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HEALTH ANNUAL STATEMENT

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

UnitedHealthcare of New England, Inc.

NAIC Group Code 0707 (Current) 0707 (Prior) NAIC Company Code 95149 Employer's ID Number 05-0413469

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

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 11/14/1984 Commenced Business 12/27/1984

Statutory Home Office 475 Kilvert Street, Suite 310 (Street and Number), Warwick, RI, US 02886-1392 (City or Town, State, Country and Zip Code)

Main Administrative Office 9800 Health Care Lane, MN006-W500 (Street and Number)
Minnetonka, MN, US 55343 (City or Town, State, Country and Zip Code), 952-979-6169 (Area Code) (Telephone Number)

Mail Address 9800 Health Care Lane, MN006-W500 (Street and Number or P.O. Box), Minnetonka, MN, US 55343 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 9800 Health Care Lane, MN006-W500 (Street and Number)
Minnetonka, MN, US 55343 (City or Town, State, Country and Zip Code), 952-979-6169 (Area Code) (Telephone Number)

Internet Website Address www.unitedhealthcare.com

Statutory Statement Contact Andrew J Heitzman (Name), 952-931-4352 (Area Code) (Telephone Number)
andrew_heitzman@uhc.com (E-mail Address), 952-931-4651 (FAX Number)

OFFICERS

Chief Executive Officer	Mary Rachel Snyder	Secretary	Nicholas Robert Shjerve #
President	Elizabeth Corkum Winsor	Treasurer	Peter Marshall Gill

OTHER

Nyle Brent Cottington, Vice President	Michael Alexander Florczyk #, Vice President, Medicaid Operations	Michael Stephen Gossner #, Chief Financial Officer
Heather Anastasia Lang, Assistant Secretary	Jessica Leigh Zuba, Assistant Secretary	

DIRECTORS OR TRUSTEES

Michael Alexander Florczyk #	Mary Rachel Snyder	Elizabeth Corkum Winsor

State of Minnesota	State of	State of Pennsylvania
County of Hennepin	County of	County of Montgomery

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.

Nicholas Robert Shjerve Secretary	Elizabeth Corkum Winsor President	Michael Stephen Gossner Chief Financial Officer
Subscribed and sworn to before me this 17 day of Feb 2022	Subscribed and sworn to before me this _____ day of _____	Subscribed and sworn to before me this 16th day of Feb 2023

BRENDA LOUISE RYAN
Notary Public
Minnesota
My Commission Expires
Jan 31, 2026

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

Commonwealth of Pennsylvania - Notary Seal
NICOLE HAYS - Notary Public
Montgomery County
My Commission Expires July 27, 2025
Commission Number 1250845

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	15,402,910	3.859	15,402,910	0	15,402,910	3.859
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	4,754,754	1.191	4,754,754	0	4,754,754	1.191
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	8,880,243	2.225	8,880,243	0	8,880,243	2.225
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	81,412,287	20.395	81,412,287	0	81,412,287	20.395
1.06 Industrial and miscellaneous	146,150,467	36.613	146,150,467	0	146,150,467	36.613
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	0	0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	256,600,661	64.283	256,600,661	0	256,600,661	64.283
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(108,505)	(0.027)	(108,505)	0	(108,505)	(0.027)
6.02 Cash equivalents (Schedule E, Part 2)	142,684,310	35.745	142,684,310	0	142,684,310	35.745
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	142,575,805	35.717	142,575,805	0	142,575,805	35.717
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	399,176,466	100.000	399,176,466	0	399,176,466	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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 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		
	5.2 Totals, Part 3, Column 9		
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)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		252,228,028
2.	Cost of bonds and stocks acquired, Part 3, Column 7		34,949,178
3.	Accrual of discount		49,853
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	(264,162)	(264,162)
5.	Total gain (loss) on disposals, Part 4, Column 19		269,702
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		28,987,119
7.	Deduct amortization of premium		1,649,050
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		4,230
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		256,600,660
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		256,600,660

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	15,402,910	14,262,732	15,489,619	15,548,085
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	15,402,910	14,262,732	15,489,619	15,548,085
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	4,754,754	4,493,565	5,225,537	4,245,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	8,880,243	8,474,043	10,033,717	8,505,000
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	81,412,287	76,108,881	84,803,646	77,661,242
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	117,715,695	102,225,123	118,106,662	116,784,571
	9. Canada	5,698,707	5,372,704	5,696,925	5,700,000
	10. Other Countries	22,736,065	20,979,494	22,764,586	22,613,740
	11. Totals	146,150,467	128,577,321	146,568,173	145,098,311
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	256,600,661	231,916,542	262,120,692	251,057,638
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	256,600,661	231,916,542	262,120,692	

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	2,607,994	7,216,224	4,122,915	1,184,367	271,408	XXX	15,402,908	6.0	14,980,040	5.9	15,402,909	(1)
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	2,607,994	7,216,224	4,122,915	1,184,367	271,408	XXX	15,402,908	6.0	14,980,040	5.9	15,402,909	(1)
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	1,497,940	0.6	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	1,497,940	0.6	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	2,525,990	2,028,763	200,000	0	XXX	4,754,753	1.9	5,882,221	2.3	4,754,753	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	2,525,990	2,028,763	200,000	0	XXX	4,754,753	1.9	5,882,221	2.3	4,754,753	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	7,384,705	1,495,536	0	0	XXX	8,880,241	3.5	8,308,337	3.3	8,880,242	(1)
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	7,384,705	1,495,536	0	0	XXX	8,880,241	3.5	8,308,337	3.3	8,880,242	(1)
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	6,522,407	37,711,725	21,426,770	10,761,250	4,990,132	XXX	81,412,284	31.7	73,685,198	29.2	81,412,285	(1)
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	6,522,407	37,711,725	21,426,770	10,761,250	4,990,132	XXX	81,412,284	31.7	73,685,198	29.2	81,412,285	(1)

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	15,637,150	50,509,564	73,841,314	1,819,041	0	XXX	141,807,069	55.3	139,634,089	55.4	107,121,690	34,685,379
6.2 NAIC 2	1,079,982	0	2,843,422	420,000	0	XXX	4,343,404	1.7	8,240,209	3.3	3,873,404	470,000
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	16,717,132	50,509,564	76,684,736	2,239,041	0	XXX	146,150,473	57.0	147,874,298	58.6	110,995,094	35,155,379
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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) 24,767,551	105,348,208	102,915,298	13,964,658	5,261,540	0	252,257,255	98.3	XXX	XXX	217,571,879	34,685,376
12.2 NAIC 2	(d) 1,079,982	0	2,843,422	420,000	0	0	4,343,404	1.7	XXX	XXX	3,873,404	470,000
12.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	25,847,533	105,348,208	105,758,720	14,384,658	5,261,540	0	(b) 256,600,659	100.0	XXX	XXX	221,445,283	35,155,376
12.8 Line 12.7 as a % of Col. 7	10.1	41.1	41.2	5.6	2.1	0.0	100.0	XXX	XXX	XXX	86.3	13.7
13. Total Bonds Prior Year												
13.1 NAIC 1	27,121,345	110,718,385	94,622,938	10,967,414	557,743	0	XXX	XXX	243,987,825	96.7	212,619,384	31,368,441
13.2 NAIC 2	2,060,884	1,079,784	5,099,541	0	0	0	XXX	XXX	8,240,209	3.3	6,154,172	2,086,037
13.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	29,182,229	111,798,169	99,722,479	10,967,414	557,743	0	XXX	XXX	(b) 252,228,034	100.0	218,773,556	33,454,478
13.8 Line 13.7 as a % of Col. 9	11.6	44.3	39.5	4.3	0.2	0.0	XXX	XXX	100.0	XXX	86.7	13.3
14. Total Publicly Traded Bonds												
14.1 NAIC 1	21,794,607	88,433,985	88,117,088	13,964,658	5,261,541	0	217,571,879	84.8	212,619,384	84.3	217,571,879	XXX
14.2 NAIC 2	1,079,982	0	2,373,422	420,000	0	0	3,873,404	1.5	6,154,172	2.4	3,873,404	XXX
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	22,874,589	88,433,985	90,490,510	14,384,658	5,261,541	0	221,445,283	86.3	218,773,556	86.7	221,445,283	XXX
14.8 Line 14.7 as a % of Col. 7	10.3	39.9	40.9	6.5	2.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	8.9	34.5	35.3	5.6	2.1	0.0	86.3	XXX	XXX	XXX	86.3	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	2,972,944	16,914,223	14,798,210	0	(1)	0	34,685,376	13.5	31,368,441	12.4	XXX	34,685,376
15.2 NAIC 2	0	0	470,000	0	0	0	470,000	0.2	2,086,037	0.8	XXX	470,000
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	2,972,944	16,914,223	15,268,210	0	(1)	0	35,155,376	13.7	33,454,478	13.3	XXX	35,155,376
15.8 Line 15.7 as a % of Col. 7	8.5	48.1	43.4	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.2	6.6	6.0	0.0	0.0	0.0	13.7	XXX	XXX	XXX	XXX	13.7

(a) Includes $ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 0 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 $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 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 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 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	2,212,936	6,077,567	3,570,558	634,156	0	XXX	12,495,217	4.9	13,749,606	5.5	12,495,217	0
1.02 Residential Mortgage-Backed Securities	395,058	1,138,658	552,357	550,211	271,408	XXX	2,907,692	1.1	1,230,434	0.5	2,907,692	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	2,607,994	7,216,225	4,122,915	1,184,367	271,408	XXX	15,402,909	6.0	14,980,040	5.9	15,402,909	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	1,497,940	0.6	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	1,497,940	0.6	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	2,525,990	2,028,763	200,000	0	XXX	4,754,753	1.9	5,882,221	2.3	4,754,753	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	2,525,990	2,028,763	200,000	0	XXX	4,754,753	1.9	5,882,221	2.3	4,754,753	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	7,384,705	1,495,536	0	0	XXX	8,880,241	3.5	8,308,337	3.3	8,880,242	(1)
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	7,384,705	1,495,536	0	0	XXX	8,880,241	3.5	8,308,337	3.3	8,880,242	(1)
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	2,179,527	24,059,751	11,858,331	670,433	800,000	XXX	39,568,042	15.4	34,041,715	13.5	39,568,042	0
5.02 Residential Mortgage-Backed Securities	4,342,881	12,840,959	9,568,439	10,090,817	4,190,132	XXX	41,033,228	16.0	38,828,666	15.4	41,033,228	0
5.03 Commercial Mortgage-Backed Securities	0	811,015	0	0	0	XXX	811,015	0.3	814,817	0.3	811,015	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	6,522,408	37,711,725	21,426,770	10,761,250	4,990,132	XXX	81,412,285	31.7	73,685,198	29.2	81,412,285	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	12,278,253	38,700,514	58,909,961	2,239,041	0	XXX	112,127,769	43.7	112,487,319	44.6	89,286,761	22,841,008
6.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.03 Commercial Mortgage-Backed Securities	2,145,604	4,231,394	14,544,406	0	0	XXX	20,921,404	8.2	23,388,684	9.3	17,659,453	3,261,951
6.04 Other Loan-Backed and Structured Securities	2,293,275	7,577,655	3,230,369	0	0	XXX	13,101,299	5.1	11,998,294	4.8	4,048,879	9,052,420
6.05 Totals	16,717,132	50,509,563	76,684,736	2,239,041	0	XXX	146,150,472	57.0	147,874,297	58.6	110,995,093	35,155,379
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	16,670,716	78,748,527	77,863,149	3,743,630	800,000	XXX	177,826,022	69.3	XXX	XXX	154,985,015	22,841,007
12.02 Residential Mortgage-Backed Securities	4,737,939	13,979,617	10,120,796	10,641,028	4,461,540	XXX	43,940,920	17.1	XXX	XXX	43,940,920	0
12.03 Commercial Mortgage-Backed Securities	2,145,604	5,042,409	14,544,406	0	0	XXX	21,732,419	8.5	XXX	XXX	18,470,468	3,261,951
12.04 Other Loan-Backed and Structured Securities	2,293,275	7,577,655	3,230,369	0	0	XXX	13,101,299	5.1	XXX	XXX	4,048,879	9,052,420
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	25,847,534	105,348,208	105,758,720	14,384,658	5,261,540	0	256,600,660	100.0	XXX	XXX	221,445,282	35,155,378
12.10 Line 12.09 as a % of Col. 7	10.1	41.1	41.2	5.6	2.1	0.0	100.0	XXX	XXX	XXX	86.3	13.7
13. Total Bonds Prior Year												
13.01 Issuer Obligations	16,193,033	77,227,176	75,321,169	7,225,760	0	XXX	XXX	XXX	175,967,138	69.8	153,100,503	22,866,635
13.02 Residential Mortgage-Backed Securities	8,784,057	19,151,179	7,985,138	3,662,222	476,504	XXX	XXX	XXX	40,059,100	15.9	40,059,099	1
13.03 Commercial Mortgage-Backed Securities	1,812,142	7,174,017	15,056,670	79,433	81,239	XXX	XXX	XXX	24,203,501	9.6	21,445,900	2,757,601
13.04 Other Loan-Backed and Structured Securities	2,392,996	8,245,797	1,359,501	0	0	XXX	XXX	XXX	11,998,294	4.8	4,168,055	7,830,239
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	29,182,228	111,798,169	99,722,478	10,967,415	557,743	0	XXX	XXX	252,228,033	100.0	218,773,557	33,454,476
13.10 Line 13.09 as a % of Col. 9	11.6	44.3	39.5	4.3	0.2	0.0	XXX	XXX	100.0	XXX	86.7	13.3
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	15,266,114	68,461,238	66,714,032	3,743,630	800,000	XXX	154,985,014	60.4	153,100,503	60.7	154,985,014	XXX
14.02 Residential Mortgage-Backed Securities	4,737,939	13,979,617	10,120,796	10,641,028	4,461,541	XXX	43,940,921	17.1	40,059,099	15.9	43,940,921	XXX
14.03 Commercial Mortgage-Backed Securities	2,019,250	3,953,462	12,497,756	0	0	XXX	18,470,468	7.2	21,445,900	8.5	18,470,468	XXX
14.04 Other Loan-Backed and Structured Securities	851,286	2,039,668	1,157,926	0	0	XXX	4,048,880	1.6	4,168,055	1.7	4,048,880	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	22,874,589	88,433,985	90,490,510	14,384,658	5,261,541	0	221,445,283	86.3	218,773,557	86.7	221,445,283	XXX
14.10 Line 14.09 as a % of Col. 7	10.3	39.9	40.9	6.5	2.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	8.9	34.5	35.3	5.6	2.1	0.0	86.3	XXX	XXX	XXX	86.3	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	1,404,602	10,287,289	11,149,117	0	0	XXX	22,841,008	8.9	22,866,635	9.1	XXX	22,841,008
15.02 Residential Mortgage-Backed Securities	0	0	0	0	(1)	XXX	(1)	0.0	1	0.0	XXX	(1)
15.03 Commercial Mortgage-Backed Securities	126,354	1,088,947	2,046,650	0	0	XXX	3,261,951	1.3	2,757,601	1.1	XXX	3,261,951
15.04 Other Loan-Backed and Structured Securities	1,441,989	5,537,987	2,072,443	0	0	XXX	9,052,419	3.5	7,830,239	3.1	XXX	9,052,419
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	2,972,945	16,914,223	15,268,210	0	(1)	0	35,155,377	13.7	33,454,476	13.3	XXX	35,155,377
15.10 Line 15.09 as a % of Col. 7	8.5	48.1	43.4	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.2	6.6	6.0	0.0	0.0	0.0	13.7	XXX	XXX	XXX	XXX	13.7

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	111,407,214	0	14,390,337	97,016,877
2. Cost of cash equivalents acquired	796,845,642	0	31,854,437	764,991,205
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	765,568,546	0	29,985,860	735,582,686
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	142,684,310	0	16,258,914	126,425,396
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	142,684,310	0	16,258,914	126,425,396

(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 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

