037 PRIVATE		12/15/2022	SINKING FUND REDEMPTION		457,928	457,928	457,928	457,923		5		5		457,928				14,233	12/15/2037
36168Q-AL-8	GFL ENVIRONMENTAL INC 4 08/01/2028	A	02/02/2022	JP MORGAN SECURITIES LLC		665,000	700,000	692,748	686,000	7,273	177		7,450		693,450		(28,450)	(28,450)	14,233	08/01/2028
37045X-AL-0	GENERAL MOTORS FINL CO 4.25 05/15/2023		12/23/2022	TD SECURITIES USA LLC		1,492,965	1,500,000	1,453,125	1,491,783		5,818		5,818		1,497,600		(4,635)	(4,635)	71,365	05/15/2023
377320-AA-4	GLATFELTER 4.75 11/15/2029		10/26/2022	VARIOUS		633,920	1,000,000	1,006,906	1,006,828		(896)		(896)		1,005,932		(372,012)	(372,012)	47,896	11/15/2029
37959P-AA-5	SEACO 2020-1A A 2.17 10/17/2040 ABS	D	12/17/2022	MBS PAYDOWN		634,056	634,056	634,766	634,135		(79)		(79)		634,056				7,076	10/17/2040
37959P-AC-1	SEACO 2020-2A A 2.26 11/19/2040 ABS	D	12/17/2022	MBS PAYDOWN		260,952	260,952	262,195	261,091		(139)		(139)		260,952				2,970	11/19/2040
37959P-AG-2	SEACO 2021-2A A 1.95 08/17/2041 ABS	D	12/17/2022	MBS PAYDOWN		80,517	80,517	80,513	80,516		1		1		80,517				805	08/17/2041
38141G-GS-7	GOLDMAN SACHS GROUP INC 5.75 01/24/2022		01/24/2022	MATURITY		14,400,000	14,400,000	14,815,887	14,403,518		(3,518)		(3,518)		14,400,000				414,000	01/24/2022
40049J-AV-9	GRUPO TELEVISA SAB 6.625 03/18/2025	D	03/30/2022	SECURITY CALLED BY ISSUER		331,363	300,000	294,306	298,496		133		133		298,629		1,371	1,371	41,963	03/18/2025
40438P-AB-8	HPEFS 2020-2A A2 0.65 07/22/2030 ABS		01/20/2022	MBS PAYDOWN		121,947	121,947	122,032	121,975		(28)		(28)		121,947				66	07/22/2030
40439H-AA-7	HINTT 2020-A A 1.39 10/09/2039 ABS		12/09/2022	MBS PAYDOWN		610,259	610,259	610,166	610,241		18		18		610,259				4,213	10/09/2039
40439H-AB-5	HINTT 2020-A B 2.23 10/09/2039 ABS		12/09/2022	MBS PAYDOWN		135,274	135,274	135,239	135,266		8		8		135,274				1,498	10/09/2039
40439H-AC-3	HINTT 2020-A C 3.42 10/09/2039 ABS		12/09/2022	MBS PAYDOWN		91,539	91,539	91,527	91,535		4		4		91,539				1,555	10/09/2039
41984L-AA-5	HAWAIIAN BRAND INTELLECT 5.75 01/20/2026	D	09/16/2022	PERSHING LLC		341,325	370,000	394,894	387,113	4,178	(4,743)		(565)		386,548		(45,223)	(45,223)	19,502	01/20/2026
428040-DA-4	HERTZ CORP/THE 4.625 12/01/2026		04/07/2022	PERSHING LLC		200,488	215,000	215,000	215,000		24		24		215,024		(14,536)	(14,536)	3,812	12/01/2026
428040-DB-2	HERTZ CORP/THE 5 12/01/2029		04/07/2022	RBC CAPITAL MARKETS LLC		194,575	215,000	215,000	215,000		26		26		215,026		(20,451)	(20,451)	4,121	12/01/2029
45674G-AA-2	INEOS QUATTRO FINANCE 2 3.375 01/15/2026	D	03/16/2022	VARIOUS		138,325	150,000	151,095	150,548	388	(61)		327		150,874		(12,549)	(12,549)	3,368	01/15/2026
458140-AK-6	INTEL CORP 4.8 10/01/2041		01/05/2022	CITIGROUP GLOBAL MARKETS INC		892,493	700,000	784,140	773,629		59		59		773,688		118,805	118,805	8,960	10/01/2041
466365-AD-5	JACK 2022-1A A2I 3.445 02/26/2052 ABS		11/25/2022	MBS PAYDOWN		6,825	6,825	6,825			5		5		6,825				127	02/26/2052
476681-AB-7	JMIKE 2021-1A A2I 2.891 02/15/2052 ABS		08/15/2022	MBS PAYDOWN		3,900	3,900	3,900	3,900						3,900				39	02/15/2052
50076Q-AE-6	KRAFT HEINZ FOODS CO 5 06/04/2042		04/22/2022	BNP PARIBAS SECURITIES CORP		857,079	900,000	1,063,970	1,060,983		(1,547)		(1,547)		1,059,435		(202,356)	(202,356)	17,750	06/04/2042
50077L-BJ-4	KRAFT HEINZ FOODS CO 5.5 06/01/2050		02/09/2022	VARIOUS		734,466	600,000	807,960	805,843	1,704	(390)		1,314		807,156		(72,690)	(72,690)	6,356	06/01/2050
50152#-AL-1	KWIK TRIP INC 4.08 05/24/2037 Private		11/24/2022	SINKING FUND REDEMPTION		284,316	284,316	284,316	284,313		3		3		284,316				6,551	05/24/2037
50203T-AA-4	LFS TOPCO LLC 5.875 10/15/2026		03/28/2022	GOLDMAN SACHS & CO LLC		392,063	425,000	427,031	426,905						426,905		(34,842)	(34,842)	13,109	10/15/2026
52524V-AQ-2	LXS 2007-15N 4 FLT 08/25/2047 WHOLE LOAN		03/29/2022	VARIOUS		2,674,623	2,831,843	2,345,497	2,307,351						2,307,351		367,272	367,272	11,560	08/25/2047
54054*-AA-0	LOGAN BORROWER LLC 2.18 02/15/2025 PRIVATE		12/15/2022	SINKING FUND REDEMPTION		592,149	592,149	592,149			(74)		(74)		592,149				8,116	02/15/2025
55389T-AA-9	MVWOT 2021-1WA A 1.14 01/22/2041 ABS		12/20/2022	MBS PAYDOWN		283,441	283,441	283,365	283,427		15		15		283,441				1,632	01/22/2041
55400E-AB-5	MVWOT 2020-1A B 2.73 10/20/2037 ABS		12/20/2022	MBS PAYDOWN		199,873	199,873	201,067	200,145		(272)		(272)		199,873				2,422	10/20/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55903V-AL-7	WARNERMEDIA HOLDINGS IN 4.279 03/15/2032		08/05/2022	JP MORGAN SECURITIES LLC		459,475	500,000	500,000			322		322		500,322		(40,847)	(40,847)	8,558	03/15/2032
57119H-AA-8	MLR 2022-1A A1 3.372 07/20/2023 ABS		12/20/2022	MBS PAYDOWN		320,316	320,316	320,316			43		43		320,316				2,409	07/20/2023
574599-BS-4	MASCO CORP 1.5 02/15/2028		03/24/2022	US BANCORP INVESTMENTS INC/SPOKANE WA		1,236,354	1,400,000	1,397,704	1,397,960		131		131		1,398,091		(161,737)	(161,737)	13,008	02/15/2028
