ANNUAL STATEMENT

OF THE

STATE COMPENSATION INSURANCE FUND

OF

CALIFORNIA

IN THE STATE OF CALIFORNIA

TO THE

INSURANCE COMMISSIONER

OF THE

STATE OF CALIFORNIA

AS OF

DECEMBER 31, 2021

2021

PROPERTY AND CASUALTY

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

STATE COMPENSATION INSURANCE FUND

NAIC Group Code 0000 (Current) 0000 (Prior) NAIC Company Code 35076 Employer's ID Number 94-3231751

Organized under the Laws of California, State of Domicile or Port of Entry CA

Country of Domicile United States of America

Incorporated/Organized 01/01/1914 Commenced Business 01/01/1914

Statutory Home Office 2860 Gateway Oaks Drive (Street and Number), Sacramento, CA, US 95833 (City or Town, State, Country and Zip Code)

Main Administrative Office 5890 Owens Drive 3rd Floor, Bldg C (Street and Number)

Pleasanton, CA, US 94588 (City or Town, State, Country and Zip Code), 415-263-5400 (Area Code) (Telephone Number)

Mail Address 5890 Owens Drive 3rd Floor, Bldg C (Street and Number or P.O. Box), Pleasanton, CA, US 94588 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 5890 Owens Drive 3rd Floor, Bldg C (Street and Number)

Pleasanton, CA, US 94588 (City or Town, State, Country and Zip Code), 415-263-5821 (Area Code) (Telephone Number)

Internet Website Address www.statefundca.com

Statutory Statement Contact Liberty S. Viray (Name), 415-263-5821 (Area Code) (Telephone Number)

lsviray@scif.com (E-mail Address), 415-263-5825 (FAX Number)

OFFICERS

President & CEO	Vernon L. Steiner	Chief Risk Officer	Kenneth R. Van Laar
Chief Financial Officer	Peter A. Guastamachio	Chief Claims Operations Officer	Stephen Hunckler

OTHER

Richard J. Law, Chief Operating Officer	Marjorie Hutchings, Chief Information Officer	Margie Lariviere, General Counsel & Chief of Internal Affairs
Stephanie K. Chan, Chief Investment Officer	Andreas Acker, Executive VP & Chief Admin Officer	

DIRECTORS OR TRUSTEES

David M. Lanier	Angela D. Tate	Daniel M. Curtin
Arthur H. Pulaski	Jack L. Neureuter	Michael J. Machado
Thomas E. Rankin	William M. Zachry	Richard J. Guggenhime
Alexis A. Podesta	Katrina S. Hagen	

State of California
County of Alameda SS

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

/s/ Vernon L. Steiner	/s/ Peter A. Guastamachio	
Vernon L. Steiner President & Chief Executive Officer	Peter A. Guastamachio Chief Financial Officer	

Subscribed and sworn to before me this _____ day of _____

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.....

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	18,514,574,037		18,514,574,037	18,976,705,319
2.	Stocks (Schedule D):				
	2.1 Preferred stocks				
	2.2 Common stocks	1,152,273,498		1,152,273,498	940,910,511
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens				
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	261,139,032		261,139,032	262,412,739
	4.2 Properties held for the production of income (less $ encumbrances)	32,451,526		32,451,526	26,121,375
	4.3 Properties held for sale (less $ encumbrances)	710,488	710,488		
5.	Cash ($ 132,191,894 , Schedule E - Part 1), cash equivalents ($ 9,260,483 , Schedule E - Part 2) and short-term investments ($, Schedule DA)	141,452,377		141,452,377	55,052,522
6.	Contract loans (including $ premium notes)				
7.	Derivatives (Schedule DB)				
8.	Other invested assets (Schedule BA)				
9.	Receivable for securities	54,779,061		54,779,061	15,154
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	20,157,380,019	710,488	20,156,669,531	20,261,217,620
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	114,784,351		114,784,351	122,674,743
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	189,270,902	110,623,661	78,647,241	53,365,352
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 61,287,454 earned but unbilled premiums)	61,287,454	6,128,758	55,158,696	55,394,791
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	2,331,389		2,331,389	2,067,398
	16.2 Funds held by or deposited with reinsured companies	600,000		600,000	2,540,000
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset				
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	13,529,288	2,517,661	11,011,626	16,467,628
21.	Furniture and equipment, including health care delivery assets ($)	31,827,068	31,827,068		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	142,434,934	18,345,199	124,089,735	115,983,986
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	20,713,445,405	170,152,835	20,543,292,570	20,629,711,519
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	20,713,445,405	170,152,835	20,543,292,570	20,629,711,519
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Due from Adjusting Contracts	74,214,355		74,214,355	69,530,343
2502.	Surcharges	49,875,380		49,875,380	40,624,785
2503.	Premium Tax Credit				5,828,858
2598.	Summary of remaining write-ins for Line 25 from overflow page	18,345,199	18,345,199		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	142,434,934	18,345,199	124,089,735	115,983,986

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	9,425,990,066	9,570,359,803
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)		
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	2,164,417,330	2,146,801,240
4.	Commissions payable, contingent commissions and other similar charges	47,043,182	33,056,125
5.	Other expenses (excluding taxes, licenses and fees)	130,487,072	94,234,232
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	16,589,092	9,658,420
7.1	Current federal and foreign income taxes (including $ ..... on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $ 309,362,093 and interest thereon $ 1,194,447	310,556,540	429,606,505
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $ ..... and including warranty reserves of $ ..... and accrued accident and health experience rating refunds including $ ..... for medical loss ratio rebate per the Public Health Service Act)	46,124,422	61,316,396
10.	Advance premium	213,395	422,188
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	71,751,325	119,500,000
12.	Ceded reinsurance premiums payable (net of ceding commissions)	1,036,224	(49,968)
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)		
14.	Amounts withheld or retained by company for account of others	86,520,102	75,109,577
15.	Remittances and items not allocated	9,586,630	2,983,772
16.	Provision for reinsurance (including $ ..... certified) (Schedule F, Part 3, Column 78)	5,568,466	6,451,553
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates		
20.	Derivatives		
21.	Payable for securities		17,300,000
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	1,720,072,431	1,696,586,267
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	14,035,956,276	14,263,336,111
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	14,035,956,276	14,263,336,111
29.	Aggregate write-ins for special surplus funds	488,293,599	566,157,203
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	6,019,042,694	5,800,218,205
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 30 $ .....)		
	36.2 ..... shares preferred (value included in Line 31 $ .....)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	6,507,336,293	6,366,375,408
38.	TOTALS (Page 2, Line 28, Col. 3)	20,543,292,570	20,629,711,519
	DETAILS OF WRITE-INS		
2501.	Retroactive Reinsurance Reserve Ceded	(253,791,394)	(293,447,732)
2502.	Self-Insurance Reserve (CONTSF)	104,792,888	106,722,521
2503.	Surcharges	10,759,493	1,097,179
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,858,311,444	1,882,214,299
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,720,072,431	1,696,586,267
2901.	Special Surplus Fund from Retroactive Reinsurance	253,791,394	293,447,732
2902.	Special Surplus Fund for Other Postemployment Benefit	234,502,205	272,709,471
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)	488,293,599	566,157,203
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 thru 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	1,236,156,838	1,015,787,011
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	925,614,099	711,029,523
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	332,843,000	223,834,000
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	519,569,173	508,596,996
5.	Aggregate write-ins for underwriting deductions	(9,600,000)	14,700,000
6.	Total underwriting deductions (Lines 2 through 5)	1,768,426,272	1,458,160,519
7.	Net income of protected cells		
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	(532,269,434)	(442,373,508)
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	515,197,009	574,246,632
10.	Net realized capital gains or (losses) less capital gains tax of $ 0 (Exhibit of Capital Gains (Losses))	159,243,785	88,522,216
11.	Net investment gain (loss) (Lines 9 + 10)	674,440,794	662,768,848
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ 21,852,754 amount charged off $ (834,322))	22,687,076	(48,160,429)
13.	Finance and service charges not included in premiums		
14.	Aggregate write-ins for miscellaneous income	258,727	121,081
15.	Total other income (Lines 12 through 14)	22,945,804	(48,039,348)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	165,117,164	172,355,991
17.	Dividends to policyholders	(926,892)	100,540,799
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	166,044,056	71,815,192
19.	Federal and foreign income taxes incurred		
20.	Net income (Line 18 minus Line 19)(to Line 22)	166,044,056	71,815,192
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	6,366,375,408	6,511,834,327
22.	Net income (from Line 20)	166,044,056	71,815,192
23.	Net transfers (to) from Protected Cell accounts		
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ 0	97,623,439	(17,243,087)
25.	Change in net unrealized foreign exchange capital gain (loss)		
26.	Change in net deferred income tax		
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	(62,988,472)	(18,861,352)
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	883,087	(65,712)
29.	Change in surplus notes		
30.	Surplus (contributed to) withdrawn from protected cells		
31.	Cumulative effect of changes in accounting principles		
32.	Capital changes:		
	32.1 Paid in		
	32.2 Transferred from surplus (Stock Dividend)		
	32.3 Transferred to surplus		
33.	Surplus adjustments:		
	33.1 Paid in		
	33.2 Transferred to capital (Stock Dividend)		
	33.3 Transferred from capital		
34.	Net remittances from or (to) Home Office		
35.	Dividends to stockholders		
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)		
37.	Aggregate write-ins for gains and losses in surplus	(60,601,224)	(181,103,961)
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	140,960,885	(145,458,919)
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	6,507,336,293	6,366,375,408
	DETAILS OF WRITE-INS		
0501.	Premium Defeciency Reserve Expense	(9,600,000)	14,700,000
0502.			
0503.			
0598.	Summary of remaining write-ins for Line 5 from overflow page		
0599.	Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)	(9,600,000)	14,700,000
1401.	Other Miscellaneous Income	258,727	121,081
1402.			
1403.			
1498.	Summary of remaining write-ins for Line 14 from overflow page		
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	258,727	121,081
3701.	Change in Special Surplus for Unfunded Other Postemployment Benefit	(60,601,224)	(181,103,961)
3702.			
3703.			
3798.	Summary of remaining write-ins for Line 37 from overflow page		
3799.	Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	(60,601,224)	(181,103,961)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	1,145,598,624	1,001,147,504
2.	Net investment income	614,942,030	668,877,905
3.	Miscellaneous income	22,111,481	9,459,333
4.	Total (Lines 1 through 3)	1,782,652,135	1,679,484,742
5.	Benefit and loss related payments	1,070,246,305	1,112,548,529
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	754,030,928	814,485,690
8.	Dividends paid to policyholders	46,821,783	141,040,799
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)		
10.	Total (Lines 5 through 9)	1,871,099,016	2,068,075,018
11.	Net cash from operations (Line 4 minus Line 10)	(88,446,881)	(388,590,276)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	3,885,143,841	4,959,247,106
	12.2 Stocks	463,740,442	532,199,407
	12.3 Mortgage loans		
	12.4 Real estate		
	12.5 Other invested assets		
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(434)
	12.7 Miscellaneous proceeds	(54,763,907)	12,217
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,294,120,376	5,491,458,296
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	3,472,864,022	4,879,242,724
	13.2 Stocks	451,302,809	403,832,708
	13.3 Mortgage loans		
	13.4 Real estate	12,946,655	20,254,821
	13.5 Other invested assets		
	13.6 Miscellaneous applications	17,300,000	(15,319,512)
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,954,413,486	5,288,010,741
14.	Net increase (decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	339,706,890	203,447,555
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds	(119,049,965)	108,433,972
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(45,810,189)	(12,922,808)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(164,860,154)	95,511,164
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	86,399,855	(89,631,557)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	55,052,522	144,684,079
	19.2 End of period (Line 18 plus Line 19.1)	141,452,377	55,052,522

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001. Depreciation		25,558,085
20.0002. Special surplus funds (retroactive reinsurance and other postemployment benefit)		41,579,043
20.0003. Premium charge-offs		57,498,681
20.0004. Investments (amortization of premium, accrual of discount, unrealized gain/loss, and impairment)		(94,331,943)

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1	3 Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire				
2.	Allied lines				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril				
5.	Commercial multiple peril				
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine				
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake				
13.	Group accident and health				
14.	Credit accident and health (group and individual)				
15.	Other accident and health				
16.	Workers' compensation	1,221,227,190	(233,384)	(15,163,032)	1,236,156,838
17.1	Other liability - occurrence				
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence				
18.2	Products liability - claims-made				
19.1, 19.2	Private passenger auto liability				
19.3, 19.4	Commercial auto liability				
21.	Auto physical damage				
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft				
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - nonproportional assumed property				
32.	Reinsurance - nonproportional assumed liability				
33.	Reinsurance - nonproportional assumed financial lines				
34.	Aggregate write-ins for other lines of business				
35.	TOTALS	1,221,227,190	(233,384)	(15,163,032)	1,236,156,838
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)				

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

	Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire					
2.	Allied lines					
3.	Farmowners multiple peril					
4.	Homeowners multiple peril					
5.	Commercial multiple peril					
6.	Mortgage guaranty					
8.	Ocean marine					
9.	Inland marine					
10.	Financial guaranty					
11.1	Medical professional liability - occurrence					
11.2	Medical professional liability - claims-made					
12.	Earthquake					
13.	Group accident and health					
14.	Credit accident and health (group and individual)					
15.	Other accident and health					
16.	Workers' compensation	46,124,422		(61,287,454)		(15,163,032)
17.1	Other liability - occurrence					
17.2	Other liability - claims-made					
17.3	Excess workers' compensation					
18.1	Products liability - occurrence					
18.2	Products liability - claims-made					
19.1, 19.2	Private passenger auto liability					
19.3, 19.4	Commercial auto liability					
21.	Auto physical damage					
22.	Aircraft (all perils)					
23.	Fidelity					
24.	Surety					
26.	Burglary and theft					
27.	Boiler and machinery					
28.	Credit					
29.	International					
30.	Warranty					
31.	Reinsurance - nonproportional assumed property					
32.	Reinsurance - nonproportional assumed liability					
33.	Reinsurance - nonproportional assumed financial lines					
34.	Aggregate write-ins for other lines of business					
35.	TOTALS	46,124,422		(61,287,454)		(15,163,032)
36.	Accrued retrospective premiums based on experience					
37.	Earned but unbilled premiums					61,287,454
38.	Balance (Sum of Line 35 through 37)					46,124,422
	DETAILS OF WRITE-INS					
3401.						
3402.						
3403.						
3498.	Summary of remaining write-ins for Line 34 from overflow page					
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)					

(a) State here basis of computation used in each case Daily Pro-rata

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

	Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	 5 To Non-Affiliates	6 Net Premiums Written Cols. 1+2+3-4-5
1.	Fire						
2.	Allied lines						
3.	Farmowners multiple peril						
4.	Homeowners multiple peril						
5.	Commercial multiple peril						
6.	Mortgage guaranty						
8.	Ocean marine						
9.	Inland marine						
10.	Financial guaranty						
11.1	Medical professional liability - occurrence						
11.2	Medical professional liability - claims-made						
12.	Earthquake						
13.	Group accident and health						
14.	Credit accident and health (group and individual)						
15.	Other accident and health						
16.	Workers' compensation	1,235,450,577		2,211,250		16,434,637	1,221,227,190
17.1	Other liability - occurrence						
17.2	Other liability - claims-made						
17.3	Excess workers' compensation						
18.1	Products liability - occurrence						
18.2	Products liability - claims-made						
19.1, 19.2	Private passenger auto liability						
19.3, 19.4	Commercial auto liability						
21.	Auto physical damage						
22.	Aircraft (all perils)						
23.	Fidelity						
24.	Surety						
26.	Burglary and theft						
27.	Boiler and machinery						
28.	Credit						
29.	International						
30.	Warranty						
31.	Reinsurance - nonproportional assumed property	XXX					
32.	Reinsurance - nonproportional assumed liability	XXX					
33.	Reinsurance - nonproportional assumed financial lines	XXX					
34.	Aggregate write-ins for other lines of business						
35.	TOTALS	1,235,450,577		2,211,250		16,434,637	1,221,227,190
	DETAILS OF WRITE-INS						
3401.							
3402.							
3403.							
3498.	Summary of remaining write-ins for Line 34 from overflow page						
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)						

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes [X] No [ ]

If yes: 1. The amount of such installment premiums $ 1,002,306,949

2. Amount at which such installment premiums would have been reported had they been reported on an annualized basis $ 1,023,508,543

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

	Line of Business	Losses Paid Less Salvage				5	6	7	8
		1	2	3	4				
		Direct Business	Reinsurance Assumed	Reinsurance Recovered	Net Payments (Cols. 1 + 2 -3)	Net Losses Unpaid Current Year (Part 2A , Col. 8)	Net Losses Unpaid Prior Year	Losses Incurred Current Year (Cols. 4 + 5 - 6)	Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire								
2.	Allied lines								
3.	Farmowners multiple peril								
4.	Homeowners multiple peril								
5.	Commercial multiple peril								
6.	Mortgage guaranty								
8.	Ocean marine								
9.	Inland marine								
10.	Financial guaranty								
11.1	Medical professional liability - occurrence								
11.2	Medical professional liability - claims-made								
12.	Earthquake								
13.	Group accident and health								
14.	Credit accident and health (group and individual)								
15.	Other accident and health								
16.	Workers' compensation	1,073,547,136	586,538	4,203,499	1,069,930,175	9,421,705,637	9,566,021,713	925,614,099	74.9
17.1	Other liability - occurrence								
17.2	Other liability - claims-made								
17.3	Excess workers' compensation	53,662			53,662	4,284,428	4,338,090		
18.1	Products liability - occurrence								
18.2	Products liability - claims-made								
19.1, 19.2	Private passenger auto liability								
19.3, 19.4	Commercial auto liability								
21.	Auto physical damage								
22.	Aircraft (all perils)								
23.	Fidelity								
24.	Surety								
26.	Burglary and theft								
27.	Boiler and machinery								
28.	Credit								
29.	International								
30.	Warranty								
31.	Reinsurance - nonproportional assumed property	XXX							
32.	Reinsurance - nonproportional assumed liability	XXX							
33.	Reinsurance - nonproportional assumed financial lines	XXX							
34.	Aggregate write-ins for other lines of business								
35.	TOTALS	1,073,600,798	586,538	4,203,499	1,069,983,837	9,425,990,066	9,570,359,803	925,614,099	74.9
	DETAILS OF WRITE-INS								
3401.									
3402.									
3403.									
3498.	Summary of remaining write-ins for Line 34 from overflow page								
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)								

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	Line of Business	Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
		Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire									
2.	Allied lines									
3.	Farmowners multiple peril									
4.	Homeowners multiple peril									
5.	Commercial multiple peril									
6.	Mortgage guaranty									
8.	Ocean marine									
9.	Inland marine									
10.	Financial guaranty									
11.1	Medical professional liability - occurrence									
11.2	Medical professional liability - claims-made									
12.	Earthquake									
13.	Group accident and health								(a)	
14.	Credit accident and health (group and individual)									
15.	Other accident and health								(a)	
16.	Workers' compensation	3,856,153,186		37,478,495	3,818,674,691	5,603,030,946			9,421,705,637	2,164,009,641
17.1	Other liability - occurrence									
17.2	Other liability - claims-made									
17.3	Excess workers' compensation	2,281,216			2,281,216	2,003,213			4,284,428	407,688
18.1	Products liability - occurrence									
18.2	Products liability - claims-made									
19.1, 19.2	Private passenger auto liability									
19.3, 19.4	Commercial auto liability									
21.	Auto physical damage									
22.	Aircraft (all perils)									
23.	Fidelity									
24.	Surety									
26.	Burglary and theft									
27.	Boiler and machinery									
28.	Credit									
29.	International									
30.	Warranty									
31.	Reinsurance - nonproportional assumed property	XXX				XXX				
32.	Reinsurance - nonproportional assumed liability	XXX				XXX				
33.	Reinsurance - nonproportional assumed financial lines	XXX				XXX				
34.	Aggregate write-ins for other lines of business									
35.	TOTALS	3,858,434,402		37,478,495	3,820,955,907	5,605,034,159			9,425,990,066	2,164,417,330
	DETAILS OF WRITE-INS									
3401.										
3402.										
3403.										
3498.	Summary of remaining write-ins for Line 34 from overflow page									
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)									

(a) Including $ ..... for present value of life indemnity claims.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1.	Claim adjustment services:				
	1.1 Direct	(28,017,039)			(28,017,039)
	1.2 Reinsurance assumed	281,107			281,107
	1.3 Reinsurance ceded	44,699			44,699
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	(27,780,631)			(27,780,631)
2.	Commission and brokerage:				
	2.1 Direct excluding contingent		136,690,691		136,690,691
	2.2 Reinsurance assumed, excluding contingent		269,209		269,209
	2.3 Reinsurance ceded, excluding contingent				
	2.4 Contingent - direct		12,493,050		12,493,050
	2.5 Contingent - reinsurance assumed				
	2.6 Contingent - reinsurance ceded				
	2.7 Policy and membership fees				
	2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)		149,452,950		149,452,950
3.	Allowances to managers and agents		2,553,967		2,553,967
4.	Advertising		708,110		708,110
5.	Boards, bureaus and associations		2,169,097		2,169,097
6.	Surveys and underwriting reports		34,053		34,053
7.	Audit of assureds' records		763		763
8.	Salary and related items:				
	8.1 Salaries	199,332,930	179,569,301	11,457,954	390,360,185
	8.2 Payroll taxes	11,251,408	10,188,172	643,062	22,082,642
9.	Employee relations and welfare	87,286,733	69,831,259	2,836,640	159,954,632
10.	Insurance	790,231	907,645	97,612	1,795,488
11.	Directors' fees	308,488	354,324	38,105	700,917
12.	Travel and travel items	115,289	225,411	4,197	344,897
13.	Rent and rent items	24,126,490	17,950,162	1,391,095	43,467,747
14.	Equipment	16,113,677	36,392,997	3,517,532	56,024,206
15.	Cost or depreciation of EDP equipment and software	3,208,857	9,143,661	951,859	13,304,377
16.	Printing and stationery	2,019,889	1,826,990	223,180	4,070,059
17.	Postage, telephone and telegraph, exchange and express	6,538,958	8,779,643	932,835	16,251,436
18.	Legal and auditing	32,982,121	42,528,513	13,327,645	88,838,279
19.	Totals (Lines 3 to 18)	384,075,071	383,164,067	35,421,718	802,660,855
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $		28,460,982		28,460,982
	20.2 Insurance department licenses and fees		453,562		453,562
	20.3 Gross guaranty association assessments				
	20.4 All other (excluding federal and foreign income and real estate)		5,842,320		5,842,320
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)		34,756,864		34,756,864
21.	Real estate expenses			12,521,262	12,521,262
22.	Real estate taxes			2,869,201	2,869,201
23.	Reimbursements by uninsured plans				
24.	Aggregate write-ins for miscellaneous expenses	(23,451,440)	(47,804,709)	(7,201,435)	(78,457,584)
25.	Total expenses incurred	332,843,000	519,569,173	43,610,746	(a) 896,022,919
26.	Less unpaid expenses - current year	2,164,417,330	181,876,430	12,242,916	2,358,536,676
27.	Add unpaid expenses - prior year	2,146,801,240	126,385,564	10,563,213	2,283,750,017
28.	Amounts receivable relating to uninsured plans, prior year				
29.	Amounts receivable relating to uninsured plans, current year				
30.	TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	315,226,910	464,078,307	41,931,043	821,236,260
	DETAILS OF WRITE-INS				
2401.	Group Admin. Fees		180,147		180,147
2402.	IT Consultants	16,343,087	43,616,307	2,821,295	62,780,688
2403.	Medical Consultant	765,562			765,562
2498.	Summary of remaining write-ins for Line 24 from overflow page	(40,560,089)	(91,601,163)	(10,022,730)	(142,183,981)
2499.	Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	(23,451,440)	(47,804,709)	(7,201,435)	(78,457,584)

(a) Includes management fees of $ to affiliates and $ 9,921,112 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 14,298,517	13,507,226
1.1	Bonds exempt from U.S. tax	(a) 579,509	593,489
1.2	Other bonds (unaffiliated)	(a) 510,240,168	503,298,593
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	22,255,241	22,044,298
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)	
4.	Real estate	(d) 31,298,507	31,197,835
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 435,154	336,797
7	Derivative instruments	(f)	
8.	Other invested assets		
9.	Aggregate write-ins for investment income		
10.	Total gross investment income	579,107,096	570,978,238
11.	Investment expenses		(g) 43,610,746
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h) 4,280,271
14.	Depreciation on real estate and other invested assets		(i) 7,890,212
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		55,781,229
17.	Net investment income (Line 10 minus Line 16)		515,197,009
	DETAILS OF WRITE-INS		
0901.			
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 7,485,951 accrual of discount less $ 90,404,018 amortization of premium and less $ 4,254,419 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ 26,471,491 for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 2,583 accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ amortization of premium.

(g) Includes $ 43,610,746 investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ 7,890,212 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(2)		(2)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	33,066,607		33,066,607		
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	126,177,180		126,177,180	97,623,439	
2.21	Common stocks of affiliates					
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments					
8.	Other invested assets					
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	159,243,785		159,243,785	97,623,439	
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale	710,488	710,488	
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	710,488	710,488	
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	110,623,661	56,625,263	(53,998,398)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	6,128,758	6,154,989	26,231
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	2,517,661	4,498,957	1,981,296
21.	Furniture and equipment, including health care delivery assets	31,827,068	20,353,686	(11,473,382)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	18,345,199	18,820,980	475,781
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	170,152,835	107,164,363	(62,988,472)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	170,152,835	107,164,363	(62,988,472)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Due From Adjusting Contracts		42,115	42,115
2502.	Fund Deposit Held by Others	4,770,000	4,770,000	
2503.	Prepaid IT	13,393,092	13,865,487	472,395
2598.	Summary of remaining write-ins for Line 25 from overflow page	182,107	143,378	(38,729)
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	18,345,199	18,820,980	475,781

NOTES TO FINANCIAL STATEMENTS

Note 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The statutory basis financial statements of State Fund have been prepared in conformity with accounting practices prescribed or permitted by the California Department of Insurance (CDI), and in accordance with the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual, to the extent those practices and procedures do not conflict with the California Insurance Code.

There is no difference between the State Fund's net income and capital and surplus and the NAIC, Statutory Accounting Principles (SAP), and practices prescribed and permitted by the State of California as shown below:

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) Company state basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	$ 166,044,056	$ 71,815,192
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 166,044,056	$ 71,815,192

	SSAP #	F/S Page	F/S Line #	2021	2020
SURPLUS					
(5) Company state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 6,507,336,293	$ 6,366,375,408
(6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 6,507,336,293	$ 6,366,375,408

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles permitted or prescribed by the CDI requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities, and disclosure of contingent assets and liabilities at the date of the financial statements, as well as the reported amounts of revenues and expenses during the reporting period. Actual results could differ materially from those estimates. Among the most significant estimates inherent in these statutory financial statements are the liabilities for losses and loss adjustment expenses, the liabilities for State Fund's self-insurance loss and loss adjustment expenses, and State Fund's portion of the pension and other postemployment benefits (OPEB) costs estimated by State Fund based on the current actuarial valuation prepared for the State of California, the independent actuarial valuation by outside third party for retirement actuarial consulting services, and the assessment of State Fund's liabilities from the State Controller's Office (SCO).

C. Accounting Policies

State Fund applies the "Western Accounting Method" in which direct written premium is recognized when billed to the policyholder. Insurance premiums are recognized as earned ratably over the term of the policies, that is, in proportion to the amount of insurance protection provided. The portion of the premiums that will be earned in the future is deferred and reported as unearned premiums.

State Fund offers two types of billing options to policyholders, payroll reporting and installment billing, based on estimated annual premium. Payroll reporting policies are billed at the back end of the billing cycles so the deposits are treated as deposit premium, whereas installment policies are billed at the front end of the billing cycles so the deposits are treated as deposit liability. Subsequent non-deposit premium bills for both billing options are recorded as premiums written and earned pro rata over the policy term. Unearned premiums are established to cover the unexpired portion of premiums written. State Fund records an estimate for earned but unbilled premium (EBUB) as a direct adjustment to earned premiums. Ten percent of EBUB in excess of collateral specially held and identifiable on a per policy basis is non-admitted. To the extent that amounts in excess of the 10% are not anticipated to be collected, they are written off against operations in the period that the determination is made.

Policy acquisition costs, including premium taxes, are charged to current operations as incurred, whereas related premium income is recognized on a pro-rata basis over the periods covered by the policies.

Net investment income earned consists primarily of interest, dividend, and rent income less investment related expense. Interest is recognized on an accrual basis and dividend is recognized on an ex-dividend date basis. Rental income includes an imputed rent for the State Fund's occupancy of its own buildings.

NOTES TO FINANCIAL STATEMENTS

Net realized capital gains (losses) are recognized on a specific identification basis when securities are sold, redeemed or otherwise disposed. Realized capital losses include write downs considered to be other-than-temporary impairments (OTTI). If it is determined that a decline in fair value of investment is OTTI, the cost basis of the investment shall be written down to fair value as a new cost basis and the amount of the write down shall be accounted for as a realized loss. A decline in fair value which is OTTI includes situations where the reporting entity has made a decision to sell a security at an amount below its carrying value.

Real estate investments are classified in the balance sheet as properties occupied by State Fund, properties held for the production of income and properties held for sale. Properties occupied by State Fund and properties held for the production of income are carried at depreciated cost less encumbrances. Properties held for sale are carried at the lower of depreciated cost or fair value less estimated cost to sell net of any encumbrances. Currently, there are no encumbrances. The fair values of properties held for sale are based upon quoted market prices, if available. If quoted market prices are unavailable, fair values are based upon market appraisals using valuation techniques. Fair values for these properties will be immediately determined whenever circumstances indicate that the carrying amounts may not be recoverable.

In addition, State Fund uses the following accounting policies that materially affect the assets, liabilities, capital and surplus or results of its operations:

(1) Basis of valuation of Short-Term Investments

Short-term investments and securities with remaining maturities of one year or less at the time of acquisition are principally stated at cost, which approximates fair value. Money market funds shall be valued at fair value or net asset value (NAV).

(2) Basis of valuation of Bonds

Investments in bonds are valued in accordance with the requirements of the Securities Valuation Office (SVO) of the NAIC. Bonds generally are stated at amortized cost, except for bonds that are rated by the NAIC as a Class 3 through 6 which are reported at the lower of amortized cost or fair value. Amortization is calculated using the scientific constant yield to worst method.

(3) Basis of valuation of Common Stocks

Investments in common stocks are stated at fair value. Federal Home Loan Bank (FHLB) shares are valued at par and not publicly traded. Fair value is determined using a pricing hierarchy starting with widely accepted pricing vendors, followed by State Fund's custodial bank, portfolio managers' independent pricing services, and other pricing services.

(4) Basis of valuation of Preferred Stocks

Not applicable

(5) Basis of valuation of Mortgage Loans

Not applicable

(6) Basis of valuation of Loan-Backed Securities

Basis of valuation of loan-backed securities are stated at amortized cost using the prospective method.

(7) Basis of valuation of Subsidiaries, Controlled and Affiliated Entities

Not applicable

(8) Basis of valuation of Joint Ventures, Partnerships and Limited Liability Entities

Not applicable

(9) Basis of valuation of Derivatives

Not applicable

(10) Premium Deficiency Reserve

State Fund considers anticipated investment income when determining the existence of a premium deficiency.

NOTES TO FINANCIAL STATEMENTS

(11) Method of Establishing Loss and LAE Reserves

Management records its best estimate of losses and loss adjustment expenses. These liabilities include the estimated future cost of reported claims, the cost of claims incurred but not reported, and expenses related to investigating and settling claims. State Fund does not discount these liabilities. These liabilities are based on actuarial estimates that are subject to considerable uncertainty. Should State Fund’s losses develop in the future differently from their historical loss development or those projected by the actuarial methods, actual losses would vary, perhaps significantly, from such actuarial estimates. Any adjustments to these estimates are reflected in operations when known.

Management's estimates are based on its knowledge and experience about past and current events and circumstances and its assumptions about conditions it expects to exist in the future. Factors relevant to the estimation of loss and loss adjustment expense liabilities include the estimation of the ultimate frequency and severity of losses, the level of future medical cost inflation over long periods of time, the future legal and regulatory environment, and the amount of future expenses required to investigate and settle claims. Management's estimates are reviewed quarterly by a nationally-recognized consulting actuarial firm (the Appointed Actuary). The Appointed Actuary is retained in accordance with CDI regulatory provisions as the designee to issue a statement of actuarial opinion that is reviewed with the board of directors as required by actuarial standards of practice.