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	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-SR-0	US Treasury Note				1.A	628,527	62.6400	563,760	900,000	634,156	0	5,629	0	0	1.125	3.389	MN	1,315	5,063	06/30/2022	05/15/2040
912828-5C-0	US Treasury Note				1.A	2,399,166	96.6710	2,320,104	2,400,000	2,399,653	0	120	0	0	3.000	3.006	MS	18,396	72,000	09/28/2018	09/30/2025
912828-5J-5	US Treasury Note				1.A	1,497,135	96.5930	1,448,895	1,500,000	1,498,770	0	411	0	0	3.000	3.030	AO	7,707	45,000	10/29/2018	10/31/2025
912828-G3-8	US Treasury Note	SD			1.A	1,101,074	96.0660	984,677	1,025,000	1,062,963	0	(20,223)	0	0	2.250	0.263	MN	2,994	23,063	02/10/2021	11/15/2024
912828-J2-7	US Treasury Bond	SD			1.A	107,067	95.1710	99,930	105,000	106,439	0	(628)	0	0	2.000	1.343	FA	793	2,100	01/20/2022	02/15/2025
912828-VB-3	US Treasury Note	SD			1.A	2,263,938	98.9540	2,176,988	2,200,000	2,212,936	0	(34,913)	0	0	1.750	0.160	MN	4,999	38,500	07/15/2021	05/15/2023
91282C-DJ-7	US Treasury Bond				1.A	1,870,172	81.4190	1,546,961	1,900,000	1,873,015	0	2,828	0	0	1.375	1.547	MN	3,392	26,125	12/29/2021	11/15/2031
91282C-DL-2	US Treasury Note				1.A	1,103,528	86.8510	955,361	1,100,000	1,103,040	0	(485)	0	0	1.500	1.451	MN	1,451	16,500	12/29/2021	11/30/2028
91282C-EP-2	US Treasury Bond				1.A FE	594,237	92.1870	553,122	600,000	594,503	0	266	0	0	2.875	2.988	MN	2,240	8,625	06/30/2022	05/15/2032
91282C-EW-7	US Treasury Note				1.A FE	1,010,746	96.7260	967,260	1,000,000	1,009,742	0	(1,004)	0	0	3.250	3.017	JD	90	16,250	06/30/2022	06/30/2027
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						12,575,590	XXX	11,617,058	12,730,000	12,495,217	0	(47,999)	0	0	XXX	XXX	XXX	43,377	253,226	XXX	XXX
36179Q-JS-1	GNMA Pool MA2073 MBS			4	1.A	413,785	93.6290	370,682	395,907	412,496	0	(809)	0	0	3.500	2.591	MON	1,155	13,857	08/29/2017	07/20/2044
36179W-2Y-3	GNMA Pool MA7991 MBS			4	1.A	999,840	97.1250	942,950	970,865	999,515	0	(325)	0	0	4.500	4.196	MON	3,641	29,126	04/14/2022	04/20/2052
36179W-JU-3	GNMA Pool MA7475 MBS			4	1.A	248,837	95.6530	229,125	239,536	248,684	0	(153)	0	0	4.000	3.381	MON	798	7,985	02/11/2022	07/20/2051
3622A2-Z8-8	GNMA Pool 784367 MBS			4	1.A	586,717	96.9460	535,419	552,286	584,059	0	(1,426)	0	0	4.000	2.816	MON	1,841	22,091	08/30/2017	03/15/2044
38383G-AV-3	GNMA GNR 2022-10 UH ABS			4	1.A	664,850	86.0510	567,498	659,491	662,939	0	(1,911)	0	0	2.500	2.174	MON	1,374	13,739	02/02/2022	12/20/2051
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,914,029	XXX	2,645,674	2,818,085	2,907,693	0	(4,624)	0	0	XXX	XXX	XXX	8,809	86,798	XXX	XXX
0109999999. Total - U.S. Government Bonds						15,489,619	XXX	14,262,732	15,548,085	15,402,910	0	(52,623)	0	0	XXX	XXX	XXX	52,186	340,024	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063C-RT-9	CALIFORNIA ST GO Cont Call			2	1.C FE	1,073,520	104.9960	944,964	900,000	941,834	0	(18,522)	0	0	5.000	2.770	MS	15,000	45,000	03/05/2015	03/01/2028
25476F-RL-4	DIST OF COLUMBIA GO Cont Call			2	1.B FE	747,225	107.7350	641,023	595,000	650,945	0	(15,633)	0	0	5.000	2.130	JD	2,479	29,750	06/08/2016	06/01/2029
419792-YX-8	HAWAII ST GO Cont Call MW			1	1.C FE	200,000	75.6810	151,362	200,000	200,000	0	0	0	0	1.695	1.695	FA	1,413	3,390	08/06/2020	08/01/2032
419792-YY-6	HAWAII ST GO Cont Call MW			1	1.C FE	200,000	74.9190	149,838	200,000	200,000	0	0	0	0	1.865	1.865	FA	1,554	3,730	08/06/2020	08/01/2033
57582R-F4-3	MASSACHUSETTS ST GO Cont Call			2	1.B FE	842,819	115.6670	722,919	625,000	791,267	0	(21,000)	0	0	5.000	1.270	JJ	15,625	31,250	06/26/2020	07/01/2032
57582R-F5-0	MASSACHUSETTS ST GO Cont Call			2	1.B FE	722,812	115.3310	622,787	540,000	679,693	0	(17,576)	0	0	5.000	1.360	JJ	13,500	27,000	06/26/2020	07/01/2033
57582R-F6-8	MASSACHUSETTS ST GO Cont Call			2	1.B FE	380,230	113.9830	324,852	285,000	357,803	0	(9,144)	0	0	5.000	1.400	JJ	7,125	14,250	06/26/2020	07/01/2034
70914P-VS-8	PENNSYLVANIA ST GO Cont Call			2	1.D FE	354,729	103.1700	309,510	300,000	308,901	0	(5,913)	0	0	5.000	2.900	JD	667	15,000	05/01/2014	06/15/2027
93974D-PY-8	WASHINGTON ST GO Cont Call			2	1.B FE	704,202	104.3850	626,310	600,000	624,311	0	(11,640)	0	0	5.000	2.900	JJ	15,000	30,000	06/17/2015	07/01/2028
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						5,225,537	XXX	4,493,565	4,245,000	4,754,754	0	(99,428)	0	0	XXX	XXX	XXX	72,363	199,370	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						5,225,537	XXX	4,493,565	4,245,000	4,754,754	0	(99,428)	0	0	XXX	XXX	XXX	72,363	199,370	XXX	XXX
022447-XS-0	ALVIN TX INDEP S GO Non Call				1.A FE	2,455,160	102.3510	2,047,020	2,000,000	2,066,911	0	(58,417)	0	0	5.000	1.970	FA	37,778	100,000	12/09/2015	02/15/2024
349460-5N-1	FORT WORTH TX IN GO Cont Call			2	1.A FE	40,206	103.2060	36,122	35,000	36,847	0	(565)	0	0	4.000	2.240	FA	529	1,400	08/10/2016	02/15/2030
349460-5P-6	FORT WORTH TX IN GO Cont Call			2	1.A FE	74,371	103.0260	66,967	65,000	68,330	0	(1,018)	0	0	4.000	2.290	FA	982	2,600	08/10/2016	02/15/2031
414005-SV-1	HARRIS CNTY TX GO Cont Call			2	1.A FE	907,658	103.7890	778,418	750,000	780,409	0	(16,802)	0	0	5.000	2.610	AO	9,375	37,500	08/14/2014	10/01/2027
414005-WK-0	HARRIS CNTY TX Rev Bond Cont Call			2	1.C FE	834,721	107.9240	717,695	665,000	730,211	0	(17,125)	0	0	5.000	2.170	FA	12,561	33,250	06/10/2016	08/15/2030
438670-W4-9	HONOLULU CITY & GO Cont Call			2	1.B FE	1,196,130	106.0670	1,060,670	1,000,000	1,060,215	0	(20,843)	0	0	5.000	2.710	AO	12,500	50,000	12/03/2015	10/01/2031
442331-T8-7	HOUSTON TX GO Non Call				1.D FE	568,366	102.5430	502,461	490,000	505,483	0	(13,004)	0	0	5.000	2.231	MS	8,167	24,500	12/01/2017	03/01/2024
61334P-DH-3	MONTGOMERY CNTY GO Cont Call			2	1.A FE	1,494,435	76.7540	1,151,310	1,500,000	1,495,536	0	467	0	0	1.550	1.586	MN	3,875	23,250	07/23/2020	11/01/2031
64966M-AX-7	NEW YORK NY GO Cont Call			2	1.C FE	1,260,310	107.3850	1,073,850	1,000,000	1,098,507	0	(26,177)	0	0	5.000	2.130	FA	20,833	50,000	06/08/2016	08/01/2029
799038-KV-5	SAN MATEO CNTY C GO Cont Call			2	1.A FE	1,202,360	103.9530	1,039,530	1,000,000	1,037,794	0	(21,949)	0	0	5.000	2.661	MS	16,667	50,000	09/05/2014	09/01/2029
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						10,033,717	XXX	8,474,043	8,505,000	8,880,243	0	(175,433)	0	0	XXX	XXX	XXX	123,267	372,500	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						10,033,717	XXX	8,474,043	8,505,000	8,880,243	0	(175,433)	0	0	XXX	XXX	XXX	123,267	372,500	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
04048R-MC-7	ARIZONA BRD OF R Rev Bond Cont Call			2	1.C FE	541,985	105.3170	473,927	450,000	474,850	0	(9,482)	0	0	5.000	2.701	JJ	11,250	22,500	03/05/2015	07/01/2027
04048R-MD-5	ARIZONA BRD OF R Rev Bond Cont Call			2	1.C FE	268,106	105.2920	236,907	225,000	236,699	0	(4,454)	0	0	5.000	2.831	JJ	5,625	11,250	03/05/2015	07/01/2028
047870-MW-7	ATLANTA GA WTR & Rev Bond Cont Call			2	1.C FE	176,765	105.0180	157,527	150,000	156,878	0	(2,810)	0	0	5.000	2.950	MN	1,250	7,500	02/26/2015	11/01/2028
13032U-BD-9	CALIFORNIA ST HLTH FACS FING A Rev Bond Cont Call			2	1.D FE	112,382	106.0880	100,784	95,000	100,508	0	(1,816)	0	0	5.000	2.880	MN	607	4,750	11/06/2015	11/15/2029
15504R-FZ-7	CENTRL PUGET SOU Rev Bond Cont Call			2	1.B FE	1,130,458	106.5150	1,022,544	960,000	1,012,782	0	(17,621)	0	0	5.000	2.961	MN	8,000	48,000	08/05/2015	11/01/2030
235036-6U-9	DALLAS-FORT WORT Rev Bond Cont Call MW			2	1.E FE	740,000	78.9980	584,585	740,000	740,000	0	0	0	0	2.416	2.416	MN	2,980	17,878	07/31/2020	11/01/2032
249182-QN-9	DENVER CITY & CN Rev Bond Cont Call			2	1.D FE	1,660,530	106.7230	1,600,845	1,500,000	1,654,623	0	(5,907)	0	0	5.000	3.741	MN	9,583	24,167	07/08/2022	11/15/2037
25477G-UP-8	DIST OF COLUMBIA Rev Bond Cont Call			2	1.B FE	412,581	113.9190	404,412	355,000	410,436	0	(2,145)	0	0	5.000	3.091	JJ	7,593	0	07/13/2022	07/01/2037
3133EM-VU-3	FFC Note Call				1.A FE	390,234	75.9970	379,985	500,000	390,433	0	199	0	0	2.500	4.742	AO	2,674	0	12/19/2022	04/14/2036
34160W-B7-8	FLORIDA ST DEPT Rev Bond Non Call				1.D FE	880,526	109.7150	811,891	740,000	818,592	0	(16,308)	0	0	5.000	2.491	JJ	18,500	37,000	12/13/2018	07/01/2027
342816-J4-8	FLORIDA ST MUNI Rev Bond Cont Call			2	1.F FE	604,940	106.9710	534,855	500,000	540,898	0	(10,242)	0	0	5.000	2.690	AO	6,250	25,000	02/18/2016	10/01/2030
414005-VJ-4	HARRIS CNTY TX Rev Bond Cont Call			2	1.C FE	351,439	105.2790	310,573	295,000	311,748	0	(6,080)	0	0	5.000	2.741	FA	5,572	14,750	10/30/2015	08/15/2029
419794-ZT-2	HAWAII ST ARPTS Rev Bond Cont Call			2	1.E FE	1,551,913	106.3220	1,329,025	1,250,000	1,462,852	0	(36,568)	0	0	5.000	1.740	JJ	31,250	62,500	07/09/2020	07/01/2030
442435-4Q-3	HOUSTON TX UTILI Rev Bond Cont Call			2	1.C FE	28,436	102.8570	25,714	25,000	25,538	0	(377)	0	0	5.000	3.380	MN	160	1,250	03/13/2014	05/15/2028
452252-LH-0	ILLINOIS ST TOLL Rev Bond Cont Call			2	1.D FE	537,521	105.7240	486,330	460,000	485,810	0	(8,103)	0	0	5.000	3.028	JD	1,917	23,000	12/10/2015	12/01/2031
452252-PG-8	ILLINOIS ST TOLL Rev Bond Non Call				1.D FE	734,551	114.6070	658,990	575,000	689,648	0	(15,150)	0	0	5.000	1.940	JJ	14,375	28,750	12/11/2019	01/01/2030
452252-PH-6	ILLINOIS ST TOLL Rev Bond Cont Call			2	1.D FE	729,756	113.1400	650,555	575,000	686,328	0	(14,664)	0	0	5.000	2.020	JJ	14,375	28,750	12/11/2019	01/01/2031
45470Y-EX-5	INDIANA ST FIN A Rev Bond Cont Call			2	1.C FE	1,023,450	97.5920	975,920	1,000,000	1,008,792	0	(4,281)	0	0	2.250	1.800	JD	1,875	22,500	06/19/2019	12/01/2058
495289-Q2-9	KING CNTY WA SWR Rev Bond Cont Call			2	1.B FE	627,552	103.1680	546,790	530,000	546,611	0	(10,688)	0	0	5.000	2.851	JJ	13,250	26,500	07/22/2014	07/01/2028
495289-Q3-7	KING CNTY WA SWR Rev Bond Cont Call			2	1.B FE	529,434	103.2870	464,792	450,000	463,568	0	(8,722)	0	0	5.000	2.931	JJ	11,250	22,500	07/22/2014	07/01/2029
54466H-DQ-6	LOS ANGELES CNTY Rev Bond Cont Call			2	1.B FE	285,550	108.3920	260,141	240,000	257,727	0	(4,890)	0	0	5.000	2.720	JD	1,000	12,000	11/18/2016	06/01/2029
54627R-AL-4	LOUISIANA ST LOC Rev Bond Sink				1.A FE	1,600,000	96.9730	1,551,568	1,600,000	1,600,000	0	0	0	0	3.615	3.615	FA	35,668	0	05/12/2022	02/01/2029
546510-FQ-6	LOUISIANA ST OFF Rev Bond Non Call				1.G FE	280,000	98.3840	275,475	280,000	280,000	0	0	0	0	1.650	1.650	JD	385	4,620	11/22/2019	09/01/2033
54811B-QN-4	LOWER COLORADO R Rev Bond Cont Call			2	1.F FE	210,057	106.3540	180,802	170,000	184,682	0	(4,142)	0	0	5.000	2.321	MN	1,086	8,500	06/09/2016	05/15/2029
54811B-QP-9	LOWER COLORADO R Rev Bond Cont Call			2	1.F FE	227,674	106.3310	196,712	185,000	200,665	0	(4,415)	0	0	5.000	2.371	MN	1,182	9,250	06/09/2016	05/15/2030
574296-BL-2	MARYLAND ST STAD Rev Bond Cont Call			2	1.D FE	464,105	109.1760	431,245	395,000	436,519	0	(7,113)	0	0	5.000	2.860	MN	3,292	19,750	12/12/2018	05/01/2030
592647-LB-5	MET WASHINGTON D Rev Bond Non Call				1.D FE	238,534	109.0420	234,440	215,000	237,308	0	(1,226)	0	0	5.000	3.461	AO	2,688	2,508	05/25/2022	10/01/2030
592647-LC-3	MET WASHINGTON D Rev Bond Non Call				1.D FE	228,386	109.6370	224,756	205,000	227,322	0	(1,064)	0	0	5.000	3.541	AO	2,563	2,392	05/25/2022	10/01/2031
592647-LD-1	MET WASHINGTON D Rev Bond Non Call				1.D FE	117,485	110.2230	115,734	105,000	116,982	0	(502)	0	0	5.000	3.601	AO	1,313	1,225	05/25/2022	10/01/2032
59333M-T8-8	MIAMI-DADE CNTY Rev Bond Cont Call			2	1.E FE	913,447	105.9800	842,541	795,000	835,252	0	(12,214)	0	0	5.000	3.261	FA	16,563	39,750	11/12/2015	02/01/2028
59333N-U8-4	MIAMI-DADE CNTY Rev Bond Cont Call MW			2	1.E FE	315,000	78.8350	248,330	315,000	315,000	0	0	0	0	2.286	2.286	AO	1,800	7,201	12/10/2020	10/01/2031
59333N-U9-2	MIAMI-DADE CNTY Rev Bond Cont Call MW			2	1.E FE	395,000	77.7580	307,144	395,000	395,000	0	0	0	0	2.436	2.436	AO	2,406	9,622	12/10/2020	10/01/2032
59447T-QB-2	MICHIGAN ST FIN Rev Bond Non Call				1.D FE	128,273	101.8200	112,002	110,000	112,955	0	(3,170)	0	0	5.000	2.020	JD	458	5,500	12/08/2017	12/01/2023
603827-VW-3	MINNEAPOLIS-SAIN Rev Bond Cont Call			2	1.E FE	546,944	102.0320	484,652	475,000	483,824	0	(8,557)	0	0	5.000	3.099	JJ	11,875	23,750	09/11/2014	01/01/2029
60416T-SV-1	MINNESOTA ST HSG Rev Bond Call				1.B FE	800,000	95.2560	762,048	800,000	800,000	0	0	0	0	4.337	4.337	JJ	16,770	0	06/09/2022	01/01/2047
60636U-DC-0	MISSOURI ST ENVR Rev Bond Cont Call			2	1.A FE	105,268	105.6390	89,793	85,000	90,737	0	(2,208)	0	0	5.000	2.210	JJ	2,125	4,250	12/11/2015	07/01/2026
60636U-DD-8	MISSOURI ST ENVR Rev Bond Cont Call			2	1.A FE	383,017	105.5890	327,326	310,000	330,689	0	(7,958)	0	0	5.000	2.240	JJ	7,750	15,500	12/11/2015	01/01/2027
626207-J7-0	MUNI ELEC AUTH O Rev Bond Cont Call			2	1.G FE	319,654	103.5630	274,442	265,000	278,164	0	(6,346)	0	0	5.000	2.440	JJ	6,625	13,250	12/10/2015	01/01/2026
631663-RJ-2	NASSAU CNTY NY I Rev Bond MW			1	1.A FE	455,000	80.8950	368,072	455,000	455,000	0	0	0	0	1.278	1.278	MN	743	5,815	02/05/2021	11/15/2028
641480-JA-7	NEVADA ST HIGHWA Rev Bond Cont Call			2	1.B FE	1,194,760	107.3290	1,073,290	1,000,000	1,075,557	0	(20,864)	0	0	5.000	2.670	JD	4,167	50,000	11/18/2016	12/01/2028
646139-5S-0	NEW JERSEY ST TU Rev Bond Cont Call			2	1.E FE	1,256,992	104.2730	1,147,003	1,100,000	1,138,258	0	(18,240)	0	0	5.000	3.191	JJ	27,500	55,000	10/23/2015	01/01/2031
646140-DR-1	NEW JERSEY ST TU Rev Bond Non Call				1.E FE	500,000	84.9630	424,815	500,000	500,000	0	0	0	0	1.483	1.483	JJ	3,708	7,415	01/22/2021	01/01/2028
64971W-U5-7	NEW YORK CITY NY Rev Bond Cont Call			2	1.A FE	344,416	109.5170	317,599	290,000	315,235	0	(5,400)	0	0	5.000	2.850	MN	2,417	14,500	03/09/2017	11/01/2028
64971W-U6-5	NEW YORK CITY NY Rev Bond Cont Call			2	1.A FE	824,614	109.4430	766,101	700,000	757,943	0	(12,367)	0	0	5.000	2.950	MN	5,833	35,000	03/09/2017	11/01/2029
64990C-DT-5	NEW YORK ST DORM Rev Bond Cont Call			2	1.D FE	874,377	107.2930	751,051	700,000	765,184	0	(17,717)	0	0	5.000	2.220	JJ	17,500	35,000	06/02/2016	07/01/2030