576323-AP-4	MASTEC INC 4.5 08/15/2028		02/07/2022	WELLS FARGO SECURITIES LLC		641,025	630,000	661,368	654,413	2,682	(710)		1,972		656,385		(15,360)	(15,360)	13,703	08/15/2028
576722-AA-0	MATHER FOUNDATION 2.675 10/01/2031		01/07/2022	BARCLAYS CAPITAL		2,951,370	3,000,000	3,000,000	3,000,000		222		222		3,000,222		(48,852)	(48,852)	21,400	10/01/2031
58507L-AC-3	MEDTRONIC GLOBAL HLDINGS 3.35 04/01/2027	D	05/17/2022	SECURITY CALLED BY ISSUER		5,081,300	5,000,000	5,482,950	5,423,167		(30,580)		(30,580)		5,392,587		(392,587)	(392,587)	186,453	04/01/2027
58517#-AE-0	MEGGITT HOLDINGS INC 3 11/20/2025 Private		10/27/2022	SECURITY CALLED BY ISSUER		4,000,000	4,000,000	4,000,000	4,000,000		15		15		4,000,015		(15)	(15)	112,667	11/20/2025
608328-BH-2	MOHEGAN TRIBAL GAMING AU 8 02/01/2026		05/12/2022	IMPERIAL CAPITAL GROUP LLC		596,750	700,000	712,110	710,483		(1,047)		(1,047)		709,435		(112,685)	(112,685)	44,333	02/01/2026
617446-8T-9	MORGAN STANLEY VAR 11/10/2023		12/23/2022	RBC CAPITAL MARKETS LLC		1,493,550	1,500,000	1,502,115	1,501,220		(642)		(642)		1,500,578		(7,028)	(7,028)	17,226	11/10/2023
62854A-AN-4	UTAH ACQUISITION SUB 3.95 06/15/2026		02/28/2022	JP MORGAN SECURITIES LLC		2,583,575	2,500,000	2,471,425	2,484,768		721		721		2,485,489		98,086	98,086	21,122	06/15/2026
62877C-AA-1	NAC AVIATION 29 DAC 4.75 06/30/2026	D	09/02/2022	SECURITY CALLED BY ISSUER		189,865	189,865	189,865			(134)		(134)		189,860		5	5	3,574	06/30/2026
62927#-AS-5	NFL VENTURES LP 3.02 04/15/2035 Private		10/15/2022	SINKING FUND REDEMPTION		167,959	167,959	167,959	167,955		3		3		167,959				2,536	04/15/2035
63935B-AA-1	NAVSL 2020-HA A 1.31 01/15/2069 ABS		12/15/2022	MBS PAYDOWN		96,372	96,372	90,861			664		664		96,372				399	01/15/2069
63935C-AB-7	NAVSL 2019-FA A2 2.6 08/15/2068 ABS		12/15/2022	MBS PAYDOWN		120,182	120,182	118,689			187		187		120,182				1,019	08/15/2068
63941B-AB-1	NAVSL 2019-A A2A 3.42 01/15/2043 ABS		12/15/2022	MBS PAYDOWN		82,973	82,973	81,375			212		212		82,973				510	01/15/2043
63941H-AA-0	NAVSL 2020-DA A 1.69 05/15/2069 ABS		12/15/2022	MBS PAYDOWN		71,004	71,004	67,119			465		465		71,004				326	05/15/2069
63942G-AA-1	NAVSL 2021-FA A 1.11 02/18/2070 ABS		12/15/2022	MBS PAYDOWN		20,887	20,887	18,409			160		160		20,887				48	02/18/2070
63942J-AA-5	NAVSL 2021-CA A 1.06 10/15/2069 ABS		12/15/2022	MBS PAYDOWN		32,089	32,089	27,777			241		241		32,089				47	10/15/2069
63942M-AA-8	NAVSL 2022-A A 2.23 07/15/2070 ABS		12/15/2022	MBS PAYDOWN		17,881	17,881	17,881			8		8		17,881				176	07/15/2070
64035G-AB-5	NSLT 2021-CA AFX 1.32 04/20/2062 ABS		12/20/2022	MBS PAYDOWN		702,059	702,059	697,644	701,368		691		691		702,059				4,337	04/20/2062
644393-AB-6	NEW FORTRESS ENERGY INC 6.5 09/30/2026		12/14/2022	VARIOUS		268,700	280,000	285,600	277,900	6,829	(1,383)		5,446		283,345		(14,645)	(14,645)	22,006	09/30/2026
65339K-AT-7	NEXTERA ENERGY CAPITAL 3.55 05/01/2027		03/24/2022	CITIGROUP GLOBAL MARKETS INC		2,018,660	2,000,000	2,204,620	2,179,310		(7,695)		(7,695)		2,171,615		(152,955)	(152,955)	28,992	05/01/2027
665531-AG-4	NORTHERN OIL AND GAS IN 8.125 03/01/2028		09/27/2022	SUNTRUST CAPITAL MARKETS INC		576,450	610,000	651,175	643,550	6,584	(6,261)		323		643,873		(67,423)	(67,423)	53,417	03/01/2028
674599-CH-6	OCCIDENTAL PETROLEUM COR 3.4 04/15/2026		05/26/2022	Corporate Actions Event		717,225	730,000	731,825	731,653		(86)		(86)		731,567		(14,342)	(14,342)	15,237	04/15/2026
674599-CJ-2	OCCIDENTAL PETROLEUM COR 4.4 04/15/2046		05/26/2022	Corporate Actions Event		783,125	875,000	891,325	891,319		(41)		(41)		891,277		(108,152)	(108,152)	23,635	04/15/2046
674599-CS-2	OCCIDENTAL PETROLEUM COR 3.5 08/15/2029		04/22/2022	GOLDMAN SACHS & CO LLC		1,302,813	1,375,000	1,333,650	1,336,214		1,477		1,477		1,337,690		(34,878)	(34,878)	33,554	08/15/2029
67777J-AL-2	OHIOHEALTH CORP 2.297 11/15/2031		01/25/2022	GOLDMAN SACHS & CO LLC		982,510	1,000,000	1,000,000	1,000,000		62		62		1,000,062		(17,552)	(17,552)	5,806	11/15/2031
680665-AK-2	OLIN CORP 5 02/01/2030		03/02/2022	BARCLAYS CAPITAL		629,300	620,000	599,231	604,254		1,776		1,776		606,030		23,270	23,270	18,342	02/01/2030
69073T-AT-0	OWENS-BROCKWAY 6.625 05/13/2027		03/01/2022	Corporate Actions Event		159,683	151,000	164,934	159,305	3,099	(752)		2,347		161,652		(1,970)	(1,970)	2,862	05/13/2027
69144A-AA-7	OXFIN 2020-1A A2 3.101 02/15/2028 ABS		12/15/2022	MBS PAYDOWN		1,049,464	1,049,464	1,063,799	1,055,901		(6,437)		(6,437)		1,049,464				18,656	02/15/2028
69331C-AH-1	PG&E CORP 5 07/01/2028		06/06/2022	VARIOUS		607,513	655,000	656,507	656,377		(58)		(58)		656,320		(48,807)	(48,807)	30,658	07/01/2028
709599-AX-2	PENSKE TRUCK LEASING/PTL 4.2 04/01/2027		04/21/2022	DETROIT EDISON SECURITIZATION FUND. LLC		2,109,975	2,100,000	2,154,558	2,130,832		(1,434)		(1,434)		2,129,398		(19,423)	(19,423)	49,980	04/01/2027
72014T-AC-3	PIEDMONT HEALTHCARE INC 2.044 01/01/2032		03/17/2022	CANTOR FITZGERALD & CO INC		890,460	1,000,000	1,000,000	1,000,000		43		43		1,000,043		(109,583)	(109,583)	10,561	01/01/2032