State Fund establishes full case reserves for all reported asbestos and environmental claims. Incurred but not reported (IBNR) reserves are established on the book as a whole and include a provision for development of reserves on reported losses. State Fund's aggregate reserves are established based on in-house analyses, and input from external actuaries and auditors who use a variety of reserve techniques, including paid loss development, incurred loss development, counts and averages, and historical loss ratios adjusted to current rate levels.

(12) Changes in the Capitalization Policy

State Fund has a written capitalization policy for purchases of items such as electronic data processing equipment hardware, vehicles, furniture, fixture, equipment, internally developed software, and leasehold improvements. The predefined capitalization thresholds under this policy have not changed from those of the prior year.

(13) Method Used to Estimate Pharmaceutical Rebate Receivables

Not applicable

D. Going Concern

Based upon its evaluation of relevant conditions and events, management does not have substantial doubt about State Fund's ability to continue as a going concern.

Note 2 Accounting Changes and Corrections of Errors

Not applicable

Note 3 Business Combinations and Goodwill

Not applicable

Note 4 Discontinued Operations

Not applicable

Note 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

Not applicable

B. Debt Restructuring

Not applicable

C. Reverse Mortgages

Not applicable

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

Prepayment assumptions for loan-backed and structured securities were obtained from third-party data providers.

Loan-backed securities held in State Fund's investment portfolio are issued by government-sponsored entities such as Government National Mortgage Association (GNMA), Federal National Mortgage Association (FNMA) and Federal Home Loan Mortgage Corporation (FHLMC) that have Aaa/AA+ credit rating. GNMA has a guarantee of payment backed by the full faith and credit of the U.S. government while FNMA and FHLMC have implicit guarantee by the U.S. government.

(2) Other-than-temporary-impairment (OTTI) recognized for the period

State Fund has no loan-backed securities impaired in 2021 and 2020.

(3) Security by CUSIP, with an other-than-temporary impairment

Not applicable

(4) Loan-backed securities in unrealized loss positions as of December 31, 2021, stratified based on length of time continuously in these unrealized loss positions are as follows:

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ 43,901,665
2. 12 Months or Longer	$ 1,982,884
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 2,476,360,375
2. 12 Months or Longer	$ 37,863,812

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than Temporary

All loan-backed securities in an unrealized loss position were reviewed to determine whether other-than temporary impairments should be recognized. State Fund asserts that it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. These conclusions are supported by a detailed analysis of the underlying credit and/or cash of each security. Unrealized losses are primarily attributable to credit spread widening and increased liquidity discounts.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Not applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J. Real Estate

Not applicable

K. Low Income Housing tax Credits (LIHTC)

Not applicable

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year					6	7	8	9	Percentage	
	1	2	3	4	5					10	11
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Non admitted Restricted	Total Admitted Restricted (5 minus 8)	(Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown											
b. Collateral held under security lending agreements											
c. Subject to repurchase agreements											
d. Subject to reverse repurchase agreements											
e. Subject to dollar repurchase agreements											
f. Subject to dollar reverse repurchase agreements											
g. Placed under option contracts											
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock	$ 15,000,000				$ 15,000,000	$ 17,250,000	$ (2,250,000)		$ 15,000,000	0.1%	0.1%
j. On deposit with states											
k. On deposit with other regulatory bodies	59,276,596				59,276,596	59,284,455	(7,859)		59,276,596	0.3%	0.3%
l. Pledged collateral to FHLB (including assets backing funding agreements)	1,765,211,382				1,765,211,382	1,184,163,696	581,047,686		1,765,211,382	8.6%	8.6%
m. Pledged as collateral not captured in other categories											
n. Other restricted assets	600,000				600,000	2,540,000	(1,940,000)		600,000	0.0%	0.0%
o. Total Restricted Assets	$1,840,087,978				$ 1,840,087,978	$ 1,263,238,151	$ 576,849,827		$1,840,087,978	9.0%	9.0%

k) Deposit with the Federal Reserve Bank of St. Louis, MO is to satisfy the US Department of Labor regulations relating to State Fund's issuance of U.S. Longshoremen's and Harbor (L&H) policies.

NOTES TO FINANCIAL STATEMENTS

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Not applicable

(3) Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

This is the deposit to a trust account for loss payments to be made by State Fund as the reinsurer on other states' coverage (OSC). OSC is available to employers headquartered in California who have at least 80 percent of their operations and employees in California, but have employees and payroll in other states as well since State Fund is authorized to write workers' compensation in California only.

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Not applicable

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O. 5GI Securities

Not applicable

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs	25	
(2) Aggregate Amount of Investment Income	$ 10,233,052	

R. Reporting Entity's Share of Cash Pool by Asset Type

Not applicable

Note 6 Joint Ventures, Partnerships and Limited Liability Companies

Not applicable

Note 7 Investment Income

A. The bases, by category of investment income, for excluding (nonadmitting) any investment income due and accrued:

Investment income due and accrued that are over 90 days past due are non-admitted and charged to policyholders' surplus if applicable.

B. The total amount excluded:

There was no non-admitted investment income due and accrued.

Note 8 Derivative Instruments

Not applicable

Note 9 Income Taxes

State Fund is exempt from income taxation under the Internal Revenue Code 501 (a).

NOTES TO FINANCIAL STATEMENTS

Note 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

State Fund has an agreement with the California Department of Human Resources (CalHR) to adjust the workers' compensation claims and process the payments related to those claims on behalf of state agencies. State Fund pays compensation benefits to the injured workers and medical benefits to the health providers. State Fund is reimbursed by the state agencies for compensation and medical benefits paid, and the cost of adjusting.

In 2021 and 2020, State Fund billed state agencies a total of $187,719,466 and $178,589,771 as service fees respectively based on the Master Service Agreement (MSA).

State Fund reported $74,214,355 and $69,530,343 due from State Agencies in 2021 and 2020, respectively. The deposit in the trust fund account from State Agencies has a balance of $71,867,247 and $69,107,314 as of December 31, 2021 and 2020, respectively.

Note 11 Debt

A. Debt, Including Capital Notes

Senate Bill (SB) No. 84 requires the State Controller to transfer up to $6,000,000,000 from the Surplus Money Investment Fund and other funds in the Pooled Money Investment Account that accrue interest to the General Fund as a cash loan, the proceeds of which would supplement the state's employer pension contributions for the 2017-18 fiscal year. As of December 31, 2021, State Fund's SB 84 principal loan balance and interest payable is $52,447,093 and 115,924, respectively. In 2021, State Fund incurred and paid interests of $166,441 and $1,225,977, respectively. The interest rate is the yield of the two-year constant maturity United States Treasury rate. The bill requires the principal and interest be fully repaid by June 30, 2030.

Aggregate principal amounts due over the term of the loan:

Year	Amount
2022	14,500,000
2023	15,089,000
2024	15,686,000
2025	7,172,093
Total amount due	$ 52,447,093

B. FHLB (Federal Home Loan Bank) Agreements

(1) Nature of the FHLB Agreement

State Fund is a member of the FHLB of San Francisco. State Fund has been approved for $2,063,180,686 total financing availability, or the maximum credit limit for advances. Through its membership, State Fund has pledged to the FHLB a carrying value of $1,765,211,382 in exchange for cash advances with a current borrowing capacity of $1,253,143,613. It is part of the Company's strategy to utilize these funds for operations and investment in short to medium-term bonds. The total par value on loan was $256,915,000 as of year-end.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A			
(b) Membership Stock - Class B	$ 15,000,000	$15,000,000	
(c) Activity Stock			
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	$ 15,000,000	$15,000,000	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,253,143,613		

NOTES TO FINANCIAL STATEMENTS

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A			
(b) Membership Stock - Class B	$ 17,250,000	$17,250,000	
(c) Activity Stock			
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	$ 17,250,000	$17,250,000	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 731,039,601		

Under the Securities Backed Credit Program, members may borrow up to 100% of the current market value of its eligible securities pledged.

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$	$	$	$	$	$
2. Class B	$ 15,000,000	$ 15,000,000	$	$	$	$

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Protected Cell Account Total Collateral Pledged (Lines 2+3)	$ 1,775,840,934	$ 1,765,211,382	$256,915,000
2. Current Year General Account Total Collateral Pledged	1,775,840,934	1,765,211,382	256,915,000
3. Current Year Protected Cell Account Total Collateral Pledged			
4. Prior Year-end Total General and Protected Cell Account Total Collateral Pledged	$ 1,243,110,984	$ 1,184,163,696	$342,915,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Protected Cell Account Maximum Collateral Pledged (Lines 2+3)	$ 2,041,532,604	$ 2,012,062,164	$256,915,000
2. Current Year General Account Maximum Collateral Pledged	2,041,532,604	2,012,062,164	256,915,000
3. Current Year Protected Cell Account Maximum Collateral Pledged			
4. Prior Year-end Total General and Protected Cell Account Maximum Collateral Pledged	$ 1,608,007,071	$ 1,532,610,200	$320,726,600

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Protected Cell Account	4 Funding Agreements Reserves Established
(a) Debt	$256,915,000	$256,915,000		XXX
(b) Funding Agreements				
(c) Other				XXX
(d) Aggregate Total (a+b+c)	$256,915,000	$256,915,000		

2. Prior Year end

	1 Total 2+3	2 General Account	3 Protected Cell Account	4 Funding Agreements Reserves Established
(a) Debt	$342,915,000	$342,915,000		XXX
(b) Funding Agreements				
(c) Other				XXX
(d) Aggregate Total (a+b+c)	$342,915,000	$342,915,000		

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Protected Cell Account
1. Debt	$256,915,000	$256,915,000	
2. Funding Agreements			
3. Other			
4. Aggregate Total (1+2+3)	$256,915,000	$256,915,000	

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	Yes
2. Funding Agreements	No
3. Other	No

Note 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

State Fund employees are employees of the State. Consequently, State Fund employees participate in the State pension and other postemployment benefits (OPEB) plans. State Fund is not directly liable for obligations under the plans. As a result, State Fund recognizes pension and OPEB expense attributable to its proportionate share of the State's pension and OPEB cost for the period.

The State employee pension plan is administered by the Public Employees' Retirement System of the State of California (CalPERS). State Fund pays CalPERS the estimated employers' share of its employees' retirement cost solely based on assessments computed by CalPERS and State Controllers' Office (SCO).

The State's OPEB plan provides medical, prescription drug, and dental benefits (healthcare benefits) to retired statewide employees. The authority for establishing and amending the OPEB plan lies with CalPERS, while the authority for establishing and amending the funding policy lies with the State Legislature. The State's OPEB plan is a single-employer defined-benefit plan.

NOTES TO FINANCIAL STATEMENTS

For fiscal years beginning on and prior to July 1, 2016, the State's annual OPEB cost was calculated based on the annual required contribution (ARC) of the employer, an amount actuarially determined by the State in accordance with the parameters of GASB No. 45, Accounting and Financial Reporting by Employers for Postemployment Benefits Other Than Pensions (GASB 45). The ARC represents a level of funding that, if paid on an ongoing basis, is projected to cover the normal cost each year and amortize any unfunded actuarial accrued liabilities (or funding excess) (UAAL) over a period not to exceed 30 years.

For fiscal years beginning on July 1, 2017, the State's annual OPEB expense is calculated based on the service cost, or a.k.a normal cost, less member contributions less the expected return on assets plus an amortization of changes in the Net OPEB liability due to demographic experience, investment performance, assumption changes and plan changes in accordance with the parameters of GASB No. 75, Accounting and Financial Reporting for Postemployment Benefits Other than Pension (GASB 75). GASB 75, was effective for public employers' fiscal years beginning after June 15, 2017. The primary objective of this Statement is to improve accounting and financial reporting by state and local governments for OPEB. For defined benefit OPEB, this Statement identifies the methods and assumptions that are required to be used to project benefit payments, discount projected benefit payments to their actuarial present value, and attribute that present value to periods of employee service. The Statement details the recognition and disclosure requirements for employers with payables to defined benefit OPEB plans that are administered through trusts that meet the specified criteria. The State adopted GASB 75 on July 1, 2017.

To comply with GASB No. 68, Accounting and Financial Reporting for Pensions and GASB No. 75, CalPERS and third party actuarial firm prepared an actuarial valuation report for the State's net pension and OPEB liabilities for the State's fiscal year ended June 30, 2021 respectively (using a valuation date of June 30, 2020). The State determines the annual allocation for State Fund based upon the relationship of pensionable compensations for State Fund compared to the total State for Pension liabilities and active employee health benefit costs for State Fund compared to the total State active employee health benefit costs for OPEB liability. State Fund records its additional share (per GASB 45 for 2017 & prior and per GASB 75 effective 2018) of the annual OPEB cost and carries the accumulated balance (i.e., the allocated amount less the amount State Fund has funded to the State) as a liability. State Fund continues to pay on a "pay-as-you-go" funding policy until OPEB Prefunding took effect on July 1, 2018 for additional contributions made by both employers and employees.

State Fund continued to engage a third party for retirement actuarial consulting services to project the impact on Statutory accounting of GASB 68 and GASB 75. All actuarial methodologies, assumptions, and results as of June 30, 2020 discussed herein were provided to State Fund by the State and were followed by State Fund's external pension actuary for projection as of December 31, 2021 year-end reporting purposes.

Projected benefits for financial reporting purposes are based on the substantive plan and include the types of benefits provided at the time of each valuation and the historical pattern of sharing of benefit costs between employer and plan members to that point. The actuarial calculations reflect a long-term perspective. Actuarial valuations involve estimates of the value of reported amounts and assumptions about the probability of events far into the future. Actuarially determined amounts are subject to continual revisions as results are compared to past expectations and new estimates are made about the future. The State's UAAL for the pension and OPEB plans are based on a variety of actuarial assumptions as disclosed in the State's Comprehensive Annual Financial Report (CAFR). Separate actuarial valuations related to State Fund are not available. As a result, the portion of the State's unfunded pension and OPEB liabilities attributable to State Fund is estimated by State Fund, and will change over time.

State Fund recognizes in the statement of income only the annual normal cost allocation from the State, as this is the Company's current year expense for the plan for the period, in accordance with statutory accounting for plans in which an insurer participates but is not directly liable In December 2012, State Fund established a special surplus account to provide for the portion of the contingency for OPEB and pension costs that have not already been accrued as a liability, as permitted by SSAP No. 72, Surplus and Quasi-Reorganizations. The annual UAAL allocation from the State is recorded as a direct reduction to the special surplus account prior to 2019. In December 2019, State Fund reclassified its portion of OPEB and pension total liabilities based on its proportionate share provided by SCO as per compliance with GASB 68 and 75, following SSAP No. 5R, Liabilities, Contingencies and Impairment of Assets. These resulted in State Fund reducing its special surplus for OPEB and pension and increasing its corresponding liabilities.

In 2020, Management discovered that a portion of the pension contributions are for Amortization of Unfunded Liability. As a result, effective 2020 the pension contributions pertaining to the normal cost are recorded as pension expenses and the remaining amounts are applied as reduction to pension liability. State Fund incurred pension expense of $29,543,333 and $30,106,922 for the years ended December 31, 2021 and 2020, respectively.

State Fund incurred OPEB expenses of $50,636,956 and $48,923,606 in 2021 and 2020, respectively. State Fund paid retiree health benefit pro rata assessments of $39,279,727 and $34,595,322 for the years ended December 31, 2021 and 2020, respectively. In addition, State Fund also paid $10,288,942 and $8,392,939 of additional contributions for employer's OPEB Prefunding in 2021 and 2020, respectively.

NOTES TO FINANCIAL STATEMENTS

In 2021, State Fund reclassified a net of $60,601,224 in special surpluses to liabilities, by increasing OPEB surplus and decreasing OPEB liability by $23,440,079, increasing Pension surplus and decreasing OPEB surplus by $84,041,303, and finally decreasing Pension surplus and increasing Pension liability by the same amount based on the State Controller's allocation report (Accounting Element) as of June 30, 2021. These reclassifications are made in compliance with SSAP 5R. The liabilities for OPEB and Pension as of December 31, 2021 are $1,132,488,082 and $710,208,835, respectively. In December 2021, State Fund increased its special surplus for UAAL for OPEB by $22,393,958 as projected by our third party actuary.

In 2020, State Fund reclassified $180,807,108 to Pension and OPEB liability based on the State Controller's allocation report (Accounting Element) as of June 30, 2020, by reducing its special surplus of $71,398,370 for OPEB and $109,408,738 for Pension. These reclassifications are made in compliance with SSAP 5R. The liabilities for OPEB and Pension as of December 31, 2020 are $1,154,859,874 and $691,859,090, respectively. In December 2020, State Fund decreased its special surplus for UAAL for pension by $34,929,901 and increased its special surplus for UAAL for OPEB by $36,753,143 as projected by our third party actuary.

Note 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

A. Number of Share and Par or State Value of Each Class

Not applicable

B. Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues

Not applicable

C. Dividend Restrictions

Not applicable

D. Dates and Amounts of Dividends Paid

Not applicable

E. Profits that may be Paid as Ordinary Dividends to Stockholders

Not applicable

F. Restrictions Placed on Unassigned Funds (Surplus)

State Fund has established a special surplus fund, as allowed but not required by SSAP 72, to provide for the contingent obligation associated with the employees' unfunded pension and OPEB costs not yet assessed by the State of California. (Refer to Note 12).

State Fund has recognized a special surplus fund resulting from a retroactive reinsurance with XL Bermuda Ltd. (Refer to Note 23F).

G. Amount of Advances to Surplus not Repaid

Not applicable

H. Amount of Stock Held for Special Purposes

Not applicable

I. Reasons for Changes in Balance of Special Surplus Funds from Prior Period

The special surplus fund from retroactive reinsurance decreased by $39,656,338 due to recovery exceeding the consideration paid which resulted in the relief of funds from special surplus fund to unassigned fund (Refer to Note 23F).

In compliance with the Statements of Statutory Accounting Principles (SSAP) No. 5R -"Liabilities, Contingencies and Impairments of Assets", State Fund decreased its special surplus for OPEB and Pension by $38,207,266 as a result of the following reclassifications. OPEB surplus is increased by $22,393,958, Pension surplus is decreased by $84,041,303, based on the assessments of the State Controller's Office (SCO) state allocation report, and finally a reclassification of $23,440,079 from Unassigned surplus to OPEB surplus based on the evaluation of the third party actuary.

NOTES TO FINANCIAL STATEMENTS

J. Changes in Unassigned Funds

The portion of unassigned funds (surplus) represented by cumulative unrealized gain is $97,623,439.

K. Surplus Notes

Not applicable

L. Impact of quasi-reorganizations

Not applicable

M. Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization

Not applicable

Note 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

Not applicable

B. Assessments

In California, all insurers writing workers' compensation, including State Fund are required by law to bill their policyholders a premium surcharge to fund assessments for the California Insurance Guarantee Association (CIGA) and the Department of Industrial Relations (DIR) to protect claimants against insurer insolvencies and administer various aspects of the workers' compensation system. Annual assessments are paid in advance, based on prior year premiums with the final assessment based on reported calendar year written premium. State Fund generally requires the policyholders to pay an estimated surcharge at policy inception.

a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$40,624,785
b. Decreases current period:	
Policy surcharges collected	48,789,562
Policy surcharges charged off / write off	
Policy surcharges collected but not earned	
Policy surcharge credit refunds	
c. Increases current period:	
Policy surcharges paid	48,377,843
Policy surcharges collected but not earned	
Policy surcharges collected but not remitted	9,662,314
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current period	$49,875,380

Under the U.S. Longshoremen's and Harbor Workers' (L&H) Compensation Act, all carriers and self- insurers writing U.S. L&H policies, including State Fund, are required to make payments into a Special Fund based on a pro-rated assessment determined by the Secretary of the U.S. Department of Labor. The Special Fund was created to protect injured employees or their survivors by providing for subsequent injuries as defined by the Act. State Fund recorded a liability of $6,000,000 and $6,700,000 included in the "other liabilities" account as of December 31, 2021 and 2020, respectively, for future assessments under the U.S. L&H Compensation Act.

C. Gain Contingencies

Not applicable

D. Claims Related Extra Contractual Obligations and Bad Faith Losses Stemming from Lawsuits

Not applicable

E. Product Warranties

Not applicable

NOTES TO FINANCIAL STATEMENTS

F. Joint and Several Liabilities

Not applicable

G. All Other Contingencies

Lawsuits arise against State Fund in the normal course of business. Contingent liabilities arising from litigation and other matters are not considered material in relation to the financial position of State Fund.

As of December 31, 2021 and 2020, State Fund had admitted assets of $133,805,937 and $108,760,143, respectively in premiums receivable due from policyholders and agents. The potential for any additional loss is not believed to be material to the State Fund's financial position.

State Fund is contingently liable under certain structured settlement agreements.

Note 15 Leases

A. Lessee Operating Lease

(1) Lessee Operating Lease

State Fund leases certain office space, furniture, equipment and vehicles under non-cancellable operating leases. Leases for office space generally require additional payments comprising State Fund’s pro-rata share of increases in real estate taxes and building operating expenses. For the years ended December 31, 2021 and 2020, the total rental expense for office space charged to operations was $38,889,489 and $39,164,655, respectively, which included an allocation of rental value to space owned and occupied by State Fund of $26,471,491 and $27,150,246, respectively. Vehicle and other lease expenses were $178,608 and $258,089 for the years ended December 31, 2021 and 2020, respectively.

(2) Leases with Initial or Remaining Noncancelable Lease Terms in Excess of One Year

At December 31, 2021 the minimum aggregate rental commitments are as follows:

Year Ending December 31	Operating Leases
2022	$ 13,021,716
2023	9,362,224
2024	7,623,741
2025	7,091,716
2026	7,148,894
Subtotal	$ 44,248,291
Thereafter	6,986,564
Total	$ 51,234,855

(3) For Sale-Leaseback Transactions

State Fund has not entered into any sale and leaseback arrangements.

B. Lessor Leases

(1) Operating Leases:

a. Lessor's Leasing Arrangements

State Fund owns several properties that are partially leased to unrelated parties. Real estate owned and leased is stated at costs less accumulated depreciation. State Fund is responsible for the payment of property taxes, insurance and maintenance costs related to the leased properties.

b. Cost and Carrying Amount of Property on Lease or Held for Leasing

Rental income for the year ended December 31, 2021 was $4,726,344. The portion of the carrying value and accumulated depreciation of real estate owned that are partially leased are $22,959,873 and $5,292,076, respectively.

NOTES TO FINANCIAL STATEMENTS

c. Future minimum lease payment receivables under noncancelable leasing arrangements as of December 31 are as follows:

Year Ending December 31	Operating Leases
2022	$ 4,848,862
2023	4,324,590
2024	3,882,925
2025	3,554,418
2026	902,063
Subtotal	$ 17,512,858
Thereafter	1,871,981
Total	$ 19,384,839

d. The lease agreements contain no provision for contingent rental payments.

(2) Leveraged Leases:

Not Applicable

Note 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

Not applicable

Note 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

Not applicable

Note 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

Not applicable

Note 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable

NOTES TO FINANCIAL STATEMENTS

Note 20 Fair Value Measurements

A. Inputs Used for Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at Reporting Date

State Fund categorizes its financial instruments into a three-level hierarchy based on the priority of the inputs to the valuation technique, per SSAP No.100R. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement of the instrument in its entirety.

Level 1 – Quoted prices in active markets for identical assets or liabilities.

Level 2 – Inputs, other than quoted prices, that are observable by a marketplace participant, either directly or indirectly.

Level 3 – Unobservable inputs that are significant to the fair value measurement.

Bonds are generally stated at amortized cost, except bonds that are defined by the NAIC as Class 3 through 6, which are stated at the lower of amortized cost or fair value. As of December 31,2021, State Fund does not have NAIC Class 3 through 6 securities.

Common stocks and other money market mutual funds are reported at fair value. Real estate is measured at fair value on a non-recurring basis. The estimated fair value is obtained from third-party and/or internal appraisals less estimated costs to sell.

The table below summarizes State Fund's assets measured and reported at fair value as of December 31, 2021:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
Assets at fair value					
Cash Equivalent: Other Money Market Mutual Fund	$ 9,260,483	$	$	$	$ 9,260,483
Common Stocks: Industrial and Miscellaneous	1,065,451,700	15,000,000	71,821,798		1,152,273,498
Total assets at fair value/NAV	$ 1,074,712,183	$ 15,000,000	$ 71,821,798	$	$ 1,161,533,981

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Beginning Balance at 01/01/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2021
a. Assets										
Real Estate Investment Trust (REIT) Common Stock	$ 63,644,690	$	$	$	$ 5,966,819	$ 2,210,289	$	$	$	$ 71,821,798
Total Assets	$ 63,644,690	$	$	$	$ 5,966,819	$ 2,210,289	$	$	$	$ 71,821,798

(3) Policy on Transfers Into and Out of Level 3

At the end of each reporting period, State Fund evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into Level 3. No security was transferred into and out of level 3 during the reporting period.

(4) Inputs and Techniques Used for Level 2 and Level 3 Fair Values

The estimated fair value is obtained from third-party and/or internal appraisals less estimated costs to sell. The common stocks carried at fair value categorized as Level 2 are the Federal Home Loan Bank (FHLB) membership stock and are not publicly traded. They can be issued, exchanged, redeemed and repurchased only by FHLB at their stated par value of $100 per share. The common stocks carried at fair value categorized as Level 3 are the RREEF America Real Estate Investment Trust (REIT) investments. Quarterly valuations are performed by an external nationally known valuation firm as well as internally by Rosenberg Real Estate Equity Funds (RREEF).

(5) Derivative Fair Values

Not applicable

NOTES TO FINANCIAL STATEMENTS

B. Other Fair Value Disclosures

Not applicable

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 19,268,829,349	$ 18,514,574,037	$	$ 19,268,829,349	$	$	$
Common Stocks	1,152,273,498	1,152,273,498	1,065,451,700	15,000,000	71,821,798		
Cash, Cash equivalent, Short term investment	141,452,377	141,452,377	141,452,377				
Borrowings	$ (260,699,947)	$ (257,993,523)	$	$ (260,699,947)	$	$	$

D. Not Practicable to Estimate Fair Value

Not applicable

E. Instruments Measured at Net Asset Value (NAV)

Not applicable

Note 21 Other Items

A. Unusual or Infrequent Items

Not applicable

B. Troubled Debt Restructuring: Debtors

Not applicable

C. Other Disclosures

Not applicable

D. Business Interruption Insurance Recoveries

Not applicable

E. State Transferable and Non-transferable Tax Credits

Not applicable

F. Subprime Mortgage Related Risk Exposure

Not applicable

G. Insurance-Linked Securities (ILS) Contracts

Not applicable

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

Not applicable

Note 22 Events Subsequent

Subsequent events have been considered through February 25, 2022, the date of the issuance of these statutory financial statements. There were no events occurring subsequent to the end of the year that merited recognition or disclosure in these statements.

NOTES TO FINANCIAL STATEMENTS

Note 23 Reinsurance

A. Unsecured Reinsurance Recoverables

State Fund does not have an unsecured aggregate recoverable for losses, paid and unpaid including IBNR, loss adjustment expenses and unearned premium with any individual reinsurers, authorized or unauthorized, that exceed 3% of its policyholders' surplus.

B. Reinsurance Recoverable in Dispute

State Fund does not have reinsurance recoverable in dispute for paid losses and loss adjustment expenses that exceed 5% of policyholders' surplus from an individual reinsurer or exceed 10% of policyholders' surplus in aggregate.

C. Reinsurance Assumed and Ceded

Not applicable

D. Uncollectible Reinsurance

Not applicable

E. Commutation of Ceded Reinsurance

Not applicable

F. Retroactive Reinsurance

In August 2002, State Fund entered into a Loss Portfolio Transfer agreement (LPT) with XL Re Ltd. and ACE Bermuda Insurance Ltd. (the Reinsurers). The retroactive reinsurance agreement reinsured losses paid after January 1, 2002 on accident years 1980 through 1998. Under the LPT, State Fund retains liability for the first $950,000,000 of aggregate subject losses. In the first reinsured layer of coverage, the Reinsurers are liable for a 90% share of the next $1,150,000,000 of subject losses. Upon exhaustion of the first layer, State Fund retains the next $200,000,000 of subject losses in excess of $2,100,000,000. Then in a second reinsured layer, the Reinsurers are liable for a 90% share of the next $300,000,000 of subject losses. The maximum amount recoverable from the Reinsurers under both reinsured layers of the treaty is 90% of $1,450,000,000.

Under the LPT, State Fund initially recorded a retroactive ceded loss reserves credit of $1,035,000,000 for a payment of $728,743,650, thus recognizing a retroactive gain of $319,756,350. The gain was recorded as special surplus for retroactive reinsurance. The special surplus arising from the transaction will be considered to be earned surplus and transferred to unassigned funds (surplus) when cash recoveries from the Reinsurers exceed the total consideration paid by State Fund for the LPT. Additionally, State Fund received $1,790,844 as interest on monies held by the Reinsurers prior to the final consummation of the LPT. This resulted in a net amount paid by State Fund of $726,952,806.

By December 31, 2005, State Fund's carried gross loss reserves for the subject losses exceeded the upper limit of the second layer of the treaty. State Fund increased retroactive ceded reserves by an additional $270,000,000 (the $300,000,000 in the second layer less State Fund's 10% retention). As a result, State Fund recognized an additional retroactive gain of $256,500,000 ($270,000,000 net of a $13,500,000 deposit with Reinsurers for the coverage). Special surplus for retroactive reinsurance increased from $319,756,350 in 2004 to $576,256,350 at year end of 2005. The special surplus for retroactive reinsurance began to decline in 2012 as the total recovered balance exceeded LPT consideration paid.

Effective January 1, 2007, XL Re Ltd. assumed all the rights and obligations of Ace Bermuda Insurance Ltd to State Fund under the LPT through an Assumption Reinsurance and Novation Agreement.

In 2016, XL Re Ltd. completed a merger. The merged company holds the name XL Bermuda Ltd. and effective with the completion of the merger, XL Bermuda Ltd. assumed all rights and obligations of XL Re Ltd.

The original LPT contained a provision under the "Large Payment Oversight" clause, which was intended to address acceleration of payments due to settlement of claims. If the aggregate of Large Payments (defined as individual payments exceeding $10,000 intended to settle future liability) exceeds tabled values in the treaty (as specified at successive year ends), this would void coverage on claims with subsequent Large Payments unless the Reinsurers provide prior written consent for the payments, or State Fund agreed that reimbursement would be apportioned over the life expectancy of the injured employee.

The Large Payment Oversight provision was triggered in the third quarter of 2009. In order to simplify administration by all parties of this provision, State Fund and the Reinsurer amended the original LPT contract to allow the deferral of subsequent Large Payments to be done on the aggregated total for each calendar quarter, based on an agreed average life expectancy for the entire body of claim involved in the LPT.

NOTES TO FINANCIAL STATEMENTS

As of December 31, 2021, cumulative subject paid losses were $2,517,301,182, which exceeded the upper limit of the first layer of $2,100,000,000 placed at 90% and pierced the second layer of coverage. After the State Fund's retention of $950,000,000 and $200,000,000 on the first layer and second layer respectively, resulted to some combined total recoverable losses of $1,230,571,064, of which $1,051,208,606 was collected from the Reinsurers. $11,244,001 was billed as current receivable and $168,118,462 was receivable but not yet due from deferred large loss settlements.

(1) Retroactive Reinsurance Agreements (Loss Portfolio Transfer)

	Reported Company	
	Assumed	Ceded
a. Reserves Transferred:		
1. Initial Reserves	$	$ 1,035,000,000
2. Adjustments - Prior Year (s)		270,000,000
3. Adjustments - Current Year		
4. Current Total	$	$ 1,305,000,000
b. Consideration Paid or Received:		
1. Initial Consideration	$	$ (715,243,650)
2. Adjustments - Prior Year (s)		(13,500,000)
3. Adjustments - Current Year		
4. Current Total	$	$ (728,743,650)
c. Paid Losses Reimbursed or Recovered:		
1. Prior Year (s)	$	$ 1,011,552,268
2. Current Year		39,656,338
3. Current Total	$	$ 1,051,208,606
d. Special Surplus from Retroactive Reinsurance:		
1. Initial Surplus Gain or Loss	$	$ 319,756,350
2. Adjustments - Prior Year (s)		(26,308,618)
3. Adjustments - Current Year		(39,656,338)
4. Current Year Restricted Surplus		253,791,394
5. Cumulative Total Transferred to Unassigned Funds	$	$ (322,464,956)
e. All cedents and reinsurers involved in all transactions included in summary totals above:		
98-0351953 XL Bermuda Ltd.		$ 982,535,044
Total	$	$ 982,535,044

f. Total Paid Loss/LAE Amounts Recoverable

1. Authorized Reinsurers

Not applicable

2. Unauthorized Reinsurers

Company	Total Paid/Loss/LAE Recoverable	Amounts Over 90 Days Overdue	Collateral Held
98-0351953 XL Bermuda Ltd.	$ 179,362,463		$ 267,984,752
Total	$ 179,362,463	$ -	$ 267,984,752

3. Certified Reinsurers

Not applicable

4. Reciprocal Jurisdiction Reinsurers

Not applicable

G. Reinsurance Accounted for as a Deposit

Not applicable

H. Disclosures for the Transfer of Property and Casualty Run-off Agreements

Not applicable

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable

NOTES TO FINANCIAL STATEMENTS

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation

Not applicable

K. Reinsurance Credit

Not applicable

Note 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable

Note 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Current year changes in estimates of the costs of prior year losses and loss adjustment expenses (LAE) affect the current year Statement of Income. Increases in those estimates increase current year expense and are referred to as unfavorable development or prior year reserve shortages. Decreases in those estimates decrease current year expense and are referred to as favorable development or prior year reserve redundancies. The table below shows the current year changes in estimates of the costs of prior year losses and LAE and corresponding reserve shortage (unfavorable) or redundancy (favorable) in thousands.