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
64990C-DU-2	NEW YORK ST DORM Rev Bond Cont Call			2	1.D FE	883,247	107.1210	760,559	710,000	774,862	0	(17,610)	0	0	5.000	2.270	JJ	17,750	35,500	06/02/2016	07/01/2031
65000B-NV-6	NEW YORK ST DORM Rev Bond Cont Call			2	1.D FE	1,940,027	113.7320	2,030,116	1,785,000	1,931,312	0	(8,715)	0	0	5.000	3.768	AO	48,592	0	05/13/2022	10/01/2034
650035-U2-2	NEW YORK ST URBA Rev Bond Cont Call			2	1.B FE	2,365,140	106.9920	2,139,840	2,000,000	2,136,980	0	(40,398)	0	0	5.000	2.750	MS	29,444	100,000	12/13/2016	03/15/2028
709223-7L-9	PENNSYLVANIA ST Rev Bond Cont Call			2	1.E FE	1,265,789	102.3740	1,080,046	1,055,000	1,081,502	0	(28,250)	0	0	5.500	2.700	JD	4,835	58,025	12/03/2015	12/01/2031
709224-PB-9	PENNSYLVANIA ST Rev Bond Cont Call			2	1.F FE	1,201,060	106.1180	1,061,180	1,000,000	1,074,874	0	(20,666)	0	0	5.000	2.690	JD	4,167	50,000	05/25/2016	06/01/2028
709235-XU-4	PENNSYLVANIA ST Rev Bond Cont Call			2	1.C FE	840,646	107.9790	718,060	665,000	732,378	0	(17,514)	0	0	5.000	2.111	MS	11,083	33,250	06/08/2016	09/01/2029
71883P-JR-9	PHOENIX AZ CIVIC Rev Bond Cont Call			2	1.C FE	76,171	103.1390	67,040	65,000	66,863	0	(1,196)	0	0	5.000	3.031	JJ	1,625	3,250	03/19/2014	07/01/2026
71883P-JS-7	PHOENIX AZ CIVIC Rev Bond Cont Call			2	1.C FE	75,612	103.0350	66,973	65,000	66,776	0	(1,139)	0	0	5.000	3.121	JJ	1,625	3,250	03/19/2014	07/01/2027
73358W-R4-8	PORT AUTH OF NEW Rev Bond Non Call				1.D FE	455,992	102.5100	410,040	400,000	417,436	0	(9,929)	0	0	5.000	2.370	MS	5,889	20,000	12/20/2018	09/15/2024
759911-2Y-5	REGL TRANSPRTN A Rev Bond Non Call				1.C FE	1,821,735	109.1400	1,637,100	1,500,000	1,684,481	0	(38,672)	0	0	5.000	2.120	JJ	37,500	75,000	05/03/2019	07/01/2027
79574C-BT-9	SALT RIVER AZ PR Rev Bond Cont Call			2	1.B FE	579,226	109.2580	524,438	480,000	522,534	0	(9,952)	0	0	5.000	2.651	JJ	12,000	24,000	11/18/2016	01/01/2028
80585T-CE-9	SCAGO SC EDUCTNL Rev Bond Cont Call			2	1.F FE	319,212	104.7160	287,969	275,000	286,797	0	(4,632)	0	0	5.000	3.141	JD	1,146	13,750	02/26/2015	12/01/2028
837151-PK-9	SOUTH CAROLINA S Rev Bond Cont Call			2	1.G FE	54,528	105.2260	47,352	45,000	48,445	0	(952)	0	0	5.000	2.641	JD	188	2,250	01/08/2016	12/01/2029
837151-PL-7	SOUTH CAROLINA S Rev Bond Cont Call			2	1.G FE	60,336	105.2080	52,604	50,000	53,743	0	(1,033)	0	0	5.000	2.691	JD	208	2,500	01/08/2016	12/01/2030
83786P-CN-8	S FL WTR MGMT DI Rev Bond Cont Call			2	1.D FE	36,353	107.1160	32,135	30,000	32,217	0	(646)	0	0	5.000	2.611	AO	375	1,500	01/13/2016	10/01/2029
83786P-CP-3	S FL WTR MGMT DI Rev Bond Cont Call			2	1.D FE	48,272	107.0190	42,808	40,000	42,892	0	(842)	0	0	5.000	2.661	AO	500	2,000	01/13/2016	10/01/2030
83786P-CW-8	S FL WTR MGMT DI Rev Bond Cont Call			2	1.D FE	53,864	106.7310	48,029	45,000	48,108	0	(903)	0	0	5.000	2.761	AO	563	2,250	01/13/2016	10/01/2031
91417K-B5-9	UNIV OF COLORADO Rev Bond Cont Call			2	1.B FE	713,496	102.9450	617,670	600,000	618,510	0	(12,661)	0	0	5.000	2.761	JD	2,500	30,000	08/22/2014	06/01/2028
914437-RV-2	UNIV OF MASSACHU Rev Bond Cont Call			2	1.C FE	773,039	106.1770	684,842	645,000	682,988	0	(12,716)	0	0	5.000	2.821	MN	5,375	32,250	02/25/2015	11/01/2029
915115-5V-7	UNIV OF TEXAS TX Rev Bond Non Call				1.A FE	940,504	101.0400	808,320	800,000	813,169	0	(26,010)	0	0	5.000	1.680	JJ	20,000	40,000	12/07/2017	07/01/2023
91802R-CV-9	UTILITY DEBT SEC Rev Bond Cont Call			2	1.A FE	698,897	107.8190	587,614	545,000	602,569	0	(16,007)	0	0	5.000	1.829	JD	1,211	27,250	08/11/2016	12/15/2030
92778V-EB-0	VIRGINIA ST CLG Rev Bond Cont Call			2	1.B FE	1,203,630	108.8460	1,088,460	1,000,000	1,107,963	0	(24,986)	0	0	5.000	2.220	FA	20,833	50,000	01/15/2019	02/01/2028
927793-C9-8	VIRGINIA ST CMWL Rev Bond Non Call				1.B FE	196,540	100.7480	171,272	170,000	171,900	0	(5,073)	0	0	5.000	1.951	MN	1,086	8,500	12/01/2017	05/15/2023
927793-D2-2	VIRGINIA ST CMWL Rev Bond Non Call				1.B FE	182,368	103.0060	159,659	155,000	161,143	0	(4,378)	0	0	5.000	2.051	MN	990	7,750	12/01/2017	05/15/2024
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						42,826,796	XXX	38,648,159	37,190,000	39,568,039	0	(618,492)	0	0	XXX	XXX	XXX	575,238	1,432,618	XXX	XXX
3128MJ-UX-6	FHLMC Pool G08597 MBS			4	1.A	101,532	93.6260	92,770	99,085	101,230	0	(203)	0	0	3.500	3.090	MON	289	3,468	07/18/2014	07/01/2044
3128MM-K2-8	FHLMC Pool G18312 MBS			4	1.A	24,870	97.8050	22,772	23,284	23,626	0	(226)	0	0	4.000	1.603	MON	78	931	12/18/2013	06/01/2024
31329N-GA-0	FHLMC Pool ZA4693 MBS			4	1.A	394,038	93.0040	348,138	374,327	392,974	0	(486)	0	0	3.500	2.577	MON	1,092	13,102	10/30/2019	07/01/2046
31329Q-5Q-0	FHLMC Pool ZA7155 MBS			4	1.A	240,457	95.1290	219,124	230,343	240,205	0	(180)	0	0	4.000	2.952	MON	768	9,214	09/30/2019	06/01/2049
31329Q-WE-7	FHLMC Pool ZA6945 MBS			4	1.A	292,813	95.3000	267,373	280,560	291,668	0	(1,045)	0	0	4.000	3.648	MON	935	11,222	09/27/2019	05/01/2049
3132AA-M7-6	FHLMC Pool ZS9382 MBS			4	1.A	1,792,062	91.1300	1,502,994	1,649,295	1,783,858	0	(4,074)	0	0	3.000	1.674	MON	4,123	49,479	12/08/2020	09/01/2043
3132AC-SX-9	FHLMC Pool ZT0534 MBS			4	1.A	532,501	93.0570	454,420	488,323	531,055	0	(894)	0	0	3.500	1.978	MON	1,424	17,091	11/24/2020	12/01/2047
3132AD-ME-5	FHLMC Pool ZT1257 MBS			4	1.A	809,724	90.4220	670,996	742,069	806,352	0	(1,397)	0	0	3.000	1.523	MON	1,855	22,262	12/02/2020	01/01/2046
3132AD-TZ-1	FHLMC Pool ZT1468 MBS			4	1.A	677,561	89.7350	557,885	621,705	675,265	0	(1,306)	0	0	3.000	1.674	MON	1,554	18,651	01/15/2021	11/01/2046
3132DM-RT-4	FHLMC Pool SD0498 MBS			4	1.A	726,926	91.1370	609,063	668,294	723,997	0	(1,733)	0	0	3.000	1.687	MON	1,671	20,049	01/15/2021	06/01/2044
3132DN-04-8	FHLMC Pool SD1375 MBS			4	1.A	1,022,989	88.6130	1,018,942	1,149,880	1,023,266	0	277	0	0	3.000	3.943	MON	2,875	0	11/28/2022	06/01/2052
3132H4-CQ-2	FHLMC Pool U90979 MBS			4	1.A	587,395	93.6170	530,067	566,207	585,153	0	(1,720)	0	0	3.500	3.013	MON	1,651	19,817	06/25/2019	07/01/2042
3132H7-DU-5	FHLMC Pool U99114 MBS			4	1.A	665,504	93.6350	600,619	641,450	663,910	0	(1,049)	0	0	3.500	2.850	MON	1,871	22,451	06/27/2019	02/01/2044
3132L8-SW-8	FHLMC Pool V83233 MBS			4	1.A	97,459	95.7480	90,364	94,377	97,243	0	(83)	0	0	4.000	3.441	MON	315	3,775	03/29/2018	06/01/2047
3132L9-Y8-2	FHLMC Pool V84335 MBS			4	1.A	96,574	98.2330	92,062	93,719	96,524	0	(18)	0	0	4.500	3.299	MON	351	4,217	11/29/2018	06/01/2048
31335A-5Z-7	FHLMC Pool G60864 MBS			4	1.A	410,861	89.7110	343,720	383,143	409,643	0	(554)	0	0	3.000	1.791	MON	958	11,494	07/08/2020	02/01/2047
31335A-U5-5	FHLMC Pool G60604 MBS			4	1.A	191,604	93.2670	172,954	185,440	191,012	0	(291)	0	0	3.500	3.003	MON	541	6,490	10/30/2017	10/01/2045
31335A-WT-1	FHLMC Pool G60658 MBS			4	1.A	368,519	94.5630	313,950	331,999	367,116	0	(670)	0	0	3.500	1.650	MON	968	11,620	01/08/2021	07/01/2046
31335A-WU-8	FHLMC Pool G60659 MBS			4	1.A	132,263	93.1210	122,381	131,421	132,194	0	(25)	0	0	3.500	3.383	MON	383	4,600	03/29/2018	08/01/2046
31335B-C9-5	FHLMC Pool G60996 MBS			4	1.A	608,455	93.0570	545,541	586,242	606,573	0	(1,087)	0	0	3.500	2.949	MON	1,710	20,519	08/16/2017	05/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31335B-DF-0	FHLMC Pool G61002 MBS			4	1.A	503,059	95.8870	453,895	473,362	501,716	0	(609)	0	0	4.000	2.507	MON	1,578	18,934	09/20/2017	05/01/2047
3133AX-X6-4	FHLMC Pool QD1601 MBS			4	1.A	689,554	85.2820	571,330	669,928	689,028	0	(326)	0	0	2.500	2.192	MON	1,396	16,748	11/12/2021	12/01/2051
3133BM-Q3-2	FHLMC Pool QF0474 MBS			4	1.A	589,849	100.9630	603,067	597,315	589,864	0	15	0	0	5.500	5.654	MON	2,738	2,738	10/14/2022	09/01/2052
3133KL-A7-2	FHLMC Pool RA4530 MBS			4	1.A	557,240	85.0990	454,328	533,882	556,320	0	(586)	0	0	2.500	2.051	MON	1,112	13,347	04/29/2021	02/01/2051
3136AD-EF-2	FNMA FNR 2013-36 AG RMBS			4	1.A	98	99.6930	93	93	93	0	0	0	0	3.000	2.367	MON	0	3	03/05/2013	12/25/2036
3138A5-ZL-9	FNMA Pool AH4346 MBS			4	1.A	63,953	97.6700	59,612	61,034	61,789	0	(518)	0	0	3.500	2.517	MON	178	2,136	09/13/2011	02/01/2026
3138A6-AK-6	FNMA Pool AH4509 MBS			4	1.A	142,611	97.5280	137,549	141,035	141,183	0	(396)	0	0	3.500	3.295	MON	411	4,936	01/14/2011	01/01/2026
3138AW-NM-1	FNMA Pool AJ4895 MBS			4	1.A	407,267	96.1550	369,957	384,753	404,815	0	(1,675)	0	0	4.000	2.959	MON	1,283	15,390	06/27/2017	01/01/2042
3138E0-RK-7	FNMA Pool AJ7689 MBS			4	1.A	248,350	96.1550	228,936	238,091	246,620	0	(1,090)	0	0	4.000	3.308	MON	794	9,524	03/10/2014	12/01/2041
3138E5-G4-4	FNMA Pool AK1118 MBS			4	1.A	509,916	94.2980	457,194	484,840	506,812	0	(2,223)	0	0	3.500	2.935	MON	1,414	16,969	10/16/2019	02/01/2042
3138EH-BN-1	FNMA Pool AL0944 MBS			4	1.A	144,386	96.2920	133,997	139,157	140,988	0	(633)	0	0	3.000	2.119	MON	348	4,175	01/10/2012	11/01/2026
3138EJ-XZ-6	FNMA Pool AL2495 MBS			4	1.A	187,589	96.1550	169,416	176,191	186,159	0	(746)	0	0	4.000	2.811	MON	587	7,048	11/30/2015	03/01/2042
3138EK-2D-6	FNMA Pool AL3471 MBS			4	1.A	225,585	96.1540	203,970	212,128	222,636	0	(2,198)	0	0	4.000	3.397	MON	707	8,485	11/30/2015	12/01/2042
3138EQ-FH-0	FNMA Pool AL7367 MBS			4	1.A	168,443	99.2340	154,258	155,449	166,071	0	(1,549)	0	0	4.500	3.451	MON	583	6,995	11/30/2015	01/01/2042
3138EQ-KY-7	FNMA Pool AL7510 MBS			4	1.A	630,217	93.1830	537,342	576,652	627,801	0	(905)	0	0	3.500	1.858	MON	1,682	20,183	12/02/2020	10/01/2045
3138EQ-RU-8	FNMA Pool AL7698 MBS			4	1.A	727,369	93.3070	619,586	664,027	724,712	0	(904)	0	0	3.500	1.615	MON	1,937	23,241	12/02/2020	11/01/2045
3138ER-2F-6	FNMA Pool AL9773 MBS			4	1.A	291,916	89.7110	260,434	290,305	291,741	0	(68)	0	0	3.000	2.899	MON	726	8,709	05/17/2017	01/01/2047
3138ER-NX-4	FNMA Pool AL9405 MBS			4	1.A	256,488	93.8350	228,874	243,911	255,644	0	(451)	0	0	3.500	2.648	MON	711	8,537	11/21/2019	06/01/2044
3138ER-R4-4	FNMA Pool AL9506 MBS			4	1.A	243,092	89.7880	220,542	245,625	243,405	0	220	0	0	3.000	3.093	MON	614	7,369	12/13/2016	11/01/2046
3138ER-TY-6	FNMA Pool AL9566 MBS			4	1.A	391,999	93.3840	333,070	356,667	390,595	0	(824)	0	0	3.500	1.959	MON	1,040	12,483	01/19/2021	06/01/2046
3138MK-4P-8	FNMA Pool AQ4429 MBS			4	1.A	99,376	93.7440	88,604	94,518	98,867	0	(222)	0	0	3.500	2.387	MON	276	3,308	03/30/2015	11/01/2042
3138WA-GA-9	FNMA Pool AS1092 MBS			4	1.A	696,525	96.1660	631,254	656,422	693,913	0	(1,555)	0	0	4.000	2.878	MON	2,188	26,257	06/24/2019	11/01/2043
3138WH-KJ-0	FNMA Pool AS7496 MBS			4	1.A	406,875	89.7410	366,537	408,438	406,955	0	43	0	0	3.000	3.042	MON	1,021	12,253	05/09/2017	07/01/2046
3138WH-LN-0	FNMA Pool AS7532 MBS			4	1.A	427,058	89.2570	382,642	428,699	427,127	0	30	0	0	3.000	3.047	MON	1,072	12,861	05/09/2017	07/01/2046
3138X0-MT-2	FNMA Pool AU1269 MBS			4	1.A	230,029	96.0920	215,141	223,889	227,165	0	(132)	0	0	3.000	2.205	MON	560	6,717	07/12/2013	07/01/2028
3138XT-AS-4	FNMA Pool AW3616 MBS			4	1.A	427,632	95.9440	386,778	403,129	426,047	0	(946)	0	0	4.000	2.930	MON	1,344	16,125	06/24/2019	06/01/2044
3138Y1-7A-7	FNMA Pool AX0888 MBS			4	1.A	288,229	95.9040	260,507	271,634	286,566	0	(1,164)	0	0	4.000	3.353	MON	905	10,865	10/30/2019	10/01/2044
3138YV-6F-1	FNMA Pool AZ4469 MBS			4	1.A	291,554	93.2450	262,509	281,524	290,781	0	(175)	0	0	3.500	2.666	MON	821	9,853	11/23/2015	08/01/2045
3140F0-JG-0	FNMA Pool BC4762 MBS			4	1.A	466,410	92.9760	391,280	420,841	464,704	0	(933)	0	0	3.500	1.746	MON	1,227	14,729	01/15/2021	10/01/2046
3140FB-EF-3	FNMA Pool BD3733 MBS			4	1.A	177,034	92.9230	155,860	167,730	175,298	0	(1,371)	0	0	3.500	3.063	MON	489	5,871	09/09/2016	08/01/2046
3140FE-5W-0	FNMA Pool BD7160 MBS			4	1.A	298,678	95.7380	262,001	273,663	297,533	0	(564)	0	0	4.000	2.558	MON	912	10,946	06/22/2020	04/01/2047
3140FX-GJ-5	FNMA Pool BF0200 MBS			4	1.A	436,871	92.2480	384,972	417,325	436,121	0	(166)	0	0	3.500	2.710	MON	1,217	14,606	12/09/2019	11/01/2051
3140FX-L7-5	FNMA Pool BF0349 MBS			4	1.A	426,439	99.4510	389,863	392,015	423,249	0	(2,079)	0	0	4.500	3.247	MON	1,470	17,641	01/13/2020	11/01/2041
3140J6-CK-1	FNMA Pool BM1873 MBS			4	1.A	236,433	92.9650	220,939	237,658	236,469	0	15	0	0	3.500	3.579	MON	693	8,318	05/08/2018	09/01/2047
3140J7-2D-6	FNMA Pool BM3471 MBS			4	1.A	295,312	92.8410	252,309	271,766	294,546	0	(426)	0	0	3.500	2.052	MON	793	9,512	01/19/2021	01/01/2048
3140J7-6D-2	FNMA Pool BM3567 MBS			4	1.A	230,217	95.9420	215,800	224,927	229,900	0	(111)	0	0	4.000	3.507	MON	750	8,997	05/08/2018	09/01/2047
3140J7-UN-3	FNMA Pool BM3288 MBS			4	1.A	375,600	93.0280	319,919	343,897	374,538	0	(393)	0	0	3.500	1.658	MON	1,003	12,036	02/10/2021	12/01/2046
3140J8-A7-8	FNMA Pool BM3629 MBS			4	1.A	361,325	93.0940	319,168	342,843	360,590	0	(235)	0	0	3.500	2.353	MON	1,000	12,000	11/26/2019	03/01/2048
3140J8-BR-3	FNMA Pool BM3647 MBS			4	1.A	207,475	99.2340	195,995	197,507	206,888	0	(215)	0	0	4.500	3.468	MON	741	8,888	05/08/2018	02/01/2047
3140J9-5G-2	FNMA Pool BM5346 MBS			4	1.A	628,200	93.9910	542,944	577,656	626,414	0	(887)	0	0	3.500	2.205	MON	1,685	20,218	05/25/2021	12/01/2046
3140J9-L6-6	FNMA Pool BM4848 MBS			4	1.A	512,273	96.9430	465,687	480,373	510,144	0	(798)	0	0	4.000	2.754	MON	1,601	19,215	07/11/2019	12/01/2043
3140J9-LN-9	FNMA Pool BM4832 MBS			4	1.A	562,360	89.6170	463,689	517,410	561,007	0	(653)	0	0	3.000	1.427	MON	1,294	15,522	01/20/2021	12/01/2047
3140J9-VV-0	FNMA Pool BM5127 MBS			4	1.A	783,240	93.2250	666,999	715,475	780,711	0	(1,472)	0	0	3.500	1.922	MON	2,087	25,042	11/19/2020	03/01/2047
3140JA-PW-2	FNMA Pool BM5836 MBS			4	1.A	872,984	89.4610	767,434	857,838	872,123	0	(534)	0	0	3.000	2.683	MON	2,145	25,735	06/27/2019	09/01/2046
3140M1-F2-5	FNMA Pool BU0184 MBS			4	1.A	647,690	82.1570	530,056	645,170	647,607	0	(60)	0	0	2.000	1.947	MON	1,075	12,903	10/14/2021	10/01/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140MF-Z4-8	FNMA Pool BV2562 MBS			4	1.A	656,188	96.3500	632,410	656,367	656,180	0	(8)	0	0	4.500	4.488	MON	2,461	14,768	06/29/2022	07/01/2052
3140MR-3K-1	FNMA Pool BW0801 MBS			4	1.A	607,001	99.1580	592,542	597,571	606,903	0	(99)	0	0	5.000	4.888	MON	2,490	7,470	09/08/2022	09/01/2052
3140Q8-WW-1	FNMA Pool CA1560 MBS			4	1.A	374,106	98.5790	351,595	356,663	373,319	0	(53)	0	0	4.500	2.846	MON	1,337	16,050	06/28/2018	04/01/2048
3140QL-YS-9	FNMA Pool CB1620 MBS			4	1.A	839,435	81.6620	683,365	836,820	839,331	0	(75)	0	0	2.000	1.962	MON	1,395	16,736	09/30/2021	09/01/2051
3140QM-KC-7	FNMA Pool CB2090 MBS			4	1.A	870,757	85.0040	721,057	848,259	870,082	0	(443)	0	0	2.500	2.253	MON	1,767	21,207	11/12/2021	11/01/2051
3140QM-RG-1	FNMA Pool CB2286 MBS			4	1.A	535,131	85.5330	557,284	651,543	535,741	0	611	0	0	2.500	4.939	MON	1,357	1,357	10/14/2022	12/01/2051
3140QN-B6-8	FNMA Pool CB2760 MBS			4	1.A	491,802	91.1170	431,917	474,026	491,480	0	(322)	0	0	3.500	3.006	MON	1,383	13,826	02/09/2022	02/01/2052
3140QP-3M-7	FNMA Pool CB4403 MBS			4	1.A FE	596,619	100.0000	591,971	591,971	596,558	0	(61)	0	0	5.000	4.948	MON	2,467	7,400	09/06/2022	08/01/2052
3140QQ-LR-4	FNMA Pool CB4835 MBS			4	1.A	486,329	99.6830	492,170	493,735	486,360	0	31	0	0	5.000	5.187	MON	2,057	4,114	10/06/2022	10/01/2052
3140X4-F5-0	FNMA Pool FM1087 MBS			4	1.A	366,118	93.4110	310,024	331,892	364,763	0	(708)	0	0	3.500	1.938	MON	968	11,616	01/06/2021	06/01/2047
3140X4-YS-9	FNMA Pool FM1620 MBS			4	1.A	304,110	96.1560	272,852	283,760	303,160	0	(606)	0	0	4.000	2.699	MON	946	11,350	10/24/2019	09/01/2046
3140X6-RR-4	FNMA Pool FM3195 MBS			4	1.A	372,441	93.7410	315,287	336,338	370,652	0	(731)	0	0	3.500	1.671	MON	981	11,772	07/16/2020	11/01/2045
3140X7-BJ-7	FNMA Pool FM3640 MBS			4	1.A	295,074	95.6260	259,576	271,450	294,216	0	(556)	0	0	4.000	2.486	MON	905	10,858	06/24/2020	12/01/2047
3140X7-P9-4	FNMA Pool FM4047 MBS			4	1.A	706,213	93.7440	600,141	640,193	703,659	0	(1,236)	0	0	3.500	1.786	MON	1,867	22,407	01/06/2021	09/01/2046
3140X8-P3-5	FNMA Pool FM4941 MBS			4	1.A	288,186	90.9700	245,730	270,121	287,336	0	(539)	0	0	3.000	2.087	MON	675	8,104	11/17/2020	02/01/2047
3140XG-BP-3	FNMA Pool FS094 MBS			4	1.A	867,952	93.9960	796,915	847,817	867,708	0	(244)	0	0	4.000	3.607	MON	2,826	25,435	03/22/2022	03/01/2052
3140XG-FY-0	FNMA Pool FS1082 MBS			4	1.A	352,071	85.8870	346,943	403,954	352,071	0	0	0	0	2.500	3.612	MON	477	0	12/22/2022	03/01/2052
3140XG-JV-2	FNMA Pool FS1175 MBS			4	1.A	531,648	91.0760	477,417	524,194	531,459	0	(189)	0	0	3.500	3.394	MON	1,529	13,760	03/18/2022	03/01/2052
3140XH-WR-4	FNMA Pool FS2455 MBS			4	1.A	1,175,810	93.9740	1,115,410	1,186,937	1,175,901	0	91	0	0	4.000	4.090	MON	3,956	19,782	07/19/2022	07/01/2052
3140XJ-MN-0	FNMA Pool FS3064 MBS			4	1.A	536,391	88.9490	528,705	594,390	536,391	0	0	0	0	3.000	3.850	MON	842	0	12/22/2022	04/01/2052
31410L-C5-9	FNMA Pool 890292 MBS			4	1.A	86,720	99.2340	79,463	80,076	85,670	0	(515)	0	0	4.500	3.017	MON	300	3,603	05/29/2014	01/01/2041
31410L-WR-9	FNMA Pool 890856 MBS			4	1.A	361,398	93.0800	319,656	343,422	360,330	0	(785)	0	0	3.500	2.724	MON	1,002	12,020	10/24/2019	01/01/2047
31416W-T3-6	FNMA Pool AB1469 MBS			4	1.A	70,200	99.2340	63,807	64,300	69,696	0	(175)	0	0	4.500	1.953	MON	241	2,893	04/30/2015	09/01/2040
31416W-ZW-5	FNMA Pool AB1656 MBS			4	1.A	167,878	96.1560	152,041	158,119	166,332	0	(915)	0	0	4.000	2.976	MON	527	6,325	11/23/2015	10/01/2040
31417A-P6-0	FNMA Pool AB4044 MBS			4	1.A	857,536	93.7390	772,004	823,564	854,779	0	(1,183)	0	0	3.500	2.723	MON	2,402	28,825	06/25/2019	12/01/2041
31417B-HL-4	FNMA Pool AB4734 MBS			4	1.A	218,726	96.7090	202,298	209,182	212,893	0	(1,121)	0	0	3.000	1.920	MON	523	6,276	06/11/2012	03/01/2027
31418E-BT-6	FNMA Pool MA4549 MBS			4	1.A	577,225	87.9390	492,370	559,903	576,861	0	(364)	0	0	3.000	2.615	MON	1,400	15,397	01/12/2022	02/01/2052
31418P-S7-1	FNMA Pool AD2341 MBS			4	1.A	83,584	99.2340	77,496	78,094	82,648	0	(505)	0	0	4.500	3.239	MON	293	3,514	03/11/2014	03/01/2040
31419A-U8-8	FNMA Pool AE0606 MBS			4	1.A	297,520	96.1560	268,780	279,525	295,274	0	(1,062)	0	0	4.000	2.661	MON	932	11,181	12/08/2015	11/01/2040
31419B-PY-5	FNMA Pool AE1338 MBS			4	1.A	19,276	98.2540	18,763	19,097	19,119	0	(29)	0	0	3.500	3.228	MON	56	668	03/14/2011	08/01/2025
31419D-B5-9	FNMA Pool AE2759 MBS			4	1.A	20,529	98.2430	19,653	20,004	20,242	0	(1)	0	0	3.500	2.455	MON	58	700	07/14/2011	08/01/2026
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						41,152,881	XXX	36,702,114	39,671,242	41,033,233	0	(59,025)	0	0	XXX	XXX	XXX	114,040	1,148,234	XXX	XXX
3137FM-D2-5	FHLMC FHMS KG01 A7 CMBS			4	1.A	823,969	94.8260	758,608	800,000	811,015	0	(3,802)	0	0	2.875	2.368	MON	1,917	23,000	06/18/2019	04/25/2026
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						823,969	XXX	758,608	800,000	811,015	0	(3,802)	0	0	XXX	XXX	XXX	1,917	23,000	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						84,803,646	XXX	76,108,881	77,661,242	81,412,287	0	(681,319)	0	0	XXX	XXX	XXX	691,195	2,603,852	XXX	XXX
00138C-AM-0	AIG GLOBAL FUNDI Corp Note Non Call Prv Plc				1.F FE	404,688	97.8030	396,102	405,000	404,946	0	104	0	0	0.800	0.826	JJ	1,566	3,240	06/29/2020	07/07/2023
00138C-AQ-1	AIG GLOBAL FUNDI Corp Note Non Call Prv Plc				1.F FE	998,900	95.8360	958,360	1,000,000	999,656	0	367	0	0	0.450	0.487	JD	288	4,500	12/03/2020	12/08/2023
002824-BP-4	ABBOTT LABS Corp Note Call MW			1	1.E FE	248,425	85.1610	212,903	250,000	248,932	0	203	0	0	1.150	1.237	JJ	1,206	2,875	06/22/2020	01/30/2028
00724P-AC-3	ADOBE INC Corp Note Call MW			2	1.E FE	206,865	91.1560	188,693	207,000	206,919	0	19	0	0	2.150	2.160	FA	1,854	4,451	01/22/2020	02/01/2027
009158-AV-8	AIR PROD & CHEM Corp Note Call MW 90BP			2	1.F FE	199,344	97.7830	195,566	200,000	199,881	0	72	0	0	3.350	3.389	JJ	2,810	6,700	07/28/2014	07/31/2024
009158-BC-9	AIR PROD & CHEM Corp Note Call MW			2	1.F FE	1,491,742	83.9400	1,175,160	1,400,000	1,472,028	0	(9,597)	0	0	2.050	1.291	MN	3,667	28,700	12/03/2020	05/15/2030
020002-BJ-9	ALLSTATE CORP Corp Note Call MW			2	1.G FE	398,656	76.8220	307,288	400,000	398,922	0	127	0	0	1.450	1.486	JD	258	5,800	11/19/2020	12/15/2030
02079K-AD-9	ALPHABET INC Corp Note Call MW			1	1.C FE	289,205	78.4900	227,621	290,000	289,388	0	76	0	0	1.100	1.129	FA	1,205	3,190	08/03/2020	08/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
023135-BY-1	AMAZON.COM INC Corp Note Call MW			2	1.D FE	699,587	86.0290	602,203	700,000	699,679	0	57	0	0	1.650	1.659	MN	1,572	11,550	05/10/2021	05/12/2028
023135-CF-1	AMAZON.COM INC Corp Note Call MW			2	1.D FE	658,640	95.0560	627,370	660,000	658,823	0	182	0	0	3.300	3.345	AO	4,719	10,890	04/11/2022	04/13/2027
037833-AS-9	APPLE INC Corp Note MW			2	1.B FE	608,460	98.2310	589,386	600,000	601,323	0	(947)	0	0	3.450	3.281	MN	3,163	20,700	06/26/2014	05/06/2024
037833-EC-0	APPLE INC Corp Note MW Call			1	1.B FE	598,554	84.8950	509,370	600,000	598,934	0	201	0	0	1.200	1.236	FA	2,860	7,200	02/01/2021	02/08/2028
053484-AC-5	AVALONBAY COMMUN Corp Note Call MW			2	1.G FE	958,742	83.8610	805,066	960,000	958,935	0	174	0	0	1.900	1.920	JD	1,520	18,899	11/08/2021	12/01/2028
05565E-BQ-7	BMW US CAP LLC Corp Note MW Prv Plc			2	1.F FE	229,892	94.8530	218,162	230,000	229,955	0	36	0	0	0.800	0.816	AO	460	1,840	03/29/2021	04/01/2024
05723K-AG-5	BAKER HUGHES Corp Note Call MW			2	1.G FE	403,000	88.4430	356,425	403,000	403,000	0	0	0	0	3.138	3.138	MN	1,897	12,646	11/04/2019	11/07/2029
06051G-HQ-5	BANK OF AMER CRP Corp Note Call MW			2	1.G FE	644,106	91.0230	546,138	600,000	629,520	0	(4,335)	0	0	3.974	3.083	FA	9,538	23,844	06/28/2019	02/07/2030
06051G-HT-9	BANK OF AMER CRP Corp Note Call MW			2	1.F FE	600,000	93.8060	562,836	600,000	600,000	0	0	0	0	3.559	3.559	AO	4,034	21,354	04/17/2019	04/23/2027
06051G-HX-0	BANK OF AMER CRP Corp Note Call MW			2	1.G FE	1,483,176	83.8660	1,182,511	1,410,000	1,467,003	0	(7,817)	0	0	2.884	2.232	AO	7,794	40,664	11/25/2020	10/22/2030
06051G-JQ-3	BANK OF AMER CRP Corp Note Call MW			1	1.G FE	600,000	88.5820	531,492	600,000	600,000	0	0	0	0	1.658	1.655	MS	3,040	9,948	03/08/2021	03/11/2027
06051G-JS-9	BANK OF AMER CRP Corp Note Call MW			2	1.G FE	600,000	87.7340	526,404	600,000	600,000	0	0	0	0	1.734	1.734	JJ	4,595	10,404	04/16/2021	07/22/2027
06051G-KJ-7	BANK OF AMER CRP Corp Note Call MW			2	1.G FE	280,000	88.9590	249,085	280,000	280,000	0	0	0	0	2.551	2.551	FA	2,917	3,571	02/01/2022	02/04/2028
06051G-KM-0	BANK OF AMER CRP Corp Note Call MW			2	1.G FE	800,000	95.5880	764,704	800,000	800,000	0	0	0	0	3.384	3.384	AO	6,693	14,288	03/17/2022	04/02/2026
06406R-AM-9	BANK OF NY MELLO Corp Note Call MW			2	1.F FE	1,998,600	99.7870	1,995,740	2,000,000	1,999,966	0	475	0	0	1.850	1.874	JJ	15,828	37,000	01/21/2020	01/27/2023
06406R-AP-2	BANK OF NY MELLO Corp Note Call			2	1.F FE	998,930	95.9940	959,940	1,000,000	999,667	0	357	0	0	0.350	0.386	JD	233	3,500	11/30/2020	12/07/2023
072863-AG-8	BAYLOR SCOTT & W Corp Note Call MW			2	1.D FE	655,000	88.4650	579,446	655,000	655,000	0	0	0	0	0.827	0.827	MN	692	5,417	01/14/2021	11/15/2025
07330N-AT-2	BRANCH BKG & TR Corp Note Call			2	1.F FE	798,640	95.1420	761,136	800,000	799,458	0	272	0	0	2.150	2.186	JD	1,194	17,200	12/03/2019	12/06/2024
084664-CW-9	BERKSHIRE HATH Corp Note Call MW			2	1.C FE	369,245	79.7710	295,153	370,000	369,403	0	72	0	0	1.450	1.472	AO	1,133	5,365	10/05/2020	10/15/2030
09256B-AL-1	BLACKSTONE HLDGS Corp Note Call MW Prv Plc			2	1.E FE	730,632	81.3850	602,249	740,000	733,351	0	851	0	0	2.500	2.641	JJ	8,788	18,500	09/03/2019	01/10/2030
09261B-AA-8	BLACKSTONE HLDGS Corp Note Call MW Prv Plc			2	1.E FE	409,250	72.9050	298,911	410,000	409,401	0	67	0	0	1.600	1.619	MS	1,658	6,560	09/22/2020	03/30/2031
10373Q-BM-1	BP CAP MKTS AMER Corp Note Call MW			1	1.F FE	195,000	79.9490	155,901	195,000	195,000	0	0	0	0	1.749	1.749	FA	1,336	3,411	08/05/2020	08/10/2030
10921U-2A-5	BRIGHTHS FIN GLB Corp Note Non Call Prv Plc				1.G FE	209,654	94.2120	197,845	210,000	209,851	0	115	0	0	1.000	1.056	AO	461	2,100	04/06/2021	04/12/2024
10921U-2C-1	BRIGHTHS FIN GLB Corp Note Non Call Prv Plc				1.G FE	488,898	87.9440	430,926	490,000	489,242	0	216	0	0	1.550	1.597	MN	781	7,595	05/17/2021	05/24/2026
110122-CM-8	BRISTOL-MYERS Corp Note Call MW			1	1.F FE	329,006	97.1340	320,542	330,000	329,599	0	246	0	0	2.900	2.980	JJ	4,120	9,570	07/17/2020	07/26/2024
110122-CP-1	BRISTOL-MYERS Corp Note Call MW			1	1.F FE	832,722	92.7670	695,753	750,000	813,142	0	(9,564)	0	0	3.400	1.949	JJ	10,979	25,500	12/03/2020	07/26/2029
110122-DQ-8	BRISTOL-MYERS Corp Note Call MW			1	1.F FE	469,215	79.2820	372,625	470,000	469,373	0	75	0	0	1.450	1.468	MN	909	6,815	11/09/2020	11/13/2030
110122-DU-9	BRISTOL-MYERS Corp Note Call MW			2	1.F FE	448,367	87.2820	392,769	450,000	448,488	0	122	0	0	2.950	2.992	MS	3,909	7,117	02/15/2022	03/15/2032
133131-AX-0	CAMDEN PROP TRST Corp Note Call MW			2	1.G FE	159,602	89.3350	142,936	160,000	159,729	0	37	0	0	3.150	3.179	JJ	2,520	5,040	06/06/2019	07/01/2029
141781-BK-9	CARGILL INC Corp Note Call MW Prv Plc			2	1.F FE	696,507	90.8260	635,782	700,000	697,638	0	327	0	0	3.250	3.309	MN	2,401	22,750	05/20/2019	05/23/2029
141781-BN-3	CARGILL INC Corp Note Call MW Prv Plc			1	1.F FE	353,786	88.6360	314,658	355,000	354,245	0	241	0	0	0.750	0.820	FA	1,102	2,663	01/28/2021	02/02/2026
141781-BS-2	CARGILL INC Corp Note Call MW Prv Plc			2	1.F FE	1,294,189	79.2000	1,029,600	1,300,000	1,294,792	0	528	0	0	2.125	2.175	MN	3,914	27,625	11/08/2021	11/10/2031
14913R-2D-8	CATERPILLAR FINL Corp Note MW			1	1.F FE	599,664	98.0000	588,000	600,000	599,942	0	112	0	0	0.650	0.669	JJ	1,885	3,900	07/06/2020	07/07/2023
166756-AL-0	CHEVRON USA INC Corp Note Call MW			1	1.D FE	290,000	85.9170	249,159	290,000	290,000	0	0	0	0	1.018	1.017	FA	1,140	2,952	08/10/2020	08/12/2027
171239-AG-1	CHUBB INA HLDGS Corp Note Call MW			2	1.F FE	1,490,940	77.8550	1,167,825	1,500,000	1,492,762	0	882	0	0	1.375	1.441	MS	6,073	20,625	12/03/2020	09/15/2030
172967-LW-9	CITIGROUP INC Corp Note Call			1	1.G FE	645,582	92.1950	553,170	600,000	630,911	0	(4,363)	0	0	4.075	3.167	AO	4,618	24,450	06/28/2019	04/23/2029
172967-MY-4	CITIGROUP INC Corp Note Call MW			2	1.G FE	270,000	79.1840	213,797	270,000	270,000	0	0	0	0	2.561	2.561	MN	1,152	6,915	04/27/2021	05/01/2032
172967-NG-2	CITIGROUP INC Corp Note Call MW			2	1.G FE	600,000	90.2950	541,770	600,000	600,000	0	0	0	0	3.070	2.804	FA	6,498	9,517	02/16/2022	02/24/2028
17327C-AQ-6	CITIGROUP INC Corp Note Call MW			2	1.G FE	230,000	80.9580	186,203	230,000	230,000	0	0	0	0	3.057	3.057	JJ	3,047	3,516	01/18/2022	01/25/2033
191216-DP-2	COCA-COLA CO/THE Corp Note MW			1	1.E FE	399,668	84.1560	336,624	400,000	399,710	0	29	0	0	2.250	2.259	JJ	4,400	9,000	04/28/2021	01/05/2032
20030N-CH-2	COMCAST CORP Corp Note Call MW			2	1.G FE	373,676	94.0930	352,849	375,000	374,242	0	127	0	0	3.550	3.592	MN	2,219	13,313	02/01/2018	05/01/2028
20030N-CT-6	COMCAST CORP Corp Note Call MW			2	1.G FE	689,655	96.0970	663,069	690,000	689,789	0	32	0	0	4.150	4.156	AO	6,045	28,635	10/02/2018	10/15/2028
20030N-DA-6	COMCAST CORP Corp Note Call MW			2	1.G FE	211,684	86.7390	183,887	212,000	211,769	0	29	0	0	2.650	2.667	FA	2,341	5,618	10/29/2019	02/01/2030
210518-DM-5	CONSUMERS ENERGY Corp Note Call MW			2	1.E FE	134,954	98.1660	132,524	135,000	134,992	0	19	0	0	0.350	0.364	JD	39	473	12/02/2020	06/01/2023
22160K-AQ-8	COSTCO COMPANIES Corp Note Call MW			1	1.D FE	1,559,160	79.3310	1,189,965	1,500,000	1,548,821	0	(5,035)	0	0	1.750	1.366	AO	5,177	26,250	12/03/2020	04/20/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
231021-AT-3	CUMMINS INC Corp Note Call MW			2	1.F FE	2,202,354	78.6540	1,730,388	2,200,000	2,201,848	0	(256)	0	0	1.500	1.487	MS	11,000	33,000	12/08/2020	09/01/2030
23338V-AM-8	DTE ELECTRIC CO Corp Note Call MW			1	1.E FE	1,445,197	85.2720	1,108,536	1,300,000	1,416,747	0	(13,850)	0	0	2.625	1.421	MS	11,375	34,125	12/03/2020	03/01/2031
24422E-UY-3	JOHN DEERE CAP Corp Note Non Call				1.F FE	262,795	89.3410	234,967	263,000	262,859	0	19	0	0	2.800	2.809	JJ	3,334	7,364	07/15/2019	07/18/2029
247109-BS-9	DELMARVA PR & LT Corp Note Call MW			2	1.F FE	394,834	98.7100	389,905	395,000	394,983	0	19	0	0	3.500	3.505	MN	1,767	13,825	11/07/2013	11/15/2023
26884A-BL-6	ERP OPERATING LP Corp Note Call MW			2	1.G FE	796,640	87.5960	700,768	800,000	797,707	0	314	0	0	3.000	3.049	JJ	12,000	24,000	06/17/2019	07/01/2029
291011-BQ-6	EMERSON ELECTRIC Corp Note Call MW			2	1.F FE	601,440	85.1220	515,839	606,000	602,022	0	578	0	0	2.000	2.117	JD	337	12,120	01/28/2022	12/21/2028
29248H-AB-9	EMPOWER FIN 2020 Corp Note Call MW Prv Plc			2	1.F FE	142,000	75.4180	107,094	142,000	142,000	0	0	0	0	1.776	1.776	MS	729	2,522	09/14/2020	03/17/2031
29364W-BE-7	ENTERGY LA LLC Corp Note MW Call			1	1.F FE	89,649	77.0850	69,377	90,000	89,719	0	33	0	0	1.600	1.642	JD	64	1,440	11/09/2020	12/15/2030
29449W-AA-5	EQUITABLE FINANC Corp Note Non Call Prv Plc				1.E FE	249,543	90.7690	226,923	250,000	249,766	0	91	0	0	1.400	1.438	JJ	1,692	3,500	06/29/2020	07/07/2025
29449W-AD-9	EQUITABLE FINANC Corp Note Prv Plc				1.E FE	1,601,560	77.3280	1,237,248	1,600,000	1,601,265	0	(149)	0	0	1.750	1.739	MN	3,578	28,000	12/03/2020	11/15/2030
29736R-AP-5	ESTEE LAUDER CO Corp Note Call MW			2	1.E FE	130,741	85.9930	113,511	132,000	131,099	0	118	0	0	2.375	2.483	JD	261	3,135	11/19/2019	12/01/2029
30231G-BD-3	EXXON MOBIL CORP Corp Note Call MW			2	1.D FE	380,000	92.6590	352,104	380,000	380,000	0	0	0	0	2.275	2.275	FA	3,242	8,645	08/13/2019	08/16/2026
354613-AL-5	FRANKLIN RES INC Corp Note Call MW			2	1.F FE	359,201	77.2930	278,255	360,000	359,366	0	75	0	0	1.600	1.624	AO	976	5,760	10/14/2020	10/30/2030
369550-AW-8	GENERAL DYNAMICS CORP Note MW Call			2	1.G FE	392,298	98.0510	387,301	395,000	394,745	0	404	0	0	1.875	1.980	FA	2,798	7,406	08/09/2016	08/15/2023
369550-BN-7	GENERAL DYNAMICS CORP Corp Note Call MW			2	1.G FE	389,388	88.9110	346,753	390,000	389,583	0	119	0	0	1.150	1.182	JD	374	4,485	05/03/2021	06/01/2026
38141G-RD-8	GOLDMAN SACHS GP Corp Note Non Call				2.A FE	279,115	99.9180	279,770	280,000	279,994	0	103	0	0	3.625	3.663	JJ	4,483	10,150	01/16/2013	01/22/2023
38141G-WV-2	GOLDMAN SACHS GP Corp Note Call			1	2.A FE	545,000	91.5210	498,789	545,000	545,000	0	0	0	0	3.814	3.814	AO	3,926	20,786	01/18/2018	04/23/2029
38141G-WZ-3	GOLDMAN SACHS GP Corp Note Call MW			2	2.A FE	1,344,574	93.3430	1,213,459	1,300,000	1,328,422	0	(4,809)	0	0	4.223	3.762	MN	9,150	54,899	06/28/2019	05/01/2029
38141G-XM-1	GOLDMAN SACHS GP Corp Note Call MW			2	1.F FE	900,000	88.2560	794,304	900,000	900,000	0	0	0	0	1.093	1.093	JD	601	9,837	12/04/2020	12/09/2026
38141G-XR-0	GOLDMAN SACHS GP Corp Note Call MW			2	1.F FE	145,000	76.4100	110,795	145,000	145,000	0	0	0	0	1.992	1.992	JJ	1,236	2,888	01/20/2021	01/27/2032
38141G-YB-4	GOLDMAN SACHS GP Corp Note Call MW			2	1.F FE	800,000	79.9890	639,912	800,000	800,000	0	0	0	0	2.615	2.615	AO	4,010	20,920	04/15/2021	04/22/2032
38141G-ZK-3	GOLDMAN SACHS GP Corp Note Call MW			2	1.F FE	410,000	89.1810	365,642	410,000	410,000	0	0	0	0	2.640	2.640	FA	3,818	6,314	01/19/2022	02/24/2028
40139L-BC-6	GUARDIAN LIFE Corp Note Non Call Prv Plc				1.B FE	2,498,300	88.4340	2,210,850	2,500,000	2,498,991	0	337	0	0	0.875	0.889	JD	1,276	21,875	12/07/2020	12/10/2025
40139L-BD-4	GUARDIAN LIFE Corp Note Prv Plc				1.B FE	530,000	88.1760	467,333	530,000	530,000	0	0	0	0	1.250	1.250	MN	883	6,625	05/10/2021	05/13/2026
437076-BW-1	HOME DEPOT INC Corp Note Call MW			2	1.F FE	288,008	96.4760	279,780	290,000	288,726	0	187	0	0	3.900	3.984	JD	785	11,310	11/27/2018	12/06/2028
437076-CF-7	HOME DEPOT INC Corp Note Call MW			2	1.F FE	596,424	77.7110	466,266	600,000	597,087	0	332	0	0	1.375	1.438	MS	2,429	8,250	01/04/2021	03/15/2031
437076-CH-3	HOME DEPOT INC Corp Note Call MW			2	1.F FE	458,151	85.2080	391,957	460,000	458,475	0	254	0	0	1.500	1.561	MS	2,032	6,785	09/07/2021	09/15/2028
440452-AH-3	HORMEL FOODS CRP Corp Note Call MW			2	1.F FE	219,465	86.5150	190,333	220,000	219,580	0	73	0	0	1.700	1.737	JD	291	3,740	05/25/2021	06/03/2028
459200-KM-2	IBM CORP Corp Note Call MW			2	1.G FE	259,964	89.9950	233,987	260,000	259,970	0	6	0	0	2.200	2.203	FA	2,256	2,860	02/02/2022	02/09/2027
46124H-AD-8	INTUIT INC Corp Note Call MW			1	1.G FE	254,388	80.4600	205,173	255,000	254,532	0	58	0	0	1.650	1.676	JJ	1,940	4,208	06/25/2020	07/15/2030
46647P-AM-8	JPMORGAN CHASE Corp Note Call MW			1	1.F FE	700,000	90.9240	636,468	700,000	700,000	0	0	0	0	3.509	3.509	JJ	10,780	24,563	01/16/2018	01/23/2029
46647P-AX-4	JPMORGAN CHASE Corp Note Call MW			2	1.F FE	670,110	94.1360	564,816	600,000	646,364	0	(7,045)	0	0	4.452	3.018	JD	1,929	26,712	06/28/2019	12/05/2029
46647P-BU-9	JPMORGAN CHASE Corp Note Call MW			1	1.E FE	900,865	76.0310	684,279	900,000	900,699	0	(82)	0	0	1.764	1.753	MN	1,852	15,876	12/03/2020	11/19/2031
46647P-BW-5	JPMORGAN CHASE Corp Note Call MW			1	1.E FE	500,000	87.0940	435,470	500,000	500,000	0	0	0	0	1.040	1.040	FA	2,123	5,200	01/28/2021	02/04/2027
46647P-CB-0	JPMORGAN CHASE Corp Note Call MW			2	1.E FE	300,000	87.9810	263,943	300,000	300,000	0	0	0	0	1.578	1.578	AO	907	4,734	04/15/2021	04/22/2027
46647P-CP-9	JPMORGAN CHASE Corp Note Call MW			2	1.E FE	500,000	86.7030	433,515	500,000	500,000	0	0	0	0	1.470	1.470	MS	2,021	7,350	09/15/2021	09/22/2027
46647P-CU-8	JPMORGAN CHASE Corp Note Call MW			2	1.E FE	210,000	81.6500	171,465	210,000	210,000	0	0	0	0	2.963	2.963	JJ	2,696	3,111	01/18/2022	01/25/2033
46647P-CV-6	JPMORGAN CHASE Corp Note Call MW			2	1.E FE	800,000	94.0950	752,760	800,000	800,000	0	0	0	0	2.595	2.595	FA	7,324	10,380	02/16/2022	02/24/2026
478160-CQ-5	JOHNSON&JOHNSON Corp Note Call MW			2	1.A FE	1,005,670	80.8520	808,520	1,000,000	1,004,479	0	(582)	0	0	1.300	1.236	MS	4,333	13,000	12/03/2020	09/01/2030
49327M-3A-0	KEY BANK NA Corp Note Call MW			2	1.G FE	800,000	99.9870	799,896	800,000	800,000	0	226	0	0	0.423	0.423	JJ	1,673	3,384	12/07/2020	01/03/2024
539830-BV-0	LOCKHEED MARTIN CORP Corp Note Call MW			2	1.G FE	179,699	102.3830	184,289	180,000	179,709	0	9	0	0	5.100	5.137	MN	1,709	0	10/19/2022	11/15/2027
571676-AA-3	MARS INC Corp Note Call MW Prv Plc			2	1.F FE	379,749	95.2790	362,060	380,000	379,902	0	42	0	0	2.700	2.712	AO	2,565	10,260	03/26/2019	04/01/2025
571676-AL-9	MARS INC Corp Note Call MW Prv Plc			1	1.F FE	349,430	75.6760	264,866	350,000	349,537	0	44	0	0	1.625	1.640	JJ	2,607	5,688	07/13/2020	07/16/2032
575634-AU-4	MASS ELECTRIC CO Corp Note Call MW Prv Plc			2	2.A FE	120,000	75.5720	90,686	120,000	120,000	0	0	0	0	1.729	1.728	MN	213	2,075	11/19/2020	11/24/2030
57636Q-AM-6	MASTERCARD INC Corp Note Call MW			2	1.D FE	249,655	90.4820	226,205	250,000	249,767	0	32	0	0	2.950	2.966	JD	615	7,375	05/28/2019	06/01/2029