73179P-AK-2	AVIENT CORP 5.25 03/15/2023		11/01/2022	SECURITY CALLED BY ISSUER		505,000	500,000	500,625	500,091		(59)		(59)		500,032		(32)	(32)	34,677	03/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
740212-AM-7	PRECISION DRILLING CORP 6.875 01/15/2029	A	01/24/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		147,175	145,000	143,917	143,990		40		40		144,030		3,145	3,145	6,120	01/15/2029
74166Y-AA-8	PROSE 2019-1A A2 4.475 07/30/2049 ABS		10/30/2022	MBS PAYDOWN		38,250	38,250	40,712	38,602		(352)		(352)		38,250				750	07/30/2049
74340X-BS-9	PROLOGIS LP 1.625 03/15/2031		01/25/2022	GOLDMAN SACHS & CO LLC		2,782,140	3,000,000	2,982,270	2,983,698		256		256		2,983,954		(201,814)	(201,814)	17,875	03/15/2031
74352@-AA-5	AMAZON MARKHAM IL 2.98 10/10/2041 Private		12/10/2022	SINKING FUND REDEMPTION		104,124	104,124	104,124	104,124						104,124				1,588	10/10/2041
74368C-AZ-7	PROTECTIVE LIFE GLOBAL 0.631 10/13/2023		01/05/2022	BANK OF MONTREAL		2,493,871	2,509,000	2,523,527	2,519,868		(41)		(41)		2,519,827		(25,957)	(25,957)	3,694	10/13/2023
74977R-DK-7	COOPERATIEVE RABOBANK UA VAR 02/24/2027	D	01/06/2022	VARIOUS		3,473,361	3,600,000	3,600,000	3,600,000		1		1		3,600,001		(126,640)	(126,640)	14,857	02/24/2027
750731-AA-9	AUTUMN WIND HQ LLC 3.744 02/10/2049 Private		12/10/2022	SINKING FUND REDEMPTION		9,084	9,084	9,084	9,084						9,084				173	02/10/2049
75419T-AA-1	RATTLER MIDSTREAM LP 5.625 07/15/2025		11/01/2022	SECURITY CALLED BY ISSUER		637,441	620,000	654,057	644,800	904	(10,635)		(9,731)		635,069		(15,069)	(15,069)	62,584	07/15/2025
76119L-AB-7	RESIDEO FUNDING INC 4 09/01/2029		04/13/2022	STIFEL NICOLAUS & CO INC		215,100	240,000	240,000	235,436	4,564	28		4,592		240,028		(24,928)	(24,928)	6,187	09/01/2029
76774L-AA-5	RITCHIE BROS HLDGS INC 4.75 12/15/2031		02/07/2022	RBC CAPITAL MARKETS LLC		720,900	720,000	727,594	727,556		(29)		(29)		727,526		(6,626)	(6,626)	4,560	12/15/2031
78397U-AA-8	SCIL IV LLC / SCIL USA 5.375 11/01/2026		03/17/2022	VARIOUS		637,400	680,000	684,469	684,299		(119)		(119)		684,180		(46,780)	(46,780)	13,721	11/01/2026
78448Y-AB-7	SMB 2021-A A2A1 FLT 01/15/2053 ABS		12/15/2022	MBS PAYDOWN		6,267	6,267	6,019			9		9		6,267				41	01/15/2053
78449M-AA-4	SMB 2021-D A1A 1.34 03/17/2053 ABS		12/15/2022	MBS PAYDOWN		217,740	217,740	210,220	82,137		631		631		217,740				1,145	03/17/2053
78449Y-AA-8	SMB 2021-B A 1.31 07/17/2051 ABS		12/15/2022	MBS PAYDOWN		174,660	174,660	164,644			892		892		174,660				841	07/17/2051
78485W-AA-7	STWD 2019-FL1 A FLT 07/15/2038 CRE	D	12/15/2022	MBS PAYDOWN		121,223	121,223	121,261	121,224		(1)		(1)		121,223				1,142	07/15/2038
785712-AG-5	SABLE INTL FINANCE LTD 5.75 09/07/2027	D	09/29/2022	VARIOUS		651,056	745,000	785,752	762,694	15,039	(11,852)		3,187		765,881		(114,825)	(114,825)	53,071	09/07/2027
80285W-AD-9	SDART 2020-3 A3 0.52 07/15/2024 ABS		02/15/2022	MBS PAYDOWN		111,029	111,029	111,155	111,080		(51)		(51)		111,029				68	07/15/2024
82481L-AC-3	SHIRE ACQ INV IRELAND D 2.875 09/23/2023	D	03/24/2022	SECURITY CALLED BY ISSUER		395,924	392,000	403,517	403,497		(1,674)		(1,674)		401,822		(9,822)	(9,822)	9,590	09/23/2023
82967N-BJ-6	SIRIUS XM RADIO INC 4 07/15/2028		03/02/2022	RBC CAPITAL MARKETS LLC		384,000	400,000	396,000	396,060		126		126		396,186		(12,186)	(12,186)	11,244	07/15/2028
82967N-BM-9	SIRIUS XM RADIO INC 3.875 09/01/2031		03/02/2022	RBC CAPITAL MARKETS LLC		460,000	500,000	480,955	481,135		353		353		481,488		(21,488)	(21,488)	10,656	09/01/2031
832248-AZ-1	SMITHFIELD FOODS INC 4.25 02/01/2027		04/05/2022	JP MORGAN SECURITIES LLC		2,279,921	2,300,000	2,339,376	2,321,814		(866)		(866)		2,320,948		(41,027)	(41,027)	66,796	02/01/2027
833636-AH-6	SOCIEDAD QUIMICA Y MINER 4.25 05/07/2029	D	03/09/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,032,050	1,000,000	999,840	999,876		(1)		(1)		999,875		32,175	32,175	14,088	05/07/2029
83390U-AF-4	SOFI 2020-C AFX 1.95 02/15/2046 ABS		12/15/2022	MBS PAYDOWN		70,442	70,442	67,624			254		254		70,442				404	02/15/2046
84132G-AA-7	SE ALASKA REG HEALTH CO 2.262 07/01/2031		01/12/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		2,890,170	3,000,000	3,000,000	3,000,000		177		177		3,000,177		(110,007)	(110,007)	19,604	07/01/2031
84858@-AA-3	SPIRIT AIRLINES 2015-1 4.93 04/01/2023 Private		10/01/2022	SINKING FUND REDEMPTION		357,333	357,333	357,333	357,334		(1)		(1)		357,333				8,808	04/01/2023
848609-AA-1	SPIRITS NEWCO LLC 5.3 03/31/2033 Private		12/31/2022	VARIOUS		167,113	167,113	167,113	167,115		(2)		(2)		167,113				(55,848)	03/31/2033
86959L-AG-8	SVENSKA HANDELSBANKEN AB 0.55 06/11/2024	D	03/01/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		2,909,880	3,000,000	2,997,690	2,998,114		128		128		2,998,242		(88,362)	(88,362)	3,758	06/11/2024
87020P-AL-1	SWEDBANK AB 0.6 09/25/2023	D	04/14/2022	MARKETAXESS CORP		1,453,245	1,500,000	1,507,455	1,505,514		(915)		(915)		1,504,600		(51,355)	(51,355)	5,100	09/25/2023