State Fund completed its periodic analyses of the adequacy of the loss and loss adjustment expense (LAE) reserves. These analyses indicated that loss and LAE reserves overall remain adequate. State Fund reduced prior year loss reserves by $225 million due to favorable development. Additionally, there was a reduction of $6 million dollars on prior year LAE reserves, all from Adjusting & Other (AO), due to favorable development.

(In thousand)

Schedule P Lines of Business	Current Calendar Year Losses and LAE Incurred	Current Loss Year Losses and LAE incurred Schedule P Part 1	Prior Year Loss and LAE Shortage (Redundancy)	Loss and DCC shortage (Redundancy) Schedule P Part 2	AO Shortage (Redundancy)
Worker's Compensation	$1,258,457	$1,489,140	($230,683)	($224,833)	($5,850)

B. Information about Significant Changes in Methodologies and Assumptions

There have been no significant changes in assumptions or methodologies used in the calculation of the liability for unpaid losses and loss adjustment expenses.

Note 26 Intercompany Pooling Arrangements

Not applicable

Note 27 Structured Settlements

A. Reserves Released Due to Purchase of Annuities

State Fund requires the insurance companies that underwrite structured settlement annuities to have an A.M. Best credit rating of A+ or better. The present value of purchased annuities as reported to State Fund by the issuers was $707,293,434 at December 31, 2021. This represents the discounted amount as the nominal amount is not currently readily availbale from the issuers. State Fund is contingenly liable for 100% of the annuities should the issuers of the annuities fail to perform under the terms of the annuities, which would require State Fund to report these obligations at the nominal value.

Loss Reserves Eliminated by Annuities	Unrecorded Loss Contingencies
$707,293,434	$707,293,434

B. Annuities insurers with balance due greater than 1% of policyholders' surplus

Not applicable

NOTES TO FINANCIAL STATEMENTS

Note 28 Health Care Receivables

Not applicable

Note 29 Participating Policies

Not applicable

Note 30 Premium Deficiency Reserves

As of December 31, 2021 State Fund has $5,100,000 liabilities related to premium deficiency reserves. State Fund evaluates the need to record premium deficiency reserve at the end of each quarter. State Fund completed its evaluation of the premium deficiency reserves in January 2022, based on data as of December 31, 2021.

1. Liability carried for premium deficiency reserves	$	5,100,000
2. Date of the most recent evaluation of this liability		12/31/2021
3. Was anticipated investment income utilized in the calculation?		Yes [X] No [ ]

Note 31 High Deductibles

Not applicable

Note 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

Not applicable

Note 33 Asbestos/Environmental Reserves

As a workers compensation carrier, State Fund has incidental exposure to asbestos and environmental claims. Given that State Fund's book is principally small to medium size business State fund has no significant asbestos and environmental exposure aggregations.

A. The five-year roll forward of asbestos reserves, direct, assumed and net are provided below:

(1) Direct Basis:

Asbestos, Direct	2017	2018	2019	2020	2021
a. Beginning reserves (including Case, Bulk + IBNR Loss & LAE)	$40,467,265	$69,042,618	$66,448,252	$63,231,283	$54,955,160
b. Incurred losses and loss adjustment expense	30,632,216	138	231	(16,810,000)	0
c. Calendar year payments for losses and loss adjustment expenses	2,056,863	2,594,504	3,217,200	(8,533,877)	5,280,445
d. Ending reserves (including Case, Bulk + IBNR Loss & LAE)	$69,042,618	$66,448,252	$63,231,283	$54,955,160	$49,674,715

NOTES TO FINANCIAL STATEMENTS

(2) Assumed Reinsurance - None

(3) Net of Ceded Reinsurance Basis:

	2017	2018	2019	2020	2021
a. Beginning reserves (including Case, Bulk + IBNR Loss & LAE)	$38,733,887	$67,452,982	$65,016,104	$62,021,244	$54,955,160
b. Incurred losses and loss adjustment expense	30,632,217	138	65,156	(15,599,961)	0
c. Calendar year payments for losses and loss adjustment expenses	1,913,122	2,437,016	3,060,016	(8,533,877)	5,280,445
d. Ending reserves (including Case, Bulk + IBNR Loss & LAE)	$67,452,982	$65,016,104	$62,021,244	$54,955,160	$49,674,715

B. Asbestos IBNR and Bulk Reserve, Direct, Assumed and Net

(1) Direct Basis:	$38,872,958
(2) Assumed Reinsurance Basis:	-
(3) Net of Ceded Reinsurance Basis:	$38,872,958

C. Asbestos LAE Reserve, Direct, Assumed and Net

(1) Direct Basis:	$10,955,567
(2) Assumed Reinsurance Basis:	-
(3) Net of Ceded Reinsurance Basis:	$10,955,567

D. Five-Year Roll forwarded of Environmental Reserves, Direct, Assumed and Net

Not applicable

E. Environmental IBNR and Bulk Reserve, Direct, Assumed and Net

Not applicable

F. Environmental LAE Reserve, Direct, Assumed and Net

Not applicable

Note 34 Subscriber Savings Accounts

Not applicable

Note 35 Multiple Peril Crop Insurance

Not applicable

Note 36 Financial Guaranty Insurance

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ ] No [X]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [ ] No [ ] N/A [X]

1.3 State Regulating? ..... California

1.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/20/2018

3.4 By what department or departments?
California Department of Insurance .....

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [X] No [ ] N/A [ ]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
.....	.....	.....

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; ..... %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity
.....	.....

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the reporting entity? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [X] N/A [ ]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

Ernst & Young LLP, 560 Mission Street, Suite 1600, San Francisco, CA 94105 .....

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Guy Avagliano, FCAS-MAAA, Consulting Actuary, associate with the firm, Milliman SA, 650 California Street, 17th Floor San Francisco, CA ...

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [ ] No [X]

12.11 Name of real estate holding company .....

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value ..... $ .....

12.2 If, yes provide explanation:

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

Not applicable .....

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

c. Compliance with applicable governmental laws, rules and regulations;

d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

e. Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

14.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

14.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $
- 20.12 To stockholders not officers ..... $
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $
- 20.22 To stockholders not officers ..... $
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $
- 21.22 Borrowed from others ..... $
- 21.23 Leased from others ..... $
- 21.24 Other ..... $

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ .....
- 22.22 Amount paid as expenses ..... $
- 22.23 Other amounts paid ..... $

23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [ ] No [X]

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03) ..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [ ] No [ ] N/A [X]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] N/A [X]

25.08 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [ ] No [ ] N/A [X]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $

25.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $

25.093 Total payable for securities lending reported on the liability page. $

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21	Subject to repurchase agreements	$
26.22	Subject to reverse repurchase agreements	$
26.23	Subject to dollar repurchase agreements	$
26.24	Subject to reverse dollar repurchase agreements	$
26.25	Placed under option agreements	$
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
26.27	FHLB Capital Stock	$ 15,000,000
26.28	On deposit with states	$
26.29	On deposit with other regulatory bodies	$ 59,276,596
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 1,765,211,382
26.32	Other	$

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [ ] No [X]

27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ] N/A [X]
If no, attach a description with this statement.

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [ ]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]

27.42 Permitted accounting practice Yes [ ] No [ ]

27.43 Other accounting guidance Yes [ ] No [ ]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

28.2 If yes, state the amount thereof at December 31 of the current year. $

29. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

29.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
State Treasurer's Office	915 Capitol Mall, Rm 314 Sacramento, CA 95814
Federal Home Loan Bank of San Francisco	333 Bush Street, Suite 2700, San Francisco, CA 94104

GENERAL INTERROGATORIES

29.02 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? ..... Yes [ ] No [X]

29.04 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

29.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
DWS Investment Management Americas, Inc.	U
New England Asset Management	U
Wellington Management Company, LLP	U
Conning, Inc.	U

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [X] No [ ]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [X] No [ ]

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
Crd # 104518	DWS Investment Management Americas, Inc.	CZ83K4EEEX8QVCT3B128	SEC	NO
Crd # 105900	New England Asset Management	KUR85E5PS4GQFZTFC130	SEC	NO
Crd # 106595	Wellington Management Company, LLP	549300YHP12TEZNLCX41	SEC	DS
Crd # 107423	Conning, Inc.	549300Z0G14KK37BDV40	SEC	NO

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [X]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	18,514,574,037	19,268,829,349	754,255,312
31.2 Preferred stocks			
31.3 Totals	18,514,574,037	19,268,829,349	754,255,312

31.4 Describe the sources or methods utilized in determining the fair values:

The carrying value for structured securities have been determined in accordance with the guidelines provided by the NAIC. Fair value is determined using a pricing hierarchy starting with a widely accepted pricing vendor, followed by State Fund's custodial Bank, portfolio managers' independent pricing services and other pricing services.

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [X]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

Prices are obtained from the dealer/market makers for these securities. These prices are non-binding but represent their best estimate of fair value per market conditions.

33.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No [ ]

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
    a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
    b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
    c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
    d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

    Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 2,169,097

38.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
Workers Compensation Insurance Rating Bureau	1,747,984

39.1 Amount of payments for legal expenses, if any? ..... $ 280,867

39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ .....

40.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [X]

1.2 If yes, indicate premium earned on U. S. business only. ..... $ _____

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... $ _____

1.31 Reason for excluding

.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. ..... $ _____

1.5 Indicate total incurred claims on all Medicare Supplement Insurance. ..... $ _____

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $

1.62 Total incurred claims ..... $

1.63 Number of covered lives .....

All years prior to most current three years

1.64 Total premium earned ..... $

1.65 Total incurred claims ..... $

1.66 Number of covered lives .....

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $

1.72 Total incurred claims ..... $

1.73 Number of covered lives .....

All years prior to most current three years

1.74 Total premium earned ..... $

1.75 Total incurred claims ..... $

1.76 Number of covered lives .....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	1,236,156,838	1,015,787,011
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	11,636,531,817	11,778,477,440
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Did the reporting entity issue participating policies during the calendar year? ..... Yes [X] No [ ]

3.2 If yes, provide the amount of premium written for participating and/or non-participating policies during the calendar year:

3.21 Participating policies ..... $ 1,233,698,929

3.22 Non-participating policies ..... $ 1,751,648

4. For mutual reporting Entities and Reciprocal Exchanges Only:

4.1 Does the reporting entity issue assessable policies? ..... Yes [ ] No [ ]

4.2 Does the reporting entity issue non-assessable policies? ..... Yes [ ] No [ ]

4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders? ..... % _____

4.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums. ..... $ _____

5. For Reciprocal Exchanges Only:

5.1 Does the Exchange appoint local agents? ..... Yes [ ] No [ ]

5.2 If yes, is the commission paid:

5.21 Out of Attorney's-in-fact compensation ..... Yes [ ] No [ ] N/A [X]

5.22 As a direct expense of the exchange ..... Yes [ ] No [ ] N/A [X]

5.3 What expenses of the Exchange are not paid out of the compensation of the Attorney-in-fact?

.....

5.4 Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred? ..... Yes [ ] No [ ]

5.5 If yes, give full information

.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

6.1 What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?
See Page 16.4

6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process.
See Page 16.4

6.3 What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?

6.4 Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence? Yes [X] No [ ]

6.5 If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss.

7.1 Has this reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss ratio cap, an aggregate limit or any similar provisions)? Yes [ ] No [X]

7.2 If yes, indicate the number of reinsurance contracts containing such provisions:

7.3 If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)? Yes [ ] No [ ]

8.1 Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured? Yes [ ] No [X]

8.2 If yes, give full information

9.1 Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:
(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;
(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;
(c) Aggregate stop loss reinsurance coverage;
(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;
(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or
(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity. Yes [X] No [ ]

9.2 Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:
(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or
(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract. Yes [ ] No [X]

9.3 If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:
(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;
(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and
(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.

9.4 Except for transactions meeting the requirements of paragraph 36 of SSAP No. 62R, Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:
(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or
(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP? Yes [ ] No [X]

9.5 If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.

9.6 The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:
(a) The entity does not utilize reinsurance; or, Yes [ ] No [X]
(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or Yes [ ] No [X]
(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement. Yes [ ] No [X]

10. If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done? Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

11.1 Has the reporting entity guaranteed policies issued by any other entity and now in force? ..... Yes [ ] No [X]

11.2 If yes, give full information

.....

12.1 If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the asset schedule, Page 2, state the amount of corresponding liabilities recorded for:

12.11 Unpaid losses ..... $ .....

12.12 Unpaid underwriting expenses (including loss adjustment expenses) ..... $ .....

12.2 Of the amount on Line 15.3, Page 2, state the amount which is secured by letters of credit, collateral, and other funds ..... $ _____

12.3 If the reporting entity underwrites commercial insurance risks, such as workers' compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses? ..... Yes [ ] No [X] N/A [ ]

12.4 If yes, provide the range of interest rates charged under such notes during the period covered by this statement:

12.41 From .... %

12.42 To .... %

12.5 Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves , including unpaid losses under loss deductible features of commercial policies? ..... Yes [ ] No [X]

12.6 If yes, state the amount thereof at December 31 of the current year:

12.61 Letters of credit ..... $ .....

12.62 Collateral and other funds ..... $ .....

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): ..... $ _____

13.2 Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision? ..... Yes [ ] No [ ]

13.3 State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount. .....

14.1 Is the company a cedant in a multiple cedant reinsurance contract? ..... Yes [ ] No [X]

14.2 If yes, please describe the method of allocating and recording reinsurance among the cedants:

.....

14.3 If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts? ..... Yes [ ] No [ ]

14.4 If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements? ..... Yes [ ] No [ ]

14.5 If the answer to 14.4 is no, please explain:

.....

15.1 Has the reporting entity guaranteed any financed premium accounts? ..... Yes [ ] No [X]

15.2 If yes, give full information

.....

16.1 Does the reporting entity write any warranty business? ..... Yes [ ] No [X]

If yes, disclose the following information for each of the following types of warranty coverage:

	1 Direct Losses Incurred	2 Direct Losses Unpaid	3 Direct Written Premium	4 Direct Premium Unearned	5 Direct Premium Earned
16.11 Home					
16.12 Products					
16.13 Automobile					
16.14 Other*					

* Disclose type of coverage:

.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

17.1 Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F - Part 3 that is exempt from the statutory provision for unauthorized reinsurance? ..... Yes [ ] No [X]

Incurred but not reported losses on contracts in force prior to July 1, 1984, and not subsequently renewed are exempt from the statutory provision for unauthorized reinsurance. Provide the following information for this exemption:

17.11 Gross amount of unauthorized reinsurance in Schedule F - Part 3 exempt from the statutory provision for unauthorized reinsurance ..... $ .....

17.12 Unfunded portion of Interrogatory 17.11 ..... $ .....

17.13 Paid losses and loss adjustment expenses portion of Interrogatory 17.11 ..... $ .....

17.14 Case reserves portion of Interrogatory 17.11 ..... $ .....

17.15 Incurred but not reported portion of Interrogatory 17.11 ..... $ .....

17.16 Unearned premium portion of Interrogatory 17.11 ..... $ .....

17.17 Contingent commission portion of Interrogatory 17.11 ..... $ .....

18.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

18.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $ .....

18.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

18.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $ .....

19. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ ] No [X]

19.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [X]

Response to interrogatory 6.1 on page 16
In 2021, for all natural catastrophes, State Fund had reinsurance coverage for all natural catastrophes of $360 million. This coverage was comprised of a treaty covering 20% or $60 million of the layer $300 million in excess of $50 million for a catastrophe involving at least 4 claimants and treaties that cover $300 million in excess of $350 million. The treaties provided for one reinstatement to the full original limit, for an additional premium calculated as a pro rata share of the original premium, based on the portion of each layer being reinstated.

For earthquakes only, State Fund was also covered in 2021 by a catastrophe bond that would provide coverage of $210 million of the $300 million excess of $50 million layer.

For terrorism incidents, including losses generated from nuclear, biological, chemical or radiological events, State Fund was covered by a combination of private reinsurance and Federal Terrorism Risk Insurance Program Reauthorization Act of 2015 (TRIPRA). TRIPRA provided coverage for 80 percent of losses in excess of 20 percent of 2020 Direct Earned Premium, or approximately $206 million. Per occurrence excess of loss reinsurance covered $300 million of losses in excess of $50 million not covered by TRIPRA, for an incident involving at least 4 claimants.

Response to interrogatory 6.2 from page 16
For the 2021 coverage, State Fund, in 2020, used the modelling resources of Willis Re, our lead reinsurance intermediary, to estimate the cumulative exceedance probability curve for aggregate annual terrorism losses and for per occurrence earthquake losses for both random and peak exposure periods. Standard catastrophe models such as RMS and AIR were used to determine the selected reinsurance structure based on State Fund's existing capital. Other risks of insurance loss are widely dispersed and considered within the risk tolerance of the organization given current surplus levels.

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

		1 2021	2 2020	3 2019	4 2018	5 2017
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	1,237,661,827	1,078,474,415	1,206,937,979	1,339,288,843	1,360,268,112
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)					
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)					
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)					
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
6.	Total (Line 35)	1,237,661,827	1,078,474,415	1,206,937,979	1,339,288,843	1,360,268,112
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	1,221,227,190	1,063,132,383	1,191,288,914	1,324,764,664	1,345,110,378
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)					
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)					
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)					
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
12.	Total (Line 35)	1,221,227,190	1,063,132,383	1,191,288,914	1,324,764,664	1,345,110,378
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	(532,269,434)	(442,373,508)	53,091,838	(460,183,234)	(658,271,354)
14.	Net investment gain or (loss) (Line 11)	674,440,794	662,768,848	726,267,552	694,766,721	741,411,312
15.	Total other income (Line 15)	22,945,804	(48,039,348)	(79,895,094)	(48,006,358)	(42,621,537)
16.	Dividends to policyholders (Line 17)	(926,892)	100,540,799	160,009,865	6,946	89,157
17.	Federal and foreign income taxes incurred (Line 19)					
18.	Net income (Line 20)	166,044,056	71,815,192	539,454,431	186,570,183	40,429,264
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	20,543,292,570	20,629,711,519	20,975,227,957	20,762,568,232	20,779,237,445
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	78,647,241	53,365,352	64,017,000	82,241,069	98,452,243
	20.2 Deferred and not yet due (Line 15.2)	55,158,696	55,394,791	95,209,054	95,224,920	95,387,615
	20.3 Accrued retrospective premiums (Line 15.3)					
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	14,035,956,276	14,263,336,111	14,463,393,630	14,011,623,319	14,088,129,480
22.	Losses (Page 3, Line 1)	9,425,990,066	9,570,359,803	9,971,766,170	10,565,925,339	10,625,213,146
23.	Loss adjustment expenses (Page 3, Line 3)	2,164,417,330	2,146,801,240	2,247,219,336	2,409,703,222	2,415,582,489
24.	Unearned premiums (Page 3, Line 9)	46,124,422	61,316,396	58,209,088	56,541,465	66,181,357
25.	Capital paid up (Page 3, Lines 30 & 31)					
26.	Surplus as regards policyholders (Page 3, Line 37)	6,507,336,293	6,366,375,408	6,511,834,327	6,750,944,913	6,691,107,965
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	(88,446,881)	(388,590,276)	5,466,019	160,861,733	160,935,163
	Risk-Based Capital Analysis					
28.	Total adjusted capital	6,507,336,293	6,366,375,408	6,511,834,327	6,750,944,913	6,691,107,965
29.	Authorized control level risk-based capital	748,787,546	751,055,596	763,039,328	827,862,655	799,440,821
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line divided by Page 2, Line 12, Col. 3) x100.0					
30.	Bonds (Line 1)	91.9	93.7	92.9	93.6	93.8
31.	Stocks (Lines 2.1 & 2.2)	5.7	4.6	5.0	4.7	4.0
32.	Mortgage loans on real estate (Lines 3.1 and 3.2)					
33.	Real estate (Lines 4.1, 4.2 & 4.3)	1.5	1.4	1.3	1.3	1.4
34.	Cash, cash equivalents and short-term investments (Line 5)	0.7	0.3	0.7	0.4	0.9
35.	Contract loans (Line 6)					
36.	Derivatives (Line 7)					
37.	Other invested assets (Line 8)					
38.	Receivables for securities (Line 9)	0.3			0.0	0.0
39.	Securities lending reinvested collateral assets (Line 10)					
40.	Aggregate write-ins for invested assets (Line 11)					
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)					
43.	Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)					
44.	Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)					
45.	Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)					
46.	Affiliated mortgage loans on real estate					
47.	All other affiliated					
48.	Total of above Lines 42 to 47					
49.	Total Investment in Parent included in Lines 42 to 47 above					
50.	Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)					

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2021	2 2020	3 2019	4 2018	5 2017
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	97,623,439	(17,243,087)	147,224,998	(92,766,615)	4,812,491
52.	Dividends to stockholders (Line 35)					
53.	Change in surplus as regards policyholders for the year (Line 38)	140,960,885	(145,458,919)	(239,110,586)	59,836,947	(3,947,883)
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	1,074,187,336	1,114,654,505	1,061,181,281	1,021,790,546	1,031,871,830
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)					
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)					
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)					
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
59.	Total (Line 35)	1,074,187,336	1,114,654,505	1,061,181,281	1,021,790,546	1,031,871,830
	Net Losses Paid (Page 9, Part 2, Col. 4)					
60.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	1,069,983,837	1,112,435,890	1,058,023,400	1,019,928,930	1,027,716,875
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)					
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)					
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)					
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
65.	Total (Line 35)	1,069,983,837	1,112,435,890	1,058,023,400	1,019,928,930	1,027,716,875
	Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0					
66.	Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67.	Losses incurred (Line 2)	74.9	70.0	39.0	72.0	39.8
68.	Loss expenses incurred (Line 3)	26.9	22.0	16.9	27.3	77.4
69.	Other underwriting expenses incurred (Line 4)	42.0	50.1	39.6	35.2	33.1
70.	Net underwriting gain (loss) (Line 8)	(43.1)	(43.6)	4.5	(34.5)	(50.3)
	Other Percentages					
71.	Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	39.9	53.7	46.3	39.1	35.4
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	101.8	92.0	55.9	99.3	117.2
73.	Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)	18.8	16.7	18.3	19.6	20.1
	One Year Loss Development ($000 omitted)					
74.	Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	(224,833)	(333,989)	(499,741)	(52,003)	(447,963)
75.	Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100.0)	(3.5)	(5.1)	(7.4)	(0.8)	(6.7)
	Two Year Loss Development ($000 omitted)					
76.	Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	(483,822)	(833,729)	(551,743)	(499,966)	(414,699)
77.	Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	(7.4)	(12.4)	(8.2)	(7.5)	(6.3)

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0000 BUSINESS IN THE STATE OF California DURING THE YEAR 2021 NAIC Company Code 35076

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation	1,235,450,577	1,250,541,214	46,821,783	45,486,493	1,073,547,136	924,967,039	9,459,184,132	125,711,734	73,989,764	337,211,486	149,183,741	34,756,864
17.1 Other Liability - occurrence												
17.2 Other Liability - claims made												
17.3 Excess workers' compensation					53,662		4,284,428	7,667		407,688		
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	1,235,450,577	1,250,541,214	46,821,783	45,486,493	1,073,600,798	924,967,039	9,463,468,561	125,719,401	73,989,764	337,619,174	149,183,741	34,756,864
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons insured under indemnity only products .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0000 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2021 NAIC Company Code 35076

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation	1,235,450,577	1,250,541,214	46,821,783	45,486,493	1,073,547,136	924,967,039	9,459,184,132	125,711,734	73,989,764	337,211,486	149,183,741	34,756,864
17.1 Other Liability - occurrence												
17.2 Other Liability - claims made												
17.3 Excess workers' compensation					53,662		4,284,428	7,667		407,688		
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	1,235,450,577	1,250,541,214	46,821,783	45,486,493	1,073,600,798	924,967,039	9,463,468,561	125,719,401	73,989,764	337,619,174	149,183,741	34,756,864
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons insured under indemnity only products .

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
0499999. Total - U.S. Non-Pool														
0799999. Total - Other (Non-U.S.)														
0899999. Total - Affiliates														
36-2781080	27855	ZURICH AMERICAN INS CO OF IL	IL	2,211					192	638	600			
0999999. Total Other U.S. Unaffiliated Insurers				2,211					192	638	600			
1299999. Total - Pools and Associations														
9999999 Totals				2,211					192	638	600			

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1 ID Number	2 NAIC Com-pany Code	3 Name of Company	4 Date of Contract	5 Original Premium	6 Reinsurance Premium

NONE

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
0499999. Total Authorized - Affiliates - U.S. Non-Pool																			
0799999. Total Authorized - Affiliates - Other (Non-U.S.)																			
0899999. Total Authorized - Affiliates																			
36-0719665	19232	ALLSTATE INS CO	IL			10		301	1					312				312	
74-0484030	60739	AMERICAN NATIONAL INS CO	TX					299	1					300				300	
06-1430254	10348	ARCH REINS CO	DE		1,480											140		(140)	
13-3531373	10006	CERITY INS CO	NY					250	4					254				254	
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	IL					398	4					402				402	
39-0264050	21458	EMPLOYERS INSURANCE OF WAUSAU	WI					597	6					603				603	
13-2673100	22039	GENERAL REINS CORP	DE			20		512	8					540				540	
74-2195939	42374	HOUSTON CASUALTY COMPANY	TX		185											17		(17)	
31-0542366	10677	IOA RE, INC O/B/O CINCINNATI INSURANCE CO	OH		370											35		(35)	
23-1502700	21970	LAMORAK INS CO	PA			13		204	2					219				219	
06-1481194	10829	MARKEL GLOBAL REINSURANCE CO	DE		153											14		(14)	
13-4924125	10227	MUNICH REINS AMER INC	DE		1,339											138		(138)	
47-0698507	23680	ODYSSEY REINS CO	CT		191											18		(18)	
25-0410420	24147	OLD REPUBLIC INS CO	PA			10		471	4					485				485	
41-0451140	67105	RELIASTAR LIFE INS CO	MN			2,191	20	23,337	297					25,845				25,845	
13-2997499	38776	SIRIUSPOINT AMERICA INS CO	NY					59						59				59	
75-1670124	38318	STARR INDEMNITY & LIABILITY CO	TX			6		248	1					255				255	
94-1517098	25534	TIG INSURANCE COMPANY	CA			3		536	4					543				543	
13-4032666	10945	TOKIO MARINE AMERICA INS CO	NY					150	2					152				152	
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT					398	4					402				402	
13-1290712	20583	XL REINSURANCE	NY					8,667	62					8,728				8,728	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					3,717	2,254	20	36,427	399					39,099		363		38,736	
AA-9995022	00000	EXCESS & CASUALTY REINSURANCE ASSOCIATION	NY					445	1					446				446	
1199999. Total Authorized - Pools - Voluntary Pools								445	1					446				446	
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					3,717	2,254	20	36,872	400					39,545		363		39,182	
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool																			
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)																			
2299999. Total Unauthorized - Affiliates																			
AA-1126623	00000	A.F.BEASLEY SYNDICATE NO. 0623/2623 (AFB)	GBR		153											14		(14)	
AA-3194128	00000	ALLIED WORLD ASSURANCE COMPANY, LTD	BMU		419											40		(40)	
AA-1128001	00000	AMLIN SYNDICATE NO. 2001 (AML)	GBR		740											70		(70)	
AA-3194126	00000	ARCH REINSURANCE LTD, BERMUDA	BMU		37											3		(3)	
AA-1120084	00000	ARCH SYNDICATE NO. 1955 (ASL)	GBR		153											14		(14)	
AA-3191352	00000	ASCOT REINSURANCE COMPANY LIMITED	BMU		47											4		(4)	
AA-1127414	00000	ASCOT SYNDICATE NO. 1414 (ASC)	GBR		95											9		(9)	
AA-1126609	00000	ATRIUM SYNDICATE NO. 0609 (AUW)	GBR		191											18		(18)	
AA-1126004	00000	CANOPIUS SYNDICATE NO. 4444/0958 (CNP)	GBR		153											14		(14)	
AA-1127084	00000	CHAUCER SYNDICATE NO. 1084 (CSL)	GBR		1,000														
AA-1120157	00000	DALE SYNDICATE NO. 1729 (DUW)	GBR		76											7		(7)	
AA-3194122	00000	DAVINCI REINSURANCE LIMITED (REN RE)	BMU		304											29		(29)	
AA-3194101	00000	EVEREST REINSURANCE (BERMUDA) LTD	BMU		925											87		(87)	
AA-3191204	00000	GOLDEN STATE RE II	BMU		4,684														
AA-3190060	00000	HANNOVER RE (BERMUDA) LTD	BMU		578											55		(55)	
AA-1340125	00000	HANNOVER REINSURANCE COMPANY	DEU					250	4					254				254	
AA-2230425	00000	I.R.B. INSTITUTO DE RESSEGUROS	BRA			30	1	341	3					374				374	
AA-1128987	00000	BRIT SYNDICATE NO. 2987 (BRT)	GBR		277											26		(26)	

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-1129000	00000	MARKEL SWITZERLAND SYNDICATE NO. 3000 (MKL)	GBR		380											36		(36)	
AA-1460019	00000	MS AMLIN AG, BERUDA	CHE		370											35		(35)	
AA-1340165	00000	MUNCHENER RUECKVEERSICHERUNGS GESELSCHAFT	DEU		1,088											111		(111)	
AA-1780048	00000	RENAISSANCE REINSURANCE SYNDICATE NO. 1458 (REN)	GBR		153											14		(14)	
AA-3190339	00000	RENAISSANCE REINSURANCE LTD, BERMUDA	BMU		555											52		(52)	
AA-1127183	00000	TALBOT SYNDICATE NO 1183 (TAL)	GBR		114											11		(11)	
AA-3190870	00000	VALIDUS REINSURANCE LTD	BMU		228											21		(21)	
AA-1121575	00000	YASUDA FIRE & MARINE INS EUROP	GBR			27	1	15						43				43	
2699999. Total Unauthorized - Other Non-U.S. Insurers					12,718	57	1	606	6					671		673		(3)	
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					12,718	57	1	606	6					671		673		(3)	
3299999. Total Certified - Affiliates - U.S. Non-Pool																			
3599999. Total Certified - Affiliates - Other (Non-U.S.)																			
3699999. Total Certified - Affiliates																			
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)																			
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool																			
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)																			
5099999. Total Reciprocal Jurisdiction - Affiliates																			
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)																			
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					16,435	2,310	21	37,478	406					40,216		1,036		39,179	
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)																			
9999999 Totals					16,435	2,310	21	37,478	406					40,216		1,036		39,179	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX											XXX		
0899999. Total Authorized - Affiliates				XXX											XXX		
36-0719665	ALLSTATE INS CO						312		312	374		374		374	2		15
74-0484030	AMERICAN NATIONAL INS CO						300		300	360		360		360	3		17
06-1430254	ARCH REINS CO														2		
13-3531373	CERITY INS CO						254		254	304		304		304	4		16
36-2114545	CONTINENTAL CASUALTY COMPANY						402		402	482		482		482	3		23
39-0264050	EMPLOYERS INSURANCE OF WAUSAU						603		603	723		723		723	3		35
13-2673100	GENERAL REINS CORP						540		540	648		648		648	1		23
74-2195939	HOUSTON CASUALTY COMPANY														1		
31-0542366	IOA RE, INC O/B/O CINCINNATI INSURANCE CO														2		
23-1502700	LAMORAK INS CO						219	44	176	211		211		211	6		29
06-1481194	MARKEL GLOBAL REINSURANCE CO														3		
13-4924125	MUNICH REINS AMER INC														2		
47-0698507	ODYSSEY REINS CO														3		
25-0410420	OLD REPUBLIC INS CO						485		485	582		582		582	2		24
41-0451140	RELIASTAR LIFE INS CO						25,845	5,169	20,676	24,811		24,811		24,811	3		1,191
13-2997499	SIRIUSPOINT AMERICA INS CO						59		59	71		71		71	4		4
75-1670124	STARR INDEMNITY & LIABILITY CO						255	51	204	245		245		245	3		12
94-1517098	TIG INSURANCE COMPANY						543	109	435	521		521		521	6		73
13-4032666	TOKIO MARINE AMERICA INS CO						152		152	183		183		183	1		7
06-0566050	TRAVELERS INDEMNITY COMPANY						402		402	482		482		482	1		17
13-1290712	XL REINSURANCE						8,728		8,728	10,474		10,474		10,474	2		429
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX			39,099	5,373	33,726	40,472		40,472		40,472	XXX		1,916
AA-9995022	EXCESS & CASUALTY REINSURANCE ASSOCIATION						446		446	535		535		535	3		26
1199999. Total Authorized - Pools - Voluntary Pools				XXX			446		446	535		535		535	XXX		26
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)				XXX			39,545	5,373	34,172	41,007		41,007		41,007	XXX		1,942
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX											XXX		
2299999. Total Unauthorized - Affiliates				XXX											XXX		
AA-1126623	A.F.BEASLEY SYNDICATE NO. 0623/2623 (AFB)														3		
AA-3194128	ALLIED WORLD ASSURANCE COMPANY, LTD														3		
AA-1128001	AMLIN SYNDICATE NO. 2001 (AML)														3		
AA-3194126	ARCH REINSURANCE LTD, BERMUDA														2		
AA-1120084	ARCH SYNDICATE NO. 1955 (ASL)														6		
AA-3191352	ASCOT REINSURANCE COMPANY LIMITED														3		
AA-1127414	ASCOT SYNDICATE NO. 1414 (ASC)														6		
AA-1126609	ATRIUM SYNDICATE NO. 0609 (AUW)														6		
AA-1126004	CANOPIUS SYNDICATE NO. 4444/0958 (CNP)														6		
AA-1127084	CHAUCER SYNDICATE NO. 1084 (CSL)														6		
AA-1120157	DALE SYNDICATE NO. 1729 (DUW)														6		