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
59217G-DC-0	MET LIFE GLOB Corp Note Non Call Prv Plc				1.D FE	219,811	88.8760	195,527	220,000	219,871	0	18	0	0	3.050	3.060	JD	261	6,710	06/17/2019	06/17/2029
59217G-GU-7	MET LIFE GLOB Corp Note Non Call Prv Plc				1.D FE	343,506	77.7870	268,365	345,000	343,784	0	141	0	0	1.550	1.597	JJ	2,585	5,348	01/04/2021	01/07/2031
617446-8J-1	MORGAN STANLEY Corp Note Call MW			2	1.E FE	340,000	95.6610	325,247	340,000	340,000	0	0	0	0	2.720	2.720	JJ	4,085	9,248	07/18/2019	07/22/2025
617446-8U-6	MORGAN STANLEY Corp Note MW Call			1	1.E FE	220,000	75.3840	165,845	220,000	220,000	0	0	0	0	1.794	1.793	FA	1,513	3,947	11/09/2020	02/13/2032
617446-8V-4	MORGAN STANLEY Corp Note Call MW			2	1.E FE	900,000	87.7240	789,516	900,000	900,000	0	0	0	0	0.985	0.985	JD	517	8,865	12/07/2020	12/10/2026
617446-8X-0	MORGAN STANLEY Corp Note Call MW			2	1.E FE	310,000	75.6860	234,627	310,000	310,000	0	0	0	0	1.928	1.928	AO	1,046	5,977	01/20/2021	04/28/2032
61747Y-EH-4	MORGAN STANLEY Corp Note Call MW			2	1.E FE	310,000	78.5230	243,421	310,000	310,000	0	0	0	0	2.511	2.511	AO	1,535	7,806	10/14/2021	10/20/2032
61747Y-EM-3	MORGAN STANLEY Corp Note Call MW			2	1.E FE	600,000	93.9780	563,868	600,000	600,000	0	0	0	0	2.630	2.630	FA	5,830	7,890	02/16/2022	02/18/2026
631005-BJ-3	NARRAGANSETT EL Corp Note Call MW Prv Plc			1	1.G FE	1,492,192	89.5810	1,164,553	1,300,000	1,450,913	0	(20,125)	0	0	3.395	1.638	AO	10,053	44,135	12/03/2020	04/09/2030
637432-NW-1	NATL RURAL UTIL Corp Note Call MW			2	1.E FE	1,494,120	74.1250	1,111,875	1,500,000	1,495,242	0	544	0	0	1.350	1.391	MS	5,963	20,250	12/03/2020	03/15/2031
641423-CD-8	NEVADA POWER CO Corp Note Call MW			2	1.F FE	1,489,077	84.0650	1,161,778	1,382,000	1,466,135	0	(11,182)	0	0	2.400	1.491	MN	5,528	33,168	12/03/2020	05/01/2030
64952W-DS-9	NEW YORK LIFE GL Corp Note Non Call Prv Plc				1.A FE	499,155	76.8540	384,270	500,000	499,349	0	81	0	0	1.200	1.218	FA	2,400	6,000	08/04/2020	08/07/2030
64952W-EC-3	NEW YORK LIFE GL Corp Note Non Call				1.A FE	700,000	99.3300	695,310	700,000	700,000	0	0	0	0	4.610	0.320	JAJO	5,519	8,763	04/20/2021	04/26/2024
64952W-EG-4	NEW YORK LIFE GL Corp Note Fixed Prv Plc				1.A FE	645,176	78.6400	550,480	700,000	649,730	0	4,554	0	0	1.850	2.797	FA	5,396	6,475	02/09/2022	08/01/2031
65364U-AN-6	NIAGARA MOHAWK Corp Note Call MW Prv Plc			1	2.A FE	350,000	79.2710	277,449	350,000	350,000	0	0	0	0	1.960	1.960	JD	76	6,860	06/23/2020	06/27/2030
67066G-AM-6	NVIDIA CORP Corp Note Call MW			2	1.F FE	996,830	85.5680	855,680	1,000,000	997,499	0	435	0	0	1.550	1.598	JD	689	15,500	06/14/2021	06/15/2028
68389X-BR-5	ORACLE CORP Corp Note Call MW			2	2.B FE	799,472	99.6920	797,536	800,000	799,988	0	95	0	0	2.625	2.637	FA	7,933	21,000	11/07/2017	02/15/2023
693475-AX-3	PNC FINANCIAL Corp Note Call			2	1.G FE	499,045	92.6950	463,475	500,000	499,493	0	134	0	0	2.600	2.630	JJ	5,706	13,000	07/18/2019	07/23/2026
693475-BA-2	PNC FINANCIAL Corp Note Call			2	1.G FE	700,000	81.1410	567,987	700,000	700,000	0	0	0	0	2.307	2.307	AO	3,050	16,149	04/20/2021	04/23/2032
69371R-Q6-6	PACCAR FINL CORP Corp Note Non Call				1.E FE	282,771	94.1760	266,518	283,000	282,901	0	46	0	0	1.800	1.817	FA	2,052	5,094	01/30/2020	02/06/2025
713448-EL-8	PEPSICO INC Corp Note Call MW			1	1.E FE	438,693	88.4100	389,004	440,000	439,102	0	123	0	0	2.625	2.659	JJ	4,877	11,550	07/25/2019	07/29/2029
717081-EN-9	PFIZER INC Corp Note Call MW			1	1.E FE	1,097,767	98.7510	1,086,261	1,100,000	1,099,667	0	462	0	0	3.200	3.244	MS	10,364	35,200	09/04/2018	09/15/2023
71710T-AB-4	PG&E ENERGY RECOVERY FND Corp Note Sink				1.A FE	199,994	75.7570	151,514	200,000	199,998	0	7	0	0	2.280	2.280	JJ	2,103	3,078	11/04/2021	01/15/2036
71710T-AD-0	PG&E ENERGY RECOVERY FND Corp Note Sink				1.A FE	325,998	99.9050	325,690	326,000	325,998	0	0	0	0	5.045	5.044	JJ	1,416	0	11/18/2022	07/15/2032
74005P-BT-0	PRAXAIR INC Corp Note Call MW			1	1.F FE	478,958	76.8450	368,856	480,000	479,197	0	101	0	0	1.100	1.123	FA	2,068	5,280	08/03/2020	08/10/2030
74153W-CL-1	PRICOA GLOB FUND Corp Note Non Call Prv Plc				1.D FE	789,929	95.3510	753,273	790,000	789,975	0	14	0	0	2.400	2.402	MS	5,161	18,960	09/16/2019	09/23/2024
74256L-EJ-4	PRINCIPAL LFE II Corp Note Non Call Prv Plc				1.E FE	899,289	95.5590	860,031	900,000	899,764	0	230	0	0	0.500	0.526	JJ	2,163	4,500	12/01/2020	01/08/2024
74256L-ES-4	PRINCIPAL LFE II Corp Note Non Call Prv Plc				1.E FE	685,970	87.5900	604,371	690,000	686,849	0	782	0	0	1.500	1.622	MN	1,265	10,350	11/09/2021	11/17/2026
742651-DX-7	PRIVATE EXPT FDG Corp Note Non Call				1.A FE	199,734	94.1280	188,256	200,000	199,898	0	53	0	0	1.750	1.778	MN	447	3,500	10/31/2019	11/15/2024
742718-EB-1	PROCTER & GAMBLE Corp Note MW			2	1.D FE	183,803	98.8710	182,911	185,000	184,914	0	135	0	0	3.100	3.176	FA	2,167	5,735	08/08/2013	08/15/2023
742718-FV-6	PROCTER & GAMBLE Corp Note Non Call				1.D FE	699,006	91.0430	637,301	700,000	699,181	0	175	0	0	1.900	1.930	FA	5,542	6,650	01/27/2022	02/01/2027
743315-AW-3	PROGRESSIVE CORP Corp Note Call MW			2	1.F FE	135,000	89.9770	121,469	135,000	135,000	0	0	0	0	3.200	3.200	MS	1,140	4,320	03/17/2020	03/26/2030
74456Q-BW-5	PUBLIC SERVICE Corp Note Call MW			1	1.F FE	584,963	98.8640	579,343	586,000	585,852	0	218	0	0	3.250	3.289	MS	6,348	19,045	09/05/2018	09/01/2023
747525-BK-8	QUALCOMM INC Corp Note Call MW			2	1.F FE	1,695,944	84.8390	1,357,424	1,600,000	1,675,330	0	(9,949)	0	0	2.150	1.453	MN	3,918	34,400	11/25/2020	05/20/2030
747525-BS-1	QUALCOMM INC Corp Note Call MW			2	1.F FE	849,507	104.4510	887,834	850,000	849,516	0	9	0	0	5.400	5.407	MN	6,630	0	11/07/2022	05/20/2033
756109-BA-1	REALTY INCOME Corp Note Call MW			2	1.G FE	393,880	71.9950	287,980	400,000	394,803	0	457	0	0	1.800	1.941	MS	2,120	7,200	12/09/2020	03/15/2033
79466L-AH-7	SALESFORCE INC Corp Note Call MW			2	1.F FE	547,162	85.4680	470,074	550,000	547,732	0	389	0	0	1.500	1.578	JJ	3,804	8,319	06/29/2021	07/15/2028
79466L-AJ-3	SALESFORCE INC Corp Note Call MW			2	1.F FE	249,278	79.9800	199,950	250,000	249,375	0	67	0	0	1.950	1.982	JJ	2,248	4,916	06/29/2021	07/15/2031
808513-BG-9	SCHWAB CHARLES Corp Note Call MW			2	1.F FE	2,195,688	78.0830	1,717,826	2,200,000	2,196,481	0	398	0	0	1.650	1.671	MS	11,092	36,300	12/08/2020	03/11/2031
828807-DF-1	SIMON PROP GP LP Corp Note Call MW			2	1.G FE	494,650	83.6980	418,490	500,000	496,269	0	504	0	0	2.450	2.572	MS	3,675	12,250	09/04/2019	09/13/2029
857477-BS-1	STATE STREET CRP Corp Note Call			2	1.F FE	520,000	89.9720	467,854	520,000	520,000	0	0	0	0	2.203	2.209	FA	4,582	5,728	02/02/2022	02/07/2028
872540-AW-9	TJX COS INC Corp Note Call MW			1	1.F FE	239,702	77.6860	186,446	240,000	239,757	0	27	0	0	1.600	1.613	MN	491	3,840	11/18/2020	05/15/2031
87612E-BM-7	TARGET CORP Corp Note Call MW			2	1.F FE	209,643	90.9230	190,938	210,000	209,707	0	64	0	0	1.950	1.986	JJ	1,888	1,945	01/19/2022	01/15/2027
882508-BL-7	TEXAS INSTRUMENT Corp Note Call MW			2	1.E FE	897,795	81.1930	730,737	900,000	898,058	0	203	0	0	1.900	1.927	MS	5,035	17,100	09/07/2021	09/15/2031
89236T-GT-6	TOYOTA MTR CRED Corp Note MW			2	1.E FE	999,330	94.0470	940,470	1,000,000	999,709	0	134	0	0	1.800	1.814	FA	6,900	18,000	02/10/2020	02/13/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
904764-AX-5	UNILEVER CAPITAL Corp Note Call MW			1	1.E FE	693,049	96.9890	678,923	700,000	698,562	0	1,038	0	0	2.600	2.757	MN	2,831	18,200	05/02/2017	05/05/2024
904764-BG-1	UNILEVER CAPITAL Corp Note Call MW			1	1.E FE	917,329	98.1800	907,183	924,000	922,465	0	1,256	0	0	3.250	3.395	MS	9,510	30,030	09/04/2018	03/07/2024
91159H-JA-9	US BANCORP Corp Note Call MW			1	1.F FE	596,154	77.5140	465,084	600,000	597,045	0	368	0	0	1.375	1.444	JJ	3,644	8,250	07/16/2020	07/22/2030
931142-DP-5	WALMART INC Corp Note Call MW			2	1.C FE	607,278	98.0140	588,084	600,000	600,931	0	(837)	0	0	3.300	3.152	AO	3,795	19,800	06/27/2014	04/22/2024
931142-EN-9	WALMART INC Corp Note Call MW			2	1.C FE	289,658	93.7270	271,808	290,000	289,762	0	32	0	0	3.250	3.264	JJ	4,529	9,425	04/16/2019	07/08/2029
95000U-2F-9	WELLS FARGO CO Corp Note Call MW			2	1.E FE	490,000	92.8810	455,117	490,000	490,000	0	0	0	0	3.196	3.196	JD	609	15,660	06/10/2019	06/17/2027
95000U-2G-7	WELLS FARGO CO Corp Note Call			2	2.A FE	500,000	85.1540	425,770	500,000	500,000	0	0	0	0	2.879	2.879	AO	2,439	14,395	10/24/2019	10/30/2030
95000U-2U-6	WELLS FARGO CO Corp Note Call MW			2	2.A FE	420,000	84.5080	354,934	420,000	420,000	0	0	0	0	3.350	3.350	MS	4,651	7,035	02/23/2022	03/02/2033
95709T-AP-5	WESTAR ENERGY Corp Note Call			1	1.F FE	293,855	92.8890	274,023	295,000	294,476	0	114	0	0	3.100	3.145	AO	2,286	9,145	02/27/2017	04/01/2027
06368E-A3-6	Bank of Montreal Corp Note MW		A	2	1.F FE	999,350	95.8060	958,060	1,000,000	999,797	0	217	0	0	0.450	0.472	JD	288	4,500	12/03/2020	12/08/2023
06368E-DC-3	Bank of Montreal Corp Note Call MW		A	2	1.F FE	700,000	88.3970	618,779	700,000	700,000	0	0	0	0	0.949	0.949	JJ	2,934	6,643	01/19/2021	01/22/2027
31429K-AE-3	CAISS DESJARDINS Corp Note Non Call Prv Plc		A		1.E FE	529,905	93.7350	496,796	530,000	529,956	0	32	0	0	0.700	0.706	MN	412	3,710	05/18/2021	05/21/2024
63307A-2M-6	NATL BANK CANADA Corp Note Call		A	2	1.G FE	998,580	95.7440	957,440	1,000,000	999,320	0	361	0	0	0.550	0.587	MN	703	5,500	12/03/2020	11/15/2024
78016E-ZT-7	ROYAL BK CANADA Corp Note MW		A	2	1.E FE	699,762	88.1810	617,267	700,000	699,830	0	47	0	0	1.150	1.157	JJ	3,734	8,050	07/07/2021	07/14/2026
80685X-AC-5	SCHLUMBERGER Corp Note Call MW		A	1	1.F FE	169,796	91.6950	155,882	170,000	169,888	0	40	0	0	1.400	1.425	MS	688	2,380	09/09/2020	09/17/2025
89114Q-CA-4	TORONTO DOM BANK Corp Note Non Call		A		1.E FE	699,902	96.7920	677,544	700,000	699,970	0	20	0	0	2.650	2.653	JD	979	18,550	06/05/2019	06/12/2024
00182E-BP-3	ANZ NZ INTL/LDN Corp Note Non Call Prv Plc		D		1.E FE	340,000	93.9000	319,260	340,000	340,000	0	0	0	0	2.166	2.166	FA	2,721	3,682	02/09/2022	02/18/2025
009279-AA-8	AIRBUS SE Corp Note Call MW Prv Plc		D	2	1.F FE	451,575	93.0420	420,550	452,000	451,802	0	43	0	0	3.150	3.161	AO	3,204	14,238	04/05/2017	04/10/2027
01609W-AX-0	ALIBABA GROUP Corp Note Call MW		D	1	1.E FE	199,678	79.8570	159,714	200,000	199,732	0	29	0	0	2.125	2.142	FA	1,676	4,250	02/04/2021	02/09/2031
05964H-AN-5	BANCO SANTANDER Corp Note Call		D	2	1.G FE	400,000	85.5400	342,160	400,000	400,000	0	0	0	0	1.722	1.722	MS	2,047	6,888	09/07/2021	09/14/2027
21688A-AL-6	RABOBANK NED NY Corp Note Non Call		D		1.E FE	499,650	99.9620	499,810	500,000	499,998	0	74	0	0	2.750	2.765	JJ	6,531	13,750	01/03/2018	01/10/2023
404280-CC-1	HSBC HOLDINGS Corp Note Call		D	2	1.G FE	924,856	87.7280	701,824	800,000	896,193	0	(13,999)	0	0	3.973	1.961	MN	3,443	31,784	12/03/2020	05/22/2030
404280-CJ-6	HSBC HOLDINGS Corp Note Call		D	2	1.G FE	300,000	90.3430	271,029	300,000	300,000	0	0	0	0	1.645	1.645	AO	1,001	4,935	08/11/2020	04/18/2026
404280-CM-9	HSBC HOLDINGS Corp Note Call MW		D	2	1.G FE	320,000	86.3360	276,275	320,000	320,000	0	0	0	0	1.589	1.589	MN	523	5,085	11/17/2020	05/24/2027
404280-CV-9	HSBC HOLDINGS Corp Note Call MW		D	2	1.G FE	420,000	80.8900	339,738	420,000	420,000	0	0	0	0	2.206	2.206	FA	3,449	9,265	08/10/2021	08/17/2029
55608J-AR-9	MACQUARIE GROUP Corp Note Call Prv Plc		D	2	1.G FE	145,000	87.2600	126,527	145,000	145,000	0	0	0	0	1.340	1.340	JJ	912	1,943	01/05/2021	01/12/2027
55608J-AX-6	MACQUARIE GROUP Corp Note Call Prv Plc		D	2	1.G FE	800,000	84.6650	677,320	800,000	800,000	0	0	0	0	1.935	1.935	AO	3,311	15,480	10/06/2021	04/14/2028
606822-BJ-2	MITSUB UFJ FIN Corp Note Non Call		D		1.G FE	580,000	96.1610	557,734	580,000	580,000	0	0	0	0	2.801	2.801	JJ	7,356	16,246	07/11/2019	07/18/2024
606822-BS-2	MITSUB UFJ FIN Corp Note Non Call		D		1.G FE	400,000	90.9010	363,604	400,000	400,000	0	0	0	0	1.412	1.412	JJ	2,573	5,648	07/13/2020	07/17/2025
60687Y-BF-5	MIZUHO FINANCIAL Corp Note Call		D	2	1.G FE	307,000	97.5960	299,620	307,000	307,000	0	0	0	0	1.241	1.241	JJ	1,810	3,810	07/06/2020	07/10/2024
60687Y-BP-3	MIZUHO FINANCIAL COrp Note Call		D	2	1.G FE	515,000	86.7320	446,670	515,000	515,000	0	0	0	0	1.234	1.234	MN	688	6,355	02/16/2021	05/22/2027
62954W-AD-7	NTT FINANCE Corp Note Call MW Prv Plc		D	1	1.F FE	900,000	83.9740	755,766	900,000	900,000	0	0	0	0	1.591	1.591	AO	3,500	14,319	02/24/2021	04/03/2028
80414L-2K-0	SAUDI ARABIAN OIL CO Corp Note Call Prv Plc		D	2	1.F FE	212,727	82.6240	176,815	214,000	212,971	0	118	0	0	2.250	2.317	MN	495	4,815	11/17/2020	11/24/2030
806854-AJ-4	SCHLUMBERGER INV Corp Note Call MW		D	1	1.F FE	289,890	86.0180	240,850	280,000	287,632	0	(961)	0	0	2.650	2.240	JD	103	7,420	08/04/2020	06/26/2030
822582-BZ-4	SHELL INTL FIN Corp Note Call MW		D	2	1.D FE	1,095,402	98.8450	1,087,295	1,100,000	1,099,146	0	956	0	0	3.500	3.592	MN	5,133	38,500	11/07/2018	11/13/2023
822582-CG-5	SHELL INTL FIN Corp Note Call MW		D	1	1.D FE	444,180	87.9760	356,303	405,000	435,048	0	(4,017)	0	0	2.750	1.625	AO	2,630	11,138	09/10/2020	04/06/2030
82620K-BD-4	SIEMENS FINAN Corp Note MW Prv Plc		D	1	1.E FE	374,359	85.5930	320,974	375,000	374,517	0	88	0	0	1.700	1.726	MS	1,948	6,375	03/02/2021	03/11/2028
853254-CE-8	STANDARD CHART Corp Note Call Prv Plc		D	2	1.G FE	510,000	91.4030	466,155	510,000	510,000	0	0	0	0	1.822	1.822	MN	981	9,292	11/16/2021	11/23/2025
86562M-BV-1	SUMITOMO MITSUI Corp Note Non Call		D		1.G FE	770,000	94.6970	729,167	770,000	770,000	0	0	0	0	2.348	2.348	JJ	8,337	18,080	01/06/2020	01/15/2025
86562M-CD-0	SUMITOMO MITSUI Corp Note Non Call		D		1.G FE	465,000	88.1770	410,023	465,000	465,000	0	0	0	0	0.948	0.948	JJ	2,069	4,408	01/04/2021	01/12/2026
88032W-AM-8	TENCENT HOLD Corp Note Call MW Prv Plc		D	2	1.E FE	241,985	96.1390	232,656	242,000	241,993	0	2	0	0	3.575	3.576	AO	1,923	8,652	04/03/2019	04/11/2026
89153V-AS-8	TOTAL CAP INTL Corp Note Call MW		D	2	1.E FE	800,000	95.6080	764,864	800,000	800,000	0	0	0	0	2.434	2.434	JJ	9,249	19,472	07/08/2019	01/10/2025
902613-AC-2	UBS GROUP Corp Note Call Prv Plc		D	1	1.G FE	370,000	87.6820	324,423	370,000	370,000	0	0	0	0	1.364	1.364	JJ	2,117	5,047	07/27/2020	01/30/2027
902613-AH-1	UBS GROUP Corp Note Call Prv Plc		D	2	1.G FE	380,000	86.1580	327,400	380,000	380,000	0	0	0	0	1.494	1.494	FA	2,224	5,677	08/03/2021	08/10/2027
961214-ER-0	WESTPAC BANKING Corp Note Non Call		D		1.D FE	699,461	88.4140	618,898	700,000	699,628	0	106	0	0	1.150	1.166	JD	626	8,050	05/25/2021	06/03/2026