872898-AA-9	TSMC ARIZONA CORP 1.75 10/25/2026		08/10/2022	MORGAN STANLEY		363,416	400,000	399,904	399,907		11		11		399,919		(36,503)	(36,503)	5,581	10/25/2026
872898-AC-5	TSMC ARIZONA CORP 2.5 10/25/2031		02/24/2022	RBC CAPITAL MARKETS LLC		1,901,740	2,000,000	2,031,400	2,030,922		(433)		(433)		2,030,489		(128,749)	(128,749)	17,083	10/25/2031
87407R-AA-4	TAL 2020-1A A 2.05 09/20/2045 ABS		04/20/2022	MBS PAYDOWN		218,750	218,750	218,663	218,747		3		3		218,750				750	09/20/2045
87407R-AA-4	TAL 2020-1A A 2.05 09/20/2045 ABS		12/20/2022	MBS PAYDOWN		437,500	437,500	437,325	437,475		25		25		437,500				6,186	09/20/2045
88032W-AG-1	TENCENT HOLDINGS LTD 3.595 01/19/2028	D	11/04/2022	VARIOUS		1,412,215	1,500,000	1,499,625	1,499,757		(13)		(13)		1,499,744		(87,529)	(87,529)	47,684	01/19/2028
88315L-AG-3	TMCL 2020-2A A 2.1 09/20/2045 ABS	D	12/20/2022	MBS PAYDOWN		489,042	489,042	488,897	489,024		18		18		489,042				5,299	09/20/2045
88579Y-AY-7	3M COMPANY 2.875 10/15/2027		08/17/2022	RBC CAPITAL MARKETS LLC		1,019,360	1,060,000	1,139,839	1,130,729		(7,657)		(7,657)		1,123,072		(103,713)	(103,713)	25,734	10/15/2027
88607A-AA-7	TBOLT 2019-1 A 3.671 11/15/2039 ABS	D	11/15/2022	MBS PAYDOWN		61,470	61,470	55,054	60,875		595		595		61,470				745	11/15/2039
89157F-AC-4	TOTAL PLAY TELECOM 6.375 09/20/2028	D	01/24/2022	JEFFERIES LLC		595,013	645,000	645,250	609,531	35,709	7		35,716		645,248		(50,235)	(50,235)	14,392	09/20/2028

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
892331-AM-1	TOYOTA MOTOR CORP 1.339 03/25/2026	D	01/03/2022	CITIGROUP GLOBAL MARKETS INC		4,948,500	5,000,000	5,000,000	5,000,000		186		186		5,000,186		(51,686)	(51,686)	18,597	03/25/2026
89346D-AH-0	TRANSALTA CORP 7.75 11/15/2029	A	11/15/2022	SEAPORT GLOBAL SECURITIES LLC		359,188	350,000	350,000			84		84		350,084		9,103	9,103		11/15/2029
89680E-AA-7	TRITON WATER HOLDINGS IN 6.25 04/01/2029		05/12/2022	SEAPORT GLOBAL SECURITIES LLC		777,500	1,000,000	1,007,283	959,100	47,568	(324)		47,244		1,006,344		(228,844)	(228,844)	39,063	04/01/2029
897051-AB-4	TRONOX INC 6.5 05/01/2025		01/18/2022	CITIGROUP GLOBAL MARKETS INC		652,344	625,000	668,925	654,180		(1,225)		(1,225)		652,955		(611)	(611)	8,915	05/01/2025
90270R-BD-5	UBSBB 2012-C4 A4 2.7919 12/10/2045 CMBS		06/01/2022	MATURITY		200,000	200,000	203,375	201,726		(1,330)		(1,330)		200,396		(396)	(396)	2,812	12/10/2045
909287-AA-2	UAL 2007 PASS TRUST 6.636 07/02/2022		05/25/2022	SINKING FUND REDEMPTION		66,786	66,785	58,103	66,063		722		722		66,785		1	1	4,051	01/02/2024
91911K-AN-2	BAUSCH HEALTH COS INC 5.5 11/01/2025		11/17/2022	GOLDMAN SACHS & CO LLC		547,625	650,000	650,688	650,130		(45)		(45)		650,085		(102,460)	(102,460)	37,736	11/01/2025
92328M-AC-7	VENTURE GLOBAL CALCASIE 3.875 11/01/2033		01/04/2022	CITIGROUP GLOBAL MARKETS INC		343,200	330,000	330,000	330,000		35		35		330,035		13,165	13,165	1,563	11/01/2033
92348A-AA-3	VZOT 2019-C A1A 1.94 04/22/2024 ABS		12/20/2022	MBS PAYDOWN		731,297	731,297	729,412			1,550		1,550		731,297				2,083	04/22/2024
92854*-AA-2	VIVINT SOLAR A2 PROJ CO 4.7 12/28/2040 SL (Private)		10/31/2022	SINKING FUND REDEMPTION		758,703	758,703	758,703	758,913		(210)		(210)		758,703				25,442	12/28/2040
92914X-AN-9	VOYA 2015-2A BR FLT 07/23/2027 LL	D	03/18/2022	MATURITY		500,000	500,000	500,000	500,000						500,000				3,347	07/23/2027
98262P-AA-9	WW INTERNATIONAL INC 4.5 04/15/2029		11/04/2022	VARIOUS		766,066	1,200,000	1,189,125	1,148,700	40,744	725		41,469		1,190,168		(424,102)	(424,102)	42,575	04/15/2029
EJ7066-33-9	BARRY CALLEBAUT SVCS NV 5.5 06/15/2023	D	12/31/2022	Post Sale Income															(27,500)	06/15/2023
G2765*-AA-2	DIONYSUS AVIATION 3.9 07/20/2024 Private	D	12/28/2022	SECURITY CALLED BY ISSUER		2,500,000	2,500,000	2,500,000	2,500,000		149		149		2,500,149		(149)	(149)	140,563	07/20/2024
G2765*-AB-0	DIONYSUS AVIATION 4.06 07/20/2025 Private	D	12/28/2022	SECURITY CALLED BY ISSUER		1,900,000	1,900,000	1,900,000	1,900,000		145		145		1,900,145		(145)	(145)	111,210	07/20/2025
G2765*-AC-8	DIONYSUS AVIATION 4.22 07/20/2026 Private	D	12/28/2022	SECURITY CALLED BY ISSUER		3,000,000	3,000,000	3,000,000	3,000,000		263		263		3,000,263		(263)	(263)	182,515	07/20/2026
G2765*-AF-1	DIONYSUS AVIATION 4.86 10/23/2026 Private	D	12/28/2022	SECURITY CALLED BY ISSUER		1,015,720	1,000,000	1,000,000	1,000,000		(12)		(12)		999,988		12	12	73,095	10/23/2026
G2765*-AG-9	DIONYSUS AVIATION 4.97 10/23/2027 Private	D	12/28/2022	SECURITY CALLED BY ISSUER		4,118,437	4,000,000	4,000,000	4,000,000		(40)		(40)		3,999,960		40	40	353,131	10/23/2027
G2765*-AH-7	DIONYSUS AVIATION 5.09 10/23/2028 Private	D	12/28/2022	SECURITY CALLED BY ISSUER		2,292,227	2,200,000	2,200,000	2,200,000		253		253		2,200,253		(253)	(253)	224,426	10/23/2028
G6363#-AT-4	NAC AVIATION 29 DAC 6.83 03/14/2025 Private	D	07/14/2022	DIRECT TO COMPANY		4,814,227	6,190,900	5,113,683	5,177,845			64,162	(64,162)		5,113,683		(299,456)	(299,456)		03/14/2025