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Credit Risk)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-3194122	DAVINCI REINSURANCE LIMITED (REN RE)														3		
AA-3194101	EVEREST REINSURANCE (BERMUDA) LTD														2		
AA-3191204	GOLDEN STATE RE II														6		
AA-3190060	HANNOVER RE (BERMUDA) LTD														2		
AA-1340125	HANNOVER REINSURANCE COMPANY		256	0001		254			254	304		304	256	48	2	11	2
AA-2230425	I.R.B. INSTITUTO DE RESSEGUROS		226	0002		226	148	152	221	266		266	226	39	3	11	2
AA-1128987	BRIT SYNDICATE NO. 2987 (BRT)														6		
AA-1129000	MARKEL SWITZERLAND SYNDICATE NO. 3000 (MKL)														3		
AA-1460019	MS AMLIN AG, BERUDA														3		
AA-1340165	MUNCHENER RUECKVEERSICHERUNGS GESELSCHAFT														2		
AA-1780048	RENAISSANCE REINSURANCE SYNDICATE NO. 1458 (REN)														2		
AA-3190339	RENAISSANCE REINSURANCE LTD, BERMUDA														2		
AA-1127183	TALBOT SYNDICATE NO 1183 (TAL)														6		
AA-3190870	VALIDUS REINSURANCE LTD														3		
AA-1121575	YASUDA FIRE & MARINE INS EUROP						43	43							6		
2699999. Total Unauthorized - Other Non-U.S. Insurers			482	XXX		480	191	196	475	570		570	482	88	XXX	21	4
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)			482	XXX		480	191	196	475	570		570	482	88	XXX	21	4
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX											XXX		
3699999. Total Certified - Affiliates				XXX											XXX		
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX											XXX		
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX											XXX		
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX											XXX		
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX											XXX		
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)			482	XXX		480	39,736	5,568	34,647	41,577		41,577	482	41,094	XXX	21	1,946
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9999999 Totals			482	XXX		480	39,736	5,568	34,647	41,577		41,577	482	41,094	XXX	21	1,946

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
0499999. Total Authorized - Affiliates - U.S. Non-Pool																	XXX	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)																	XXX	
0899999. Total Authorized - Affiliates																	XXX	
36-0719665	ALLSTATE INS CO	10						10			10		28				YES	
74-0484030	AMERICAN NATIONAL INS CO																YES	
06-1430254	ARCH REINS CO																YES	
13-3531373	CERITY INS CO																YES	
36-2114545	CONTINENTAL CASUALTY COMPANY																YES	
39-0264050	EMPLOYERS INSURANCE OF WAUSAU																YES	
13-2673100	GENERAL REINS CORP	20						20			20		22				YES	
74-2195939	HOUSTON CASUALTY COMPANY																YES	
31-0542366	IOA RE, INC O/B/O CINCINNATI INSURANCE CO																YES	
23-1502700	LAMORAK INS CO			3	3	7	14	14			14	11		100.0	78.8	53.5	NO	
06-1481194	MARKEL GLOBAL REINSURANCE CO																YES	
13-4924125	MUNICH REINS AMER INC																YES	
47-0698507	ODYSSEY REINS CO																YES	
25-0410420	OLD REPUBLIC INS CO	8		1	1	1	2	10			10	2	7	21.2	9.5	7.5	YES	2
41-0451140	RELIASTAR LIFE INS CO	597		129	23	1,462	1,614	2,211			2,211	1,485	3,307	73.0	26.9	66.1	NO	
13-2997499	SIRIUSPOINT AMERICA INS CO																YES	
75-1670124	STARR INDEMNITY & LIABILITY CO	1		1	2	2	5	6			6	4	4	81.3	37.9	28.7	NO	
94-1517098	TIG INSURANCE COMPANY			1	1	1	2	3			3	2	1	81.3	44.9	28.7	NO	
13-4032666	TOKIO MARINE AMERICA INS CO																YES	
06-0566050	TRAVELERS INDEMNITY COMPANY																YES	
13-1290712	XL REINSURANCE																YES	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		637		134	31	1,472	1,637	2,274			2,274	1,503	3,369	72.0	26.6	64.8	XXX	2
AA-9995022	EXCESS & CASUALTY REINSURANCE ASSOCIATION																YES	
1199999. Total Authorized - Pools - Voluntary Pools																	XXX	
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		637		134	31	1,472	1,637	2,274			2,274	1,503	3,369	72.0	26.6	64.8	XXX	2
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool																	XXX	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)																	XXX	
2299999. Total Unauthorized - Affiliates																	XXX	
AA-1126623	A.F.BEASLEY SYNDICATE NO. 0623/2623 (AFB)																YES	
AA-3194128	ALLIED WORLD ASSURANCE COMPANY, LTD																YES	
AA-1128001	AMLIN SYNDICATE NO. 2001 (AML)																YES	
AA-3194126	ARCH REINSURANCE LTD, BERMUDA																YES	
AA-1120084	ARCH SYNDICATE NO. 1955 (ASL)																YES	
AA-3191352	ASCOT REINSURANCE COMPANY LIMITED																YES	
AA-1127414	ASCOT SYNDICATE NO. 1414 (ASC)																YES	
AA-1126609	ATRIUM SYNDICATE NO. 0609 (AUW)																YES	
AA-1126004	CANOPIUS SYNDICATE NO. 4444/0958 (CNP)																YES	
AA-1127084	CHAUCER SYNDICATE NO. 1084 (CSL)																YES	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1120157	DALE SYNDICATE NO. 1729 (DUW)																YES	
AA-3194122	DAVINCI REINSURANCE LIMITED (REN RE)																YES	
AA-3194101	EVEREST REINSURANCE (BERMUDA) LTD																YES	
AA-3191204	GOLDEN STATE RE II																YES	
AA-3190060	HANNOVER RE (BERMUDA) LTD																YES	
AA-1340125	HANNOVER REINSURANCE COMPANY																YES	
AA-2230425	I.R.B. INSTITUTO DE RESSEGUROS	3		3	3	21	27	30			30	24		89.2	80.2	69.5	NO	
AA-1128987	BRIT SYNDICATE NO. 2987 (BRT)																YES	
AA-1129000	MARKEL SWITZERLAND SYNDICATE NO. 3000 (MKL)																YES	
AA-1460019	MS AMLIN AG, BERUDA																YES	
AA-1340165	MUNCHENER RUECKVEERSICHERUNGS GESELSCHAFT																YES	
AA-1780048	RENAISSANCE REINSURANCE SYNDICATE NO. 1458 (REN)																YES	
AA-3190339	RENAISSANCE REINSURANCE LTD, BERMUDA																YES	
AA-1127183	TALBOT SYNDICATE NO 1183 (TAL)																YES	
AA-3190870	VALIDUS REINSURANCE LTD																YES	
AA-1121575	YASUDA FIRE & MARINE INS EUROP	2		2	2	23	26	28			28	24		92.9	87.4	82.0	NO	
2699999. Total Unauthorized - Other Non-U.S. Insurers		5		4	5	44	53	58			58	48		90.9	83.7	75.5	XXX	
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		5		4	5	44	53	58			58	48		90.9	83.7	75.5	XXX	
3299999. Total Certified - Affiliates - U.S. Non-Pool																	XXX	
3599999. Total Certified - Affiliates - Other (Non-U.S.)																	XXX	
3699999. Total Certified - Affiliates																	XXX	
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)																	XXX	
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool																	XXX	
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)																	XXX	
5099999. Total Reciprocal Jurisdiction - Affiliates																	XXX	
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)																	XXX	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		642		138	35	1,516	1,690	2,331			2,331	1,551	3,369	72.5	27.2	65.0	XXX	2
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)																	XXX	
9999999 Totals		642		138	35	1,516	1,690	2,331			2,331	1,551	3,369	72.5	27.2	65.0	XXX	2

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Provision for Reinsurance for Certified Reinsurers)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0899999. Total Authorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-0719665	ALLSTATE INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-0484030	AMERICAN NATIONAL INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1430254	ARCH REINS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3531373	CERITY INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2114545	CONTINENTAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-0264050	EMPLOYERS INSURANCE OF WAUSAU	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2673100	GENERAL REINS CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-2195939	HOUSTON CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-0542366	IOA RE, INC O/B/O CINCINNATI INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1502700	LAMORAK INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1481194	MARKEL GLOBAL REINSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4924125	MUNICH REINS AMER INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0698507	ODYSSEY REINS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
25-0410420	OLD REPUBLIC INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0451140	RELIASTAR LIFE INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2997499	SIRIUSPOINT AMERICA INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1670124	STARR INDEMNITY & LIABILITY CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-1517098	TIG INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4032666	TOKIO MARINE AMERICA INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0566050	TRAVELERS INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1290712	XL REINSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995022	EXCESS & CASUALTY REINSURANCE ASSOCIATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1199999. Total Authorized - Pools - Voluntary Pools				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2299999. Total Unauthorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126623	A.F.BEASLEY SYNDICATE NO. 0623/2623 (AFB)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194128	ALLIED WORLD ASSURANCE COMPANY, LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128001	AMLIN SYNDICATE NO. 2001 (AML)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194126	ARCH REINSURANCE LTD, BERMUDA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120084	ARCH SYNDICATE NO. 1955 (ASL)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191352	ASCOT REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127414	ASCOT SYNDICATE NO. 1414 (ASC)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126609	ATRIUM SYNDICATE NO. 0609 (AUW)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126004	CANOPIUS SYNDICATE NO. 4444/0958 (CNP)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

		Provision for Certified Reinsurance																
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-1127084	CHAUCER SYNDICATE NO. 1084 (CSL)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120157	DALE SYNDICATE NO. 1729 (DUW)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194122	DAVINCI REINSURANCE LIMITED (REN RE)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194101	EVEREST REINSURANCE (BERMUDA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191204	GOLDEN STATE RE II	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190060	HANNOVER RE (BERMUDA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340125	HANNOVER REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2230425	I.R.B. INSTITUTO DE RESSEGUROS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128987	BRIT SYNDICATE NO. 2987 (BRT)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1129000	MARKEL SWITZERLAND SYNDICATE NO. 3000 (MKL)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460019	MS AMLIN AG, BERUDA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340165	MUNCHENER RUECKVEERSICHERUNGS GESELSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780048	RENAISSANCE REINSURANCE SYNDICATE NO. 1458 (REN)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190339	RENAISSANCE REINSURANCE LTD, BERMUDA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127183	TALBOT SYNDICATE NO 1183 (TAL)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190870	VALIDUS REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121575	YASUDA FIRE & MARINE INS EUROP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2699999. Total Unauthorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX				XXX	XXX								
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX				XXX	XXX								
3699999. Total Certified - Affiliates				XXX				XXX	XXX								
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX				XXX	XXX								
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)				XXX				XXX	XXX								
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX				XXX	XXX								
9999999 Totals				XXX				XXX	XXX								

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Total Provision for Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
0499999. Total Authorized - Affiliates - U.S. Non-Pool			XXX	XXX				XXX	XXX	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)			XXX	XXX				XXX	XXX	
0899999. Total Authorized - Affiliates			XXX	XXX				XXX	XXX	
36-0719665	ALLSTATE INS CO		XXX	XXX				XXX	XXX	
74-0484030	AMERICAN NATIONAL INS CO		XXX	XXX				XXX	XXX	
06-1430254	ARCH REINS CO		XXX	XXX				XXX	XXX	
13-3531373	CERITY INS CO		XXX	XXX				XXX	XXX	
36-2114545	CONTINENTAL CASUALTY COMPANY		XXX	XXX				XXX	XXX	
39-0264050	EMPLOYERS INSURANCE OF WAUSAU		XXX	XXX				XXX	XXX	
13-2673100	GENERAL REINS CORP		XXX	XXX				XXX	XXX	
74-2195939	HOUSTON CASUALTY COMPANY		XXX	XXX				XXX	XXX	
31-0542366	IOA RE, INC O/B/O CINCINNATI INSURANCE CO		XXX	XXX				XXX	XXX	
23-1502700	LAMORAK INS CO	2	XXX	XXX		44	44	XXX	XXX	44
06-1481194	MARKEL GLOBAL REINSURANCE CO		XXX	XXX				XXX	XXX	
13-4924125	MUNICH REINS AMER INC		XXX	XXX				XXX	XXX	
47-0698507	ODYSSEY REINS CO		XXX	XXX				XXX	XXX	
25-0410420	OLD REPUBLIC INS CO		XXX	XXX				XXX	XXX	
41-0451140	RELIASTAR LIFE INS CO	297	XXX	XXX		5,169	5,169	XXX	XXX	5,169
13-2997499	SIRIUSPOINT AMERICA INS CO		XXX	XXX				XXX	XXX	
75-1670124	STARR INDEMNITY & LIABILITY CO	1	XXX	XXX		51	51	XXX	XXX	51
94-1517098	TIG INSURANCE COMPANY		XXX	XXX		109	109	XXX	XXX	109
13-4032666	TOKIO MARINE AMERICA INS CO		XXX	XXX				XXX	XXX	
06-0566050	TRAVELERS INDEMNITY COMPANY		XXX	XXX				XXX	XXX	
13-1290712	XL REINSURANCE		XXX	XXX				XXX	XXX	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		301	XXX	XXX		5,373	5,373	XXX	XXX	5,373
AA-9995022	EXCESS & CASUALTY REINSURANCE ASSOCIATION		XXX	XXX				XXX	XXX	
1199999. Total Authorized - Pools - Voluntary Pools			XXX	XXX				XXX	XXX	
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		301	XXX	XXX		5,373	5,373	XXX	XXX	5,373
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					XXX	XXX	XXX		XXX	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					XXX	XXX	XXX		XXX	
2299999. Total Unauthorized - Affiliates					XXX	XXX	XXX		XXX	
AA-1126623	A.F.BEASLEY SYNDICATE NO. 0623/2623 (AFB)				XXX	XXX	XXX		XXX	
AA-3194128	ALLIED WORLD ASSURANCE COMPANY, LTD				XXX	XXX	XXX		XXX	
AA-1128001	AMLIN SYNDICATE NO. 2001 (AML)				XXX	XXX	XXX		XXX	
AA-3194126	ARCH REINSURANCE LTD, BERMUDA				XXX	XXX	XXX		XXX	
AA-1120084	ARCH SYNDICATE NO. 1955 (ASL)				XXX	XXX	XXX		XXX	
AA-3191352	ASCOT REINSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1127414	ASCOT SYNDICATE NO. 1414 (ASC)				XXX	XXX	XXX		XXX	
AA-1126609	ATRIUM SYNDICATE NO. 0609 (AUW)				XXX	XXX	XXX		XXX	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Total Provision for Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1126004	CANOPIUS SYNDICATE NO. 4444/0958 (CNP)				XXX	XXX	XXX		XXX	
AA-1127084	CHAUCER SYNDICATE NO. 1084 (CSL)				XXX	XXX	XXX		XXX	
AA-1120157	DALE SYNDICATE NO. 1729 (DUW)				XXX	XXX	XXX		XXX	
AA-3194122	DAVINCI REINSURANCE LIMITED (REN RE)				XXX	XXX	XXX		XXX	
AA-3194101	EVEREST REINSURANCE (BERMUDA) LTD				XXX	XXX	XXX		XXX	
AA-3191204	GOLDEN STATE RE II				XXX	XXX	XXX		XXX	
AA-3190060	HANNOVER RE (BERMUDA) LTD				XXX	XXX	XXX		XXX	
AA-1340125	HANNOVER REINSURANCE COMPANY				XXX	XXX	XXX		XXX	
AA-2230425	I.R.B. INSTITUTO DE RESSEGUROS	5	148	5	XXX	XXX	XXX	152	XXX	152
AA-1128987	BRIT SYNDICATE NO. 2987 (BRT)				XXX	XXX	XXX		XXX	
AA-1129000	MARKEL SWITZERLAND SYNDICATE NO. 3000 (MKL)				XXX	XXX	XXX		XXX	
AA-1460019	MS AMLIN AG, BERUDA				XXX	XXX	XXX		XXX	
AA-1340165	MUNCHENER RUECKVEERSICHERUNGS GESELSCHAFT				XXX	XXX	XXX		XXX	
AA-1780048	RENAISSANCE REINSURANCE SYNDICATE NO. 1458 (REN)				XXX	XXX	XXX		XXX	
AA-3190339	RENAISSANCE REINSURANCE LTD, BERMUDA				XXX	XXX	XXX		XXX	
AA-1127183	TALBOT SYNDICATE NO 1183 (TAL)				XXX	XXX	XXX		XXX	
AA-3190870	VALIDUS REINSURANCE LTD				XXX	XXX	XXX		XXX	
AA-1121575	YASUDA FIRE & MARINE INS EUROP	5	43	5	XXX	XXX	XXX	43	XXX	43
2699999. Total Unauthorized - Other Non-U.S. Insurers		10	191	10	XXX	XXX	XXX	196	XXX	196
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		10	191	10	XXX	XXX	XXX	196	XXX	196
3299999. Total Certified - Affiliates - U.S. Non-Pool		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3599999. Total Certified - Affiliates - Other (Non-U.S.)		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3699999. Total Certified - Affiliates		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool			XXX	XXX				XXX	XXX	
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)			XXX	XXX				XXX	XXX	
5099999. Total Reciprocal Jurisdiction - Affiliates			XXX	XXX				XXX	XXX	
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)			XXX	XXX				XXX	XXX	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		310	191	10		5,373	5,373	196		5,568
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)										
9999999 Totals		310	191	10		5,373	5,373	196		5,568

SCHEDULE F - PART 4

Issuing or Confirming Banks for Letters of Credit from Schedule F, Part 3 ($000 Omitted)

1 Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
0001	1	026008073	Credit Agricole Corp & Investment Bank	256
0002	1	011075150	Santander Bank	226
Total				482

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

A. Report the five largest provisional commission rates included in the cedant's reinsurance treaties. The commission rate to be reported is by contract with ceded premium in excess of $50,000:

	1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1.			
2.			
3.			
4.			
5.			

B. Report the five largest reinsurance recoverables reported in Schedule F, Part 3, Column 15, due from any one reinsurer (based on the total recoverables, Schedule F, Part 3,Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

	1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated
6.	RELIASTAR LIFE INS CO	25,845		Yes [ ] No [X]
7.	XL REINSURANCE	8,728		Yes [ ] No [X]
8.	EMPLOYERS INSURANCE OF WAUSAU	603		Yes [ ] No [X]
9.	TIG INSURANCE COMPANY	543		Yes [ ] No [X]
10.	GENERAL REINS CORP	540		Yes [ ] No [X]

NOTE: Disclosure of the five largest provisional commission rates should exclude mandatory pools and joint underwriting associations.

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	20,156,669,531		20,156,669,531
2.	Premiums and considerations (Line 15)	133,805,937		133,805,937
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	2,331,389	(2,331,389)	
4.	Funds held by or deposited with reinsured companies (Line 16.2)	600,000		600,000
5.	Other assets	249,885,713		249,885,713
6.	Net amount recoverable from reinsurers		33,611,435	33,611,435
7.	Protected cell assets (Line 27)			
8.	Totals (Line 28)	20,543,292,570	31,280,047	20,574,572,617
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	11,590,407,395	37,884,737	11,628,292,132
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	504,675,887		504,675,887
11.	Unearned premiums (Line 9)	46,124,422		46,124,422
12.	Advance premiums (Line 10)	213,395		213,395
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	71,751,325		71,751,325
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	1,036,224	(1,036,224)	
15.	Funds held by company under reinsurance treaties (Line 13)			
16.	Amounts withheld or retained by company for account of others (Line 14)	86,520,102		86,520,102
17.	Provision for reinsurance (Line 16)	5,568,466	(5,568,466)	
18.	Other liabilities	1,729,659,060		1,729,659,060
19.	Total liabilities excluding protected cell business (Line 26)	14,035,956,276	31,280,047	14,067,236,323
20.	Protected cell liabilities (Line 27)			
21.	Surplus as regards policyholders (Line 37)	6,507,336,293	XXX	6,507,336,293
22.	Totals (Line 38)	20,543,292,570	31,280,047	20,574,572,617

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements? Yes [ ] No [X]

If yes, give full explanation:

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	354,810	4,203	35,379	51	42,700		244	428,634	XXX
2. 2012	938,795	16,161	922,634	430,552		48,946		84,478		2,734	563,976	XXX
3. 2013	1,110,025	16,243	1,093,782	488,687		60,296		116,034		3,802	665,017	XXX
4. 2014	1,686,799	18,090	1,668,709	642,141		82,150		219,073		5,984	943,365	XXX
5. 2015	1,620,027	15,415	1,604,612	621,209		77,053		274,210		7,150	972,471	XXX
6. 2016	1,542,067	14,843	1,527,224	497,505		64,489		237,518		6,049	799,512	XXX
7. 2017	1,325,086	15,158	1,309,928	480,731		54,275		159,142		5,617	694,149	XXX
8. 2018	1,348,748	14,524	1,334,224	429,586		47,628		84,086		4,724	561,301	XXX
9. 2019	1,205,253	15,649	1,189,604	387,344		39,754		92,674		4,139	519,772	XXX
10. 2020	1,031,129	15,342	1,015,787	271,148		28,560		113,706		737	413,414	XXX
11. 2021	1,252,591	16,435	1,236,157	105,729		10,694		95,980		89	212,402	XXX
12. Totals	XXX	XXX	XXX	4,709,442	4,203	549,224	51	1,519,601		41,269	6,774,013	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	2,096,811	37,478	2,684,092				65,156	406	886,498		2,519	5,694,673	XXX
2. 2012	72,539		97,786				13,981		43,116		61	227,421	XXX
3. 2013	45,412		168,391				9,613		59,851		591	283,266	XXX
4. 2014	68,228		228,752				18,269		71,280		913	386,529	XXX
5. 2015	75,983		267,728				19,226		87,066		1,265	450,003	XXX
6. 2016	87,542		274,233				27,146		93,474		1,422	482,395	XXX
7. 2017	125,919		297,146				24,320		92,763		2,962	540,148	XXX
8. 2018	160,979		392,077				32,424		111,529		6,556	697,010	XXX
9. 2019	271,519		304,742				31,622		123,902		12,190	731,785	XXX
10. 2020	419,935		278,936				32,387		89,181		14,578	820,439	XXX
11. 2021	433,567		611,151				63,476		168,544		16,306	1,276,738	XXX
12. Totals	3,858,434	37,478	5,605,034				337,620	406	1,827,204		59,363	11,590,407	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	4,743,425	951,249
2. 2012	791,398		791,398	84.3		85.8				170,325	57,097
3. 2013	948,283		948,283	85.4		86.7				213,803	69,463
4. 2014	1,329,894		1,329,894	78.8		79.7				296,980	89,549
5. 2015	1,422,474		1,422,474	87.8		88.6				343,711	106,292
6. 2016	1,281,907		1,281,907	83.1		83.9				361,775	120,619
7. 2017	1,234,296		1,234,296	93.1		94.2				423,064	117,083
8. 2018	1,258,311		1,258,311	93.3		94.3				553,056	143,954
9. 2019	1,251,557		1,251,557	103.8		105.2				576,262	155,523
10. 2020	1,233,853		1,233,853	119.7		121.5				698,871	121,568
11. 2021	1,489,140		1,489,140	118.9		120.5				1,044,718	232,020
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	9,425,990	2,164,417

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements which will reconcile Part 1 with Parts 2 and 4.

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	10,930,939	10,988,979	11,215,654	11,236,335	11,239,707	11,032,080	11,029,747	11,029,690	10,979,058	10,939,604	(39,454)	(90,086)
2. 2012	734,642	739,615	749,957	749,957	749,957	687,017	687,017	687,016	664,203	663,803	(400)	(23,213)
3. 2013	XXX	892,106	919,983	919,982	919,983	880,377	878,377	828,378	791,649	772,399	(19,250)	(55,979)
4. 2014	XXX	XXX	1,360,096	1,339,696	1,339,671	1,269,114	1,228,444	1,098,443	1,043,340	1,039,541	(3,799)	(58,902)
5. 2015	XXX	XXX	XXX	1,347,594	1,347,610	1,310,277	1,303,277	1,128,277	1,079,626	1,061,198	(18,428)	(67,079)
6. 2016	XXX	XXX	XXX	XXX	1,218,507	1,188,607	1,188,607	1,054,940	979,416	950,915	(28,501)	(104,025)
7. 2017	XXX	XXX	XXX	XXX	XXX	1,047,942	1,047,942	1,036,927	992,391	982,391	(10,000)	(54,536)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,092,697	1,092,696	1,092,696	1,062,695	(30,001)	(30,001)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,034,982	1,034,981	1,034,981		(1)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,105,966	1,030,966	(75,000)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,224,617	XXX	XXX
										12. Totals	(224,833)	(483,822)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021		
1. Prior	000	1,413,002	2,422,904	3,109,871	3,656,442	4,239,669	4,737,439	5,241,553	5,745,495	6,131,429	XXX	XXX
2. 2012	58,781	165,799	241,409	301,970	350,434	383,599	420,077	438,844	458,319	479,498	XXX	XXX
3. 2013	XXX	82,040	191,550	284,448	358,712	417,695	470,922	502,938	532,626	548,983	XXX	XXX
4. 2014	XXX	XXX	95,515	245,183	381,828	487,540	569,313	640,471	688,182	724,292	XXX	XXX
5. 2015	XXX	XXX	XXX	104,590	249,426	385,208	503,085	591,629	649,551	698,261	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	96,720	224,617	342,212	446,054	516,552	561,994	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	93,708	225,345	350,879	462,359	535,007	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	99,978	249,824	378,132	477,214	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	101,353	269,067	427,098	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	103,747	299,708	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116,422	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	4,971,986	4,234,890	3,907,201	3,801,553	3,769,414	3,469,352	3,322,914	3,005,598	2,791,223	2,748,842
2. 2012	537,342	381,404	315,514	290,887	266,330	183,142	172,074	161,270	119,880	111,766
3. 2013	XXX	644,022	498,657	431,619	403,421	334,054	319,969	249,392	200,911	178,004
4. 2014	XXX	XXX	1,064,939	829,137	726,840	597,969	502,834	340,375	265,242	247,021
5. 2015	XXX	XXX	XXX	983,669	791,555	661,170	575,879	395,232	323,312	286,954
6. 2016	XXX	XXX	XXX	XXX	921,208	704,371	611,639	450,153	345,267	301,379
7. 2017	XXX	XXX	XXX	XXX	XXX	690,797	524,182	429,240	343,212	321,466
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	647,844	486,188	463,256	424,501
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	526,495	369,331	336,364
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	564,332	311,323
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	674,628

Schedule P - Part 1A - Homeowners/Farmowners

N O N E

Schedule P - Part 1B - Private Passenger Auto Liability/Medical

N O N E

Schedule P - Part 1C - Commercial Auto/Truck Liability/Medical

N O N E

SCHEDULE P - PART 1D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	354,810	4,203	35,379	51	42,700		244	428,634	XXX
2. 2012	938,795	16,161	922,634	430,552		48,946		84,478		2,734	563,976	15,123
3. 2013	1,110,025	16,243	1,093,782	488,687		60,296		116,034		3,802	665,017	18,148
4. 2014	1,686,446	18,090	1,668,356	642,141		82,150		219,073		5,984	943,365	23,895
5. 2015	1,619,162	15,415	1,603,747	621,102		77,043		274,210		7,150	972,355	24,704
6. 2016	1,540,943	14,843	1,526,100	497,505		64,489		237,518		6,049	799,512	19,761
7. 2017	1,324,535	15,158	1,309,377	480,731		54,275		159,142		5,617	694,149	17,795
8. 2018	1,348,748	14,524	1,334,224	429,586		47,628		84,086		4,724	561,301	16,513
9. 2019	1,205,253	15,649	1,189,604	387,344		39,754		92,674		4,139	519,772	16,335
10. 2020	1,031,129	15,342	1,015,787	271,148		28,560		113,706		737	413,414	16,416
11. 2021	1,252,591	16,435	1,236,157	105,729		10,694		95,980		89	212,402	17,343
12. Totals	XXX	XXX	XXX	4,709,335	4,203	549,214	51	1,519,601		41,269	6,773,896	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	2,096,811	37,478	2,684,092				65,156	406	886,498		2,519	5,694,673	10,277
2. 2012	72,539		97,786				13,981		43,116		61	227,421	299
3. 2013	45,412		168,391				9,613		59,851		591	283,266	454
4. 2014	68,228		228,700				18,252		71,280		913	386,460	658
5. 2015	73,702		267,116				19,175		87,066		1,265	447,059	863
6. 2016	87,542		273,334				26,904		93,474		1,422	481,254	940
7. 2017	125,919		296,706				24,222		92,763		2,962	539,609	1,090
8. 2018	160,979		392,077				32,424		111,529		6,556	697,010	1,382
9. 2019	271,519		304,742				31,622		123,902		12,190	731,785	2,312
10. 2020	419,935		278,936				32,387		89,181		14,578	820,439	3,957
11. 2021	433,567		611,151				63,476		168,544		16,306	1,276,738	7,172
12. Totals	3,856,153	37,478	5,603,031				337,212	406	1,827,204		59,363	11,585,715	29,404

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	4,743,425	951,249
2. 2012	791,398		791,398	84.3		85.8				170,325	57,097
3. 2013	948,283		948,283	85.4		86.7				213,803	69,463
4. 2014	1,329,825		1,329,825	78.9		79.7				296,928	89,532
5. 2015	1,419,414		1,419,414	87.7		88.5				340,818	106,241
6. 2016	1,280,766		1,280,766	83.1		83.9				360,876	120,378
7. 2017	1,233,758		1,233,758	93.1		94.2				422,624	116,985
8. 2018	1,258,311		1,258,311	93.3		94.3				553,056	143,954
9. 2019	1,251,557		1,251,557	103.8		105.2				576,262	155,523
10. 2020	1,233,853		1,233,853	119.7		121.5				698,871	121,568
11. 2021	1,489,140		1,489,140	118.9		120.5				1,044,718	232,020
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	9,421,706	2,164,010

Schedule P - Part 1E - Commercial Multiple Peril

N O N E

Schedule P - Part 1F - Section 1 - Medical Professional Liability - Occurrence

N O N E

Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made

N O N E

Schedule P - Part 1G - Special Liability (Ocean Marine, Aircraft (all perils), Boiler and Machinery)

N O N E

SCHEDULE P - PART 1H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2012												
3. 2013												
4. 2014	353		353									
5. 2015	865		865	107		10					117	1
6. 2016	1,124		1,124									
7. 2017	551		551									
8. 2018												
9. 2019												
10. 2020												
11. 2021												
12. Totals	XXX	XXX	XXX	107		10					117	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2012													
3. 2013													
4. 2014			52				17					69	
5. 2015	2,281		612				50					2,944	1
6. 2016			899				242					1,141	
7. 2017			440				98					538	
8. 2018													
9. 2019													
10. 2020													
11. 2021													
12. Totals	2,281		2,003				408					4,692	1

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2012											
3. 2013											
4. 2014	69		69	19.5		19.5				52	17
5. 2015	3,060		3,060	353.8		353.8				2,893	50
6. 2016	1,141		1,141	101.5		101.5				899	242
7. 2017	538		538	97.7		97.7				440	98
8. 2018											
9. 2019											
10. 2020											
11. 2021											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	4,284	408

Schedule P - Part 1H - Section 2 - Other Liability - Claims-Made

N O N E

Schedule P - Part 1I - Special Property (Fire, Allied Lines...)