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
961214-EW-9	WESTPAC BANKING Corp Note Non Call		D		1.D FE	440,000	85.2320	375,021	440,000	440,000	0	0	0	0	1.953	1.953	MN	979	8,641	11/08/2021	11/20/2028
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						112,368,634	XXX	98,178,925	111,331,000	112,127,769	0	(103,638)	0	0	XXX	XXX	XXX	607,010	2,181,497	XXX	XXX
05552A-BB-3	Barclays Commerc BBCMS 2020-C8 A4 CMBS			4	1.A FM	706,967	79.9570	559,699	700,000	705,132	0	(974)	0	0	1.771	1.641	MON	1,033	12,397	10/09/2020	10/15/2053
05609X-AA-9	BX Trust BX 2022-CLS A CMBS Prv Plc			4	1.A FE	516,704	98.1040	508,179	518,000	516,714	0	10	0	0	5.760	5.843	MON	2,486	4,973	10/06/2022	10/13/2027
06540D-BH-7	Bank BANK 2021-BN36 A5 CMBS			4	1.A FM	818,125	81.7050	653,640	800,000	816,049	0	(1,733)	0	0	2.470	2.214	MON	1,647	19,760	10/15/2021	09/15/2064
06540V-AZ-8	Bank BANK 2019-BN24 A2 CMBS			4	1.A FM	706,947	86.0930	602,651	700,000	703,876	0	(1,596)	0	0	2.707	2.553	MON	1,579	18,949	12/11/2019	11/15/2062
06541U-BR-6	Bank BANK 2020-BN30 A3 CMBS			4	1.A FM	2,524,843	78.9530	1,973,825	2,500,000	2,519,328	0	(2,744)	0	0	1.650	1.531	MON	3,438	41,250	12/11/2020	12/10/2053
08161C-AB-7	BENCHMARK MORTGA BMARK 2018-B2 A2 CMBS			4	1.A FM	287,558	98.3190	274,490	279,183	280,259	0	(1,439)	0	0	3.662	3.084	MON	852	10,224	02/09/2018	02/15/2051
08163E-BD-6	BENCHMARK Mortga BMARK 2021-B26 A5 CMBS			4	1.A FM	736,121	83.2550	582,785	700,000	730,764	0	(3,595)	0	0	2.613	2.012	MON	1,524	18,291	06/30/2021	06/15/2054
08163L-AE-9	BENCHMARK Mortga BMARK 2020-B21 A4 CMBS			4	1.A FM	1,009,997	79.6860	796,860	1,000,000	1,007,716	0	(1,103)	0	0	1.704	1.585	MON	1,420	17,044	11/20/2020	12/15/2053
12477B-AA-2	CAMB Commercial CAMB 2021-CX2 A CMBS Prv Plc			4	1.A FM	673,575	79.4540	519,629	654,000	671,516	0	(1,802)	0	0	2.700	2.368	MON	1,472	17,658	10/22/2021	11/10/2046
12531Y-AP-3	CFCRE Commercial CFCRE 2016-C4 AHR CMBS			4	1.A FM	693,674	92.6330	663,005	715,733	711,174	0	2,607	0	0	3.121	3.744	MON	1,862	22,437	05/04/2018	05/10/2058
126438-AA-8	Credit Suisse CSMC 2020-NET A CMBS Prv Plc			4	1.A FE	114,757	89.4560	99,667	111,414	113,147	0	(678)	0	0	2.257	1.622	MON	210	2,597	07/30/2020	08/15/2037
17290X-AU-4	CITIGROUP COMMER CGCMT 2016-GC37 AAB CMBS			4	1.A FM	535,035	95.9980	498,684	519,473	521,639	0	(1,728)	0	0	3.098	2.678	MON	1,341	16,093	04/13/2016	04/10/2049
17328E-AA-6	Citigroup Commer CGCMT 2020-555 A CMBS Prv Plc			4	1.A FM	731,254	82.2420	575,694	700,000	726,021	0	(3,513)	0	0	2.647	2.070	MON	1,544	18,529	06/30/2021	12/10/2041
17328R-AZ-2	Citigroup Commer CGCMT 2020-GC46 A5 CMBS			4	1.A FM	740,852	84.6030	592,221	700,000	734,086	0	(4,540)	0	0	2.717	1.972	MON	1,585	19,019	06/30/2021	02/15/2053
36252W-AX-6	GS MORTGAGE SECU GSMS 2014-GC20 A5 CMBS			4	1.A FM	976,278	97.7540	899,337	920,000	928,680	0	(8,456)	0	0	3.998	3.051	MON	3,065	36,782	12/01/2016	04/10/2047
36257H-BN-5	GS MORTGAGE SECU GSMS 2019-GC40 A3 CMBS			4	1.A FM	605,987	86.7860	520,716	600,000	603,906	0	(620)	0	0	2.904	2.795	MON	1,452	17,424	06/26/2019	07/10/2052
46590J-AT-4	JPMBB COMMERCIAL JPMBB 2015-C32 A2 CMBS			4	1.A FM	975	99.7960	945	947	946	0	(23)	0	0	2.816	2.219	MON	2	37	10/19/2015	11/15/2048
46590T-AD-7	JPMDB COMMERCIAL JPMDB 2017-C5 A4 CMBS			4	1.A FM	436,768	93.3160	403,541	432,446	433,505	0	(197)	0	0	3.414	3.278	MON	1,230	22,798	03/17/2017	03/15/2050
46639N-AP-6	JPMBB COMMERCIAL JPMBB 2013-C12 A4 CMBS			4	1.A FM	48,252	99.2610	47,422	47,775	47,718	0	(52)	0	0	3.363	3.247	MON	134	1,607	06/14/2013	07/15/2045
46642C-BH-2	JP MORGAN CHASE JPMCC 2014-C20 A4A1 CMBS			4	1.A FM	449,198	98.8370	421,390	426,348	428,059	0	(4,914)	0	0	3.538	2.734	MON	1,257	16,509	03/29/2016	07/15/2047
46652J-AV-4	JPMDB Commercial JPMDB 2020-C0R7 A4 CMBS			4	1.A FM	605,997	79.5270	477,162	600,000	604,354	0	(665)	0	0	1.915	1.796	MON	958	11,491	06/25/2020	05/13/2053
563136-AA-8	Manhattan West OMW 2020-OMW A CMBS Prv Plc			4	1.A FM	463,475	85.5380	384,921	450,000	459,086	0	(1,895)	0	0	2.130	1.676	MON	799	9,585	08/17/2020	09/10/2039
61771M-AV-2	Morgan Stanley C MSC 2019-H7 A3 CMBS			4	1.A FM	577,128	87.2470	498,555	571,429	575,086	0	(616)	0	0	3.005	2.891	MON	1,431	17,171	07/15/2019	06/15/2029
90349G-BF-1	UBS-BARCLAYS COM UBSBB 2013-C6 A4 CMBS			4	1.A FM	729,974	99.2740	695,934	701,024	701,305	0	(4,369)	0	0	3.244	2.623	MON	1,895	22,741	04/06/2016	04/10/2046
92858T-AA-4	VLS COMMERICIAL MRTG TRUST VLS 2020-LAB A CMBS PRV PLC			4	1.A FE	653,005	77.1950	489,416	634,000	649,113	0	(1,835)	0	0	2.130	1.801	MON	1,125	13,504	10/21/2020	10/10/2042
92890P-AF-1	WF-RBS COMMERCIA WFRBS 2013-C14 ASB CMBS			4	1.A FM	31,784	99.4970	30,455	30,609	30,603	0	(114)	0	0	2.977	2.360	MON	76	911	04/27/2016	06/15/2046
95000P-AF-1	WELLS FARGO COMM WFCM 2016-C37 ASB CMBS			4	1.A FM	598,846	96.5500	561,352	581,410	585,135	0	(1,494)	0	0	3.615	3.181	MON	1,752	21,679	12/09/2016	12/15/2049
95001J-AW-7	WELLS FARGO COMM WFCM 2018-C44 A4 CMBS			4	1.A FM	504,973	93.8290	469,145	500,000	502,523	0	(567)	0	0	3.948	3.837	MON	1,645	19,740	04/30/2018	05/15/2051
95002E-BB-2	Wells Fargo Comm WFCM 2020-C55 A5 CMBS			4	1.A FM	937,652	84.9520	764,568	900,000	930,834	0	(4,133)	0	0	2.725	2.193	MON	2,044	24,525	04/29/2021	02/15/2053
95002U-AD-3	Wells Fargo Comm WFCM 2020-C58 A3 CMBS			4	1.A FM	2,562,337	79.6700	2,021,228	2,537,000	2,556,776	0	(1,969)	0	0	1.810	1.692	MON	3,827	45,920	12/03/2020	07/15/2053
95003L-AA-8	WELLS FARGO COM MORTGAGE WFCM 2021-SAVE A CMBS PRV PLC			4	1.A FE	126,354	93.7180	118,416	126,354	126,354	0	0	0	0	5.468	5.530	MON	326	3,405	01/29/2021	02/15/2040
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						21,105,392	XXX	17,705,532	20,657,145	20,921,404	0	(54,747)	0	0	XXX	XXX	XXX	45,011	525,050	XXX	XXX
00115B-AB-3	AEPTC 2019-1 A2 AEPTC 2019-1 A2 ABS			4	1.A FE	240,000	90.4120	216,989	240,000	239,992	0	(1)	0	0	2.294	2.294	FA	2,294	5,505	09/11/2019	08/01/2031
02007R-AC-3	Ally Auto Receiv ALLYA 2019-3 A3 ABS			4	1.A FE	29,831	99.8800	29,796	29,832	29,830	0	(1)	0	0	1.930	1.938	MON	26	576	09/10/2019	05/15/2024
02582J-JX-9	American Express AMXCA 2022-4 A ABS			4	1.A FE	190,991	100.8260	192,578	191,000	190,991	0	1	0	0	4.950	5.003	MON	420	1,103	10/27/2022	10/15/2027
05377R-ER-1	Avis Budget Rent AESOP 2021-2A A ABS Prv Plc			4	1.A FE	641,961	86.7130	556,697	642,000	641,965	0	4	0	0	1.660	1.666	MON	326	10,657	11/09/2021	02/20/2028
09661R-AD-3	BMW Vehicle Owne BMWOT 2020-A A3 ABS			4	1.A FE	34,930	98.6980	34,478	34,933	34,933	0	0	0	0	0.480	0.483	MON	3	168	07/08/2020	10/25/2024
12664J-AC-4	CNH Equipment Tr 2022-C A3 ABS			4	1.A FE	181,969	100.3830	182,697	182,000	181,969	0	0	0	0	5.150	5.209	MON	417	573	11/17/2022	04/17/2028
14041N-FV-8	Capital One Mult COMET 2019-A3 A3 ABS			4	1.A FE	729,806	91.4700	667,731	730,000	729,857	0	16	0	0	2.060	2.071	MON	668	15,038	08/28/2019	08/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14316N-AC-3	CarMax Auto Owne CARMX 2021-1 A3 ABS			4	1.A FE	129,836	96.6890	125,562	129,862	129,854	0	9	0	0	0.340	0.348	MON	20	442	01/20/2021	12/15/2025
14687A-AP-3	Carvana Auto Rec CRVNA 2020-P1 A4 ABS			4	1.A FE	131,958	92.8610	122,577	132,000	131,985	0	14	0	0	0.610	0.621	MON	51	805	12/03/2020	10/08/2026
161571-HS-6	Chase Issuance T CHAIT 2022-A1 A ABS			4	1.A FE	280,953	97.9160	275,144	281,000	280,957	0	4	0	0	3.970	4.009	MON	496	2,758	09/09/2022	09/15/2027
17305E-GS-8	Citibank Credit CCCIT 2018-A7 A7 ABS			4	1.A FE	149,878	96.6570	144,986	150,000	149,916	0	11	0	0	3.960	3.970	AO	1,287	5,940	10/05/2018	10/13/2030
345295-AD-1	Ford Credit Auto FORDO 2022-D A3 ABS			4	1.A FE	399,943	101.0590	404,236	400,000	399,943	0	(1)	0	0	5.270	5.332	MON	937	1,347	11/17/2022	05/17/2027
42806M-AJ-8	Hertz Vehicle Fi HERTZ 2022-1A A ABS Prv Plc			4	1.A FE	231,959	91.9040	213,217	232,000	231,969	0	10	0	0	1.990	2.003	MON	77	4,367	01/11/2022	06/25/2026
58770G-AC-4	MBALT 2021-A A4 MBALT 2021-A A3 ABS			4	1.A FE	85,711	98.9510	84,820	85,719	85,718	0	3	0	0	0.250	0.255	MON	10	214	01/20/2021	01/16/2024
69363P-AA-8	Public Service N PSNH 2018-1 A1 ABS			4	1.A FE	34,297	99.0370	33,968	34,298	34,297	0	0	0	0	3.094	3.093	FA	442	1,061	05/01/2018	02/01/2026
88167H-AC-0	Tesla Auto Lease TESLA 2020-A A3 ABS Prv Plc			4	1.A FE	3,129	99.5710	3,116	3,130	3,130	0	0	0	0	0.680	0.689	MON	1	21	07/30/2020	12/20/2023
92290B-AA-9	Verizon Owner Tr VZOT 2020-B A ABS			4	1.A FE	365,039	98.5090	359,672	365,116	365,103	0	24	0	0	0.470	0.478	MON	52	1,716	08/04/2020	02/20/2025
92868V-AC-3	Volkswagen Auto VWALT 2020-A A3 ABS			4	1.A FE	163,506	99.4390	162,620	163,537	163,534	0	11	0	0	0.390	0.399	MON	19	638	11/24/2020	01/22/2024
380881-ER-9	Golden Credit Ca GCCT 2018-4A A ABS PRV PLC		A	4	1.A FE	899,630	98.9930	890,937	900,000	899,948	0	79	0	0	3.440	3.474	MON	1,376	30,960	09/10/2018	10/15/2025
04966H-AA-4	ATRIUM CDO CORP ATRM 13A A1 CLO Prv Plc		D	4	1.A FE	698,950	99.2300	694,610	700,000	699,327	0	111	0	0	5.505	5.575	JAJO	7,385	16,048	12/10/2020	11/21/2030
09628J-AL-5	Bluemountain CLO Ltd BLUEM 2015-3A A1R CLO Prv Plc		D	4	1.A FE	1,000,000	98.7300	987,300	1,000,000	1,000,000	0	0	0	0	5.243	5.276	JAJO	10,631	20,721	03/27/2018	04/20/2031
124166-AA-7	BUTTERMILK PARK CLO LTD 2018-1A A1 CLO Prv Plc		D	4	1.A FE	696,500	98.5600	689,920	700,000	697,731	0	482	0	0	5.179	5.320	JAJO	7,654	14,922	12/09/2020	10/15/2031
36319Q-BN-1	Galaxy CLO LTD GALXY 2015-19A A1RR CLO Prv Pl		D	4	1.A FE	448,515	98.4700	441,653	448,515	448,515	0	0	0	0	5.275	5.309	JAJO	4,534	9,240	03/05/2021	07/24/2030
50184N-AR-3	LCM LTD Partnership LCM 2015-A AR2 CLO Prv Plc		D	4	1.A FE	327,476	96.8700	317,226	327,476	327,474	0	0	0	0	5.243	5.277	JAJO	3,481	6,786	03/22/2021	07/20/2030
55820Y-AA-5	Madison Park Funding Ltd Mdpk 2018-27A A1A CLO Prv Plc		D	4	1.A FE	271,906	98.8400	271,810	275,000	273,107	0	397	0	0	5.273	5.552	JAJO	2,940	5,782	09/25/2020	04/20/2030
55952Y-AP-2	Magnetite Ltd MAGNE 14-8A AR2 CLO Prv Plc		D	4	1.A FE	868,934	98.6600	864,466	876,207	872,707	0	739	0	0	5.059	5.239	JAJO	9,358	17,611	04/02/2019	04/15/2031
64135G-AC-2	Neuberger Berman NEUB 2022-48A A2 CLO		D	4	1.A FE	900,000	95.1700	856,530	900,000	900,000	0	0	0	0	5.560	5.597	JAJO	9,452	15,922	02/22/2022	04/25/2036
75888E-AE-8	Regatta XIX Funding REG19 2022-1A A2 CLO Prv Plc		D	4	1.A FE	900,000	94.8500	853,650	900,000	900,000	0	0	0	0	5.513	5.546	JAJO	10,062	13,474	02/17/2022	04/20/2035
92912V-AY-1	VOYA CLO LTD VOYA 2014-2A A1R CLO Prv Plc		D	4	1.A FE	663,751	98.5200	653,928	663,751	663,751	0	0	0	0	5.099	5.131	JAJO	7,145	13,803	02/18/2020	04/17/2030
92914N-AJ-0	VOYA CLO LTD VOYA 2015-1A A1R CLO Prv Plc		D	4	1.A FE	297,308	98.9800	294,275	297,308	297,308	0	0	0	0	5.094	5.115	JAJO	3,155	5,852	12/12/2017	01/18/2029
92914R-AY-8	VOYA CLO LTD VOYA 2014-4A A1RA CLO PRV PLC		D	4	1.A FE	495,483	98.4900	488,001	495,483	495,483	0	0	0	0	5.111	5.143	JAJO	5,557	10,427	07/10/2018	07/14/2031
98885N-AE-3	Zais Matrix CDO ZAIS 2022-18A AJ ABS Prv Plc		D	4	1.A FE	600,000	96.2800	577,680	600,000	600,000	0	0	0	0	5.860	5.900	JAJO	6,641	13,028	01/20/2022	01/25/2035
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						13,094,150	XXX	12,692,870	13,110,167	13,101,294	0	1,912	0	0	XXX	XXX	XXX	96,917	247,505	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						146,568,176	XXX	128,577,327	145,098,312	146,150,467	0	(156,473)	0	0	XXX	XXX	XXX	748,938	2,954,052	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						183,030,274	XXX	161,411,750	174,001,000	177,826,022	0	(1,044,990)	0	0	XXX	XXX	XXX	1,421,255	4,439,211	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						44,066,910	XXX	39,347,788	42,489,327	43,940,926	0	(63,649)	0	0	XXX	XXX	XXX	122,849	1,235,032	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						21,929,361	XXX	18,464,140	21,457,145	21,732,419	0	(58,549)	0	0	XXX	XXX	XXX	46,928	548,050	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						13,094,150	XXX	12,692,870	13,110,167	13,101,294	0	1,912	0	0	XXX	XXX	XXX	96,917	247,505	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						262,120,695	XXX	231,916,548	251,057,639	256,600,661	0	(1,165,276)	0	0	XXX	XXX	XXX	1,687,949	6,469,798	XXX	XXX