G6363#-AV-9	NAC AVIATION 29 DAC 5.04 02/27/2024 Private	D	07/14/2022	DIRECT TO COMPANY		1,604,742	2,044,553	1,688,801	1,728,047			39,247	(39,247)		1,688,801		(84,058)	(84,058)	3,201	02/27/2024
G6363#-AW-7	NAC AVIATION 29 DAC 5.17 02/27/2026 Private	D	07/14/2022	DIRECT TO COMPANY		2,407,114	3,068,779	2,534,812	2,591,725			56,913	(56,913)		2,534,812		(127,698)	(127,698)		02/27/2026
G6515#-AK-0	JOHN WOOD GROUP 4.78 07/02/2029 Private	D	10/31/2022	SECURITY CALLED BY ISSUER		1,080,875	1,080,875	1,080,875	1,080,875		(79)		(79)		1,080,795		79	79	85,768	07/02/2029
G6515#-AL-8	JOHN WOOD GROUP 4.88 07/02/2031 Private	D	10/31/2022	SECURITY CALLED BY ISSUER		1,134,918	1,134,918	1,134,918	1,134,918		(83)		(83)		1,134,835		83	83	91,566	07/02/2031
P4001#-AA-8	EOLICA MESA LA PAZ 5.98 12/20/2044 Private	C	12/20/2022	SINKING FUND REDEMPTION		147,781	147,781	147,781	147,780		1		1		147,781				2,863	12/20/2044
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						197,172,616	203,289,339	204,587,924	197,196,333	309,757	(201,290)	160,322	(51,855)		202,569,964		(5,837,202)	(5,837,202)	5,096,477	XXX
12769L-AB-5	CAESARS RESORT COLLECTIO FLT 12/23/2024 SL		12/05/2022	SINKING FUND REDEMPTION		552,035	551,959	552,649	549,470		2,489		2,489		551,959		76	76	16,374	12/23/2024
24521T-AJ-5	DEL MONTE FOODS INC FLT 05/16/2029 SL		12/31/2022	SINKING FUND REDEMPTION		4,600	4,600	4,554			44		44		4,600				162	05/16/2029
45004K-AC-0	IRI HOLDINGS INC FLT 12/01/2025 SL		08/01/2022	SINKING FUND REDEMPTION		194,000	194,000	192,060	188,771		5,229		5,229		194,000				5,640	12/01/2025
88103N-AK-6	TERRAFORM POWER OPERATING FLT 5/21/2029 SL		12/31/2022	VARIOUS		4,600	4,600	4,531			63		63		4,600				113	05/21/2029
BL3836-72-5	INTELSAT JACKSON HLDG FLT 02/01/2029 SL	D	12/30/2022	VARIOUS		111,384	111,384	110,270			166		166		111,383				1,941	02/01/2029
BL3898-65-9	SCIENTIFIC GAMES INTERNAT FLT 04/14/2029 SL		12/30/2022	SINKING FUND REDEMPTION		3,250	3,250	3,226			9		9		3,250				86	04/16/2029
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						869,869	869,793	867,290	738,241		8,000		8,000		869,792		76	76	24,316	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
2509999997. Total - Bonds - Part 4						608,383,293	639,788,762	629,287,330	603,467,083	309,757	(1,091,719)	160,322	(942,284)		612,641,561		(4,698,122)	(4,698,122)	17,038,999	XXX
2509999998. Total - Bonds - Part 5						61,029,779	62,870,677	61,694,504			(34,767)		(34,767)		61,659,734		(724,889)	(724,889)	463,742	XXX
2509999999. Total - Bonds						669,413,072	702,659,439	690,981,834	603,467,083	309,757	(1,126,486)	160,322	(977,051)		674,301,295		(5,423,011)	(5,423,011)	17,502,741	XXX
857477-60-8	STATE STREET CORP EQUITY		08/16/2022	CANTOR FITZGERALD & CO INC	32,681.000	851,321	817,025.00	817,025	892,518	(75,493)			(75,493)		817,025		34,296	34,296	24,099	
902973-15-5	US BANCORP EQUITY		11/09/2022	VARIOUS	242,024.000	5,227,891	6,050,600.00	3,630,360	6,007,036	(2,376,676)			(2,376,676)		3,630,360		1,597,531	1,597,531	97,016	
902973-83-3	US BANCORP EQUITY		01/18/2022	SECURITY CALLED BY ISSUER	100,000.000	2,500,000	2,500,000.00	2,690,000	2,500,000	190,000			190,000		2,690,000		(190,000)	(190,000)	40,625	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						8,579,212	XXX	7,137,385	9,399,554	(2,262,169)			(2,262,169)		7,137,385		1,441,827	1,441,827	161,740	XXX
84130#-10-3	SOUTHCROSS ENERGY Redeemable Preferred 01/31/2026		06/01/2022	Corporate Actions Event	550,480.000	550,480		389,498	308,269	81,229			81,229		389,498		160,982	160,982		
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						550,480	XXX	389,498	308,269	81,229			81,229		389,498		160,982	160,982		XXX
4509999997. Total - Preferred Stocks - Part 4						9,129,692	XXX	7,526,883	9,707,823	(2,180,940)			(2,180,940)		7,526,883		1,602,809	1,602,809	161,740	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks						9,129,692	XXX	7,526,883	9,707,823	(2,180,940)			(2,180,940)		7,526,883		1,602,809	1,602,809	161,740	XXX
294600-10-1	EQUITRANS MIDSTREAM CORP EQUITY		12/31/2022	Post Sale Income																
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							XXX													XXX
BME3Q4-DQ-2	SOUTHCROSS ENERGY PARTNERS LP Unlisted		06/01/2022	Corporate Actions Event	89,052.000	39,205		7,124	6,234	891			891		7,124		32,101	32,101		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						39,205	XXX	7,124	6,234	891			891		7,124		32,101	32,101		XXX
5989999997. Total - Common Stocks - Part 4						39,205	XXX	7,124	6,234	891			891		7,124		32,101	32,101		XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks						39,205	XXX	7,124	6,234	891			891		7,124		32,101	32,101		XXX
5999999999. Total - Preferred and Common Stocks						9,168,897	XXX	7,534,007	9,714,057	(2,180,049)			(2,180,049)		7,534,007		1,634,910	1,634,910	161,740	XXX