N O N E

Schedule P - Part 1J - Auto Physical Damage

N O N E

Schedule P - Part 1K - Fidelity/Surety

N O N E

Schedule P - Part 1L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 1M - International

N O N E

Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 1O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 1P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

Schedule P - Part 1R - Section 1 - Products Liability - Occurrence

N O N E

Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made

N O N E

Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty

N O N E

Schedule P - Part 1T - Warranty

N O N E

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	10,930,939	10,988,979	11,215,654	11,236,335	11,239,707	11,032,080	11,029,747	11,029,690	10,979,058	10,939,604	(39,454)	(90,086)
2. 2012	734,642	739,615	749,957	749,957	749,957	687,017	687,017	687,016	664,203	663,803	(400)	(23,213)
3. 2013	XXX	892,106	919,983	919,982	919,983	880,377	878,377	828,378	791,649	772,399	(19,250)	(55,979)
4. 2014	XXX	XXX	1,359,984	1,339,627	1,339,602	1,269,045	1,228,375	1,098,374	1,043,271	1,039,472	(3,799)	(58,902)
5. 2015	XXX	XXX	XXX	1,347,434	1,344,550	1,307,217	1,300,217	1,125,217	1,076,566	1,058,138	(18,428)	(67,079)
6. 2016	XXX	XXX	XXX	XXX	1,217,366	1,187,466	1,187,466	1,053,799	978,275	949,774	(28,501)	(104,025)
7. 2017	XXX	XXX	XXX	XXX	XXX	1,047,404	1,047,404	1,036,389	991,853	981,853	(10,000)	(54,536)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,092,697	1,092,696	1,092,696	1,062,695	(30,001)	(30,001)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,034,982	1,034,981	1,034,981		(1)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,105,966	1,030,966	(75,000)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,224,617	XXX	XXX
										12. Totals	(224,833)	(483,822)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX	112	69	69	69	69	69	69	69		
5. 2015	XXX	XXX	XXX	160	3,060	3,060	3,060	3,060	3,060	3,060		
6. 2016	XXX	XXX	XXX	XXX	1,141	1,141	1,141	1,141	1,141	1,141		
7. 2017	XXX	XXX	XXX	XXX	XXX	538	538	538	538	538		
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

Schedule P - Part 2I - Special Property

N O N E

Schedule P - Part 2J - Auto Physical Damage

N O N E

Schedule P - Part 2K - Fidelity/Surety

N O N E

Schedule P - Part 2L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 2M - International

N O N E

Schedule P - Part 2N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 2O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 2P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

Schedule P - Part 2R - Section 1 - Products Liability - Occurrence

N O N E

Schedule P - Part 2R - Section 2 - Products Liability - Claims-Made

N O N E

Schedule P - Part 2S - Financial Guaranty/Mortgage Guaranty

N O N E

Schedule P - Part 2T - Warranty

N O N E

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior	000											
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX								
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	000											
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX								
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	000											
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX								
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	000	1,413,002	2,422,904	3,109,871	3,656,442	4,239,669	4,737,439	5,241,553	5,745,495	6,131,429	54,358	2,424
2. 2012	58,781	165,799	241,409	301,970	350,434	383,599	420,077	438,844	458,319	479,498	13,618	1,206
3. 2013	XXX	82,040	191,550	284,448	358,712	417,695	470,922	502,938	532,626	548,983	16,395	1,299
4. 2014	XXX	XXX	95,515	245,183	381,828	487,540	569,313	640,471	688,182	724,292	21,635	1,602
5. 2015	XXX	XXX	XXX	104,590	249,426	385,208	503,085	591,629	649,496	698,145	21,853	1,988
6. 2016	XXX	XXX	XXX	XXX	96,720	224,617	342,212	446,054	516,552	561,994	17,150	1,671
7. 2017	XXX	XXX	XXX	XXX	XXX	93,708	225,345	350,879	462,359	535,007	15,283	1,422
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	99,978	249,824	378,132	477,214	13,977	1,154
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	101,353	269,067	427,098	12,808	1,215
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	103,747	299,708	10,840	1,619
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116,422	8,639	1,532

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000											
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX								
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior	000											
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX								
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1. Prior	000											
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX								
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	000										XXX	XXX
2. 2012											XXX	XXX
3. 2013	XXX										XXX	XXX
4. 2014	XXX	XXX									XXX	XXX
5. 2015	XXX	XXX	XXX								XXX	XXX
6. 2016	XXX	XXX	XXX	XXX							XXX	XXX
7. 2017	XXX	XXX	XXX	XXX							XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	000											
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX						55	117		
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior	000											
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX								
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

Schedule P - Part 3I - Special Property

N O N E

Schedule P - Part 3J - Auto Physical Damage

N O N E

Schedule P - Part 3K - Fidelity/Surety

N O N E

Schedule P - Part 3L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 3M - International

N O N E

Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

Schedule P - Part 3R - Section 1 - Product Liability - Occurrence

N O N E

Schedule P - Part 3R - Section 2 - Product Liability - Claims-Made

N O N E

Schedule P - Part 3S - Financial Guaranty/Mortgage Guaranty

N O N E

Schedule P - Part 3T - Warranty

N O N E

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)

Years in Which Losses Were Incurred	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	4,971,986	4,234,890	3,907,201	3,801,553	3,769,414	3,469,352	3,322,914	3,005,598	2,791,223	2,748,842
2. 2012	537,342	381,404	315,514	290,887	266,330	183,142	172,074	161,270	119,880	111,766
3. 2013	XXX	644,022	498,657	431,619	403,421	334,054	319,969	249,392	200,911	178,004
4. 2014	XXX	XXX	1,064,827	829,068	726,771	597,900	502,765	340,306	265,173	246,952
5. 2015	XXX	XXX	XXX	983,509	791,346	660,507	575,216	394,569	322,649	286,291
6. 2016	XXX	XXX	XXX	XXX	920,067	703,230	610,498	449,012	344,126	300,238
7. 2017	XXX	XXX	XXX	XXX	XXX	690,259	523,644	428,702	342,674	320,927
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	647,844	486,188	463,256	424,501
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	526,495	369,331	336,364
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	564,332	311,323
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	674,628

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX	112	69	69	69	69	69	69	69
5. 2015	XXX	XXX	XXX	160	209	663	663	663	663	663
6. 2016	XXX	XXX	XXX	XXX	1,141	1,141	1,141	1,141	1,141	1,141
7. 2017	XXX	XXX	XXX	XXX	XXX	538	538	538	538	538
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

Schedule P - Part 4I - Special Property

N O N E

Schedule P - Part 4J - Auto Physical Damage

N O N E

Schedule P - Part 4K - Fidelity/Surety

N O N E

Schedule P - Part 4L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 4M - International

N O N E

Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

Schedule P - Part 4R - Section 1 - Products Liability - Occurrence

N O N E

Schedule P - Part 4R - Section 2 - Products Liability - Claims-Made

N O N E

Schedule P - Part 4S - Financial Guaranty/Mortgage Guaranty

N O N E

Schedule P - Part 4T - Warranty

N O N E

Schedule P - Part 5A - Homeowners/Farmowners - Section 1

N O N E

Schedule P - Part 5A - Homeowners/Farmowners - Section 2

N O N E

Schedule P - Part 5A - Homeowners/Farmowners - Section 3

N O N E

Schedule P - Part 5B - Private Passenger Auto Liability/Medical - Section 1

N O N E

Schedule P - Part 5B - Private Passenger Auto Liability/Medical - Section 2

N O N E

Schedule P - Part 5B - Private Passenger Auto Liability/Medical - Section 3

N O N E

Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical - Section 1

N O N E

Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical - Section 2

N O N E

Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical - Section 3

N O N E

SCHEDULE P - PART 5D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)
SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	18,533	16,652	9,078	5,848	6,189	4,622	3,960	3,486	2,502	2,021
2. 2012	5,725	9,375	10,623	11,467	12,093	12,588	13,013	13,321	13,493	13,618
3. 2013	XXX	6,919	11,062	12,603	13,758	14,613	15,334	15,850	16,202	16,395
4. 2014	XXX	XXX	9,191	14,739	16,920	18,518	19,759	20,707	21,281	21,635
5. 2015	XXX	XXX	XXX	9,445	15,136	17,557	19,401	20,733	21,426	21,853
6. 2016	XXX	XXX	XXX	XXX	7,645	12,151	14,243	15,833	16,666	17,150
7. 2017	XXX	XXX	XXX	XXX	XXX	7,415	11,590	13,537	14,664	15,283
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	7,344	11,284	13,011	13,977
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,344	11,234	12,808
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,871	10,840
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,639

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	69,404	51,357	42,290	36,459	29,635	24,513	19,863	15,795	12,734	10,277
2. 2012	6,447	4,031	3,060	2,337	1,807	1,347	903	580	407	299
3. 2013	XXX	7,647	5,166	3,938	2,921	2,137	1,422	959	625	454
4. 2014	XXX	XXX	10,274	6,806	5,100	3,700	2,524	1,595	999	658
5. 2015	XXX	XXX	XXX	10,669	6,884	4,907	3,198	1,950	1,262	863
6. 2016	XXX	XXX	XXX	XXX	8,144	5,290	3,586	2,156	1,409	940
7. 2017	XXX	XXX	XXX	XXX	XXX	7,079	4,316	2,669	1,679	1,090
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	6,329	3,722	2,220	1,382
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,278	3,602	2,312
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,571	3,957
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,172

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	2,546	(684)	459	289	(372)	(292)	(500)	(427)	(465)	(353)
2. 2012	12,931	14,436	14,764	14,912	15,035	15,098	15,098	15,095	15,100	15,123
3. 2013	XXX	15,366	17,303	17,681	17,871	17,977	18,011	18,091	18,122	18,148
4. 2014	XXX	XXX	20,418	22,884	23,447	23,708	23,826	23,878	23,873	23,895
5. 2015	XXX	XXX	XXX	21,398	23,733	24,280	24,498	24,621	24,658	24,704
6. 2016	XXX	XXX	XXX	XXX	16,896	18,910	19,382	19,623	19,727	19,761
7. 2017	XXX	XXX	XXX	XXX	XXX	15,458	17,202	17,573	17,740	17,795
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	14,533	16,079	16,362	16,513
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,583	15,996	16,335
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,610	16,416
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,343

Schedule P - Part 5E - Commercial Multiple Peril - Section 1

N O N E

Schedule P - Part 5E - Commercial Multiple Peril - Section 2

N O N E

Schedule P - Part 5E - Commercial Multiple Peril - Section 3

N O N E

Schedule P - Part 5F - Medical Professional Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 5F - Medical Professional Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 5F - Medical Professional Liability - Occurrence - Section 3A

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 3B

N O N E

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX			4	1	1	1	1
6. 2016	XXX	XXX	XXX	XXX		4				
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX			4	1	1	1	1
6. 2016	XXX	XXX	XXX	XXX		4				
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

Schedule P - Part 5H - Other Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5H - Other Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5H - Other Liability - Claims-Made - Section 3B

N O N E

Schedule P - Part 5R - Products Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 5R - Products Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 5R - Products Liability - Occurrence - Section 3A

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 3B

N O N E

Schedule P - Part 5T - Warranty - Section 1

N O N E

Schedule P - Part 5T - Warranty - Section 2

N O N E

Schedule P - Part 5T - Warranty - Section 3

N O N E

SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior											
2. 2012											
3. 2013	XXX										
4. 2014	XXX	XXX									
5. 2015	XXX	XXX									
6. 2016	XXX	XXX									
7. 2017	XXX	XXX									
8. 2018	XXX	XXX									
9. 2019	XXX	XXX									
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior											
2. 2012											
3. 2013	XXX										
4. 2014	XXX	XXX									
5. 2015	XXX	XXX									
6. 2016	XXX	XXX									
7. 2017	XXX	XXX									
8. 2018	XXX	XXX									
9. 2019	XXX	XXX									
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	531,416	38,491	11,163	739	693	2,998	794	179	108	2,025	2,025
2. 2012	407,379	845,914	844,072	851,576	851,494	852,324	853,301	853,477	853,557	854,229	672
3. 2013	XXX	632,999	1,331,634	1,320,998	1,321,011	1,320,008	1,320,943	1,321,424	1,321,840	1,322,557	717
4. 2014	XXX	XXX	978,490	1,625,645	1,666,224	1,653,541	1,653,125	1,652,918	1,654,203	1,655,671	1,468
5. 2015	XXX	XXX	XXX	974,399	1,640,263	1,682,902	1,669,419	1,668,510	1,670,043	1,670,478	435
6. 2016	XXX	XXX	XXX	XXX	833,876	1,430,989	1,497,433	1,493,130	1,497,831	1,498,150	319
7. 2017	XXX	XXX	XXX	XXX	XXX	694,641	1,324,389	1,313,722	1,316,536	1,316,243	(293)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	663,749	1,234,209	1,229,115	1,227,331	(1,784)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	650,043	1,098,504	1,120,183	21,679
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	576,825	1,178,598	601,773
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	625,581	625,581
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,252,591
13. Earned Premiums (Sch P-Pt. 1)	938,795	1,110,025	1,686,446	1,619,162	1,540,943	1,324,535	1,348,748	1,205,253	1,031,129	1,252,591	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	5,056	585									
2. 2012	11,105	14,489	14,489	14,489	14,489	14,489	14,489	14,489	14,489	14,489	
3. 2013	XXX	12,274	12,274	12,274	12,274	12,274	12,274	12,274	12,274	12,274	
4. 2014	XXX	XXX	18,090	18,090	18,090	18,090	18,090	18,090	18,090	18,090	
5. 2015	XXX	XXX	XXX	15,415	15,415	15,415	15,415	15,415	15,415	15,415	
6. 2016	XXX	XXX	XXX	XXX	14,843	14,843	14,843	14,843	14,843	14,843	
7. 2017	XXX	XXX	XXX	XXX	XXX	15,158	15,158	15,158	15,158	15,158	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	14,524	14,605	14,605	14,605	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,568	15,568	15,568	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,342	15,361	19
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,415	16,415
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,435
13. Earned Premiums (Sch P-Pt. 1)	16,161	16,243	18,090	15,415	14,843	15,158	14,524	15,649	15,342	16,435	XXX

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

NONE

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior											
2. 2012											
3. 2013	XXX										
4. 2014	XXX	XXX									
5. 2015	XXX	XXX									
6. 2016	XXX	XXX									
7. 2017	XXX	XXX									
8. 2018	XXX	XXX									
9. 2019	XXX	XXX									
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

SECTION 2

NONE

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior											
2. 2012											
3. 2013	XXX										
4. 2014	XXX	XXX									
5. 2015	XXX	XXX									
6. 2016	XXX	XXX									
7. 2017	XXX	XXX									
8. 2018	XXX	XXX									
9. 2019	XXX	XXX									
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior											
2. 2012											
3. 2013	XXX										
4. 2014	XXX	XXX	353	700	751	751	751	751	751	751	
5. 2015	XXX	XXX	XXX	518	1,031	1,031	1,031	1,031	1,031	1,031	
6. 2016	XXX	XXX	XXX	XXX	560	1,111	1,111	1,111	1,111	1,111	
7. 2017	XXX	XXX	XXX	XXX	XXX						
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)			353	865	1,124	551					XXX

SECTION 2A

NONE

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior											
2. 2012											
3. 2013	XXX										
4. 2014	XXX	XXX									
5. 2015	XXX	XXX									
6. 2016	XXX	XXX									
7. 2017	XXX	XXX									
8. 2018	XXX	XXX									
9. 2019	XXX	XXX									
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

Schedule P - Part 6H - Other Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 6H - Other Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 6M - International - Section 1

N O N E

Schedule P - Part 6M - International - Section 2

N O N E

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 1

N O N E

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 2

N O N E

Schedule P - Part 6O - Reinsurance B - Nonproportional Liability - Section 1

N O N E

Schedule P - Part 6O - Reinsurance B - Nonproportional Assumed Liability - Section 2

N O N E

Schedule P - Part 6R - Products Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 6R - Products Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 6R - Products Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 6R - Products Liability - Claims-Made - Section 2B

N O N E

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners						
2. Private Passenger Auto Liability/ Medical						
3. Commercial Auto/Truck Liability/ Medical						
4. Workers' Compensation	11,585,715			1,221,227		
5. Commercial Multiple Peril						
6. Medical Professional Liability - Occurrence						
7. Medical Professional Liability - Claims - Made						
8. Special Liability						
9. Other Liability - Occurrence	4,692					
10. Other Liability - Claims-Made						
11. Special Property						
12. Auto Physical Damage						
13. Fidelity/Surety						
14. Other						
15. International						
16. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX	XXX	XXX
19. Products Liability - Occurrence						
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty						
23. Totals	11,590,407			1,221,227		

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

Schedule P - Part 7A - Section 4 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 5 - Primary Loss Sensitive Contracts

N O N E

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners						
2. Private Passenger Auto Liability/Medical						
3. Commercial Auto/Truck Liability/Medical						
4. Workers' Compensation	11,585,715			1,221,227		
5. Commercial Multiple Peril						
6. Medical Professional Liability - Occurrence						
7. Medical Professional Liability - Claims - Made						
8. Special Liability						
9. Other Liability - Occurrence	4,692					
10. Other Liability - Claims-Made						
11. Special Property						
12. Auto Physical Damage						
13. Fidelity/Surety						
14. Other						
15. International						
16. Reinsurance - Nonproportional Assumed Property						
17. Reinsurance - Nonproportional Assumed Liability						
18. Reinsurance - Nonproportional Assumed Financial Lines						
19. Products Liability - Occurrence						
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty						
23. Totals	11,590,407			1,221,227		

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

Schedule P - Part 7B - Section 4 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 5 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 6 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 7 - Reinsurance Loss Sensitive Contracts

N O N E

SCHEDULE P INTERROGATORIES

1. The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims Made insurance policies. EREs provided for reasons other than DDR are not to be included.

1.1 Does the company issue Medical Professional Liability Claims Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? ..... Yes [ ] No [X]

If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions:

1.2 What is the total amount of the reserve for that provision (DDR Reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)? ..... $ .....

1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? ..... Yes [ ] No [ ]

1.4 Does the company report any DDR reserve as loss or loss adjustment expense reserve? ..... Yes [ ] No [ ]

1.5 If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A - Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2? ..... Yes [ ] No [ ] N/A [ ]

1.6 If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

Years in Which Premiums Were Earned and Losses Were Incurred		DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior		
1.602	2012		
1.603	2013		
1.604	2014		
1.605	2015		
1.606	2016		
1.607	2017		
1.608	2018		
1.609	2019		
1.610	2020		
1.611	2021		
1.612	Totals		

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as " Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement? ..... Yes [X] No [ ]

3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this Statement? ..... Yes [X] No [ ]

4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10? ..... Yes [ ] No [X]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33. Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5. What were the net premiums in force at the end of the year for:

(in thousands of dollars)

5.1 Fidelity ....

5.2 Surety ....

6. Claim count information is reported per claim or per claimant (Indicate which). ..... per claim .....

If not the same in all years, explain in Interrogatory 7.

7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses? ..... Yes [X] No [ ]

7.2 (An extended statement may be attached.)

.....

Interrogatory #3: The method to allocate paid unallocated loss adjustment expenses (ULAE) by accident year (AY) has been based both on counts and loss payments. Prior to 2007 allocation was based on claims closed with payment. From 2007-2013 allocation was based on gross paid losses. From 2014 to 2016 allocation was based on a weighted average of incremental claims reported during the calendar year, incremental claims closed during the calendar year and outstanding claims. Beginning in 2017 the allocation is based a weighted average of incremental claims reported during the calendar year and outstanding claims.

Interrogatory # 7.1: Due to a change in how State Fund accounted for pension expenses, beginning in 2020 State Fund decreased the Cost Per Claim (average dollar amount required for claims administration) that is used in the computation of loss adjustment expenses (LAE).

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 2 Direct Premiums Written	3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
1. Alabama AL	N								
2. Alaska AK	N								
3. Arizona AZ	N								
4. Arkansas AR	N								
5. California CA	L	1,235,450,577	1,250,541,214	46,821,783	1,073,600,798	924,967,039	9,463,468,561		
6. Colorado CO	N								
7. Connecticut CT	N								
8. Delaware DE	N								
9. District of Columbia DC	N								
10. Florida FL	N								
11. Georgia GA	N								
12. Hawaii HI	N								
13. Idaho ID	N								
14. Illinois IL	N								
15. Indiana IN	N								
16. Iowa IA	N								
17. Kansas KS	N								
18. Kentucky KY	N								
19. Louisiana LA	N								
20. Maine ME	N								
21. Maryland MD	N								
22. Massachusetts MA	N								
23. Michigan MI	N								
24. Minnesota MN	N								
25. Mississippi MS	N								
26. Missouri MO	N								
27. Montana MT	N								
28. Nebraska NE	N								
29. Nevada NV	N								
30. New Hampshire NH	N								
31. New Jersey NJ	N								
32. New Mexico NM	N								
33. New York NY	N								
34. North Carolina NC	N								
35. North Dakota ND	N								
36. Ohio OH	N								
37. Oklahoma OK	N								
38. Oregon OR	N								
39. Pennsylvania PA	N								
40. Rhode Island RI	N								
41. South Carolina SC	N								
42. South Dakota SD	N								
43. Tennessee TN	N								
44. Texas TX	N								
45. Utah UT	N								
46. Vermont VT	N								
47. Virginia VA	N								
48. Washington WA	N								
49. West Virginia WV	N								
50. Wisconsin WI	N								
51. Wyoming WY	N								
52. American Samoa AS	N								
53. Guam GU	N								
54. Puerto Rico PR	N								
55. U.S. Virgin Islands VI	N								
56. Northern Mariana Islands MP	N								
57. Canada CAN	N								
58. Aggregate other alien OT	XXX								
59. Totals	XXX	1,235,450,577	1,250,541,214	46,821,783	1,073,600,798	924,967,039	9,463,468,561		
DETAILS OF WRITE-INS									
58001.	XXX								
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX								
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX								

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 1
R - Registered - Non-domiciled RRGs
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)
Q - Qualified - Qualified or accredited reinsurer
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile
N - None of the above - Not allowed to write business in the state 56

(b) Explanation of basis of allocation of premiums by states, etc.
Employee main work place

Schedule T - Part 2 - Interstate Compact

N O N E

Schedule Y - Part 1

N O N E

Schedule Y - Part 1A - Detail of Insurance Holding Company System

N O N E

Schedule Y - Part 1A - Explanations

N O N E

Schedule Y - Part 2

N O N E

Schedule Y - Part 3

N O N E

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1?	YES
	APRIL FILING	
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
	MAY FILING	
8.	Will this company be included in a combined annual statement which is filed with the NAIC by May 1?	SEE EXPLANATION
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below.** If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

	MARCH FILING	
11.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
12.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
15.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
16.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
17.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	YES
18.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
19.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
20.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
21.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
22.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
23.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
24.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
25.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
27.	Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
28.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
29.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
30.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
31.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
32.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
33.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	NO
34.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	NO
35.	Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	NO
36.	Will the Mortgage Guaranty Insurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
37.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

8. State Fund has no affiliated company.
11.
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Bar Codes:

11. SIS Stockholder Information Supplement [Document Identifier 420]

12. Financial Guaranty Insurance Exhibit [Document Identifier 240]

13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

14. Supplement A to Schedule T [Document Identifier 455]

15. Trusteed Surplus Statement [Document Identifier 490]

16. Premiums Attributed to Protected Cells Exhibit [Document Identifier 385]

18. Medicare Part D Coverage Supplement [Document Identifier 365]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

21. Exceptions to the Reinsurance Attestation Supplement [Document Identifier 400]

22. Bail Bond Supplement [Document Identifier 500]

23. Director and Officer Insurance Coverage Supplement [Document Identifier 505]

24. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

25. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

26. Relief from the Requirements for Audit Committees [Document Identifier 226]

27. Reinsurance Counterparty Reporting Exception – Asbestos and Pollution Contracts [Document Identifier 555]

28. Credit Insurance Experience Exhibit [Document Identifier 230]

29. Long-Term Care Experience Reporting Forms [Document Identifier 306]

30. Accident and Health Policy Experience Exhibit [Document Identifier 210]

31. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]

32. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]

33. Cybersecurity and Identity Theft Insurance Coverage Supplement [Document Identifier 550]

34. Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 [Document Identifier 290]

35. Private Flood Insurance Supplement [Document Identifier 560]

36. Will the Mortgage Guaranty Insurance Exhibit [Document Identifier 565]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Fund Deposit Held by Others	4,770,000	4,770,000		
2505.	Prepaid IT	13,393,092	13,393,092		
2506.	Miscellaneous	182,107	182,107		
2597.	Summary of remaining write-ins for Line 25 from overflow page	18,345,199	18,345,199		

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Prepaid Rent Liability	100,672	
2505.	Deposit Liability	113,551	13,504,514
2506.	Unfunded Other Postemployment Benefit Liability	1,842,696,916	1,846,718,963
2507.	Other General Liability	10,300,305	7,290,822
2508.	Premium Deficiency Reserve	5,100,000	14,700,000
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,858,311,444	1,882,214,299

Additional Write-ins for Underwriting and Investment Exhibit Part 3 Line 24

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
2404.	Temporary Consultant	124,386	142,867	15,365	282,618
2405.	Income from Services for Contracts	(82,619,202)	(94,894,871)	(10,205,393)	(187,719,466)
2406.	Banking Fees	1,991,179	2,324,503	245,957	4,561,639
2407.	Unreported & Unassigned	(1,100,301)	(1,263,786)	(135,913)	(2,500,000)
2408.	Misc.Income/Expenses	1,579,044	1,814,425	57,255	3,450,724
2409.	Essential Business Fund		275,698		275,698
2410.	Change in AO IBNR Reserve	39,464,806			39,464,806
2497.	Summary of remaining write-ins for Line 24 from overflow page	(40,560,089)	(91,601,163)	(10,022,730)	(142,183,981)

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Miscellaneous	182,107	143,378	(38,729)
2597.	Summary of remaining write-ins for Line 25 from overflow page	182,107	143,378	(38,729)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	350,772,461	1.740	350,772,461		350,772,461	1.740
1.02 All other governments	15,587,505	0.077	15,587,505		15,587,505	0.077
1.03 U.S. states, territories and possessions, etc. guaranteed	187,462,839	0.930	187,462,839		187,462,839	0.930
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	565,881,391	2.807	565,881,391		565,881,391	2.807
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	8,375,112,067	41.549	8,375,112,067		8,375,112,067	41.550
1.06 Industrial and miscellaneous	9,019,757,776	44.747	9,019,757,775		9,019,757,775	44.748
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans		0.000				0.000
1.11 Total long-term bonds	18,514,574,037	91.850	18,514,574,037		18,514,574,037	91.853
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	1,080,451,700	5.360	1,080,451,700		1,080,451,700	5.360
3.02 Industrial and miscellaneous Other (Unaffiliated)	71,821,798	0.356	71,821,798		71,821,798	0.356
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	1,152,273,498	5.716	1,152,273,498		1,152,273,498	5.717
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	261,139,032	1.296	261,139,032		261,139,032	1.296
5.02 Properties held for production of income	32,451,526	0.161	32,451,526		32,451,526	0.161
5.03 Properties held for sale	710,488	0.004				0.000
5.04 Total real estate	294,301,046	1.460	293,590,558		293,590,558	1.457
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	132,191,894	0.656	132,191,894		132,191,894	0.656
6.02 Cash equivalents (Schedule E, Part 2)	9,260,483	0.046	9,260,483		9,260,483	0.046
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	141,452,377	0.702	141,452,377		141,452,377	0.702
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities	54,779,061	0.272	54,779,061		54,779,061	0.272
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	20,157,380,019	100.000	20,156,669,531		20,156,669,531	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		289,244,602
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	12,946,655	12,946,655
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	7,890,212	
	8.2 Totals, Part 3, Column 9		7,890,212
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		294,301,046
10.	Deduct total nonadmitted amounts		710,488
11.	Statement value at end of current period (Line 9 minus Line 10)		293,590,558

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	
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)	

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		19,917,615,830
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,924,166,831
3.	Accrual of discount		7,485,951
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	165,501,617	
	4.4. Part 4, Column 11	(67,878,178)	97,623,439
5.	Total gain (loss) on disposals, Part 4, Column 19		159,243,785
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		4,359,117,335
7.	Deduct amortization of premium		90,404,018
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		10,233,052
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		19,666,847,535
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		19,666,847,535

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	350,772,461	363,937,121	351,590,737	346,262,976
Governments	2.	Canada	15,587,505	15,949,851	15,547,462	15,605,000
(Including all obligations guaranteed by governments)	3.	Other Countries				
	4.	Totals	366,359,966	379,886,972	367,138,199	361,867,976
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	187,462,839	199,223,476	187,822,141	186,460,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	565,881,391	603,025,712	567,494,296	563,666,437
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	8,375,112,067	8,681,725,547	8,445,499,552	8,116,384,919
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	8,824,582,887	9,202,803,054	8,822,130,007	8,778,615,475
	9.	Canada	195,174,888	202,164,588	194,671,708	195,679,000
	10.	Other Countries				
	11.	Totals	9,019,757,776	9,404,967,642	9,016,801,715	8,974,294,475
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	18,514,574,037	19,268,829,349	18,584,755,903	18,202,673,806
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	1,137,605,311	1,137,605,311	869,739,392	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	14,668,187	14,668,187	10,455,755	
	22.	Other Countries				
	23.	Totals	1,152,273,498	1,152,273,498	880,195,147	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	1,152,273,498	1,152,273,498	880,195,147	
	26.	Total Stocks	1,152,273,498	1,152,273,498	880,195,147	
	27.	Total Bonds and Stocks	19,666,847,535	20,421,102,847	19,464,951,050	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	81,600,390	213,325,180	42,120,449	13,557,244	169,198	XXX	350,772,461	1.9	612,650,299	3.2	350,772,461	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	81,600,390	213,325,180	42,120,449	13,557,244	169,198	XXX	350,772,461	1.9	612,650,299	3.2	350,772,461	
2. All Other Governments												
2.1 NAIC 1	10,598,998	4,988,507				XXX	15,587,505	0.1	15,578,290	0.1	15,587,505	
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	10,598,998	4,988,507				XXX	15,587,505	0.1	15,578,290	0.1	15,587,505	
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	5,055,816	75,281,674	58,444,359	43,566,478	5,114,512	XXX	187,462,838	1.0	194,877,252	1.0	187,462,838	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	5,055,816	75,281,674	58,444,359	43,566,478	5,114,512	XXX	187,462,838	1.0	194,877,252	1.0	187,462,838	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	28,610,000	82,502,237	224,581,144	179,810,056	50,377,954	XXX	565,881,391	3.1	506,325,577	2.7	565,881,391	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	28,610,000	82,502,237	224,581,144	179,810,056	50,377,954	XXX	565,881,391	3.1	506,325,577	2.7	565,881,391	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,040,003,150	3,190,147,590	2,365,497,610	1,397,288,527	378,425,189	XXX	8,371,362,067	45.2	8,667,523,611	45.7	8,359,007,836	12,354,230
5.2 NAIC 2				3,750,000		XXX	3,750,000	0.0			3,750,000	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	1,040,003,150	3,190,147,590	2,365,497,610	1,401,038,527	378,425,189	XXX	8,375,112,067	45.2	8,667,523,611	45.7	8,362,757,836	12,354,230