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

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$ 105,690,910	1B ..$ 17,679,193	1C ..$ 10,168,027	1D ..$ 19,786,627	1E ..$ 31,672,884	1F ..$ 41,401,114	1G ..$ 25,858,502
1B	2A ...$ 3,543,416	2B ..$ 799,988	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

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
36179W-2Y-3	GNMA Pool MA7991 MBS 4.500% 04/20/52		04/14/2022	Goldman Sachs Asset Managment		999,840	970,865	2,063
36179W-JU-3	GNMA Pool MA7475 MBS 4.000% 07/20/51		02/11/2022	DAIWA CAPITAL MARKETS		248,837	239,536	346
38383G-AV-3	GNMA GNR 2022-10 UH ABS 2.500% 12/20/51		02/02/2022	Harris Nesbitt Corp		664,850	659,491	92
912810-SR-0	US Treasury Note 1.125% 05/15/40		06/30/2022	Citadel Securities		628,527	900,000	1,294
912828-J2-7	US Treasury Bond 2.000% 02/15/25		01/20/2022	Bank New York Mellon		107,067	105,000	907
91282C-EP-2	US Treasury Bond 2.875% 05/15/32		06/30/2022	Citadel Securities		594,237	600,000	2,204
91282C-EW-7	US Treasury Note 3.250% 06/30/27		06/30/2022	Citadel Securities		1,010,746	1,000,000	88
0109999999. Subtotal - Bonds - U.S. Governments						4,254,104	4,474,892	6,994
249182-QN-9	DENVER CITY & CN Rev Bond Cont Call 5.000% 11/15/37		07/08/2022	Merrill Lynch		1,660,530	1,500,000	0
25477G-UP-8	DIST OF COLUMBIA Rev Bond Cont Call 5.000% 07/01/37		07/13/2022	Merrill Lynch		412,581	355,000	0
3132DN-Q4-8	FHLMC Pool SD1375 MBS 3.000% 06/01/52		11/28/2022	JP Morgan Chase		1,022,989	1,149,880	1,150
3133BM-Q3-2	FHLMC Pool QF0474 MBS 5.500% 09/01/52		10/14/2022	Morgan Stanley		589,849	597,315	1,186
3133EM-VU-3	FFC Note Call 2.500% 04/14/36		12/19/2022	Morgan Stanley		390,234	500,000	2,292
3140MF-Z4-8	FNMA Pool BV2562 MBS 4.500% 07/01/52		06/29/2022	Harris Nesbitt Corp		656,188	656,367	2,379
3140MR-3K-1	FNMA Pool BW0801 MBS 5.000% 09/01/52		09/08/2022	PNC Bank		607,001	597,571	664
3140QM-RG-1	FNMA Pool CB2286 MBS 2.500% 12/01/51		10/14/2022	Toronto Dominion Sec		535,131	651,543	588
3140QN-B6-8	FNMA Pool CB2760 MBS 3.500% 02/01/52		02/09/2022	Merrill Lynch		491,802	474,026	599
3140QP-3M-7	FNMA Pool CB4403 MBS 5.000% 08/01/52		09/06/2022	Cantor Fitzgerald		596,619	591,971	493
3140QQ-LR-4	FNMA Pool CB4835 MBS 5.000% 10/01/52		10/06/2022	Merrill Lynch		486,329	493,735	823
3140XG-BP-3	FNMA Pool FS094 MBS 4.000% 03/01/52		03/22/2022	JP Morgan Chase		867,952	847,817	2,072
3140XG-FY-0	FNMA Pool FS1082 MBS 2.500% 03/01/52		12/22/2022	Nomura Securities		352,071	403,954	477
3140XG-JV-2	FNMA Pool FS1175 MBS 3.500% 03/01/52		03/18/2022	JP Morgan Chase		531,648	524,194	1,019
3140XH-WR-4	FNMA Pool FS2455 MBS 4.000% 07/01/52		07/19/2022	Pierpont Securities LLC		1,175,810	1,186,937	2,506
3140XJ-MN-0	FNMA Pool FS3064 MBS 3.000% 04/01/52		12/22/2022	Credit Suisse		536,391	594,390	842
31418E-BT-6	FNMA Pool MA4549 MBS 3.000% 02/01/52		01/12/2022	Mizuho Investor Sec Co		577,225	559,903	560
54627R-AL-4	LOUISIANA ST LOC Rev Bond Sink 3.615% 02/01/29		05/12/2022	JP Morgan Chase		1,600,000	1,600,000	0
592647-LB-5	MET WASHINGTON D Rev Bond Non Call 5.000% 10/01/30		05/25/2022	JP Morgan Chase		238,534	215,000	0
592647-LC-3	MET WASHINGTON D Rev Bond Non Call 5.000% 10/01/31		05/25/2022	JP Morgan Chase		228,386	205,000	0
592647-LD-1	MET WASHINGTON D Rev Bond Non Call 5.000% 10/01/32		05/25/2022	JP Morgan Chase		117,485	105,000	0
60416T-SV-1	MINNESOTA ST HSG Rev Bond Call 4.337% 01/01/47		06/09/2022	RBC Capital Markets		800,000	800,000	0
65000B-NV-6	NEW YORK ST DORM Rev Bond Cont Call 5.000% 10/01/34		05/13/2022	National Financial Services Co		1,940,027	1,785,000	0
0909999999. Subtotal - Bonds - U.S. Special Revenues						16,414,782	16,394,603	17,650
023135-CF-1	AMAZON.COM INC Corp Note Call MW 3.300% 04/13/27		04/11/2022	JP Morgan Chase		658,640	660,000	0
02582J-JX-9	American Express AMXCA 2022-4 A ABS 4.950% 10/15/27		10/27/2022	Barclays Group Inc.		190,991	191,000	0
05609X-AA-9	BX Trust BX 2022-CLS A CMBS Prv Plc 5.760% 10/13/27		10/06/2022	Morgan Stanley		516,704	518,000	1,409
06051G-KJ-7	BANK OF AMER CRP Corp Note Call MW 2.551% 02/04/28		02/01/2022	Merrill Lynch		280,000	280,000	0
06051G-KM-0	BANK OF AMER CRP Corp Note Call MW 3.384% 04/02/26		03/17/2022	Merrill Lynch		800,000	800,000	0
110122-DU-9	BRISTOL-MYERS Corp Note Call MW 2.950% 03/15/32		02/15/2022	Merrill Lynch		448,367	450,000	0
12664J-AC-4	CNH Equipment Tr 2022-C A3 ABS 5.150% 04/17/28		11/17/2022	Wachovia Bank		181,969	182,000	0
161571-HS-6	Chase Issuance T CHAIT 2022-A1 A ABS 3.970% 09/15/27		09/09/2022	JP Morgan Chase		280,953	281,000	0
172967-NG-2	CITIGROUP INC Corp Note Call MW 3.070% 02/24/28		02/16/2022	CitiGroup		600,000	600,000	0
17327C-AQ-6	CITIGROUP INC Corp Note Call MW 3.057% 01/25/33		01/18/2022	CitiGroup		230,000	230,000	0
291011-BQ-6	EMERSON ELECTRIC Corp Note Call MW 2.000% 12/21/28		01/28/2022	Wachovia Bank		132,479	136,000	302
345295-AD-1	Ford Credit Auto FORDO 2022-D A3 ABS 5.270% 05/17/27		11/17/2022	JP Morgan Chase		399,943	400,000	0
38141G-ZK-3	GOLDMAN SACHS GP Corp Note Call MW 2.640% 02/24/28		01/19/2022	Goldman Sachs		410,000	410,000	0
42806M-AJ-8	Hertz Vehicle Fi HERTZ 2022-1A A ABS Prv Plc 1.990% 06/25/26		01/11/2022	RBC Capital Markets		231,959	232,000	0
459200-KM-2	IBM CORP Corp Note Call MW 2.200% 02/09/27		02/02/2022	HSBC Securities Inc		259,964	260,000	0
46647P-CU-8	JPMORGAN CHASE Corp Note Call MW 2.963% 01/25/33		01/18/2022	JP Morgan Chase		210,000	210,000	0
46647P-CV-6	JPMORGAN CHASE Corp Note Call MW 2.595% 02/24/26		02/16/2022	JP Morgan Chase		800,000	800,000	0
539830-BV-0	LOCKHEED MARTIN CORP Corp Note Call MW 5.100% 11/15/27		10/19/2022	Goldman Sachs		179,699	180,000	0
61747Y-EM-3	MORGAN STANLEY Corp Note Call MW 2.630% 02/18/26		02/16/2022	Morgan Stanley		600,000	600,000	0
64952W-EG-4	NEW YORK LIFE GL Corp Note Fixed Prv Plc 1.850% 08/01/31		02/09/2022	JP Morgan Chase		645,176	700,000	360
71710T-AD-0	PG&E ENERGY RECOVERY FND Corp Note Sink 5.045% 07/15/32		11/18/2022	Goldman Sachs		325,998	326,000	0
742718-FV-6	PROCTER & GAMBLE Corp Note Non Call 1.900% 02/01/27		01/27/2022	CitiGroup		699,006	700,000	0
747525-BS-1	QUALCOMM INC Corp Note Call MW 5.400% 05/20/33		11/07/2022	Barclays Group Inc.		849,507	850,000	0