6009999999 - Totals						678,581,969	XXX	698,515,841	613,181,140	(1,870,292)	(1,126,486)	160,322	(3,157,100)		681,835,302		(3,788,101)	(3,788,101)	17,664,481	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-TB-4	US TREASURY N/B 1.875 11/15/2051		03/31/2022	MORGAN STANLEY	04/19/2022	VARIOUS	1,865,000	1,636,538	1,625,576	1,636,556		18		18			(10,980)	(10,980)	13,638	13,524
912810-TC-2	US TREASURY N/B 2 11/15/2041		02/08/2022	VARIOUS	03/15/2022	VARIOUS	11,410,000	11,093,181	11,080,215	11,093,344		163		163			(13,129)	(13,129)	46,735	43,059
912810-TD-0	US TREASURY N/B 2.25 02/15/2052		06/22/2022	GOLDMAN SACHS & CO LLC	07/08/2022	MORGAN STANLEY	1,000,000	809,727	809,531	809,898		171		171			(367)	(367)	9,075	7,956
912810-TF-5	US TREASURY N/B 2.375 02/15/2042		04/05/2022	VARIOUS	04/05/2022	VARIOUS	4,545,000	4,481,695	4,353,165	4,481,698		2		2			(128,532)	(128,532)	11,603	8,971
91282C-DJ-7	US TREASURY N/B 1.375 11/15/2031		01/21/2022	VARIOUS	01/27/2022	VARIOUS	4,750,000	4,595,742	4,578,221	4,595,914		172		172			(17,693)	(17,693)	12,328	11,585
91282C-DN-8	US TREASURY N/B 1 12/15/2024		01/04/2022	GOLDMAN SACHS & CO LLC	01/14/2022	JP MORGAN SECURITIES LLC	2,000,000	1,998,672	1,986,250	1,998,681		10		10			(12,431)	(12,431)	1,923	1,154
91282C-DP-3	US TREASURY N/B 1.375 12/31/2028		01/25/2022	VARIOUS	03/15/2022	VARIOUS	5,730,000	5,606,142	5,554,273	5,607,080		938		938			(52,807)	(52,807)	7,826	3,589
91282C-DQ-1	US TREASURY N/B 1.25 12/31/2026		01/10/2022	JP MORGAN SECURITIES LLC	01/27/2022	GOLDMAN SACHS & CO LLC	4,645,000	4,592,786	4,559,820	4,593,258		473		473			(33,439)	(33,439)	4,972	1,557
0109999999. Subtotal - Bonds - U.S. Governments							35,945,000	34,814,483	34,547,051	34,816,429		1,947		1,947			(269,378)	(269,378)	108,100	91,395
54445C-AK-9	LOS ANGELES CA DEPT OF 4.242 05/15/2048		03/03/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	03/09/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	2,000,000	2,000,000	2,027,960	2,001,394		1,394		1,394			26,566	26,566		
914440-UW-0	UNIV OF MASSACHUSETTS M 4.306 11/01/2045		03/16/2022	CITIGROUP GLOBAL MARKETS INC	03/16/2022	CITIGROUP GLOBAL MARKETS INC	2,000,000	2,000,000	2,016,900	2,000,000							16,900	16,900		
0909999999. Subtotal - Bonds - U.S. Special Revenues							4,000,000	4,000,000	4,044,860	4,001,394		1,394		1,394			43,466	43,466		
00790R-AB-0	ADVANCED DRAINAGE SYSTE 6.375 06/15/2030		06/02/2022	MORGAN STANLEY	06/02/2022	MORGAN STANLEY & CO LLC	315,000	315,000	321,300	315,000							6,300	6,300		
047649-AA-6	ATKORE INC 4.25 06/01/2031		02/28/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	06/09/2022	MORGAN STANLEY	125,000	121,538	115,313	121,628		91		91			(6,316)	(6,316)	2,833	1,343
05522R-DB-1	BACCT 2019-A1 A1 1.74 01/15/2025 ABS		06/06/2022	STONEX FINANCIAL INC	08/15/2022	MATURITY	445,000	445,139	445,000	445,000		(139)		(139)					1,936	495
058498-AY-2	BALL CORP 6.875 03/15/2028		11/09/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	11/15/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	700,000	700,000	714,875	700,952		952		952			13,923	13,923		
06051G-HC-6	BANK OF AMERICA CORP VAR 12/20/2023		01/25/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	12/20/2022	SECURITY CALLED BY ISSUER at 100.000	2,000,000	2,033,760	2,000,000	2,000,000		(33,760)		(33,760)					60,080	6,175
071734-AP-2	BAUSCH HEALTH COS INC 6.125 02/01/2027		01/27/2022	BARCLAYS CAPITAL	08/31/2022	BARCLAYS CAPITAL	510,000	510,000	385,050	510,835		835		835			(125,785)	(125,785)	17,528	
07831C-AA-1	BELLRING BRANDS INC 7 03/15/2030		03/01/2022	JP MORGAN SECURITIES LLC	04/22/2022	VARIOUS	750,000	750,000	742,500	751,188		1,188		1,188			(8,688)	(8,688)	6,708	
126307-AZ-0	CSC HOLDINGS LLC 6.5 02/01/2029		12/01/2022	WELLS FARGO SECURITIES LLC	12/02/2022	RBC CAPITAL MARKETS LLC	175,000	155,750	156,844	155,757		7		7			1,087	1,087	3,950	3,918
12653C-AK-4	CNX RESOURCES CORP 7.375 01/15/2031		09/12/2022	CITIGROUP GLOBAL MARKETS INC	09/22/2022	STIFEL NICOLAUS & CO INC	420,000	420,000	418,950	420,946		946		946			(1,996)	(1,996)		
15239X-AA-6	CNTL AMR BOTTLING CORP 5.25 04/27/2029	D	01/20/2022	CITIGROUP GLOBAL MARKETS INC	01/25/2022	STIFEL NICOLAUS & CO INC	700,000	694,862	708,750	695,372		510		510			13,378	13,378		
171779-AL-5	CIENA CORP 4 01/31/2030		01/11/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	01/19/2022	GOLDMAN SACHS & CO LLC	750,000	750,000	750,938	750,574		574		574			363	363	250	
248019-AU-5	DELUXE CORP 8 06/01/2029		02/28/2022	JEFFERIES LLC	05/09/2022	VARIOUS	150,000	155,421	139,625	155,266		(155)		(155)			(15,641)	(15,641)	5,333	3,033
26884L-AN-9	EQT CORP 3.625 05/15/2031		01/26/2022	CITIGROUP GLOBAL MARKETS INC	04/07/2022	CREDIT SUISSE SECURITIES USA LLC	360,000	358,200	337,356	358,236		36		36			(20,880)	(20,880)	5,293	2,646
27034R-AA-1	EARTHSTONE ENERGY HOL 8 04/15/2027		04/07/2022	RBC CAPITAL MARKETS LLC	04/28/2022	RBC CAPITAL MARKETS LLC	670,000	670,000	675,025	670,678		678		678			4,347	4,347	2,978	