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	744,673,394	2,411,151,301	2,152,571,166	634,111,524	837,197,045	XXX	6,779,704,430	36.6	6,713,458,586	35.4	6,349,809,188	429,895,242
6.2 NAIC 2	152,899,311	709,430,838	828,802,519	198,455,017	350,465,662	XXX	2,240,053,345	12.1	2,276,289,122	12.0	2,036,615,915	203,437,430
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	897,572,704	3,120,582,139	2,981,373,684	832,566,540	1,187,662,707	XXX	9,019,757,775	48.7	8,989,747,707	47.3	8,386,425,103	633,332,672
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 1,910,541,748	5,977,396,489	4,843,214,728	2,268,333,828	1,271,283,899		16,270,770,692	87.9	XXX	XXX	15,828,521,220	442,249,472
11.2 NAIC 2	(d) 152,899,311	709,430,838	828,802,519	202,205,017	350,465,662		2,243,803,345	12.1	XXX	XXX	2,040,365,915	203,437,430
11.3 NAIC 3	(d)								XXX	XXX		
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	2,063,441,059	6,686,827,326	5,672,017,247	2,470,538,845	1,621,749,560		(b) 18,514,574,037	100.0	XXX	XXX	17,868,887,135	645,686,902
11.8 Line 11.7 as a % of Col. 7	11.1	36.1	30.6	13.3	8.8		100.0	XXX	XXX	XXX	96.5	3.5
12. Total Bonds Prior Year												
12.1 NAIC 1	2,685,525,965	7,269,861,456	4,349,070,755	1,406,132,806	999,822,632		XXX	XXX	16,710,413,614	88.0	16,215,540,448	494,873,166
12.2 NAIC 2	225,445,790	771,819,634	877,030,877	146,000,048	255,992,772		XXX	XXX	2,276,289,122	12.0	2,090,996,386	185,292,736
12.3 NAIC 3							XXX	XXX				
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	2,910,971,755	8,041,681,090	5,226,101,631	1,552,132,854	1,255,815,405		XXX	XXX	(b) 18,986,702,735	100.0	18,306,536,834	680,165,901
12.8 Line 12.7 as a % of Col. 9	15.3	42.4	27.5	8.2	6.6		XXX	XXX	100.0	XXX	96.4	3.6
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,868,000,654	5,758,695,707	4,689,947,882	2,258,973,384	1,252,903,592		15,828,521,220	85.5	16,215,540,448	85.4	15,828,521,220	XXX
13.2 NAIC 2	140,009,665	668,895,121	715,698,210	177,297,259	338,465,662		2,040,365,916	11.0	2,090,996,386	11.0	2,040,365,916	XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	2,008,010,319	6,427,590,828	5,405,646,091	2,436,270,643	1,591,369,254		17,868,887,135	96.5	18,306,536,834	96.4	17,868,887,135	XXX
13.8 Line 13.7 as a % of Col. 7	11.2	36.0	30.3	13.6	8.9		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	10.8	34.7	29.2	13.2	8.6		96.5	XXX	XXX	XXX	96.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	42,541,094	218,700,781	153,266,847	9,360,444	18,380,306		442,249,472	2.4	494,873,166	2.6	XXX	442,249,472
14.2 NAIC 2	12,889,646	40,535,717	113,104,309	24,907,758	12,000,000		203,437,430	1.1	185,292,736	1.0	XXX	203,437,430
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	55,430,740	259,236,498	266,371,156	34,268,202	30,380,306		645,686,902	3.5	680,165,901	3.6	XXX	645,686,902
14.8 Line 14.7 as a % of Col. 7	8.6	40.1	41.3	5.3	4.7		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.3	1.4	1.4	0.2	0.2		3.5	XXX	XXX	XXX	XXX	3.5

(a) Includes $ 645,686,902 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 22,752,289 current year of bonds with Z designations and $ ..... prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations		59,276,597				XXX	59,276,597	0.3	59,284,455	0.3	59,276,597	
1.02 Residential Mortgage-Backed Securities	42,095,448	88,836,346	36,347,144	13,517,659	169,198	XXX	180,965,795	1.0	294,678,674	1.6	180,965,795	
1.03 Commercial Mortgage-Backed Securities	39,504,942	65,212,237	5,773,305	39,585		XXX	110,530,069	0.6	258,687,170	1.4	110,530,069	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	81,600,390	213,325,180	42,120,449	13,557,244	169,198	XXX	350,772,461	1.9	612,650,299	3.2	350,772,461	
2. All Other Governments												
2.01 Issuer Obligations	10,598,998	4,988,507				XXX	15,587,505	0.1	15,578,290	0.1	15,587,505	
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	10,598,998	4,988,507				XXX	15,587,505	0.1	15,578,290	0.1	15,587,505	
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	5,055,816	75,281,674	58,444,359	43,566,478	5,114,512	XXX	187,462,839	1.0	194,877,252	1.0	187,462,839	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	5,055,816	75,281,674	58,444,359	43,566,478	5,114,512	XXX	187,462,839	1.0	194,877,252	1.0	187,462,839	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	28,610,000	82,502,237	224,581,144	179,810,056	50,377,954	XXX	565,881,391	3.1	506,325,577	2.7	565,881,391	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	28,610,000	82,502,237	224,581,144	179,810,056	50,377,954	XXX	565,881,391	3.1	506,325,577	2.7	565,881,391	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	111,963,421	349,166,400	941,584,241	611,901,285	284,467,536	XXX	2,299,082,883	12.4	2,168,061,939	11.4	2,286,728,653	12,354,230
5.02 Residential Mortgage-Backed Securities	859,315,016	2,438,321,540	1,351,639,591	757,917,041	93,957,654	XXX	5,501,150,841	29.7	5,862,749,715	30.9	5,501,150,841	
5.03 Commercial Mortgage-Backed Securities	61,224,713	402,659,650	64,309,129	12,775,341		XXX	540,968,833	2.9	597,009,663	3.1	540,968,833	
5.04 Other Loan-Backed and Structured Securities	7,500,000		7,964,650	18,444,860		XXX	33,909,510	0.2	39,702,294	0.2	33,909,510	
5.05 Totals	1,040,003,150	3,190,147,590	2,365,497,610	1,401,038,527	378,425,189	XXX	8,375,112,067	45.2	8,667,523,611	45.7	8,362,757,836	12,354,230
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	888,770,798	3,100,274,593	2,957,676,062	810,701,055	1,186,912,501	XXX	8,944,335,010	48.3	8,925,903,713	47.0	8,342,642,338	601,692,672
6.02 Residential Mortgage-Backed Securities	836,149	7,386,782	5,555,020	3,884,132	750,205	XXX	18,412,289	0.1	608,299	0.0	18,412,289	
6.03 Commercial Mortgage-Backed Securities						XXX						
6.04 Other Loan-Backed and Structured Securities	7,965,757	12,920,764	18,142,602	17,981,353		XXX	57,010,476	0.3	63,235,695	0.3	25,370,476	31,640,000
6.05 Totals	897,572,704	3,120,582,139	2,981,373,684	832,566,541	1,187,662,707	XXX	9,019,757,775	48.7	8,989,747,707	47.3	8,386,425,103	633,332,672
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	1,044,999,034	3,671,490,007	4,182,285,807	1,645,978,874	1,526,872,503	XXX	12,071,626,224	65.2	XXX	XXX	11,457,579,322	614,046,902
11.02 Residential Mortgage-Backed Securities	902,246,613	2,534,544,669	1,393,541,755	775,318,832	94,877,057	XXX	5,700,528,925	30.8	XXX	XXX	5,700,528,925	
11.03 Commercial Mortgage-Backed Securities	100,729,656	467,871,887	70,082,433	12,814,926		XXX	651,498,902	3.5	XXX	XXX	651,498,902	
11.04 Other Loan-Backed and Structured Securities	15,465,757	12,920,764	26,107,252	36,426,213		XXX	90,919,986	0.5	XXX	XXX	59,279,986	31,640,000
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	2,063,441,059	6,686,827,326	5,672,017,247	2,470,538,845	1,621,749,560		18,514,574,037	100.0	XXX	XXX	17,868,887,135	645,686,902
11.09 Line 11.08 as a % of Col. 7	11.1	36.1	30.6	13.3	8.8		100.0	XXX	XXX	XXX	96.5	3.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,492,327,918	4,181,269,734	3,816,122,246	1,138,000,706	1,242,310,622	XXX	XXX	XXX	11,870,031,226	62.5	11,221,505,325	648,525,901
12.02 Residential Mortgage-Backed Securities	1,307,066,915	3,263,917,949	1,212,959,581	360,587,460	13,504,782	XXX	XXX	XXX	6,158,036,687	32.4	6,158,036,687	
12.03 Commercial Mortgage-Backed Securities	96,764,337	566,436,268	178,437,390	14,058,837		XXX	XXX	XXX	855,696,833	4.5	855,696,833	
12.04 Other Loan-Backed and Structured Securities	14,812,585	30,057,139	18,582,414	39,485,851		XXX	XXX	XXX	102,937,989	0.5	71,297,989	31,640,000
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	2,910,971,755	8,041,681,090	5,226,101,631	1,552,132,854	1,255,815,405		XXX	XXX	18,986,702,735	100.0	18,306,536,834	680,165,901
12.09 Line 12.08 as a % of Col. 9	15.3	42.4	27.5	8.2	6.6		XXX	XXX	100.0	XXX	96.4	3.6
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	989,568,293	3,412,253,509	3,929,573,298	1,629,692,025	1,496,492,197	XXX	11,457,579,322	61.9	11,221,505,325	59.1	11,457,579,322	XXX
13.02 Residential Mortgage-Backed Securities	902,246,613	2,534,544,669	1,393,541,755	775,318,832	94,877,057	XXX	5,700,528,925	30.8	6,158,036,687	32.4	5,700,528,925	XXX
13.03 Commercial Mortgage-Backed Securities	100,729,656	467,871,887	70,082,433	12,814,926		XXX	651,498,902	3.5	855,696,833	4.5	651,498,902	XXX
13.04 Other Loan-Backed and Structured Securities	15,465,757	12,920,764	12,448,606	18,444,860		XXX	59,279,986	0.3	71,297,989	0.4	59,279,986	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	2,008,010,319	6,427,590,828	5,405,646,091	2,436,270,643	1,591,369,254		17,868,887,135	96.5	18,306,536,834	96.4	17,868,887,135	XXX
13.09 Line 13.08 as a % of Col. 7	11.2	36.0	30.3	13.6	8.9		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	10.8	34.7	29.2	13.2	8.6		96.5	XXX	XXX	XXX	96.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	55,430,741	259,236,498	252,712,509	16,286,848	30,380,306	XXX	614,046,902	3.3	648,525,901	3.4	XXX	614,046,902
14.02 Residential Mortgage-Backed Securities						XXX		0.0			XXX	
14.03 Commercial Mortgage-Backed Securities						XXX					XXX	
14.04 Other Loan-Backed and Structured Securities			13,658,647	17,981,353		XXX	31,640,000	0.2	31,640,000	0.2	XXX	31,640,000
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	55,430,741	259,236,498	266,371,156	34,268,202	30,380,306		645,686,902	3.5	680,165,901	3.6	XXX	645,686,902
14.09 Line 14.08 as a % of Col. 7	8.6	40.1	41.3	5.3	4.7		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.3	1.4	1.4	0.2	0.2		3.5	XXX	XXX	XXX	XXX	3.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	9,997,417	9,997,417			
2. Cost of short-term investments acquired					
3. Accrual of discount	2,583	2,583			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	10,000,000	10,000,000			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

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

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	159,262		159,262	
2. Cost of cash equivalents acquired	29,260,490		20,000,006	9,260,483
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	20,159,268		20,159,268	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,260,483			9,260,483
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	9,260,483			9,260,483

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Vacaville Campus		Vacaville	CA	03/28/2006	09/20/2021	134,037,058		105,681,966	57,840,000	2,337,827			(2,337,827)		7,726,616	5,292,481
Pleasanton Campus - Building B&C		Pleasanton	CA	03/01/2006	09/20/2021	93,320,946		73,715,659	66,920,000	1,618,562			(1,618,562)		9,498,099	3,131,464
Redding Office		Redding	CA	04/27/2006	09/24/2021	27,256,536		20,661,729	14,034,512	473,878			(473,878)		1,616,560	981,149
Fresno District Office		Fresno	CA	12/31/1991	12/14/2006	37,703,876		23,115,697	28,400,000	882,079			(882,079)		3,910,572	2,106,879
Sacramento District Office		Sacramento	CA	12/31/1983	09/23/2021	28,362,035		15,690,547	15,480,000	870,541			(870,541)		1,933,670	1,629,335
Bakersfield District Office		Bakersfield	CA	12/31/1987	11/16/2021	10,291,996		4,943,417	7,070,000	236,045			(236,045)		1,051,559	542,348
Riverside District Office		Riverside	CA	12/31/1989	10/14/2021	32,649,957		17,330,017	18,500,000	803,306			(803,306)		3,193,902	1,688,130
0299999. Property occupied by the reporting entity - Administrative						363,622,404		261,139,032	208,244,512	7,222,238			(7,222,238)		28,930,978	15,371,786
0399999. Total Property occupied by the reporting entity						363,622,404		261,139,032	208,244,512	7,222,238			(7,222,238)		28,930,978	15,371,786
Sacramento-2860 Gateway Oaks		Sacramento	CA	10/12/2017	10/12/2017	35,131,374		32,451,526	24,638,203	667,974			(667,974)		2,266,857	18,677
0499999. Properties held for the production of income						35,131,374		32,451,526	24,638,203	667,974			(667,974)		2,266,857	18,677
Redding Office (vacant land)		Redding	CA	04/27/2006	01/15/2015	710,488		710,488	710,488							
0599999. Properties held for sale						710,488		710,488	710,488							
0699999 - Totals						399,464,266		294,301,046	233,593,203	7,890,212			(7,890,212)		31,197,835	15,390,463

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Vacaville Campus	Vacaville	CA	03/28/2006	Various			105,681,966	777,965
Pleasanton Campus - Building B&C	Pleasanton	CA	03/01/2006	Various			73,715,659	3,937,926
Fresno District Office	Fresno	CA	12/31/1991	Various			23,115,697	136,634
Sacramento District Office	Sacramento	CA	12/31/1983	Various			15,690,547	1,093,697
Sacramento-2860 Gateway Oaks	Sacramento	CA	10/12/2017	Various			32,451,526	6,998,124
Riverside District Office	Riverside	CA	12/31/1989	Various			17,330,017	2,309
0199999. Acquired by Purchase							267,985,412	12,946,655
0399999 - Totals							267,985,412	12,946,655