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
857477-BS-1	STATE STREET CRP Corp Note Call 2.203% 02/07/28		02/02/2022	Goldman Sachs		520,000	520,000	0
87612E-BM-7	TARGET CORP Corp Note Call MW 1.950% 01/15/27		01/19/2022	CitiGroup		209,640	210,000	0
95000U-2U-6	WELLS FARGO CO Corp Note Call MW 3.350% 03/02/33		02/23/2022	Wachovia Bank		420,000	420,000	0
00182E-BP-3	ANZ NZ INTL/LDN Corp Note Non Call Prv Plc 2.166% 02/18/25	D	02/09/2022	Toronto Dominion Sec		340,000	340,000	0
64135G-AC-2	Neuberger Berman NEUB 2022-48A A2 CLO 5.560% 04/25/36	D	02/22/2022	Merrill Lynch		900,000	900,000	0
75888E-AE-8	Regatta XIX Funding REG19 2022-1A A2 CLO Prv Plc 5.513% 04/20/35	D	02/17/2022	BNP Paribar Securities Corp		900,000	900,000	0
98885N-AE-3	Zais Matrix CDO ZAIS 2022-18A AJ ABS Prv Plc 5.860% 01/25/35	D	01/20/2022	Jefferies and Company		600,000	600,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,820,995	13,886,000	2,071
2509999997. Total - Bonds - Part 3						34,489,881	34,755,495	26,715
2509999998. Total - Bonds - Part 5						459,297	450,544	838
2509999999. Total - Bonds						34,949,178	35,206,039	27,553
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						34,949,178	XXX	27,553

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
36179Q-JS-1	GNMA Pool MA2073 MBS 3.500% 07/20/44		12/01/2022	Paydown		101,906	101,906	106,508	106,384	0	(4,478)	0	(4,478)	0	101,906	0	0	0	1,558	07/20/2044
3622A2-Z8-8	GNMA Pool 784367 MBS 4.000% 03/15/44		12/01/2022	Paydown		118,157	118,157	125,523	125,260	0	(7,103)	0	(7,103)	0	118,157	0	0	0	2,305	03/15/2044
912828-5V-8	US Treasury Note 2.500% 01/15/22		01/18/2022	Maturity		105,000	105,000	106,887	105,033	0	(33)	0	(33)	0	105,000	0	0	0	1,313	01/15/2022
912828-M8-0	US Treasury Note 2.000% 11/30/22		11/30/2022	Maturity		1,000,000	1,000,000	989,730	998,021	0	1,979	0	1,979	0	1,000,000	0	0	0	20,000	11/30/2022
912828-SA-9	US Treasury Note Inflation Index 0.125% 01/15/22		01/15/2022	Maturity		2,449,500	2,000,000	2,163,898	2,443,911	(264,162)	151	0	(264,011)	0	2,179,900	0	269,600	269,600	1,531	01/15/2022
0109999999. Subtotal - Bonds - U.S. Governments						3,774,563	3,325,063	3,492,546	3,778,609	(264,162)	(9,484)	0	(273,646)	0	3,504,963	0	269,600	269,600	26,707	XXX
11070T-AB-4	BRITISH COLUMBIA PROV OF Foreign Gov 2.000% 10/23/22	A	10/23/2022	Maturity		1,000,000	1,000,000	989,560	998,223	0	1,777	0	1,777	0	1,000,000	0	0	0	20,000	10/23/2022
135087-H6-4	Canada Govt Note 2.000% 11/15/22	A	11/15/2022	Maturity		500,000	500,000	498,440	499,717	0	283	0	283	0	500,000	0	0	0	10,000	11/15/2022
0309999999. Subtotal - Bonds - All Other Governments						1,500,000	1,500,000	1,488,000	1,497,940	0	2,060	0	2,060	0	1,500,000	0	0	0	30,000	XXX
57582R-AE-6	MASSACHUSETTS ST GO Cont Call 5.000% 11/01/27		11/01/2022	Call 100.0000		1,000,000	1,000,000	1,159,760	1,028,040	0	(28,040)	0	(28,040)	0	1,000,000	0	0	0	50,000	11/01/2027
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,000,000	1,000,000	1,159,760	1,028,040	0	(28,040)	0	(28,040)	0	1,000,000	0	0	0	50,000	XXX
3128MJ-UX-6	FHLMC Pool G08597 MBS 3.500% 07/01/44		12/01/2022	Paydown		25,113	25,113	25,732	25,707	0	(595)	0	(595)	0	25,113	0	0	0	365	07/01/2044
3128MM-K2-8	FHLMC Pool G18312 MBS 4.000% 06/01/24		12/01/2022	Paydown		28,598	28,598	30,546	29,295	0	(697)	0	(697)	0	28,598	0	0	0	566	06/01/2024
31329N-GA-0	FHLMC Pool ZA4693 MBS 3.500% 07/01/46		12/01/2022	Paydown		55,524	55,524	58,448	58,362	0	(2,838)	0	(2,838)	0	55,524	0	0	0	989	07/01/2046
31329Q-5Q-0	FHLMC Pool ZA7155 MBS 4.000% 06/01/49		12/01/2022	Paydown		91,615	91,615	95,638	95,609	0	(3,994)	0	(3,994)	0	91,615	0	0	0	1,514	06/01/2049
31329Q-WE-7	FHLMC Pool ZA6945 MBS 4.000% 05/01/49		12/01/2022	Paydown		117,010	117,010	122,120	122,079	0	(5,069)	0	(5,069)	0	117,010	0	0	0	1,422	05/01/2049
3132AA-M7-6	FHLMC Pool ZS9382 MBS 3.000% 09/01/43		12/01/2022	Paydown		266,799	266,799	289,894	289,226	0	(22,427)	0	(22,427)	0	266,799	0	0	0	3,978	09/01/2043
3132AC-SX-9	FHLMC Pool ZT0534 MBS 3.500% 12/01/47		12/01/2022	Paydown		103,402	103,402	112,757	112,640	0	(9,238)	0	(9,238)	0	103,402	0	0	0	1,601	12/01/2047
3132AD-ME-5	FHLMC Pool ZT1257 MBS 3.000% 01/01/46		12/01/2022	Paydown		123,243	123,243	134,480	134,152	0	(10,908)	0	(10,908)	0	123,243	0	0	0	1,824	01/01/2046
3132AD-TZ-1	FHLMC Pool ZT1468 MBS 3.000% 11/01/46		12/01/2022	Paydown		109,005	109,005	118,798	118,625	0	(9,620)	0	(9,620)	0	109,005	0	0	0	1,463	11/01/2046
3132DM-RT-4	FHLMC Pool SD0498 MBS 3.000% 06/01/44		12/01/2022	Paydown		109,684	109,684	119,307	119,111	0	(9,427)	0	(9,427)	0	109,684	0	0	0	1,561	06/01/2044
3132H4-CQ-2	FHLMC Pool U90979 MBS 3.500% 07/01/42		12/01/2022	Paydown		112,597	112,597	116,811	116,707	0	(4,110)	0	(4,110)	0	112,597	0	0	0	1,546	07/01/2042
3132H7-DU-5	FHLMC Pool U99114 MBS 3.500% 02/01/44		12/01/2022	Paydown		159,727	159,727	165,717	165,581	0	(5,854)	0	(5,854)	0	159,727	0	0	0	2,387	02/01/2044
3132L8-SW-8	FHLMC Pool V83233 MBS 4.000% 06/01/47		12/01/2022	Paydown		29,169	29,169	30,122	30,081	0	(911)	0	(911)	0	29,169	0	0	0	514	06/01/2047
3132L9-Y8-2	FHLMC Pool V84335 MBS 4.500% 06/01/48		12/01/2022	Paydown		70,847	70,847	73,005	72,982	0	(2,135)	0	(2,135)	0	70,847	0	0	0	1,108	06/01/2048
31335A-5Z-7	FHLMC Pool G60864 MBS 3.000% 02/01/47		12/01/2022	Paydown		66,617	66,617	71,437	71,321	0	(4,704)	0	(4,704)	0	66,617	0	0	0	984	02/01/2047
31335A-U5-5	FHLMC Pool G60604 MBS 3.500% 10/01/45		12/01/2022	Paydown		37,282	37,282	38,522	38,461	0	(1,179)	0	(1,179)	0	37,282	0	0	0	584	10/01/2045
31335A-WT-1	FHLMC Pool G60658 MBS 3.500% 07/01/46		12/01/2022	Paydown		66,615	66,615	73,942	73,795	0	(7,181)	0	(7,181)	0	66,615	0	0	0	1,087	07/01/2046
31335A-WU-8	FHLMC Pool G60659 MBS 3.500% 08/01/46		12/01/2022	Paydown		31,945	31,945	32,149	32,138	0	(194)	0	(194)	0	31,945	0	0	0	504	08/01/2046
31335B-C9-5	FHLMC Pool G60996 MBS 3.500% 05/01/47		12/01/2022	Paydown		131,168	131,168	136,138	135,960	0	(4,792)	0	(4,792)	0	131,168	0	0	0	1,959	05/01/2047
31335B-DF-0	FHLMC Pool G61002 MBS 4.000% 05/01/47		12/01/2022	Paydown		114,798	114,798	122,000	121,822	0	(7,024)	0	(7,024)	0	114,798	0	0	0	2,179	05/01/2047
3133AX-X6-4	FHLMC Pool QD1601 MBS 2.500% 12/01/51		12/01/2022	Paydown		35,736	35,736	36,783	36,772	0	(1,036)	0	(1,036)	0	35,736	0	0	0	447	12/01/2051
3133KL-A7-2	FHLMC Pool RA4530 MBS 2.500% 02/01/51		12/01/2022	Paydown		36,476	36,476	38,072	38,049	0	(1,573)	0	(1,573)	0	36,476	0	0	0	432	02/01/2051
3136AD-EF-2	FNMA FNR 2013-36 AG RMBS 3.000% 12/25/36		12/01/2022	Paydown		48,750	48,750	51,407	48,905	0	(155)	0	(155)	0	48,750	0	0	0	675	12/25/2036
3138A5-ZL-9	FNMA Pool AH4346 MBS 3.500% 02/01/26		12/01/2022	Paydown		38,663	38,663	40,511	39,469	0	(806)	0	(806)	0	38,663	0	0	0	630	02/01/2026
3138A6-AK-6	FNMA Pool AH4509 MBS 3.500% 01/01/26		12/01/2022	Paydown		65,063	65,063	65,790	65,314	0	(251)	0	(251)	0	65,063	0	0	0	1,057	01/01/2026
3138AW-NM-1	FNMA Pool AJ4895 MBS 4.000% 01/01/42		12/01/2022	Paydown		148,338	148,338	157,018	156,719	0	(8,381)	0	(8,381)	0	148,338	0	0	0	2,476	01/01/2042
3138E0-RK-7	FNMA Pool AJ7689 MBS 4.000% 12/01/41		12/01/2022	Paydown		56,270	56,270	58,694	58,543	0	(2,273)	0	(2,273)	0	56,270	0	0	0	916	12/01/2041
3138E5-G4-4	FNMA Pool AK1118 MBS 3.500% 02/01/42		12/01/2022	Paydown		62,301	62,301	65,523	65,410	0	(3,109)	0	(3,109)	0	62,301	0	0	0	822	02/01/2042
3138EH-BN-1	FNMA Pool AL0944 MBS 3.000% 11/01/26		12/01/2022	Paydown		68,650	68,650	71,230	69,865	0	(1,216)	0	(1,216)	0	68,650	0	0	0	1,008	11/01/2026
3138EJ-XZ-6	FNMA Pool AL2495 MBS 4.000% 03/01/42		12/01/2022	Paydown		28,754	28,754	30,614	30,502	0	(1,748)	0	(1,748)	0	28,754	0	0	0	544	03/01/2042
3138EK-2D-6	FNMA Pool AL3471 MBS 4.000% 12/01/42		12/01/2022	Paydown		46,042	46,042	48,962	48,799	0	(2,758)	0	(2,758)	0	46,042	0	0	0	693	12/01/2042
3138EQ-FH-0	FNMA Pool AL7367 MBS 4.500% 01/01/42		12/01/2022	Paydown		44,421	44,421	48,134	47,899	0	(3,478)	0	(3,478)	0	44,421	0	0	0	782	01/01/2042
3138EQ-KY-7	FNMA Pool AL7510 MBS 3.500% 10/01/45		12/01/2022	Paydown		129,350	129,350	141,366	141,027	0	(11,676)	0	(11,676)	0	129,350	0	0	0	1,976	10/01/2045
3138EQ-RU-8	FNMA Pool AL7698 MBS 3.500% 11/01/45		12/01/2022	Paydown		146,138	146,138	160,079	159,693	0	(13,554)	0	(13,554)	0	146,138	0	0	0	2,291	11/01/2045
3138ER-2F-6	FNMA Pool AL9773 MBS 3.000% 01/01/47		12/01/2022	Paydown		46,008	46,008	46,263	46,246	0	(238)	0	(238)	0	46,008	0	0	0	673	01/01/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138ER-NX-4	FNMA Pool AL9405 MBS 3.500% 06/01/44		12/01/2022	Paydown		52,978	52,978	55,709	55,624	0	(2,646)	0	(2,646)	0	52,978	0	0	0	786	06/01/2044
3138ER-R4-4	FNMA Pool AL9506 MBS 3.000% 11/01/46		12/01/2022	Paydown		22,908	22,908	22,672	22,681	0	228	0	228	0	22,908	0	0	0	253	11/01/2046
3138ER-TY-6	FNMA Pool AL9566 MBS 3.500% 06/01/46		12/01/2022	Paydown		69,844	69,844	76,763	76,649	0	(6,805)	0	(6,805)	0	69,844	0	0	0	1,100	06/01/2046
3138MK-4P-8	FNMA Pool AQ4429 MBS 3.500% 11/01/42		12/01/2022	Paydown		25,736	25,736	27,059	26,981	0	(1,245)	0	(1,245)	0	25,736	0	0	0	289	11/01/2042
3138WA-GA-9	FNMA Pool AS1092 MBS 4.000% 11/01/43		12/01/2022	Paydown		133,558	133,558	141,717	141,502	0	(7,944)	0	(7,944)	0	133,558	0	0	0	2,257	11/01/2043
3138WH-KJ-0	FNMA Pool AS7496 MBS 3.000% 07/01/46		12/01/2022	Paydown		69,632	69,632	69,365	69,372	0	260	0	260	0	69,632	0	0	0	975	07/01/2046
3138WH-LN-0	FNMA Pool AS7532 MBS 3.000% 07/01/46		12/01/2022	Paydown		79,204	79,204	78,901	78,908	0	296	0	296	0	79,204	0	0	0	1,075	07/01/2046
3138X0-MT-2	FNMA Pool AU1269 MBS 3.000% 07/01/28		12/01/2022	Paydown		87,551	87,551	89,951	88,883	0	(1,333)	0	(1,333)	0	87,551	0	0	0	1,315	07/01/2028
3138XT-AS-4	FNMA Pool AW3616 MBS 4.000% 06/01/44		12/01/2022	Paydown		84,583	84,583	89,724	89,590	0	(5,007)	0	(5,007)	0	84,583	0	0	0	1,560	06/01/2044
3138Y1-7A-7	FNMA Pool AX0888 MBS 4.000% 10/01/44		12/01/2022	Paydown		57,728	57,728	61,255	61,149	0	(3,421)	0	(3,421)	0	57,728	0	0	0	883	10/01/2044
3138YV-6F-1	FNMA Pool AZ4469 MBS 3.500% 08/01/45		12/01/2022	Paydown		71,206	71,206	73,743	73,592	0	(2,386)	0	(2,386)	0	71,206	0	0	0	1,172	08/01/2045
3140F0-JG-0	FNMA Pool BC4762 MBS 3.500% 10/01/46		12/01/2022	Paydown		80,727	80,727	89,468	89,320	0	(8,593)	0	(8,593)	0	80,727	0	0	0	1,179	10/01/2046
3140FB-EF-3	FNMA Pool BD3733 MBS 3.500% 08/01/46		12/01/2022	Paydown		115,962	115,962	122,395	122,142	0	(6,180)	0	(6,180)	0	115,962	0	0	0	1,267	08/01/2046
3140FE-5W-0	FNMA Pool BD7160 MBS 4.000% 04/01/47		12/01/2022	Paydown		51,018	51,018	55,681	55,573	0	(4,555)	0	(4,555)	0	51,018	0	0	0	893	04/01/2047
3140FX-GJ-5	FNMA Pool BF0200 MBS 3.500% 11/01/51		12/01/2022	Paydown		92,669	92,669	97,010	96,880	0	(4,210)	0	(4,210)	0	92,669	0	0	0	1,342	11/01/2051
3140FX-L7-5	FNMA Pool BF0349 MBS 4.500% 11/01/41		12/01/2022	Paydown		160,067	160,067	174,123	173,669	0	(13,602)	0	(13,602)	0	160,067	0	0	0	3,007	11/01/2041
3140J6-CK-1	FNMA Pool BM1873 MBS 3.500% 09/01/47		12/01/2022	Paydown		59,710	59,710	59,403	59,408	0	303	0	303	0	59,710	0	0	0	842	09/01/2047
3140J7-2D-6	FNMA Pool BM3471 MBS 3.500% 01/01/48		12/01/2022	Paydown		56,169	56,169	61,036	60,966	0	(4,796)	0	(4,796)	0	56,169	0	0	0	980	01/01/2048
3140J7-6D-2	FNMA Pool BM3567 MBS 4.000% 09/01/47		12/01/2022	Paydown		52,095	52,095	53,320	53,272	0	(1,177)	0	(1,177)	0	52,095	0	0	0	936	09/01/2047
3140J7-UN-3	FNMA Pool BM3288 MBS 3.500% 12/01/46		12/01/2022	Paydown		71,133	71,133	77,691	77,552	0	(6,419)	0	(6,419)	0	71,133	0	0	0	1,145	12/01/2046
3140J8-A7-8	FNMA Pool BM3629 MBS 3.500% 03/01/48		12/01/2022	Paydown		68,076	68,076	71,745	71,646	0	(3,570)	0	(3,570)	0	68,076	0	0	0	1,093	03/01/2048
3140J8-BR-3	FNMA Pool BM3647 MBS 4.500% 02/01/47		12/01/2022	Paydown		53,647	53,647	56,355	56,254	0	(2,607)	0	(2,607)	0	53,647	0	0	0	1,073	02/01/2047
3140J9-5G-2	FNMA Pool BM5346 MBS 3.500% 12/01/46		12/01/2022	Paydown		122,329	122,329	133,033	132,842	0	(10,513)	0	(10,513)	0	122,329	0	0	0	1,737	12/01/2046
3140J9-L6-6	FNMA Pool BM4848 MBS 4.000% 12/01/43		12/01/2022	Paydown		94,949	94,949	101,254	100,991	0	(6,042)	0	(6,042)	0	94,949	0	0	0	1,756	12/01/2043
3140J9-LN-9	FNMA Pool BM4832 MBS 3.000% 12/01/47		12/01/2022	Paydown		86,044	86,044	93,519	93,403	0	(7,359)	0	(7,359)	0	86,044	0	0	0	1,285	12/01/2047
3140J9-VV-0	FNMA Pool BM5127 MBS 3.500% 03/01/47		12/01/2022	Paydown		160,698	160,698	175,918	175,681	0	(14,983)	0	(14,983)	0	160,698	0	0	0	2,522	03/01/2047
3140JA-PW-2	FNMA Pool BM5836 MBS 3.000% 09/01/46		12/01/2022	Paydown		179,238	179,238	182,403	182,335	0	(3,096)	0	(3,096)	0	179,238	0	0	0	2,381	09/01/2046
3140M1-F2-5	FNMA Pool BU0184 MBS 2.000% 10/01/51		12/01/2022	Paydown		51,631	51,631	51,832	51,831	0	(200)	0	(200)	0	51,631	0	0	0	638	10/01/2051
3140Q8-WW-1	FNMA Pool CA1560 MBS 4.500% 04/01/48		12/01/2022	Paydown		142,798	142,798	149,782	149,488	0	(6,690)	0	(6,690)	0	142,798	0	0	0	2,692	04/01/2048
3140QL-YS-9	FNMA Pool CB1620 MBS 2.000% 09/01/51		12/01/2022	Paydown		46,185	46,185	46,329	46,328	0	(143)	0	(143)	0	46,185	0	0	0	499	09/01/2051
3140QM-KC-7	FNMA Pool CB2090 MBS 2.500% 11/01/51		12/01/2022	Paydown		43,215	43,215	44,361	44,349	0	(1,134)	0	(1,134)	0	43,215	0	0	0	590	11/01/2051
3140X4-F5-0	FNMA Pool FM1087 MBS 3.500% 06/01/47		12/01/2022	Paydown		67,641	67,641	74,617	74,485	0	(6,844)	0	(6,844)	0	67,641	0	0	0	1,088	06/01/2047
3140X4-YS-9	FNMA Pool FM1620 MBS 4.000% 09/01/46		12/01/2022	Paydown		66,982	66,982	71,786	71,705	0	(4,723)	0	(4,723)	0	66,982	0	0	0	1,162	09/01/2046
3140X6-RR-4	FNMA Pool FM3195 MBS 3.500% 11/01/45		12/01/2022	Paydown		69,916	69,916	77,421	77,200	0	(7,285)	0	(7,285)	0	69,916	0	0	0	1,153	11/01/2045
3140X7-BJ-7	FNMA Pool FM3640 MBS 4.000% 12/01/47		12/01/2022	Paydown		78,740	78,740	85,592	85,505	0	(6,765)	0	(6,765)	0	78,740	0	0	0	1,199	12/01/2047
3140X7-P9-4	FNMA Pool FM4047 MBS 3.500% 09/01/46		12/01/2022	Paydown		128,132	128,132	141,346	141,082	0	(12,950)	0	(12,950)	0	128,132	0	0	0	2,174	09/01/2046
3140X8-P3-5	FNMA Pool FM4941 MBS 3.000% 02/01/47		12/01/2022	Paydown		47,107	47,107	50,258	50,204	0	(3,096)	0	(3,096)	0	47,107	0	0	0	621	02/01/2047
31410L-C5-9	FNMA Pool 890292 MBS 4.500% 01/01/41		12/01/2022	Paydown		16,187	16,187	17,529	17,421	0	(1,235)	0	(1,235)	0	16,187	0	0	0	334	01/01/2041
31410L-WR-9	FNMA Pool 890856 MBS 3.500% 01/01/47		12/01/2022	Paydown		56,992	56,992	59,975	59,929	0	(2,936)	0	(2,936)	0	56,992	0	0	0	930	01/01/2047
31416W-T3-6	FNMA Pool AB1469 MBS 4.500% 09/01/40		12/01/2022	Paydown		23,166	23,166	25,292	25,173	0	(2,007)	0	(2,007)	0	23,166	0	0	0	471	09/01/2040
31416W-ZW-5	FNMA Pool AB1656 MBS 4.000% 10/01/40		12/01/2022	Paydown		33,318	33,318	35,374	35,241	0	(1,923)	0	(1,923)	0	33,318	0	0	0	681	10/01/2040
31417A-P6-0	FNMA Pool AB4044 MBS 3.500% 12/01/41		12/01/2022	Paydown		180,340	180,340	187,779	187,434	0	(7,094)	0	(7,094)	0	180,340	0	0	0	3,053	12/01/2041
31417B-HL-4	FNMA Pool AB4734 MBS 3.000% 03/01/27		12/01/2022	Paydown		128,304	128,304	134,158	131,268	0	(2,964)	0	(2,964)	0	128,304	0	0	0	1,745	03/01/2027
31418P-S7-1	FNMA Pool AD2341 MBS 4.500% 03/01/40		12/01/2022	Paydown		17,659	17,659	18,901	18,803	0	(1,144)	0	(1,144)	0	17,659	0	0	0	323	03/01/2040
31419A-U8-8	FNMA Pool AE0606 MBS 4.000% 11/01/40		12/01/2022	Paydown		60,373	60,373	64,260	64,004	0	(3,631)	0	(3,631)	0	60,373	0	0	0	1,178	11/01/2040
31419B-PY-5	FNMA Pool AE1338 MBS 3.500% 08/01/25		12/01/2022	Paydown		14,818	14,818	14,957	14,858	0	(40)	0	(40)	0	14,818	0	0	0	249	08/01/2025
31419D-B5-9	FNMA Pool AE2759 MBS 3.500% 08/01/26		12/01/2022	Paydown		13,221	13,221	13,568	13,379	0	(158)	0	(158)	0	13,221	0	0	0	206	08/01/2026