30167H-AE-8	EART 2020-1A C 2.49 01/15/2025 ABS		06/16/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	12/15/2022	MBS PAYDOWN	890,177	889,899	890,177	890,177		278		278					6,188	369
36320W-AL-0	GALXY 2015-21A AR FLT 04/20/2031 LL	D	03/29/2022	MORGAN STANLEY	04/29/2022	MORGAN STANLEY	500,000	496,250	495,155	496,535		285		285			(1,380)	(1,380)	1,969	1,239
377320-AA-4	GLATFELTER 4.75 11/15/2029		10/25/2022	VARIOUS	10/26/2022	MARKETAXESS CORP	375,000	301,388	237,330	302,656		1,269		1,269			(65,326)	(65,326)	13,343	7,069
404119-CD-9	HCA INC 3.125 03/15/2027		03/02/2022	MORGAN STANLEY	03/02/2022	CANTOR FITZGERALD & CO INC	1,000,000	998,020	1,003,100	998,020							5,080	5,080		
43371H-AA-1	HOAG MEMORIAL HOSPITAL 3.803 07/15/2052		03/23/2022	JP MORGAN SECURITIES LLC	03/31/2022	JP MORGAN SECURITIES LLC	2,000,000	2,000,000	2,022,960	2,001,253		1,253		1,253			21,707	21,707	845	
46284V-AJ-0	IRON MOUNTAIN INC 5.25 07/15/2030		10/25/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	10/26/2022	MORGAN STANLEY	680,000	572,900	578,850	573,007		107		107			5,843	5,843	10,214	10,115
46590X-AG-1	JBS USA/FOOD/FINANCE 5.125 02/01/2028		06/06/2022	MIZUHO SECURITIES USA LLC	08/19/2022	JEFFERIES LLC	775,000	768,792	779,844	770,507		1,715		1,715			9,336	9,336	6,840	
466365-AA-1	JACK 2019-1A A2I 3.982 08/25/2049 ABS		01/13/2022	Guggenheim Securities, LLC	02/25/2022	MBS PAYDOWN	595,500	596,989	595,500	595,500		(1,489)		(1,489)					5,838	3,491
469815-AK-0	JACOBS ENTERTAINMENT INC 6.75 02/15/2029		01/26/2022	CREDIT SUISSE SECURITIES USA LLC	01/26/2022	OPPENHEIMER & CO INC	100,000	100,000	102,250	100,000							2,250	2,250		
55337P-AA-0	MIWD HLDCO II/MIWD FIN 5.5 02/01/2030		01/13/2022	RBC CAPITAL MARKETS LLC	01/24/2022	RBC CAPITAL MARKETS LLC	465,000	465,000	465,000	465,413		413		413			(413)	(413)	497	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
55617L-AQ-5	MACY'S RETAIL HLDGS LLC 5.875 03/15/2030		03/02/2022	CREDIT SUISSE SECURITIES USA LLC	03/04/2022	CREDIT SUISSE SECURITIES USA LLC	400,000	400,000	404,000	400,147		147		147			3,853	3,853		
55617L-AR-3	MACY'S RETAIL HLDGS LLC 6.125 03/15/2032		03/02/2022	CREDIT SUISSE SECURITIES USA LLC	03/04/2022	CREDIT SUISSE SECURITIES USA LLC	400,000	400,000	404,000	400,145		145		145			3,855	3,855		
651290-AQ-1	OVINTIV EXPLORATION INC 5.625 07/01/2024		03/01/2022	VARIOUS	06/10/2022	SECURITY CALLED BY ISSUER	2,000,000	2,150,400	2,094,930	2,131,363		(19,037)		(19,037)			(131,363)	(131,363)	144,618	15,781
65249B-AB-5	NEWS CORP 5.125 02/15/2032		02/08/2022	CITIGROUP GLOBAL MARKETS INC	02/10/2022	CITIGROUP GLOBAL MARKETS INC	750,000	750,000	760,313	750,229		229		229			10,084	10,084	320	
69331C-AH-1	PG&E CORP 5 07/01/2028		02/28/2022	GOLDMAN SACHS & CO LLC	06/06/2022	CITIGROUP GLOBAL MARKETS INC	125,000	123,591	115,938	123,646		55		55			(7,709)	(7,709)	2,726	1,059
80286N-AE-6	SDART 2021-1 B 0.5 04/15/2025 ABS		06/10/2022	AMHERST PIERPONT SECURITIES LLC	11/15/2022	MBS PAYDOWN	1,205,000	1,200,717	1,205,000	1,205,000		4,283		4,283					1,686	485
84859B-AB-7	SPIRIT LOYALTY KY LTD/IP 8 09/20/2025	D	11/09/2022	BARCLAYS CAPITAL INC	11/10/2022	BARCLAYS CAPITAL INC	335,000	329,975	334,581	329,981		6		6			4,600	4,600	2,010	2,010
86400G-AC-3	STUDIO CITY CO LTD 7 02/15/2027	D	02/09/2022	DEUTSCHE BANK SECURITIES INC	02/10/2022	DEUTSCHE BANK SECURITIES INC	700,000	700,000	703,500	700,163		163		163			3,337	3,337		
876511-AF-3	TASEKO MINES LTD 7 02/15/2026	A	01/26/2022	IMPERIAL CAPITAL GROUP LLC	10/20/2022	VARIOUS	705,000	727,913	569,288	722,714		(5,199)		(5,199)			(153,426)	(153,426)	58,809	22,345
94988H-AF-8	WFCM 2012-LC5 B 4.142 10/15/2045 CMBS		05/26/2022	BANK OF MONTREAL	07/01/2022	MATURITY	125,000	124,922	125,000	124,945		23		23			55	55	863	431
98262P-AA-9	WW INTERNATIONAL INC 4.5 04/15/2029		02/28/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	11/04/2022	MARKETAXESS CORP	150,000	126,495	77,907	128,265		1,770		1,770			(50,358)	(50,358)	7,181	2,569
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							22,345,677	22,302,921	21,876,149	22,261,098		(41,821)		(41,821)			(479,883)	(479,883)	370,836	84,573
69346E-AG-2	PMHC II INC FLT 04/21/2029 SL		02/03/2022	CREDIT SUISSE SECURITIES USA LLC	03/08/2022	RBC CAPITAL MARKETS LLC	580,000	577,100	561,719	580,813		3,713		3,713			(19,094)	(19,094)		
88103N-AK-6	TERRAFORM POWER OPERATING FLT 5/21/2029 SL		05/11/2022	VARIOUS	12/31/2022	VARIOUS													(15,194)	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							580,000	577,100	561,719	580,813		3,713		3,713			(19,094)	(19,094)	(15,194)	
2509999998. Total - Bonds							62,870,677	61,694,504	61,029,779	61,659,734		(34,767)		(34,767)			(724,889)	(724,889)	463,742	175,968
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								61,694,504	61,029,779	61,659,734		(34,767)		(34,767)			(724,889)	(724,889)	463,742	175,968

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
59188#-10-6	FARMERS DIRECT P&C INSURANCE CO		25321	23-1903575	8BI	49,001,373			1,000.000	