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
912828-W4-8	UNITED STATES TREASURY	SD			1.A	29,157,568	102.8867	30,094,360	29,250,000	29,220,036		13,408			2.125	2.174	FA	211,194	621,563	02/28/2017	02/29/2024
912828-Y8-7	UNITED STATES TREASURY	SD			1.A	30,102,054	102.2617	30,678,510	30,000,000	30,056,561		(21,266)			1.750	1.675	JJ	219,701	525,000	10/28/2019	07/31/2024
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						59,259,622	XXX	60,772,870	59,250,000	59,276,597		(7,858)			XXX	XXX	XXX	430,895	1,146,563	XXX	XXX
36176D-6R-9	GN 763480 - RMBS			4	1.A	3,913,532	109.4061	4,292,374	3,923,341	3,914,506		42			4.000	4.051	MON	13,078	156,935	03/07/2011	03/15/2041
36176X-KP-3	GN 779102 - RMBS			4	1.A	3,600,301	107.0127	3,649,761	3,410,587	3,585,960		(2,673)			3.500	2.207	MON	9,948	119,371	02/23/2016	04/15/2042
36179M-X4-7	G2 MA0699 - RMBS			4	1.A	7,030,076	107.1348	7,127,928	6,653,233	7,002,013		(5,669)			3.500	2.359	MON	19,405	232,863	03/30/2016	01/20/2043
36179N-DQ-8	G2 MA1011 - RMBS			4	1.A	4,627,958	104.9264	4,763,289	4,539,647	4,609,463		(1,044)			3.000	2.637	MON	11,349	136,190	05/29/2013	05/20/2043
36179N-JA-7	G2 MA1157 - RMBS			4	1.A	8,929,997	107.1580	9,181,848	8,568,513	8,907,767		(5,237)			3.500	2.631	MON	24,992	299,898	04/26/2017	07/20/2043
36179N-NA-2	G2 MA1285 - RMBS			4	1.A	5,524,637	107.1014	5,619,731	5,247,113	5,505,425		(3,863)			3.500	2.439	MON	15,304	183,649	01/27/2016	09/20/2043
36179Q-JT-9	G2 MA2074 - RMBS			4	1.A	1,247,669	108.1776	1,272,176	1,176,007	1,244,649		(762)			4.000	2.611	MON	3,920	47,040	04/26/2017	07/20/2044
36179R-7J-2	G2 MA3597 - RMBS			4	1.A	24,823,891	105.6780	25,938,811	24,545,139	24,809,824		(2,012)			3.500	3.165	MON	71,590	859,081	09/27/2018	04/20/2046
36179R-D7-1	G2 MA2826 - RMBS			4	1.A	2,589,684	105.7729	2,610,397	2,467,927	2,563,520		(798)			3.500	2.471	MON	7,198	86,378	05/07/2015	05/20/2045
36179R-LP-2	G2 MA3034 - RMBS			4	1.A	3,499,121	105.7733	3,547,060	3,353,455	3,476,898		(1,002)			3.500	2.521	MON	9,781	117,372	08/26/2015	08/20/2045
36179T-4P-7	G2 MA5330 - RMBS			4	1.A	9,041,346	106.0246	9,376,540	8,843,744	8,997,940		(517)			4.000	3.270	MON	29,479	353,750	07/31/2018	07/20/2048
36179T-7L-3	G2 MA5399 - RMBS			4	1.A	14,067,669	105.9107	14,345,516	13,544,920	13,944,597		(1,382)			4.500	3.330	MON	50,793	609,522	08/29/2018	08/20/2048
36179T-Z5-7	G2 MA5264 - RMBS			4	1.A	12,619,291	105.7243	13,031,716	12,326,133	12,558,181		(785)			4.000	3.217	MON	41,087	493,046	07/31/2018	06/20/2048
36181C-CF-3	GN AE8170 - RMBS			4	1.A	1,042,214	109.7859	1,063,757	968,938	1,037,926		(840)			4.000	2.292	MON	3,230	38,758	03/10/2016	02/15/2044
36200K-J3-2	GN 603382 - RMBS			4	1.A	360,484	114.4160	404,303	353,362	359,715		(339)			5.500	4.846	MON	1,620	19,443	01/27/2003	01/15/2033
36200Q-PK-4	GN 569326 - RMBS			4	1.A	158,922	112.0991	179,638	160,249	159,150		35			6.000	6.239	MON	801	9,615	06/06/2002	04/15/2032
36200R-LX-8	GN 570142 - RMBS			4	1.A	174,121	112.7436	199,268	176,744	174,753		84			6.000	6.417	MON	884	10,605	05/08/2002	12/15/2031
36200R-YP-1	GN 570518 - RMBS			4	1.A	183,049	113.0670	208,598	184,491	183,359		36			6.000	6.217	MON	922	11,070	06/04/2002	01/15/2032
36202D-5C-1	G2 003543 - RMBS			4	1.A	471,012	111.5428	526,532	472,045	471,054		(6)			5.000	5.026	MON	1,967	23,603	09/24/2004	04/20/2034
36202D-5R-8	G2 003556 - RMBS			4	1.A	666,623	115.2336	779,872	676,775	669,351		132			5.500	5.920	MON	3,102	37,224	05/21/2004	05/20/2034
36202D-6D-8	G2 003568 - RMBS			4	1.A	1,240,621	111.4760	1,382,995	1,240,621	1,240,621					5.000	4.934	MON	5,169	62,035	02/11/2008	06/20/2034
36202D-6F-3	G2 003570 - RMBS			4	1.A	1,221,997	115.2293	1,381,971	1,199,323	1,218,779		(569)			6.000	5.225	MON	5,997	71,960	06/23/2004	06/20/2034
36202D-G7-0	G2 002922 - RMBS			4	1.A	51,730	115.3666	59,378	51,469	51,505		(15)			8.000	7.855	MON	343	4,117	06/29/2000	05/20/2030
36202D-QZ-7	G2 003172 - RMBS			4	1.A	165,382	114.5260	190,387	166,239	165,599		4			6.000	6.105	MON	831	9,974	01/14/2002	12/20/2031
36202D-RG-8	G2 003187 - RMBS			4	1.A	122,287	111.9279	138,104	123,386	122,618		14			6.000	6.220	MON	617	7,403	01/16/2002	01/20/2032
36202D-ZG-9	G2 003443 - RMBS			4	1.A	443,488	113.4476	500,234	440,938	443,220		(97)			5.500	5.200	MON	2,021	24,252	07/09/2004	09/20/2033
36202E-AK-5	G2 003610 - RMBS			4	1.A	1,032,364	110.4548	1,117,594	1,011,811	1,031,210		(523)			5.500	4.615	MON	4,637	55,651	10/13/2004	09/20/2034
36202E-DP-1	G2 003710 - RMBS			4	1.A	520,159	111.5030	583,824	523,595	520,284		42			5.000	5.208	MON	2,182	26,181	01/10/2008	05/20/2035
36202E-MA-4	G2 003953 - RMBS			4	1.A	820,902	113.2129	944,869	834,594	819,339		196			5.500	6.210	MON	3,825	45,905	06/17/2008	02/20/2037
36202E-NA-3	G2 003985 - RMBS			4	1.A	610,262	115.4159	704,725	610,596	610,345		(21)			5.500	5.458	MON	2,799	33,584	12/11/2007	05/20/2037
36202E-P9-4	G2 004048 - RMBS			4	1.A	807,938	115.4479	931,975	807,268	807,614		(36)			5.500	5.424	MON	3,700	44,400	10/02/2008	11/20/2037
36202E-QZ-5	G2 004072 - RMBS			4	1.A	443,964	112.5014	490,423	435,926	442,918		(112)			5.500	4.800	MON	1,998	23,976	01/25/2008	01/20/2038
36202E-RD-3	G2 004084 - RMBS			4	1.A	474,593	115.4188	544,198	471,499	474,196		(53)			5.500	5.212	MON	2,161	25,934	02/22/2008	02/20/2038
36202E-RR-2	G2 004096 - RMBS			4	1.A	1,036,416	109.6375	1,181,339	1,077,495	1,048,074		613			4.500	5.191	MON	4,041	48,490	03/27/2008	03/20/2038
36202E-RS-0	G2 004097 - RMBS			4	1.A	629,676	112.4762	711,795	632,840	629,807		19			5.000	5.137	MON	2,637	31,645	04/07/2008	03/20/2038
36202E-RT-8	G2 004098 - RMBS			4	1.A	1,207,455	112.4848	1,371,284	1,219,084	1,208,243		96			5.500	5.806	MON	5,587	67,052	06/27/2008	03/20/2038
36202E-S3-4	G2 004138 - RMBS			4	1.A	296,308	107.5366	322,195	299,614	296,006		11			5.500	5.765	MON	1,373	16,479	07/02/2008	05/20/2038
36202E-S8-3	G2 004143 - RMBS			4	1.A	311,551	112.5257	356,989	317,251	311,749		61			5.000	5.653	MON	1,322	15,865	10/02/2008	05/20/2038
36202E-SA-8	G2 004113 - RMBS			4	1.A	1,155,007	112.7215	1,325,764	1,176,141	1,157,978		193			5.000	5.573	MON	4,901	58,808	04/17/2008	04/20/2038
36202E-T2-5	G2 004169 - RMBS			4	1.A	1,068,379	115.4202	1,230,050	1,065,715	1,068,435		(72)			5.500	5.340	MON	4,885	58,620	11/14/2008	06/20/2038
36202E-UL-1	G2 004187 - RMBS			4	1.A	103,039	109.5498	114,926	104,907	103,089		31			5.500	5.861	MON	481	5,770	07/17/2008	07/20/2038
36202E-UT-4	G2 004194 - RMBS			4	1.A	431,612	111.5075	480,729	431,118	431,592		(21)			5.500	5.399	MON	1,976	23,714	11/07/2008	07/20/2038
36202E-VN-6	G2 004221 - RMBS			4	1.A	1,985,804	115.4205	2,274,349	1,970,489	1,984,012		(238)			5.500	5.168	MON	9,031	108,397	10/07/2008	08/20/2038
36202E-WD-7	G2 004244 - RMBS			4	1.A	896,159	115.4314	1,032,603	894,560	896,016		(50)			5.500	5.377	MON	4,100	49,203	10/08/2008	09/20/2038
36202E-WE-5	G2 004245 - RMBS			4	1.A	696,028	113.1894	786,846	695,159	695,724		(31)			6.000	5.911	MON	3,476	41,710	10/10/2008	09/20/2038
36202E-XT-1	G2 004290 - RMBS			4	1.A	1,531,022	115.4374	1,766,820	1,530,544	1,530,300		(46)			5.500	5.450	MON	7,015	84,186	11/17/2008	11/20/2038
36202F-BH-8	G2 004540 - RMBS			4	1.A	1,200,354	109.6414	1,306,491	1,191,603	1,198,776		(192)			4.500	4.336	MON	4,469	53,627	09/23/2009	09/20/2039
36202F-CP-9	G2 004578 - RMBS			4	1.A	1,898,223	112.9712	2,059,491	1,823,023	1,909,247		(1,025)			5.000	3.171	MON	7,596	91,164	12/15/2009	11/20/2039
36202F-P7-5	G2 004946 - RMBS			4	1.A	2,011,147	111.0510	2,192,294	1,974,132	2,000,386		(518)			4.500	4.169	MON	7,403	88,837	02/08/2011	02/20/2041
36202F-PG-5	G2 004923 - RMBS			4	1.A	2,524,770	111.0511	2,753,025	2,479,063	2,512,593		(668)			4.500	4.164	MON	9,296	111,559	02/08/2011	01/20/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36202F-Y5-9	G2 005232 - RMBS			4	1.A	15,073,328	107.1470	15,380,404	14,354,483	15,015,489		(10,188)			3.500	2.374	MON	41,867	502,408	04/26/2017	11/20/2041
36203B-J5-4	GN 344184 - RMBS			4	1.A	10,578	100.7915	10,794	10,709	10,673		5			7.000	7.220	MON	62	751	01/26/1993	12/15/2022
36203B-KJ-2	GN 344197 - RMBS			4	1.A	6,163	100.9394	6,221	6,163	6,163					7.500	7.007	MON	39	462	01/07/1993	01/15/2023
36203B-LQ-5	GN 344235 - RMBS			4	1.A	1,552	100.3261	1,558	1,553	1,549					7.000	7.049	MON	9	111	03/15/1993	03/15/2023
36203D-HB-9	GN 345926 - RMBS			4	1.A	6,360	109.7154	7,007	6,386	6,369					6.500	6.590	MON	35	415	12/28/1993	01/15/2024
36203D-KF-6	GN 345994 - RMBS			4	1.A	6,717	101.0378	7,180	7,106	7,033		26			7.000	8.125	MON	41	497	04/11/1994	12/15/2023
36203D-MD-9	GN 346056 - RMBS			4	1.A	6,073	109.7154	6,664	6,073	6,062		(2)			6.500	6.497	MON	33	395	01/10/1994	01/15/2024
36203E-G9-3	GN 346824 - RMBS			4	1.A	6,560	109.7154	7,066	6,440	6,443		(11)			6.500	6.103	MON	35	419	09/13/1993	10/15/2023
36203G-KP-7	GN 348702 - RMBS			4	1.A	7,821	100.3324	7,800	7,774	7,763		(6)			7.000	6.891	MON	45	544	06/10/1993	06/15/2023
36203G-Q5-5	GN 348876 - RMBS			4	1.A	3,261	109.7154	3,515	3,204	3,205		(6)			6.500	6.132	MON	17	208	09/09/1993	07/15/2023
36203L-A5-1	GN 352028 - RMBS			4	1.A	8,289	109.7154	9,123	8,315	8,294		(1)			6.500	6.573	MON	45	541	11/15/1993	11/15/2023
36203L-BN-1	GN 352045 - RMBS			4	1.A	9,335	109.7154	10,090	9,197	9,194		(12)			6.500	6.252	MON	50	600	10/05/1993	10/15/2023
36203M-D6-4	GN 353025 - RMBS			4	1.A	6,366	100.3868	6,446	6,421	6,396		1			8.000	8.196	MON	43	514	06/01/1994	06/15/2024
36203N-6B-9	GN 354666 - RMBS			4	1.A	9,157	109.7154	9,869	8,995	8,997		(16)			6.500	6.159	MON	49	585	09/09/1993	09/15/2023
36203Q-EX-5	GN 355750 - RMBS			4	1.A	5,089	100.3261	5,038	5,022	5,017		(6)			7.000	6.801	MON	29	353	07/27/1993	08/15/2023
36203R-4W-6	GN 357337 - RMBS			4	1.A	10,467	109.7154	11,314	10,312	10,316		(14)			6.500	6.210	MON	56	670	09/29/1993	10/15/2023
36203R-GJ-2	GN 356701 - RMBS			4	1.A	13,366	102.1748	13,271	12,989	13,004		(31)			7.000	6.474	MON	76	910	08/12/1993	08/15/2023
36203R-Y6-0	GN 357233 - RMBS			4	1.A	17,459	109.7154	19,253	17,548	17,499		1			6.500	6.611	MON	95	1,141	11/12/1993	10/15/2023
36203R-Z2-8	GN 357261 - RMBS			4	1.A	12,359	109.7154	13,298	12,120	12,114		(17)			6.500	6.269	MON	66	789	10/08/1993	10/15/2023
36203U-J5-2	GN 359484 - RMBS			4	1.A	16,211	100.3505	16,273	16,216	16,185		(5)			7.000	7.014	MON	95	1,135	03/01/1994	03/15/2024
36203U-K7-6	GN 359518 - RMBS			4	1.A	7,588	100.3811	7,768	7,738	7,689		7			8.000	8.430	MON	52	619	05/09/1994	05/15/2024
36204B-FN-8	GN 364773 - RMBS			4	1.A	14,772	103.6565	15,520	14,973	14,906		10			7.000	7.293	MON	87	1,048	03/04/1994	11/15/2023
36204C-3U-3	GN 366311 - RMBS			4	1.A	8,335	100.9991	8,314	8,232	8,225		(9)			7.000	6.800	MON	48	576	07/28/1993	08/15/2023
36204C-P7-0	GN 365946 - RMBS			4	1.A	13,147	109.7154	14,345	13,075	13,060		(8)			6.500	6.417	MON	71	850	11/01/1993	11/15/2023
36204C-QG-9	GN 365955 - RMBS			4	1.A	9,696	109.7487	10,529	9,594	9,593		(10)			6.500	6.284	MON	52	624	10/01/1993	10/15/2023
36204D-HH-5	GN 366632 - RMBS			4	1.A	14,313	109.7154	15,895	14,487	14,430		8			6.500	6.739	MON	78	942	12/03/1993	11/15/2023
36204D-JJ-9	GN 366665 - RMBS			4	1.A	42,186	109.7154	46,305	42,205	42,117		(10)			6.500	6.520	MON	229	2,744	01/14/1994	12/15/2023
36204D-KF-5	GN 366694 - RMBS			4	1.A	16,990	109.7154	18,645	16,994	16,958		(5)			6.500	6.513	MON	92	1,106	02/02/1994	01/15/2024
36204D-P5-2	GN 366844 - RMBS			4	1.A	2,305	100.3710	2,318	2,309	2,303		(1)			8.000	8.072	MON	15	185	08/04/1994	08/15/2024
36204E-RJ-8	GN 367789 - RMBS			4	1.A	10,044	109.7154	10,819	9,861	9,866		(15)			6.500	6.176	MON	53	641	09/02/1993	09/15/2023
36204F-3F-9	GN 368998 - RMBS			4	1.A	4,770	100.3505	5,023	5,006	4,956		11			7.000	7.820	MON	29	350	03/30/1994	04/15/2024
36204H-6K-1	GN 370874 - RMBS			4	1.A	5,307	109.7154	5,730	5,222	5,220		(7)			6.500	6.289	MON	28	340	09/28/1993	10/15/2023
36204H-6W-5	GN 370885 - RMBS			4	1.A	2,637	109.7154	2,897	2,641	2,635		(1)			6.500	6.533	MON	14	172	11/02/1993	11/15/2023
36204H-WK-2	GN 370650 - RMBS			4	1.A	6,449	109.7154	6,949	6,333	6,334		(7)			6.500	6.265	MON	34	412	09/09/1993	10/15/2023
36204J-AA-4	GN 370901 - RMBS			4	1.A	5,455	109.7154	5,992	5,462	5,449		(1)			6.500	6.552	MON	30	356	11/10/1993	11/15/2023
36204K-BZ-5	GN 371856 - RMBS			4	1.A	4,357	100.3737	4,421	4,405	4,386		1			8.000	8.230	MON	29	352	06/28/1994	07/15/2024
36204P-WJ-7	GN 376049 - RMBS			4	1.A	21,974	101.4316	22,359	22,043	21,981		(3)			8.000	8.096	MON	147	1,763	06/03/1994	06/15/2024
36204Q-GY-0	GN 376515 - RMBS			4	1.A	7,225	101.8811	7,523	7,384	7,340		7			7.500	7.909	MON	46	554	04/28/1994	05/15/2024
36204V-BR-9	GN 380848 - RMBS			4	1.A	26,275	109.7154	28,855	26,300	26,244		(5)			6.500	6.528	MON	142	1,710	02/04/1994	02/15/2024
36205A-PC-2	GN 384819 - RMBS			4	1.A	263,082	114.6137	299,284	261,124	262,658		(62)			5.000	4.802	MON	1,088	13,057	01/25/2008	01/15/2037
36205B-KZ-4	GN 385612 - RMBS			4	1.A	11,758	103.6671	12,631	12,185	12,094		23			7.000	7.659	MON	71	853	03/29/1994	04/15/2024
36205B-LE-0	GN 385625 - RMBS			4	1.A	4,680	101.1266	4,777	4,724	4,706		2			8.000	8.225	MON	31	378	05/06/1994	05/15/2024
36205B-R5-3	GN 385808 - RMBS			4	1.A	5,541	104.2367	5,824	5,588	5,567		1			8.000	8.193	MON	37	447	06/24/1994	07/15/2024
36206A-N5-8	GN 405512 - RMBS			4	1.A	15,607	101.3318	15,716	15,510	15,501		(7)			7.000	6.941	MON	90	1,086	12/08/1995	10/15/2025
36206F-SK-9	GN 410122 - RMBS			4	1.A	21,127	106.3126	22,471	21,137	21,096		(5)			7.500	7.533	MON	132	1,586	03/20/1996	10/15/2025
36206V-KB-2	GN 422490 - RMBS			4	1.A	24,040	105.7486	26,007	24,593	24,409		24			7.000	7.454	MON	143	1,722	03/22/1996	03/15/2026
36206W-YV-1	GN 423824 - RMBS			4	1.A	21,164	107.1197	22,474	20,980	21,002		(13)			7.500	7.361	MON	131	1,574	12/06/1996	06/15/2026
3620A2-LX-2	GN 716842 - RMBS			4	1.A	1,932,962	108.9035	2,132,046	1,957,739	1,941,247		249			4.000	4.225	MON	6,526	78,321	05/27/2009	04/15/2039
3620AM-PA-4	GN 734017 - RMBS			4	1.A	2,502,724	109.9657	2,676,343	2,433,798	2,485,912		(884)			4.000	3.426	MON	8,113	97,360	11/19/2010	11/15/2040
3620AQ-PR-8	GN 736732 - RMBS			4	1.A	867,723	111.7535	943,041	843,858	863,394		(352)			4.500	3.872	MON	3,164	37,974	06/04/2010	05/15/2040
3620AR-HB-0	GN 737426 - RMBS			4	1.A	1,115,105	108.8452	1,179,997	1,084,106	1,107,848		(419)			4.000	3.408	MON	3,614	43,366	11/15/2010	09/15/2040
3620AR-QM-6	GN 737660 - RMBS			4	1.A	1,693,618	108.8458	1,803,970	1,657,363	1,684,479		(479)			4.000	3.555	MON	5,525	66,296	12/03/2010	11/15/2040
3620CC-5B-0	GN 745242 - RMBS			4	1.A	1,760,765	112.1513	1,937,782	1,727,828	1,754,148		(464)			4.500	4.082	MON	6,479	77,753	02/08/2011	07/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36210H-UJ-9	GN 492985 - RMBS			4	1.A	172,160	110.5688	191,673	173,352	172,606		29			6.000	6.162	MON	867	10,401	10/14/1998	11/15/2028
36211R-CH-0	GN 520372 - RMBS			4	1.A	9,883	101.9234	10,045	9,856	9,858		(2)			8.000	7.981	MON	66	788	01/21/2000	01/15/2030
36213T-FS-7	GN 563677 - RMBS			4	1.A	359,124	115.3983	401,925	348,294	357,431		(469)			6.000	5.061	MON	1,741	20,898	11/26/2002	11/15/2032
362209-7E-2	GN 301593 - RMBS			4	1.A	3,425	100.2980	3,404	3,393	3,388		(4)			7.000	6.834	MON	20	238	04/13/1993	11/15/2022
36224C-H9-1	GN 324356 - RMBS			4	1.A	473	99.9460	480	480	478					8.000	8.281	MON	3	39	04/27/1992	05/15/2022
36224C-LR-6	GN 324436 - RMBS			4	1.A	5,479	100.2759	5,564	5,548	5,530		3			7.000	7.250	MON	32	389	09/30/1992	09/15/2022
36224F-DV-9	GN 326916 - RMBS			4	1.A	2,601	100.9153	2,625	2,601	2,601					7.500	7.007	MON	16	195	01/07/1993	01/15/2023
36224F-QJ-2	GN 327257 - RMBS			4	1.A	724	100.2256	727	725	723					8.000	8.085	MON	5	59	06/01/1992	06/15/2022
36224G-W6-1	GN 328369 - RMBS			4	1.A	3,831	100.3268	3,887	3,874	3,861		2			7.500	7.707	MON	24	292	10/30/1992	11/15/2022
36224J-HS-4	GN 329741 - RMBS			4	1.A	2,356	100.9380	2,385	2,363	2,356					7.500	7.588	MON	15	178	12/31/1992	01/15/2023
36224K-Q3-6	GN 330874 - RMBS			4	1.A	3,438	100.3268	3,516	3,505	3,491		3			7.500	7.849	MON	22	264	11/09/1992	11/15/2022
36224Q-DJ-2	GN 335005 - RMBS			4	1.A	2,900	100.8206	2,954	2,930	2,920		1			7.500	7.714	MON	18	220	11/25/1992	11/15/2022
36224S-3X-8	GN 337514 - RMBS			4	1.A	9,393	109.7154	10,150	9,251	9,246		(14)			6.500	6.198	MON	50	601	09/01/1993	08/15/2023
36224S-4K-5	GN 337526 - RMBS			4	1.A	7,572	109.8337	8,206	7,471	7,472		(8)			6.500	6.277	MON	40	486	10/05/1993	10/15/2023
36224S-7K-2	GN 337598 - RMBS			4	1.A	5,754	100.3533	5,803	5,783	5,765					7.500	7.619	MON	36	434	12/29/1992	01/15/2023
36224S-V9-0	GN 337340 - RMBS			4	1.A	28,942	109.7154	31,883	29,060	28,983					6.500	6.591	MON	157	1,889	07/30/1993	08/15/2023
36224T-2C-3	GN 338371 - RMBS			4	1.A	2,371	100.6628	2,390	2,374	2,367		(1)			7.500	7.557	MON	15	180	12/10/1992	12/15/2022
36224T-WL-0	GN 338251 - RMBS			4	1.A	829	100.6311	848	842	839		1			7.500	7.826	MON	5	64	11/10/1992	11/15/2022
36224T-WW-6	GN 338261 - RMBS			4	1.A	4,267	100.7217	4,238	4,208	4,201		(5)			7.000	6.807	MON	25	295	04/13/1993	11/15/2022
36224T-WX-4	GN 338262 - RMBS			4	1.A	868	100.2276	879	877	874					7.500	7.722	MON	5	66	10/22/1992	11/15/2022
36224U-BP-1	GN 338546 - RMBS			4	1.A	5,408	100.7498	5,459	5,418	5,403		(1)			7.500	7.571	MON	34	407	12/08/1992	12/15/2022
36224W-PS-6	GN 340733 - RMBS			4	1.A	11,228	100.9383	11,340	11,235	11,209		(4)			7.000	7.020	MON	66	786	03/26/1993	04/15/2023
36224W-PY-3	GN 340739 - RMBS			4	1.A	5,787	100.3177	5,720	5,702	5,696		(8)			7.000	6.746	MON	33	399	04/15/1993	04/15/2023
36224X-Q2-0	GN 341673 - RMBS			4	1.A	640	100.2075	648	647	644					7.000	7.195	MON	4	47	02/02/1993	01/15/2023
36224Y-NR-6	GN 342500 - RMBS			4	1.A	3,476	101.6877	3,570	3,511	3,500		1			7.000	7.201	MON	20	246	02/02/1993	01/15/2023
36224Y-QN-2	GN 342561 - RMBS			4	1.A	3,750	101.2795	3,849	3,800	3,783		2			8.000	8.282	MON	25	304	08/09/1994	08/15/2024
3622A2-Z8-8	GN 784367 - RMBS			4	1.A	1,463,347	109.4235	1,507,276	1,377,470	1,458,188		(1,333)			4.000	2.504	MON	4,592	55,099	08/30/2017	03/15/2044
36241K-LG-1	GN 782127 - RMBS			4	1.A	1,338,006	115.7280	1,535,491	1,326,811	1,335,898		(325)			5.500	5.282	MON	6,081	72,985	12/20/2007	12/15/2036
36241L-2E-5	GN 783473 - RMBS			4	1.A	2,204,289	106.8717	2,241,248	2,097,138	2,195,522		(1,584)			3.500	2.313	MON	6,117	73,400	01/27/2016	11/15/2041
36241L-SC-1	GN 783215 - RMBS			4	1.A	1,564,677	112.2364	1,706,801	1,520,719	1,558,899		(700)			4.500	3.813	MON	5,703	68,444	02/23/2011	01/15/2041
36241L-ZX-7	GN 783458 - RMBS			4	1.A	4,570,485	106.9316	4,627,023	4,327,087	4,550,379		(3,830)			3.500	2.187	MON	12,621	151,448	03/30/2016	10/15/2041
36292C-H2-3	GN 644749 - RMBS			4	1.A	498,685	115.5217	571,802	494,973	497,550		(116)			5.000	4.821	MON	2,062	24,749	01/25/2008	05/15/2035
36292L-D5-0	GN 651824 - RMBS			4	1.A	835,912	115.7314	959,319	828,918	834,770		(195)			5.500	5.280	MON	3,799	45,591	12/19/2007	05/15/2036
36295Q-LD-0	GN 677224 - RMBS			4	1.A	52,043	114.6465	60,748	52,987	52,191		16			5.500	5.962	MON	243	2,914	10/14/2008	08/15/2038
36295T-SG-0	GN 680119 - RMBS			4	1.A	114,805	111.1288	125,889	113,282	114,941		(50)			5.500	5.067	MON	519	6,233	02/14/2008	01/15/2038
36295U-D8-1	GN 680627 - RMBS			4	1.A	512,289	111.7668	567,779	508,003	511,325		(101)			5.500	5.300	MON	2,328	27,940	12/19/2007	12/15/2037
36295U-DT-5	GN 680614 - RMBS			4	1.A	181,455	109.9157	197,779	179,937	181,132		(30)			5.500	5.306	MON	825	9,897	12/19/2007	12/15/2037
36295U-FF-3	GN 680666 - RMBS			4	1.A	365,095	112.5129	407,975	362,602	364,414		(48)			5.000	4.851	MON	1,511	18,130	01/25/2008	01/15/2038
36295W-JR-9	GN 682572 - RMBS			4	1.A	270,920	109.9647	287,538	261,482	268,510		(123)			4.000	3.281	MON	872	10,459	10/28/2010	11/15/2040
36295W-PQ-4	GN 682731 - RMBS			4	1.A	154,191	109.9530	167,290	152,146	153,913		(43)			5.500	5.152	MON	697	8,368	02/14/2008	01/15/2038
36296D-LB-2	GN 688022 - RMBS			4	1.A	965,273	114.3482	1,105,067	966,406	965,857		(31)			6.000	6.021	MON	4,832	57,984	10/30/2008	10/15/2038
36296R-VE-4	GN 699113 - RMBS			4	1.A	344,792	111.8280	386,237	345,385	344,815		(4)			6.000	6.053	MON	1,727	20,723	10/30/2008	09/15/2038
36297F-UJ-9	GN 710785 - RMBS			4	1.A	1,019,195	113.5743	1,098,418	967,136	1,029,220		(1,172)			5.500	3.766	MON	4,433	53,193	10/16/2009	08/15/2039
38374Y-PL-1	GNR 2010-085 DJ - CMO/RMBS			4	1.A	362,650	101.0406	358,251	354,562	355,352		(1,150)			3.500	2.701	MON	1,034	12,419	07/06/2010	12/20/2039
38375X-F2-5	GNR 2008-067 PG - CMO/RMBS			4	1.A	469,007	105.9117	489,393	462,076	463,552		(471)			6.000	5.795	MON	2,310	27,728	08/27/2008	07/20/2038
38377G-TK-5	GNR 2010-068 WA - CMO/RMBS			4	1.A	2,460,328	103.5431	2,405,784	2,323,462	2,397,801		(8,987)			3.000	1.677	MON	5,809	69,704	03/25/2013	12/16/2039
38379Y-GF-9	GNR 2016-082 KW - CMO/RMBS			4	1.A	4,014,377	102.7761	3,963,562	3,856,501	3,964,495		(12,341)			3.000	1.670	MON	9,641	115,695	06/28/2016	06/20/2046
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						181,628,962	XXX	190,726,372	176,730,373	180,965,795		(75,399)			XXX	XXX	XXX	596,629	7,159,746	XXX	XXX
38373M-HE-3	GNR 2003-43 E - CMBS			4	1.A	2,074,905	103.2505	2,142,350	2,074,905	2,074,905					5.531	5.514	MON	9,564	114,763	05/08/2003	06/16/2043
38376G-3Y-4	GNR 2011-109 C - CMBS			4	1.A	7,591,633	103.2013	8,059,448	7,809,443	7,734,843		18,494			4.065	4.631	MON	26,454	311,185	07/14/2011	02/16/2052
38376G-5E-6	GNR 2011-120 C - CMBS			4	1.A	1,266,486	101.6453	1,257,410	1,237,058	1,246,903		(3,359)			3.766	3.016	MON	3,883	46,192	08/16/2011	03/16/2052
38376G-5S-5	GNR 2011-142 B - CMBS			4	1.A	903,266	100.1518	888,805	887,458	889,633		(2,266)			3.377	1.925	MON	2,497	30,227	12/07/2011	02/16/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38376G-6A-3	GNR 2011-143 C - CMBS			4	1.A	200,756	100.8339	201,298	199,633	200,187		(88)			3.800	2.991	MON	632	7,498	10/12/2011	12/16/2052
38376G-6J-4	GNR 2011-152 D - CMBS			4	1.A	11,240,657	103.2530	11,532,432	11,169,105	11,200,495		(4,791)			3.700	3.529	MON	34,434	413,212	11/14/2011	04/16/2045
38376G-D7-2	GNR 2011-027 D - CMBS			4	1.A	1,337,229	101.2821	1,512,342	1,493,198	1,446,069		11,112			3.557	7.670	MON	4,426	51,743	02/03/2011	07/16/2045
38376G-FZ-8	GNR 2010-028 C - CMBS			4	1.A	622,992	100.9807	653,241	646,897	644,436		2,575			4.450	4.855	MON	2,399	28,787	02/05/2010	01/16/2052
38376G-H7-8	GNR 2011-042 C - CMBS			4	1.A	5,073,451	100.8391	5,380,196	5,335,429	5,295,145		44,905			3.805	4.873	MON	16,919	202,377	03/03/2011	08/16/2050
38376G-M8-0	GNR 2011-058 C - CMBS			4	1.A	974,058	100.9031	1,027,402	1,018,207	1,001,622		5,358			3.869	6.507	MON	3,283	37,319	04/05/2011	08/16/2051
38376G-P8-7	GNR 2011-049 C - CMBS			4	1.A	953,770	101.3536	1,025,783	1,012,084	994,767		5,493			3.924	6.129	MON	3,310	39,528	04/06/2011	07/16/2051
38376G-ZC-7	GNR 2010-161 C - CMBS			4	1.A	418,497	100.9161	403,420	399,758	404,543		(3,406)			4.359	1.307	MON	1,452	14,884	11/03/2010	10/16/2044
38378B-AN-9	GNR 2011-164 C - CMBS			4	1.A	10,365,715	103.4319	10,232,230	9,892,720	10,134,170		(27,415)			3.622	2.791	MON	29,856	358,124	12/05/2011	09/16/2052
38378B-BM-0	GNR 2012-004 C - CMBS			4	1.A	174,257	99.9486	171,898	171,987	172,460		(276)			3.458	(6.484)	MON	496	5,947	01/06/2012	06/16/2048
38378B-CM-9	GNR 2012-002 C - CMBS			4	1.A	3,556,675	101.5649	3,582,805	3,527,600	3,538,927		(2,750)			3.261	2.952	MON	9,587	115,046	01/06/2012	11/16/2043
38378B-DH-9	GNR 2012-019 C - CMBS			4	1.A	3,736,024	100.6175	3,721,873	3,699,034	3,705,854		(6,656)			3.365	2.631	MON	10,373	124,472	01/26/2012	12/16/2046
38378B-EB-1	GNR 2012-025 B - CMBS			4	1.A	7,515,963	102.3452	7,642,078	7,466,961	7,475,285		(3,452)			3.250	3.153	MON	20,223	242,676	02/10/2012	08/16/2052
38378B-RE-1	GNR 2012-035 C - CMBS			4	1.A	3,707,366	101.7645	3,743,245	3,678,342	3,687,460		(2,428)			3.250	3.031	MON	9,962	119,546	03/22/2012	11/16/2052
38378B-UY-3	GNR 2012-058 C - CMBS			4	1.A	9,590,243	102.2830	9,724,098	9,507,056	9,526,908		(8,250)			3.130	3.037	MON	24,798	297,571	05/23/2012	02/16/2053
38378B-WB-1	GNR 2012-078 B - CMBS			4	1.A	26,361,000	101.6427	26,528,742	26,100,000	26,191,441		(20,331)			2.823	2.609	MON	61,400	736,803	08/20/2012	04/16/2050
38378B-YP-8	GNR 2012-087 BB - CMBS			4	1.A	13,037,210	100.3941	13,006,784	12,955,731	12,964,016		(7,694)			2.708	2.589	MON	29,237	350,841	08/21/2012	01/16/2051
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						110,702,153	XXX	112,437,880	110,282,603	110,530,069		(5,228)			XXX	XXX	XXX	305,184	3,648,741	XXX	XXX
0599999. Total - U.S. Government Bonds						351,590,737	XXX	363,937,121	346,262,976	350,772,461		(88,485)			XXX	XXX	XXX	1,332,708	11,955,050	XXX	XXX
11070T-AK-4	BRITISH COLUMBIA, PROVINCE OF		C		1.B FE	4,975,550	103.9976	5,199,881	5,000,000	4,988,507		2,444			2.250	2.305	JD	9,063	112,500	05/25/2016	06/02/2026
135087-H6-4	CANADA (GOVERNMENT)		C		1.A FE	10,571,912	101.3670	10,749,970	10,605,000	10,598,998		6,770			2.000	2.066	MN	27,102	212,100	11/07/2017	11/15/2022
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						15,547,462	XXX	15,949,851	15,605,000	15,587,505		9,215			XXX	XXX	XXX	36,164	324,600	XXX	XXX
1099999. Total - All Other Government Bonds						15,547,462	XXX	15,949,851	15,605,000	15,587,505		9,215			XXX	XXX	XXX	36,164	324,600	XXX	XXX
13063D-AD-0	CALIFORNIA ST				1.C FE	4,000,000	100.5450	4,021,800	4,000,000	4,000,000					2.367	2.367	AO	23,670	94,680	04/21/2017	04/01/2022
13063D-GC-6	CALIFORNIA ST				1.C FE	6,759,050	110.5940	7,597,808	6,870,000	6,793,174		10,746			3.500	3.702	AO	60,113	240,450	09/11/2018	04/01/2028
13063D-GD-4	CALIFORNIA ST			2	1.C FE	9,381,403	115.9960	9,569,670	8,250,000	9,173,779		(106,326)			4.500	2.542	AO	92,813	326,250	07/21/2021	04/01/2033
20772K-JX-8	CONNECTICUT ST			1	1.D FE	1,000,000	102.1590	1,021,590	1,000,000	1,000,000					2.098	2.098	JJ	10,490	22,146	05/29/2020	07/01/2025
20772K-JY-6	CONNECTICUT ST			1	1.D FE	2,000,000	103.0740	2,061,480	2,000,000	2,000,000					2.350	2.350	JJ	23,500	49,611	05/29/2020	07/01/2026
20772K-PA-1	CONNECTICUT ST			1	1.D FE	2,500,000	99.5540	2,488,850	2,500,000	2,500,000					1.890	1.890	JD	3,938	23,231	05/20/2021	06/01/2029
20772K-PB-9	CONNECTICUT ST			1	1.D FE	2,895,000	99.5140	2,880,930	2,895,000	2,895,000					1.990	1.990	JD	4,801	28,325	05/20/2021	06/01/2030
20772K-PC-7	CONNECTICUT ST			1	1.D FE	2,250,000	99.4220	2,236,995	2,250,000	2,250,000					2.090	2.090	JD	3,919	23,121	05/20/2021	06/01/2031
373384-20-8	GEORGIA ST				1.A FE	14,962,500	102.4090	15,361,350	15,000,000	14,994,157		5,237			2.780	2.817	FA	173,750	417,000	06/11/2015	02/01/2023
373384-NZ-5	GEORGIA ST			1	1.A FE	5,800,000	108.2400	6,277,920	5,800,000	5,800,000					4.503	4.502	MN	43,529	261,174	11/04/2009	11/01/2025
373385-FM-0	GEORGIA ST			1,2	1.A FE	2,744,665	106.6730	2,933,508	2,750,000	2,745,140		209			3.100	3.114	JJ	42,625	85,250	06/26/2019	07/01/2039
419791-YQ-5	HAWAII ST			1	1.C FE	20,195,800	104.6880	20,937,600	20,000,000	20,021,464		(18,847)			4.950	4.847	FA	412,500	990,000	02/10/2010	02/01/2023
419791-YX-0	HAWAII ST			1	1.C FE	10,557,750	127.0870	13,344,135	10,500,000	10,531,118		(2,988)			5.530	5.484	FA	241,938	580,650	02/10/2010	02/01/2030
419792-B6-2	HAWAII ST			1,2	1.C FE	3,000,000	100.5970	3,017,910	3,000,000	3,000,000					2.042	2.042	AO	13,443		09/30/2021	10/01/2031
419792-KJ-4	HAWAII ST			1	1.C FE	2,000,000	104.5110	2,090,220	2,000,000	2,000,000					2.552	2.552	AO	12,760	51,040	04/01/2016	10/01/2025
419792-KK-1	HAWAII ST			1	1.C FE	5,000,000	105.2590	5,262,950	5,000,000	5,000,000					2.652	2.652	AO	33,150	132,600	04/01/2016	10/01/2026
419792-ZD-1	HAWAII ST			1,2	1.C FE	12,000,000	96.4590	11,575,080	12,000,000	12,000,000					2.245	2.245	FA	112,250	261,168	08/06/2020	08/01/2038
419792-ZE-9	HAWAII ST			1,2	1.C FE	2,807,400	96.4370	2,893,110	3,000,000	2,813,698		6,298			2.283	2.730	FA	28,538	34,245	03/24/2021	08/01/2039
546417-DU-7	LOUISIANA ST			1	1.D FE	2,000,000	98.8870	1,977,740	2,000,000	2,000,000					1.604	1.604	JD	2,673	32,080	10/02/2020	06/01/2029
57582R-G2-6	MASSACHUSETTS (COMMONWEALTH OF)			1,2	1.B FE	7,500,000	97.5300	7,314,750	7,500,000	7,500,000					2.029	2.029	JJ	76,088	148,793	06/26/2020	07/01/2035
57582R-JN-7	MASSACHUSETTS (COMMONWEALTH OF)			1	1.B FE	3,569,443	109.5770	3,561,253	3,250,000	3,564,512		(4,931)			3.277	2.731	JD	8,875	53,251	06/10/2021	06/01/2046
57582R-L8-7	MASSACHUSETTS (COMMONWEALTH OF)			1,2	1.B FE	4,000,000	97.9010	3,916,040	4,000,000	4,000,000					1.870	1.870	MN	12,467	68,151	11/19/2020	11/01/2033
605580-5X-3	MISSISSIPPI ST			1	1.C FE	2,316,420	126.4800	2,845,800	2,250,000	2,288,552		(3,395)			5.245	5.002	MN	19,669	118,013	07/13/2011	11/01/2034