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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
59447P-7Q-8	MICHIGAN ST FIN Rev Bond Cont Call 5.000% 12/01/30		06/01/2022	Call 100.0000		240,000	240,000	268,615	241,812	0	(1,812)	0	(1,812)	0	240,000	0	0	0	6,000	12/01/2030
59447T-QA-4	MICHIGAN ST FIN Rev Bond Non Call 5.000% 12/01/22		12/01/2022	Maturity		55,000	55,000	62,954	56,528	0	(1,528)	0	(1,528)	0	55,000	0	0	0	2,750	12/01/2022
927793-C8-0	VIRGINIA ST CMWL Rev Bond Non Call 5.000% 05/15/22		05/15/2022	Maturity		195,000	195,000	221,302	197,281	0	(2,281)	0	(2,281)	0	195,000	0	0	0	4,875	05/15/2022
0909999999. Subtotal - Bonds - U.S. Special Revenues						6,887,902	6,887,902	7,337,210	7,259,039	0	(371,134)	0	(371,134)	0	6,887,902	0	0	0	113,271	XXX
02007R-AC-3	Ally Auto Receiv ALLYA 2019-3 A3 ABS 1.930% 05/15/24		12/15/2022	Paydown		356,231	356,231	356,221	356,221	0	9	0	9	0	356,231	0	0	0	3,407	05/15/2024
03066E-AB-0	AmeriCredit Auto AMCAR 2020-2 A2A ABS 0.600% 12/18/23		03/18/2022	Paydown		8,390	8,390	8,389	8,390	0	0	0	0	0	8,390	0	0	0	6	12/18/2023
037833-DC-1	APPLE INC Corp Note Call MW 2.100% 09/12/22		09/12/2022	Maturity		1,000,000	1,000,000	998,820	999,829	0	171	0	171	0	1,000,000	0	0	0	21,000	09/12/2022
05522R-DB-1	Bank of America BACCT 2019-A1 A1 ABS 1.740% 01/15/25		08/15/2022	Paydown		800,000	800,000	799,804	799,957	0	43	0	43	0	800,000	0	0	0	9,280	01/15/2025
08161C-AB-7	BENCHMARK MORTGA BMARK 2018-B2 A2 CMBS 3.662% 02/15/51		12/01/2022	Paydown		420,817	420,817	433,441	424,608	0	(3,791)	0	(3,791)	0	420,817	0	0	0	11,706	02/15/2051
09661R-AD-3	BMW Vehicle Owne BMWOT 2020-A A3 ABS 0.480% 10/25/24		12/25/2022	Paydown		82,527	82,527	82,521	82,525	0	2	0	2	0	82,527	0	0	0	196	10/25/2024
12515D-AN-4	CD COMMERCIAL MO CD 2017-CD4 A2 CMBS 3.030% 05/10/50		07/01/2022	Paydown		600,000	600,000	617,999	600,639	0	(639)	0	(639)	0	600,000	0	0	0	9,845	05/10/2050
12531Y-AP-3	CFCRE Commercial CFCRE 2016-C4 AHR CMBS 3.121% 05/10/58		12/01/2022	Paydown		15,528	15,528	15,049	15,372	0	155	0	155	0	15,528	0	0	0	266	05/10/2058
12593A-AX-3	COMM MORTGAGE TR COMM 2015-CR23 A2 CMBS 2.852% 05/10/48		11/01/2022	Paydown		57,517	57,517	59,240	57,759	0	(243)	0	(243)	0	57,517	0	0	0	1,715	05/10/2048
126438-AA-8	Credit Suisse CSMC 2020-NET A CMBS Prv Plc 2.257% 08/15/37		10/01/2022	Paydown		2,586	2,586	2,663	2,642	0	(56)	0	(56)	0	2,586	0	0	0	11	08/15/2037
14316N-AC-3	CarMax Auto Owne CARMX 2021-1 A3 ABS 0.340% 12/15/25		12/15/2022	Paydown		45,138	45,138	45,130	45,133	0	6	0	6	0	45,138	0	0	0	125	12/15/2025
166764-BN-9	CHEVRON CORP Corp Note Call MW 2.498% 03/03/22		02/03/2022	Call 100.0000		430,000	430,000	430,000	430,000	0	0	0	0	0	430,000	0	0	0	4,476	03/03/2022
17290X-AU-4	CITIGROUP COMMER CGCMT 2016-GC37 AAB CMBS 3.098% 04/10/49		12/01/2022	Paydown		172,212	172,212	177,371	173,503	0	(1,291)	0	(1,291)	0	172,212	0	0	0	2,818	04/10/2049
19416Q-EL-0	COLGATE-PALM CO Corp Note Call 2.250% 11/15/22		11/15/2022	Maturity		490,000	490,000	488,447	489,719	0	281	0	281	0	490,000	0	0	0	11,025	11/15/2022
23344G-AA-9	DT Auto Owner Tr DTAOT 2021-1A A ABS Prv Plc 0.350% 01/15/25		11/15/2022	Paydown		123,430	123,430	123,421	123,425	0	4	0	4	0	123,430	0	0	0	194	01/15/2025
24422E-RM-3	JOHN DEERE CAP Corp Note Non Call 2.750% 03/15/22		03/15/2022	Maturity		520,000	520,000	519,090	519,979	0	21	0	21	0	520,000	0	0	0	7,150	03/15/2022
24703K-AC-9	Dell Equipment F DEFT 2019-2 A3 ABS Prv Plc 1.910% 10/22/24		08/22/2022	Paydown		147,727	147,727	147,722	147,723	0	4	0	4	0	147,727	0	0	0	897	10/22/2024
250847-EJ-5	Detroit Edison Corp Note MW 15BP 2.650% 06/15/22		03/18/2022	Call 100.0000		230,000	230,000	229,641	229,982	0	9	0	9	0	229,990	0	10	10	1,575	06/15/2022
25468P-CW-4	WALT DISNEY CO Corp Note MW 15BP 2.350% 12/01/22		12/01/2022	Maturity		1,000,000	1,000,000	1,009,420	1,000,954	0	(954)	0	(954)	0	1,000,000	0	0	0	23,500	12/01/2022
25468P-DQ-6	WALT DISNEY CO Corp Note MW 2.450% 03/04/22		03/04/2022	Maturity		600,000	600,000	598,992	599,963	0	37	0	37	0	600,000	0	0	0	7,350	03/04/2022
373334-JX-0	GEORGIA POWER Corp Note Non Call 2.850% 05/15/22		01/06/2022	Call 100.9196		464,230	460,000	459,204	459,966	0	1	0	1	0	459,968	0	32	32	6,087	05/15/2022
40438P-AB-8	HPEFS Equipment HPEFS 2020-2A A2 ABS Prv Plc 0.650% 07/22/30		01/20/2022	Paydown		40,417	40,417	40,413	40,416	0	1	0	1	0	40,417	0	0	0	22	07/22/2030
46590J-AT-4	JPMBB COMMERCIAL JPMBB 2015-C32 A2 CMBS 2.816% 11/15/48		12/01/2022	Paydown		204,771	204,771	210,913	209,447	0	(4,676)	0	(4,676)	0	204,771	0	0	0	4,498	11/15/2048
46590T-AD-7	JPMDB COMMERCIAL JPMDB 2017-C5 A4 CMBS 3.414% 03/15/50		04/01/2022	Paydown		142,518	142,518	143,942	142,932	0	(414)	0	(414)	0	142,518	0	0	0	3,751	03/15/2050

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
46639N-AP-6	JPMBB COMMERCIAL JPMBB 2013-C12 A4 CMBS 3.363% 07/15/45		12/01/2022	Paydown		404,236	404,236	408,276	404,201	0	35	0	35	0	404,236	0	0	0	10,601	07/15/2045
46642C-BH-2	JP MORGAN CHASE JPMCC 2014-C20 A4A1 CMBS 3.538% 07/15/47		12/01/2022	Paydown		273,508	273,508	288,166	277,758	0	(4,250)	0	(4,250)	0	273,508	0	0	0	4,910	07/15/2047
58770G-AC-4	MBALT 2021-A A4 MBALT 2021-A A3 ABS 0.250% 01/16/24		12/15/2022	Paydown		114,281	114,281	114,269	114,275	0	6	0	6	0	114,281	0	0	0	214	01/16/2024
61744Y-AH-1	MORGAN STANLEY Corp Note Non Call 2.750% 05/19/22		05/19/2022	Maturity		565,000	565,000	563,819	564,904	0	96	0	96	0	565,000	0	0	0	7,769	05/19/2022
64952W-DK-6	NEW YORK LIFE GL Corp Note Non Call Prv Plc 0.535% 01/21/22		01/21/2022	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	1,047	01/21/2022
69363P-AA-8	Public Service N PSNH 2018-1 A1 ABS 3.094% 02/01/26		08/01/2022	Paydown		27,475	27,475	27,475	27,475	0	0	0	0	0	27,475	0	0	0	638	02/01/2026
744448-CF-6	PUBLIC SERV COLO Corp Note Call MW 10BP 2.250% 09/15/22		06/15/2022	Call 100.0000		390,000	390,000	389,618	389,970	0	19	0	19	0	389,989	0	11	11	6,581	09/15/2022
797440-BT-0	SAN DIEGO G & E Corp Note MW Pro-Rata Sink 1.914% 02/01/22		02/01/2022	Paydown		17,859	17,859	17,859	17,859	0	0	0	0	0	17,859	0	0	0	171	02/01/2022
88167H-AC-0	Tesla Auto Lease TESLA 2020-A A3 ABS Prv Plc 0.680% 12/20/23		12/20/2022	Paydown		56,870	56,870	56,859	56,866	0	4	0	4	0	56,870	0	0	0	292	12/20/2023
90349G-BF-1	UBS-BARCLAYS COM UBSBB 2013-C6 A4 CMBS 3.244% 04/10/46		12/01/2022	Paydown		338,976	338,976	352,975	341,225	0	(2,249)	0	(2,249)	0	338,976	0	0	0	10,996	04/10/2046
92290B-AA-9	Verizon Owner Tr VZOT 2020-B A ABS 0.470% 02/20/25		12/20/2022	Paydown		284,884	284,884	284,825	284,856	0	29	0	29	0	284,884	0	0	0	1,159	02/20/2025
92826C-AG-7	VISA INC Corp Note Call MW 2.150% 09/15/22		09/15/2022	Maturity		475,000	475,000	473,566	474,790	0	210	0	210	0	475,000	0	0	0	10,213	09/15/2022
92868V-AC-3	Volkswagen Auto VWALT 2020-A A3 ABS 0.390% 01/22/24		12/20/2022	Paydown		336,463	336,463	336,399	336,433	0	29	0	29	0	336,463	0	0	0	1,035	01/22/2024
92890P-AF-1	WF-RBS COMMERCIA WFRBS 2013-C14 ASB CMBS 2.977% 06/15/46		12/01/2022	Paydown		118,735	118,735	123,294	119,153	0	(418)	0	(418)	0	118,735	0	0	0	2,240	06/15/2046
95000P-AF-1	WELLS FARGO COMM WFCM 2016-C37 ASB CMBS 3.615% 12/15/49		12/01/2022	Paydown		158,574	158,574	163,330	159,998	0	(1,423)	0	(1,423)	0	158,574	0	0	0	3,261	12/15/2049
064159-KD-7	BANK NOVA SCOTIA Corp Note Non Call 2.450% 09/19/22	A	09/19/2022	Maturity		2,000,000	2,000,000	1,996,360	1,999,454	0	546	0	546	0	2,000,000	0	0	0	49,000	09/19/2022
63307A-2L-8	NATL BANK CANADA Corp Note Call 0.900% 08/15/23	A	08/15/2022	Call 100.0000		250,000	250,000	249,850	249,921	0	30	0	30	0	249,951	0	49	49	2,250	08/15/2023
21685W-DD-6	RABOBANK Corp Note Non Call 3.875% 02/08/22	D	02/08/2022	Maturity		465,000	465,000	461,382	464,955	0	45	0	45	0	465,000	0	0	0	9,009	02/08/2022
36319Q-BN-1	Galaxy CLO LTD GALXY 2015-19A A1RR CLO Prv Pl 5.275% 07/24/30	D	10/24/2022	Paydown		1,485	1,485	1,485	1,485	0	0	0	0	0	1,485	0	0	0	31	07/24/2030
50184N-AR-3	LCM LTD Partnership LCM 2015-A AR2 CLO Prv Plc 5.243% 07/20/30	D	10/20/2022	Paydown		12,524	12,524	12,524	12,524	0	0	0	0	0	12,524	0	0	0	260	07/20/2030
55952Y-AP-2	Magnetite Ltd MAGNE 14-8A AR2 CLO Prv Plc 5.059% 04/15/31	D	10/17/2022	Paydown		8,793	8,793	8,720	8,751	0	43	0	43	0	8,793	0	0	0	129	04/15/2031
92912V-AY-1	VOYA CLO LTD VOYA 2014-2A A1R CLO Prv Plc 5.099% 04/17/30	D	10/17/2022	Paydown		31,865	31,865	31,865	31,865	0	0	0	0	0	31,865	0	0	0	620	04/17/2030
92914N-AJ-0	VOYA CLO LTD VOYA 2015-1A A1R CLO Prv Plc 5.094% 01/18/29	D	10/18/2022	Paydown		88,543	88,543	88,543	88,543	0	0	0	0	0	88,543	0	0	0	677	01/18/2029
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						15,374,110	15,369,880	15,449,312	15,388,345	0	(18,568)	0	(18,568)	0	15,369,778	0	102	102	254,003	XXX
2509999997. Total - Bonds - Part 4						28,536,575	28,082,845	28,926,828	28,951,973	(264,162)	(425,166)	0	(689,328)	0	28,262,643	0	269,702	269,702	473,981	XXX
2509999998. Total - Bonds - Part 5						450,544	450,544	459,297	0	0	(8,752)	0	(8,752)	0	450,544	0	0	0	5,567	XXX
2509999999. Total - Bonds						28,987,119	28,533,389	29,386,125	28,951,973	(264,162)	(433,918)	0	(698,080)	0	28,713,187	0	269,702	269,702	479,548	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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					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
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						28,987,119	XXX	29,386,125	28,951,973	(264,162)	(433,918)	0	(698,080)	0	28,713,187	0	269,702	269,702	479,548	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
36179W-2Y-3	GNMA Pool MA7991 MBS 4.500% 04/20/52		04/14/2022	Goldman Sachs Asset Managment	12/01/2022	Paydown	29,135	30,004	29,135	29,135	0	(869)	0	(869)	0	0	0	0	501	62
36179W-JU-3	GNMA Pool MA7475 MBS 4.000% 07/20/51		02/11/2022	DAIWA CAPITAL MARKETS	12/01/2022	Paydown	66,026	68,590	66,026	66,026	0	(2,564)	0	(2,564)	0	0	0	0	749	95
38383G-AV-3	GNMA GNR 2022-10 UH ABS 2.500% 12/20/51		02/02/2022	Harris Nesbitt Corp	12/01/2022	Paydown	38,122	38,432	38,122	38,122	0	(310)	0	(310)	0	0	0	0	484	5
0109999999. Subtotal - Bonds - U.S. Governments							133,283	137,026	133,283	133,283	0	(3,743)	0	(3,743)	0	0	0	0	1,734	162
3133BM-Q3-2	FHLMC Pool QF0474 MBS 5.500% 09/01/52		10/14/2022	Morgan Stanley	12/01/2022	Paydown	703	694	703	703	0	9	0	9	0	0	0	0	3	1
3140MF-Z4-8	FNMA Pool BV2562 MBS 4.500% 07/01/52		06/29/2022	Harris Nesbitt Corp	12/01/2022	Paydown	43,633	43,621	43,633	43,633	0	12	0	12	0	0	0	0	470	158
3140MR-3K-1	FNMA Pool BW0801 MBS 5.000% 09/01/52		09/08/2022	PNC Bank	12/01/2022	Paydown	1,874	1,904	1,874	1,874	0	(30)	0	(30)	0	0	0	0	16	2
3140QM-RG-1	FNMA Pool CB2286 MBS 2.500% 12/01/51		10/14/2022	Toronto Dominion Sec	12/01/2022	Paydown	3,072	2,523	3,072	3,072	0	549	0	549	0	0	0	0	6	3
3140QN-B6-8	FNMA Pool CB2760 MBS 3.500% 02/01/52		02/09/2022	Merrill Lynch	12/01/2022	Paydown	25,265	26,213	25,265	25,265	0	(947)	0	(947)	0	0	0	0	429	32
3140QP-3M-7	FNMA Pool CB4403 MBS 5.000% 08/01/52		09/06/2022	Cantor Fitzgerald	12/01/2022	Paydown	5,760	5,805	5,760	5,760	0	(45)	0	(45)	0	0	0	0	64	5
3140QQ-LR-4	FNMA Pool CB4835 MBS 5.000% 10/01/52		10/06/2022	Merrill Lynch	12/01/2022	Paydown	5,272	5,193	5,272	5,272	0	79	0	79	0	0	0	0	36	9
3140XG-BP-3	FNMA Pool FS094 MBS 4.000% 03/01/52		03/22/2022	JP Morgan Chase	12/01/2022	Paydown	102,716	105,156	102,716	102,716	0	(2,440)	0	(2,440)	0	0	0	0	1,392	251
3140XG-JV-2	FNMA Pool FS1175 MBS 3.500% 03/01/52		03/18/2022	JP Morgan Chase	12/01/2022	Paydown	75,806	76,884	75,806	75,806	0	(1,078)	0	(1,078)	0	0	0	0	714	147
3140XH-WR-4	FNMA Pool FS2455 MBS 4.000% 07/01/52		07/19/2022	Pierpont Securities LLC	12/01/2022	Paydown	13,063	12,940	13,063	13,063	0	122	0	122	0	0	0	0	110	28
31418E-BT-6	FNMA Pool MA4549 MBS 3.000% 02/01/52		01/12/2022	Mizuho Investor Sec Co	12/01/2022	Paydown	40,097	41,338	40,097	40,097	0	(1,240)	0	(1,240)	0	0	0	0	593	40
0909999999. Subtotal - Bonds - U.S. Special Revenues							317,261	322,271	317,261	317,261	0	(5,009)	0	(5,009)	0	0	0	0	3,833	676
2509999998. Total - Bonds							450,544	459,297	450,544	450,544	0	(8,752)	0	(8,752)	0	0	0	0	5,567	838
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								459,297	450,544	450,544	0	(8,752)	0	(8,752)	0	0	0	0	5,567	838

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	Charlotte, NC		0.000	0	0	(119,461)	XXX
JPMorgan Chase	New York, NY		0.000	0	0	9,577	XXX
Bank of New York Mellon	New York, NY		0.000	0	0	1,379	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(108,505)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(108,505)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	(108,505)	XXX

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

1. January	(283,174)	4. April	(188,445)	7. July	(286,250)	10. October	(1,099,806)
2. February	380,601	5. May	(765,686)	8. August	3,209,406	11. November	785,936
3. March	(401,197)	6. June	(300,771)	9. September	(2,675,878)	12. December	(108,505)

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
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
25160K-20-7	DEUTSCHE GOV MMKT Gov Series Ins Shares		01/07/2022	0.000		1	0	0
31607A-70-3	Fidelity FIDELITY GOVT MMKT FRGXX			0.000		0	0	41
31846V-56-7	First American Government Obligations Fund Z		12/01/2022	0.000		122,985	0	1,803
665278-70-1	Northern Inst Govt Select Port		12/28/2022	0.000		16,135,929	0	109,028
8309999999. Subtotal - All Other Money Market Mutual Funds						16,258,915	0	110,872
	UHC Liquidity Pool Pro Rata Share Portion		12/30/2022	0.000		126,425,395	0	792,649
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						126,425,395	0	792,649
8609999999 - Total Cash Equivalents						142,684,310	0	903,521

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

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			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	MA Ins Code ch 176g sec 26b	0	0	1,062,963	984,677
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI	B	RI Statute 27-2-6	106,439	99,930	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT	B	VT 8 vsa 5102b	0	0	2,212,936	2,176,988
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	106,439	99,930	3,275,899	3,161,665
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0