59214#-10-4	FARMERS GROUP P&C INSURANCE CO		34339	13-2915260	8BI	273,211,730			1,000.000	
32000*-10-3	ECONOMY FIRE & CASUALTY CO		22926	36-1022580	8BI	327,149,984			600,000.000	
59180*-10-8	FARMERS CASUALTY INSURANCE CO		40169	05-0393243	8BI	71,809,956			1,000.000	
1199999. Subtotal - Common Stock - U.S. P&C Insurer						721,173,043			XXX	XXX
59217#-10-1	FARMERS LLOYDS INSURANCE CO. OF TEXAS			05-0476998	8BII	1,000		1,000	1,000.000	
59155#-10-5	FARMERS GENERAL INSURANCE AGENCY, INC.			95-3003951	8BII	6,250,118		6,252,292	5,000.000	
1799999. Subtotal - Common Stock - Other Affiliates						6,251,118		6,253,292	XXX	XXX
1899999. Total Common Stocks						727,424,161		6,253,292	XXX	XXX
1999999 - Totals						727,424,161		6,253,292	XXX	XXX

1. Total amount of goodwill nonadmitted $ ....

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds															XXX	XXX	XXX		
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
CALIFORNIA ST HLTH FACS 5.75 10/01/2023			10/03/2022	Corporate Actions Event	10/01/2023	26,207		(4)			26,211	26,211	377		5.750	5.865	AO		
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						26,207		(4)			26,211	26,211	377		XXX	XXX	XXX		
FHMS KSMC A2 2.615 01/25/2023 CMBS			10/24/2022	HILLTOP SECURITIES INC	01/25/2023	119,980		739			120,000	119,241	262		2.615	8.999	MON	523	227
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						119,980		739			120,000	119,241	262		XXX	XXX	XXX	523	227
0909999999. Total - U.S. Special Revenues Bonds						146,187		735			146,211	145,452	639		XXX	XXX	XXX	523	227
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds															XXX	XXX	XXX		
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
1909999999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
2419999999. Total - Issuer Obligations						26,207		(4)			26,211	26,211	377		XXX	XXX	XXX		
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities						119,980		739			120,000	119,241	262		XXX	XXX	XXX	523	227
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
2509999999. Total Bonds						146,187		735			146,211	145,452	639		XXX	XXX	XXX	523	227
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals						146,187		735			XXX	145,452	639		XXX	XXX	XXX	523	227

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 146,187	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 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
JP MORGAN CHASE	10410 Highland Manor Drive, 33610-9128 02 Tampa, FL					74,137,837	XXX
JP Morgan Chase Bank	JJ 420 West Van Buren St., 10th Fl., Chicago, ILL 60606					46,896,841	XXX
Bank of America	2000 Clayton Road Building D, 5th Floor Concord, CA 94520-2437					4,930,137	XXX
Citibank NA	One Penn's Way OPS 2, 2nd Floor New Castle, DE 19720					(158,107,358)	XXX
First National Bank of Alaska	101 W. 36th Ave Ste. 419 Anchorage, AK 99503					10,000	XXX
Wells Fargo Bank	3440 Flair Drive 5th Floor, El Monte CA 91731					10,999,573	XXX
Century Bank	300 West Vine Street Lexington KY					500,000	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			(20,632,970)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			(20,632,970)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(20,632,970)	XXX

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

1.	January	38,193,816	4.	April	(49,152,333)	7.	July	(149,680,221)	10.	October	(210,692,948)
2.	February	159,680,034	5.	May	(77,002,414)	8.	August	(147,536,639)	11.	November	(31,877,756)
3.	March	(36,883,637)	6.	June	(155,820,449)	9.	September	(174,104,815)	12.	December	(20,632,970)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL 0 01/24/2023		12/30/2022		01/24/2023	4,738,359		
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						4,738,359		
0109999999. Total - U.S. Government Bonds						4,738,359		
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						4,738,359		
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						4,738,359		
8609999999 - Total Cash Equivalents						4,738,359		

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 4,738,359	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ	B	Special Deposit			548,897	540,504
4.	Arkansas AR	B	Special Deposit			69,319	66,186
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	Special Deposit			98,647	85,406
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Special Deposit			229,539	226,029
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	B	Special Deposit			149,699	147,410
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	O	Ben. of State Policyhold.	983,368	918,491		
33.	New York NY						
34.	North Carolina NC	B	Special Deposit			371,451	333,679
35.	North Dakota ND						
36.	Ohio OH						
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI	B	Benefit of all Policyhold.	2,517,128	2,246,255		
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	3,500,496	3,164,746	1,467,552	1,399,214
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				