605581-FA-0	MISSISSIPPI ST			1	1.C FE	2,306,223	108.3200	2,583,432	2,385,000	2,332,652		8,090			3.079	3.504	AO	18,359	73,434	08/08/2018	10/01/2027
649791-CN-8	NEW YORK ST			1	1.B FE	6,641,807	104.3360	7,006,162	6,715,000	6,706,489		6,960			4.690	4.803	MS	104,978	314,934	04/16/2010	03/01/2023
649791-QC-7	NEW YORK ST			1,2	1.B FE	2,227,050	104.7270	2,356,358	2,250,000	2,229,214		1,055			3.110	3.187	FA	26,435	69,975	11/08/2019	02/15/2037
649791-QD-5	NEW YORK ST			1,2	1.B FE	2,000,000	104.6430	2,092,860	2,000,000	2,000,000					3.170	3.170	FA	23,951	63,400	10/28/2019	02/15/2038
649791-RL-6	NEW YORK ST			1,2	1.B FE	3,000,000	99.7900	2,993,700	3,000,000	3,000,000					2.350	2.350	MS	20,758	33,683	03/16/2021	03/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68609T-Q6-8	OREGON ST			1,2	1.B FE	1,000,000	98.2620	982,620	1,000,000	1,000,000					2.625	2.625	MN	4,375	15,385	03/17/2021	05/01/2040
68609T-Q7-6	OREGON ST			1,2	1.B FE	2,060,000	98.3790	2,026,607	2,060,000	2,060,000					2.675	2.675	MN	9,184	32,298	03/17/2021	05/01/2041
70914P-MJ-8	PENNSYLVANIA (COMMONWEALTH OF)			1	1.D FE	17,937,053	121.8580	21,812,582	17,900,000	17,923,074		(346)			5.450	5.429	FA	368,541	975,550	02/03/2010	02/15/2030
917542-QR-6	UTAH ST			1	1.A FE	8,035,000	105.3120	8,461,819	8,035,000	8,035,000					4.554	4.553	JJ	182,957	365,914	09/16/2009	07/01/2024
917542-QV-7	UTAH ST			1	1.A FE	9,500,000	104.5240	9,929,780	9,500,000	9,500,000					3.539	3.539	JJ	168,103	336,205	09/24/2010	07/01/2025
93974C-Z2-9	WASHINGTON ST			2	1.B FE	1,125,579	102.7860	1,079,253	1,050,000	1,055,816		(9,657)			5.000	4.030	FA	21,875	52,500	08/28/2013	08/01/2028
97705M-SG-1	WISCONSIN ST			1,2	1.B FE	1,200,000	99.3650	1,192,380	1,200,000	1,200,000					2.385	2.385	MN	4,770	28,620	06/25/2020	05/01/2038
97705M-SH-9	WISCONSIN ST			1,2	1.B FE	1,550,000	97.8990	1,517,435	1,550,000	1,550,000					2.485	2.485	MN	6,420	38,518	06/25/2020	05/01/2042
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						187,822,141	XXX	199,223,476	186,460,000	187,462,839		(107,896)			XXX	XXX	XXX	2,418,201	6,441,645	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						187,822,141	XXX	199,223,476	186,460,000	187,462,839		(107,896)			XXX	XXX	XXX	2,418,201	6,441,645	XXX	XXX
086851-DS-8	BETHEL OHIO LOC SCH DIST			2	1.C FE	1,937,320	101.7800	2,035,600	2,000,000	1,938,946		1,191			3.125	3.286	MN	10,417	62,500	07/02/2020	11/01/2051
088281-Q9-4	BEXAR CNTY TEX			2	1.A FE	2,230,000	90.3930	2,015,764	2,230,000	2,230,000					2.236	2.236	JD	2,216	49,863	08/06/2020	06/15/2043
101565-YR-4	BOULDER LARIMER & WELD CNTYS COLO ST VRA			2	1.B FE	1,500,000	100.3710	1,505,565	1,500,000	1,500,000					5.740	5.740	JD	3,827	86,100	05/12/2010	12/15/2030
106691-KU-1	BRECKSVILLE-BROADVIEW HEIGHTS OHIO CITY			2	1.C FE	2,101,500	106.2830	2,125,660	2,000,000	2,099,400		(2,100)			3.777	3.065	JD	6,295	37,770	10/20/2021	12/01/2054
115117-MP-5	BROWARD CNTY FLA WTR & SWR UTIL REV			1	1.B FE	4,244,860	109.3610	4,647,843	4,250,000	4,245,258		225			3.338	3.347	AO	35,466	141,865	11/08/2019	10/01/2037
152339-RW-9	CENTINELA VALLEY CALIF UN HIGH SCH DIST			2	1.C FE	1,000,000	99.1900	991,900	1,000,000	1,000,000					2.306	2.306	FA	9,608	21,523	08/12/2020	08/01/2034
152339-RX-7	CENTINELA VALLEY CALIF UN HIGH SCH DIST			2	1.C FE	1,250,000	98.8490	1,235,613	1,250,000	1,250,000					2.356	2.356	FA	12,271	27,487	08/12/2020	08/01/2035
15722T-JV-4	CHABOT-LAS POSITAS CALIF CMNTY COLLEGE D			1	1.C FE	2,000,000	99.3990	1,987,980	2,000,000	2,000,000					1.790	1.790	FA	14,022		07/22/2021	08/01/2030
167560-PL-9	CHICAGO ILL MET WTR RECLAMATION DIST GTR			1	1.C FE	16,100,000	137.7320	22,174,852	16,100,000	16,100,000					5.720	5.719	JD	76,743	920,920	08/11/2009	12/01/2038
186162-JF-1	CLEVELAND HEIGHTS & UNIVERSITY HEIGHTS O			2	1.C FE	2,000,000	101.1840	2,023,680	2,000,000	2,000,000					2.939	2.939	JD	4,898	13,389	07/27/2021	12/01/2045
212204-JR-3	CONTRA COSTA CALIF CMNTY COLLEGE DIST			1,2	1.B FE	4,000,000	103.4300	4,137,200	4,000,000	4,000,000					2.926	2.926	FA	48,767	117,040	08/28/2019	08/01/2038
223093-VW-2	COVINA-VALLEY CALIF UNI SCH DIST			2	1.C FE	3,000,000	100.6200	3,018,600	3,000,000	3,000,000					3.261	3.261	FA	40,763	97,830	08/14/2019	08/01/2049
230822-SY-5	CUMBERLAND VALLEY PA SCH DIST			2	1.D FE	2,000,000	101.5280	2,030,560	2,000,000	2,000,000					2.492	2.492	MN	6,368	48,594	10/21/2020	11/15/2035
235308-QR-7	DALLAS TEX INDPT SCH DIST			2	1.A FE	5,582,500	100.3870	5,521,285	5,500,000	5,500,000		(1,323)			6.000	6.000	FA	124,667	330,000	11/16/2010	02/15/2026
235308-RA-3	DALLAS TEX INDPT SCH DIST			2	1.A FE	16,676,388	107.0120	14,928,174	13,950,000	13,950,000		(57,381)			6.450	6.450	FA	339,915	899,775	10/08/2014	02/15/2035
239864-BT-7	DAYTON OHIO METRO LIBR			2	1.B FE	2,000,000	107.3700	2,147,400	2,000,000	2,000,000					3.192	3.192	JD	5,320	63,840	11/14/2019	12/01/2036
246199-LF-8	DELAWARE OHIO CITY SCH DIST			2	1.D FE	2,250,000	106.3470	2,392,808	2,250,000	2,250,000					3.641	3.641	JD	6,827	81,923	11/15/2019	12/01/2049
249002-HY-5	DENTON TEX INDPT SCH DIST			2	1.A FE	5,000,000	97.7610	4,888,050	5,000,000	5,000,000					2.156	2.156	FA	40,724	71,268	11/25/2020	08/15/2036
249002-HZ-2	DENTON TEX INDPT SCH DIST			2	1.A FE	3,000,000	97.5010	2,925,030	3,000,000	3,000,000					2.206	2.206	FA	25,001	43,752	11/25/2020	08/15/2037
249002-JA-5	DENTON TEX INDPT SCH DIST			2	1.A FE	4,705,000	98.1860	4,619,651	4,705,000	4,705,000					2.306	2.306	FA	40,988	71,729	11/25/2020	08/15/2038
249002-JB-3	DENTON TEX INDPT SCH DIST			2	1.A FE	5,000,000	98.1350	4,906,750	5,000,000	5,000,000					2.356	2.356	FA	44,502	77,879	11/25/2020	08/15/2039
249174-MQ-3	DENVER COLO CITY & CNTY SCH DIST NO 1			1	1.B FE	31,500,000	131.3120	41,363,280	31,500,000	31,500,000					5.664	5.663	JD	148,680	1,784,160	12/09/2009	12/01/2033
30382A-HZ-8	FAIRFAX CNTY VA			1,2	1.A FE	2,492,775	111.4720	2,786,800	2,500,000	2,494,409		540			3.400	3.430	AO	21,250	85,000	01/29/2019	10/01/2030
304657-PC-7	FAIRFIELD OHIO CITY SCH DIST			2	1.C FE	2,000,000	107.3130	2,146,260	2,000,000	2,000,000					3.476	3.476	MN	11,587	69,520	10/18/2019	11/01/2044
344640-XA-0	FONTANA CALIF UNI SCH DIST			2	1.E FE	10,000,000	98.2620	9,826,200	10,000,000	10,000,000					2.800	2.800	FA	116,667	280,778	07/16/2020	08/01/2042
348764-TN-1	FORT SMITH ARK SCH DIST NO 100			2	1.C FE	2,250,000	98.4100	2,214,225	2,250,000	2,250,000					2.900	2.900	FA	23,019		07/28/2021	02/01/2046
355064-KS-4	FRANKLIN TWP SOMERSET CNTY N J SCH DIST			2	1.C FE	2,000,000	101.1460	2,022,920	2,000,000	2,000,000					2.323	2.323	FA	18,971		07/08/2021	02/01/2035
365298-Z8-4	GARDEN GROVE CALIF UNI SCH DIST			2	1.D FE	4,000,000	104.5720	4,182,880	4,000,000	4,000,000					3.237	3.237	FA	53,950	129,480	09/25/2019	08/01/2040
406036-KE-2	HALL CNTY NEB SCH DIST NO 2 GRAND IS			2	1.D FE	3,520,000	105.0600	3,698,112	3,520,000	3,520,000					3.051	3.051	JD	4,773	107,395	08/08/2019	12/15/2039
421290-6H-5	HAYWARD CALIF UNI SCH DIST			2	1.E FE	15,000,000	100.5980	15,089,700	15,000,000	15,000,000					2.868	2.868	FA	179,250	383,595	08/27/2020	08/01/2040
438670-Q7-9	HONOLULU HAWAII CITY & CNTY			1	1.B FE	600,000	101.6880	610,128	600,000	600,000					2.512	2.512	MN	2,512	15,072	10/26/2012	11/01/2022
438670-Q8-7	HONOLULU HAWAII CITY & CNTY			2	1.B FE	3,500,000	101.8010	3,563,035	3,500,000	3,500,000					2.812	2.812	MN	16,403	98,420	10/26/2012	11/01/2023
438687-EL-5	HONOLULU HAWAII CITY & CNTY			1,2	1.B FE	10,000,000	112.8720	11,287,200	10,000,000	10,000,000					3.853	3.853	MS	128,433	385,300	08/16/2018	09/01/2032
442331-3D-4	HOUSTON TEX			1	1.D FE	3,000,000	110.5870	3,317,610	3,000,000	3,000,000					3.525	3.525	MS	35,250	105,750	12/20/2017	03/01/2028
442331-3K-8	HOUSTON TEX			1	1.D FE	8,775,000	120.6810	10,589,758	8,775,000	8,775,000					3.961	3.961	MS	115,859	347,578	12/20/2017	03/01/2047
442403-FR-7	HOUSTON TEX INDPT SCH DIST			2	1.B FE	8,150,000	105.0810	8,564,102	8,150,000	8,150,000					6.168	6.167	FA	189,906	502,692	10/22/2009	02/15/2034
463777-8V-7	IRVING TEX			2	1.A FE	2,500,000	102.0350	2,550,875	2,500,000	2,500,000					2.980	2.979	MS	3,311		11/17/2021	09/15/2041
494791-TA-4	KING CNTY WASH PUB HOSP DIST NO 002			2	1.D FE	2,543,975	101.7030	2,542,575	2,500,000	2,543,433		(542)			2.901	2.700	JD	12,893		11/05/2021	12/01/2037
494791-TB-2	KING CNTY WASH PUB HOSP DIST NO 002			2	1.D FE	2,000,000	101.2820	2,025,640	2,000,000	2,000,000					3.114	3.114	JD	11,072		10/14/2021	12/01/2044
522226-JE-0	LEAVENWORTH CNTY KANS UNI SCH DIST NO 46				1.G FE	2,000,000	100.8610	2,017,220	2,000,000	2,000,000					2.870	2.870	MS	19,133	57,400	08/28/2019	09/01/2038
529063-VT-3	LEXINGTON CNTY S C SCH DIST NO 001			2	1.C FE	2,029,900	100.1210	2,002,420	2,000,000	2,025,115		(3,254)			2.300	2.108	FA	19,167	46,000	07/08/2020	02/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
537292-LC-6	LITTLE MIAMI OHIO LOC SCH DIST			2	1.D FE	1,265,000	105.6160	1,336,042	1,265,000	1,265,000					2.840	2.840	JD	2,994	35,926	06/29/2016	12/01/2027
537292-LD-4	LITTLE MIAMI OHIO LOC SCH DIST			2	1.D FE	2,000,000	106.1890	2,123,780	2,000,000	2,000,000					3.010	3.010	JD	5,017	60,200	06/29/2016	12/01/2028
537292-LE-2	LITTLE MIAMI OHIO LOC SCH DIST			2	1.D FE	2,910,000	106.7400	3,106,134	2,910,000	2,910,000					3.160	3.160	JD	7,663	91,956	06/29/2016	12/01/2029
544351-QG-7	LOS ANGELES CALIF			2	1.C FE	8,606,938	98.4050	8,610,438	8,750,000	8,607,855		918			2.700	2.809	MS	33,469		10/29/2021	09/01/2041
54438C-YP-1	LOS ANGELES CALIF CMNTY COLLEGE DIST			1,2	1.B FE	2,935,000	97.9870	2,875,918	2,935,000	2,935,000					2.106	2.106	FA	25,755	44,813	10/30/2020	08/01/2032
54438C-YQ-9	LOS ANGELES CALIF CMNTY COLLEGE DIST			1,2	1.B FE	7,312,620	98.7400	7,129,028	7,220,000	7,303,910		(8,710)			2.336	2.185	FA	70,275	122,278	01/07/2021	08/01/2033
564386-SM-3	MANSFIELD TEX INDPT SCH DIST			2	1.A FE	2,000,000	97.7770	1,955,540	2,000,000	2,000,000					2.629	2.629	FA	19,864	41,772	10/08/2020	02/15/2045
56781R-JX-6	MARIN CALIF CMNTY COLLEGE DIST			2	1.A FE	4,000,000	111.4980	4,459,920	4,000,000	4,000,000					4.032	4.032	FA	67,200	161,280	01/25/2019	08/01/2038
581725-DU-9	MCKINLEYVILLE CALIF UN SCH DIST			2	1.C FE	2,907,540	103.0020	3,090,060	3,000,000	2,913,323		2,591			3.000	3.187	FA	37,500	90,000	08/23/2019	08/01/2044
584002-QB-8	MECKLENBURG CNTY N C			1,2	1.A FE	3,642,485	100.2130	3,507,455	3,500,000	3,500,000		(18,691)			4.349	4.349	AO	38,054	152,215	06/17/2015	10/01/2030
59163P-KP-7	METRO ORE			2	1.A FE	2,887,693	109.0320	2,998,380	2,750,000	2,858,950		(13,211)			3.100	2.511	JD	7,104	85,250	10/10/2019	06/01/2031
592112-DR-4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1.C FE	2,390,120	129.2320	2,584,640	2,000,000	2,333,727		(20,232)			5.707	3.998	JJ	57,070	114,140	02/06/2019	07/01/2034
59333R-KK-9	MIAMI-DADE CNTY FLA SCH DIST			2	1.D FE	6,250,000	99.6080	6,225,500	6,250,000	6,250,000					2.950	2.950	MS	14,852		11/03/2021	03/15/2043
597502-BK-8	MIDLAND CNTY TEX HOSP DIST			1	1.E FE	9,000,000	141.3740	12,723,660	9,000,000	9,000,000					6.440	6.439	MN	74,060	579,600	08/19/2009	05/15/2039
608557-B9-4	MOLINE ILL				1.E FE	2,065,000	101.2480	2,090,771	2,065,000	2,065,000					2.506	2.506	JD	2,300		11/18/2021	12/01/2031
608557-C2-8	MOLINE ILL			2	1.E FE	2,000,000	101.5610	2,031,220	2,000,000	2,000,000					2.656	2.656	JD	2,361		11/18/2021	12/01/2032
625517-MZ-7	MULTNOMAH CNTY ORE SCH DIST NO 1J PORTLA			2	1.C FE	4,789,250	98.1580	4,907,900	5,000,000	4,791,383		2,133			2.450	2.752	JD	340	56,146	10/07/2021	06/30/2039
63877N-NA-1	NATOMAS UNI SCH DIST CALIF			2	1.E FE	4,150,000	100.7840	4,182,536	4,150,000	4,150,000					2.700	2.700	FA	46,688	93,375	09/16/2020	08/01/2038
63877N-NB-9	NATOMAS UNI SCH DIST CALIF			2	1.E FE	4,550,000	100.7480	4,584,034	4,550,000	4,550,000					2.750	2.750	FA	52,135	104,271	09/16/2020	08/01/2039
63877N-NG-8	NATOMAS UNI SCH DIST CALIF			2	1.E FE	1,000,000	100.5450	1,005,450	1,000,000	1,000,000					3.000	3.000	FA	12,500	25,000	09/16/2020	08/01/2044
64966H-MU-1	NEW YORK N Y			1	1.C FE	1,560,000	103.0280	1,607,237	1,560,000	1,560,000					4.589	4.588	AO	17,897	71,588	09/30/2009	10/01/2022
64966H-MV-9	NEW YORK N Y			1	1.C FE	13,240,360	119.2440	15,585,191	13,070,000	13,173,062		(8,110)			5.206	5.101	AO	170,106	680,424	08/24/2011	10/01/2031
64966H-YM-6	NEW YORK N Y			1	1.C FE	4,213,152	135.1820	4,325,824	3,200,000	4,092,838		(48,138)			5.968	3.459	MS	63,659	190,976	06/05/2019	03/01/2036
64966M-QG-7	NEW YORK N Y			1	1.C FE	9,898,800	102.4790	10,247,900	10,000,000	9,968,742		17,296			2.320	2.504	AO	58,000	232,000	10/17/2017	10/01/2023
64966M-QH-5	NEW YORK N Y			1	1.C FE	4,862,523	103.6870	5,085,847	4,905,000	4,887,295		6,134			2.520	2.657	AO	30,902	123,606	10/16/2017	10/01/2024
64966Q-RT-9	NEW YORK N Y			1	1.C FE	8,000,000	95.2280	7,618,240	8,000,000	8,000,000					2.173	2.173	FA	72,433	98,992	12/18/2020	08/01/2034
64966Q-RU-6	NEW YORK N Y			1	1.C FE	5,000,000	94.7600	4,738,000	5,000,000	5,000,000					2.223	2.223	FA	46,313	63,294	12/18/2020	08/01/2035
64966Q-RV-4	NEW YORK N Y			1,2	1.C FE	2,000,000	96.2620	1,925,240	2,000,000	2,000,000					2.423	2.423	FA	20,192	27,595	12/18/2020	08/01/2036
655867-ZH-5	NORFOLK VA			1,2	1.C FE	11,500,000	104.5210	12,019,915	11,500,000	11,500,000					3.054	3.054	AO	87,803	351,210	08/02/2019	10/01/2037
667826-AN-1	NORTHWEST TEX INDPT SCH DIST			2	1.A FE	2,825,000	97.7970	2,762,765	2,825,000	2,825,000					2.046	2.046	FA	21,835	57,800	06/25/2020	02/15/2035
667826-AP-6	NORTHWEST TEX INDPT SCH DIST			2	1.A FE	2,035,000	97.4520	1,983,148	2,035,000	2,035,000					2.106	2.106	FA	16,190	42,857	06/25/2020	02/15/2036
669674-EB-5	NORWOOD OHIO CITY SCH DIST			2	1.C FE	2,022,440	101.6810	2,033,620	2,000,000	2,022,189		(251)			3.232	3.100	MN	8,080		11/02/2021	11/01/2051
68583R-BR-2	OREGON CMNTY COLLEGE DISTS			1	1.F FE	4,769,737	104.8920	4,952,410	4,721,437	4,726,741		(3,319)			5.440	5.361	JD	713	299,177	02/11/2004	06/30/2023
68587F-BB-9	OREGON ED DISTS FULL FAITH & CR PENSION				1.C FE	7,500,000	98.6920	7,401,900	7,500,000	7,500,000					1.887	1.887	JD	393	51,499	07/23/2021	06/30/2031
68587F-BD-5	OREGON ED DISTS FULL FAITH & CR PENSION			2	1.C FE	2,000,000	98.4800	1,969,600	2,000,000	2,000,000					2.207	2.207	JD	123	16,062	07/23/2021	06/30/2033
68587F-BL-7	OREGON ED DISTS FULL FAITH & CR PENSION			2	1.C FE	2,500,000	100.0780	2,501,950	2,500,000	2,500,000					2.895	2.895	JD	26,538	26,336	07/23/2021	06/30/2040
686053-CN-7	OREGON SCH BRDS ASSN	.@			1.C FE	7,967,460	98.3420	11,850,211	12,050,000	11,371,231		431,920			0.000	3.910	N/A			10/19/2012	06/30/2023
686053-CP-2	OREGON SCH BRDS ASSN				1.C FE	5,008,590	111.2670	5,007,015	4,500,000	4,722,536		(83,883)			5.630	3.541	JD	704	253,350	06/06/2018	06/30/2024
692020-T8-3	OXNARD CALIF SCH DIST				1.C FE	800,000	98.7660	790,128	800,000	800,000					1.629	1.629	FA	5,430	11,874	08/05/2020	08/01/2028
692020-T9-1	OXNARD CALIF SCH DIST				1.C FE	1,250,000	98.5800	1,232,250	1,250,000	1,250,000					1.729	1.729	FA	9,005	19,691	08/05/2020	08/01/2029
692020-U2-4	OXNARD CALIF SCH DIST				1.C FE	1,000,000	98.4540	984,540	1,000,000	1,000,000					1.809	1.809	FA	7,538	16,482	08/05/2020	08/01/2030
692020-U3-2	OXNARD CALIF SCH DIST			2	1.C FE	1,500,000	98.3460	1,475,190	1,500,000	1,500,000					1.909	1.909	FA	11,931	26,090	08/05/2020	08/01/2031
692039-SP-6	OXNARD CALIF UN HIGH SCH DIST			2	1.C FE	2,250,000	102.2590	2,300,828	2,250,000	2,250,000					2.637	2.637	FA	6,263		10/22/2021	08/01/2033
696667-4K-7	PALM SPRINGS CALIF UNI SCH DIST				1.D FE	1,500,000	99.5920	1,493,880	1,500,000	1,500,000					1.505	1.505	FA	9,406	17,119	10/15/2020	08/01/2027
696667-4L-5	PALM SPRINGS CALIF UNI SCH DIST				1.D FE	825,000	99.9690	824,744	825,000	825,000					1.704	1.704	FA	5,858	10,661	10/15/2020	08/01/2028
696667-4M-3	PALM SPRINGS CALIF UNI SCH DIST				1.D FE	1,340,000	100.3710	1,344,971	1,340,000	1,340,000					1.874	1.874	FA	10,463	19,043	10/15/2020	08/01/2029
697498-HB-2	PALO VERDE CALIF UNI SCH DIST			2	1.E FE	1,000,000	102.7000	1,027,000	1,000,000	1,000,000					3.150	3.150	FA	13,125	34,213	06/12/2020	08/01/2040
701057-CH-2	PARKER COLO WTR & SANTN DIST			2	1.B FE	2,020,000	103.5030	2,090,761	2,020,000	2,020,000					2.739	2.739	FA	23,053	55,328	05/13/2020	08/01/2037
702282-QF-4	PASADENA CALIF UNI SCH DIST				1.D FE	4,725,000	103.8120	4,905,117	4,725,000	4,725,000					2.318	2.318	MN	18,254	109,526	08/29/2019	05/01/2028
702282-QN-7	PASADENA CALIF UNI SCH DIST				1.D FE	2,884,860	105.4960	3,164,880	3,000,000	2,896,120		5,192			2.881	3.168	MN	14,405	86,430	10/28/2019	05/01/2037
718814-ZZ-2	PHOENIX ARIZ			1	1.B FE	2,231,900	118.3040	2,366,080	2,000,000	2,197,636		(11,775)			5.269	4.242	JJ	52,690	105,380	12/13/2018	07/01/2034
720424-D8-0	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			2	1.B FE	2,000,000	102.1690	2,043,380	2,000,000	2,000,000					3.082	3.082	JD	5,137	66,605	10/22/2020	11/01/2045
727199-KJ-9	PLANO TEX INDPT SCH DIST			2	1.B FE	6,070,320	100.3860	6,023,160	6,000,000	6,000,000					6.270	6.270	FA	142,120	376,200	10/29/2009	02/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
734336-WP-1	PORT HURON MICH			2	1.C FE	1,867,320	98.4920	1,969,840	2,000,000	1,872,954		3,551			3.017	3.416	MS	20,113	60,340	05/26/2020	03/01/2045
742327-FL-8	PRINCETON OHIO CITY SCH DIST			2	1.C FE	2,000,000	105.2220	2,104,440	2,000,000	2,000,000					3.315	3.315	JD	5,525	66,300	11/26/2019	12/01/2039
748508-A5-7	QUINCY MASS				1.C FE	2,250,000	100.0370	2,250,833	2,250,000	2,250,000					2.088	2.088	JD	1,175		12/15/2021	12/15/2029
748508-B2-3	QUINCY MASS			2	1.C FE	2,000,000	102.2910	2,045,820	2,000,000	2,000,000					2.688	2.688	JD	1,344		12/15/2021	12/15/2034
758449-SD-5	REEDY CREEK IMPT DIST FLA			1	1.D FE	2,036,580	102.1340	2,042,680	2,000,000	2,036,102		(478)			2.397	2.202	JD	3,995	23,970	11/02/2021	06/01/2032
795168-LP-6	SALINE CNTY KANS UNI SCH DIST NO 305 SAL			2	1.D FE	2,492,049	102.1690	2,559,333	2,505,000	2,494,219		979			2.369	2.419	MS	19,781	59,343	08/29/2019	09/01/2031
797272-RG-8	SAN DIEGO CALIF CMNTY COLLEGE DIST			2	1.B FE	2,250,000	103.9470	2,338,808	2,250,000	2,250,000					3.316	3.316	FA	31,088	74,610	09/18/2019	08/01/2041
797355-P7-3	SAN DIEGO CALIF UNI SCH DIST				1.D FE	8,887,200	118.4010	8,880,075	7,500,000	8,488,297		(164,719)			5.260	2.668	JJ	197,250	394,500	07/10/2019	07/01/2027
797356-AR-3	SAN DIEGO CALIF UNI SCH DIST			1,2	1.A FE	781,500	102.7890	770,918	750,000	776,859		(3,065)			2.500	2.013	JJ	9,375	18,750	06/19/2020	07/01/2032
797356-DU-3	SAN DIEGO CALIF UNI SCH DIST			1,2	1.A FE	6,000,000	100.9620	6,057,720	6,000,000	6,000,000					2.907	2.886	N/A	33,915		10/07/2021	07/01/2042
797646-5Q-5	SAN FRANCISCO CALIF CITY & CNTY			2	1.A FE	2,000,000	110.1610	2,203,220	2,000,000	2,000,000					4.041	4.041	JD	3,592	80,820	02/15/2019	06/15/2049
79773K-DR-2	SAN FRANCISCO CALIF CITY & CNTY			1,2	1.A FE	1,999,140	101.0330	2,020,660	2,000,000	1,999,158		18			2.584	2.587	JD	2,297	36,607	05/17/2021	06/15/2038
798186-P9-7	SAN JOSE CALIF UNI SCH DIST SANTA CLARA			2	1.B FE	1,000,000	94.0480	940,480	1,000,000	1,000,000					1.927	1.927	FA	8,029	10,224	01/08/2021	08/01/2034
798186-Q2-1	SAN JOSE CALIF UNI SCH DIST SANTA CLARA			2	1.B FE	1,000,000	93.7420	937,420	1,000,000	1,000,000					2.027	2.027	FA	8,446	10,754	01/08/2021	08/01/2035
798186-Q3-9	SAN JOSE CALIF UNI SCH DIST SANTA CLARA			2	1.B FE	4,380,000	93.6210	4,100,600	4,380,000	4,380,000					2.306	2.306	FA	42,085	53,588	01/08/2021	08/01/2039
801139-AK-2	SANTA ANA CALIF PENSION OBLIG			1	1.C FE	1,635,000	98.3680	1,608,317	1,635,000	1,635,000					2.189	2.189	FA	11,234		08/26/2021	08/01/2031
801139-AL-0	SANTA ANA CALIF PENSION OBLIG			1,2	1.C FE	4,000,000	98.5940	3,943,760	4,000,000	4,000,000					2.339	2.339	FA	29,367		08/26/2021	08/01/2032
801139-AM-8	SANTA ANA CALIF PENSION OBLIG			1,2	1.C FE	2,550,000	98.9770	2,523,914	2,550,000	2,550,000					2.489	2.489	FA	19,922		08/26/2021	08/01/2033
801546-RJ-3	SANTA CLARA CNTY CALIF			2	1.B FE	1,873,820	94.9150	1,898,300	2,000,000	1,875,228		1,408			2.150	2.616	FA	18,275		10/06/2021	08/01/2038
802385-RA-4	SANTA MONICA CALIF CMNTY COLLEGE DIST				1.C FE	2,120,440	108.5450	2,322,863	2,140,000	2,128,403		2,298			3.312	3.441	FA	29,532	70,877	05/08/2018	08/01/2026
815626-GQ-3	SEDGWICK CNTY KANS UNI SCH DIST NO 259 W			1	1.C FE	10,274,534	122.1400	12,085,753	9,895,000	10,081,252		(21,928)			6.220	5.878	AO	153,867	615,469	05/20/2009	10/01/2028
819215-TB-0	SHALER PA AREA SCH DIST			2	1.C FE	2,180,440	127.1470	2,542,940	2,000,000	2,151,360		(16,689)			5.000	3.850	MS	33,333	100,000	03/23/2020	09/01/2038
833715-HS-7	SOCORRO TEX INDPT SCH DIST			2	1.A FE	2,000,000	100.2440	2,004,880	2,000,000	2,000,000					2.465	2.465	FA	18,624	49,300	05/15/2020	08/15/2037
867578-VB-9	SUNNYVALE CALIF SCH DIST			2	1.B FE	2,000,000	102.7150	2,054,300	2,000,000	2,000,000					3.067	3.067	MS	20,447	61,340	09/06/2019	09/01/2044
874721-JZ-7	TALLMADGE OHIO CITY SCH DIST			2	1.E FE	2,490,825	100.2020	2,505,050	2,500,000	2,490,824		(1)			3.250	3.270	AO	226		12/16/2021	10/01/2049
882723-A8-2	TEXAS ST				1.A FE	18,290,000	104.5070	19,114,330	18,290,000	18,290,000					2.681	2.681	AO	122,589	490,355	10/15/2015	10/01/2024
882724-QL-4	TEXAS ST			2	1.A FE	1,720,000	106.8370	1,837,596	1,720,000	1,720,000					2.804	2.804	AO	12,057	48,229	11/14/2019	04/01/2032
882724-QM-2	TEXAS ST			2	1.A FE	2,000,000	107.0440	2,140,880	2,000,000	2,000,000					2.884	2.884	AO	14,420	57,680	11/14/2019	04/01/2033
882724-QP-5	TEXAS ST			2	1.A FE	4,443,037	104.4170	4,542,140	4,350,000	4,427,447		(9,551)			3.211	2.935	AO	34,920	139,679	05/06/2020	04/01/2044
882830-AP-7	TEXAS TRANSN COMMN			1,2	1.A FE	5,000,000	99.1590	4,957,950	5,000,000	5,000,000					2.562	2.562	AO	32,025	128,100	06/18/2020	04/01/2042
882830-BH-4	TEXAS TRANSN COMMN			1,2	1.A FE	12,000,000	97.7690	11,732,280	12,000,000	12,000,000					2.472	2.472	AO	74,160	296,640	07/16/2020	10/01/2044
910678-S9-3	UNITED INDPT SCH DIST TEX			2	1.A FE	2,000,000	101.4650	2,029,300	2,000,000	2,000,000					2.800	2.800	FA	21,156	56,000	02/12/2020	08/15/2040
91882R-FY-3	VAL VERDE CALIF UNI SCH DIST			2	1.C FE	3,000,000	105.6990	3,170,970	3,000,000	3,000,000					3.483	3.483	FA	43,538	104,490	06/10/2020	08/01/2042
91882R-HM-7	VAL VERDE CALIF UNI SCH DIST			2	1.C FE	2,250,000	100.3820	2,258,595	2,250,000	2,250,000					3.168	3.168	FA	7,524		11/12/2021	08/01/2043
932889-YB-8	WALNUT VALLEY CALIF UNI SCH DIST			2	1.B FE	1,970,480	104.2890	2,085,780	2,000,000	1,972,903		1,230			3.020	3.125	FA	25,167	60,400	12/03/2019	08/01/2038
93974C-PK-0	WASHINGTON ST			1	1.B FE	7,850,925	109.6270	7,399,823	6,750,000	7,012,290		(95,952)			4.736	3.158	FA	133,200	319,680	12/15/2011	08/01/2024
93974C-PL-8	WASHINGTON ST			1	1.B FE	3,000,000	120.9290	3,627,870	3,000,000	3,000,000					5.381	5.381	FA	67,263	161,430	10/15/2009	08/01/2029
953107-AL-3	WEST HARTFORD CONN			2	1.A FE	5,000,000	99.6730	4,983,650	5,000,000	5,000,000					1.994	1.993	JJ	47,911		06/25/2021	07/01/2032
953107-AM-1	WEST HARTFORD CONN			2	1.A FE	6,000,000	100.2160	6,012,960	6,000,000	6,000,000					2.094	2.093	JJ	60,377		06/25/2021	07/01/2033
953107-AP-4	WEST HARTFORD CONN			2	1.A FE	2,000,000	101.1250	2,022,500	2,000,000	2,000,000					2.314	2.313	JJ	22,240		06/25/2021	07/01/2035
953107-AQ-2	WEST HARTFORD CONN			2	1.A FE	2,500,000	101.6390	2,540,975	2,500,000	2,500,000					2.444	2.443	JJ	29,362		06/25/2021	07/01/2036
968657-JV-9	WILL CNTY ILL			2	1.B FE	2,000,000	103.3500	2,067,000	2,000,000	2,000,000					2.904	2.904	MN	7,421	52,917	12/03/2020	11/15/2040
98816P-EB-4	YSLETA TEX INDPT SCH DIST			2	1.A FE	2,000,000	97.7200	1,954,400	2,000,000	2,000,000					2.257	2.257	FA	17,053	45,140	06/24/2020	08/15/2037
98816P-EC-2	YSLETA TEX INDPT SCH DIST			2	1.A FE	2,000,000	98.0780	1,961,560	2,000,000	2,000,000					2.357	2.357	FA	17,808	47,140	06/24/2020	08/15/2038
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						567,494,296	XXX	603,025,712	563,666,437	565,881,391		(115,679)			XXX	XXX	XXX	5,098,476	16,857,486	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						567,494,296	XXX	603,025,712	563,666,437	565,881,391		(115,679)			XXX	XXX	XXX	5,098,476	16,857,486	XXX	XXX
007110-AC-3	ADMINISTRATORS OF THE TULANE EDL FD LA R			2	1.F FE	2,951,831	103.3090	2,856,494	2,765,000	2,815,970		(43,699)			5.434	3.740	FA	56,761	150,250	10/02/2018	02/15/2037
010268-CT-5	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1	1.C FE	3,500,000	100.5600	3,519,600	3,500,000	3,500,000					2.056	2.056	MS	15,391		10/07/2021	09/01/2031
010268-CU-2	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1,2	1.C FE	5,000,000	100.3110	5,015,550	5,000,000	5,000,000					2.156	2.156	MS	23,057		10/07/2021	09/01/2032
010268-CW-8	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1	1.C FE	3,250,000	100.8730	3,278,373	3,250,000	3,250,000					2.406	2.406	MS	16,725		10/07/2021	09/01/2034
010268-CX-6	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1,2	1.C FE	2,250,000	101.0120	2,272,770	2,250,000	2,250,000					2.650	2.650	MS	12,753		10/07/2021	09/01/2037
010609-GG-4	ALABAMA ST PUB SCH & COLLEGE AUTH				1.B FE	2,300,000	98.5480	2,266,604	2,300,000	2,300,000					1.894	1.894	JD	3,630	46,829	10/23/2020	06/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
010609-GH-2	ALABAMA ST PUB SCH & COLLEGE AUTH			2	1.B FE	2,000,000	98.7800	1,975,600	2,000,000	2,000,000					2.044	2.044	JD	3,407	43,946	10/23/2020	06/01/2031
010609-GJ-8	ALABAMA ST PUB SCH & COLLEGE AUTH			2	1.B FE	2,000,000	98.9590	1,979,180	2,000,000	2,000,000					2.144	2.144	JD	3,573	46,096	10/23/2020	06/01/2032
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE			1	1.B FE	9,495,765	164.5510	11,107,193	6,750,000	9,264,107		(62,293)			7.046	4.439	JD	39,634	475,605	03/05/2019	12/01/2044
010831-DS-1	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE				1.B FE	3,866,109	106.6980	4,161,222	3,900,000	3,882,540		4,734			3.365	3.505	JD	10,936	131,235	05/09/2018	06/01/2025
010869-CD-5	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV				1.G FE	11,538,594	121.4590	13,068,988	10,760,000	11,145,128		(38,043)			6.600	6.015	AO	177,540	710,160	07/18/2006	10/01/2029
02765U-CY-8	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	3,426,555	149.1990	4,102,973	2,750,000	3,358,758		(15,174)			6.449	4.812	FA	66,998	177,348	02/07/2017	02/15/2044
02765U-DN-1	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	9,591,165	151.7050	12,515,663	8,250,000	9,454,282		(23,898)			5.939	4.920	FA	185,099	489,968	06/05/2015	02/15/2047
040654-XY-6	ARIZONA ST TRANSN BRD HWY REV			1	1.B FE	2,000,000	103.5980	2,071,960	2,000,000	2,000,000					2.362	2.362	JJ	23,620	47,240	01/10/2020	07/01/2028
040654-XZ-3	ARIZONA ST TRANSN BRD HWY REV			1	1.B FE	2,000,000	103.7150	2,074,300	2,000,000	2,000,000					2.412	2.412	JJ	24,120	48,240	01/10/2020	07/01/2029
040654-YD-1	ARIZONA ST TRANSN BRD HWY REV			1,2	1.B FE	2,000,000	104.8080	2,096,160	2,000,000	2,000,000					3.166	3.166	JJ	31,660	63,320	01/10/2020	07/01/2038
040664-EF-7	ARIZONA ST UNIV REVS			1,2	1.C FE	1,335,000	101.4160	1,353,904	1,335,000	1,335,000					2.992	2.992	JJ	26,962		03/25/2021	07/01/2042
040664-EG-5	ARIZONA ST UNIV REVS			1,2	1.C FE	1,040,000	101.8380	1,059,115	1,040,000	1,040,000					3.032	3.032	JJ	21,285		03/25/2021	07/01/2043
047681-QH-7	ATLANTA & FULTON CNTY GA REC AUTH REV			1	1.E FE	2,100,000	111.8380	2,348,598	2,100,000	2,100,000					3.579	3.579	JD	3,340	75,159	12/01/2017	12/15/2029
047681-QK-0	ATLANTA & FULTON CNTY GA REC AUTH REV			1	1.E FE	2,075,000	113.6570	2,358,383	2,075,000	2,075,000					3.679	3.679	JD	3,393	76,339	12/01/2017	12/15/2031
047870-SN-1	ATLANTA GA WTR & WASTEWTR REV			2	1.D FE	6,060,000	99.8780	6,052,607	6,060,000	6,060,000					2.257	2.257	MN	22,796	137,534	10/15/2020	11/01/2035
047870-SP-6	ATLANTA GA WTR & WASTEWTR REV			2	1.D FE	5,785,000	101.7820	5,888,089	5,785,000	5,785,000					2.913	2.913	MN	28,086	169,453	10/15/2020	11/01/2043
050589-RH-5	AUBURN UNIV ALA GEN FEE REV			1,2	1.D FE	1,455,000	95.5390	1,390,092	1,455,000	1,455,000					2.095	2.095	JD	2,540	30,482	07/23/2020	06/01/2035
050589-RJ-1	AUBURN UNIV ALA GEN FEE REV			1,2	1.D FE	2,240,000	98.5240	2,206,938	2,240,000	2,240,000					2.531	2.531	JD	4,725	56,694	07/23/2020	06/01/2040
051595-CD-6	AURORA COLO WTR REV			1,2	1.B FE	2,000,000	100.1870	2,003,740	2,000,000	2,000,000					2.198	2.198	FA	13,676		08/20/2021	08/01/2035
051595-CF-1	AURORA COLO WTR REV			1,2	1.B FE	4,500,000	100.2570	4,511,565	4,500,000	4,500,000					2.626	2.626	FA	36,764		08/20/2021	08/01/2041
052414-ME-6	AUSTIN TEX ELEC UTIL SYS REV			1	1.C FE	1,630,000	110.1110	1,794,809	1,630,000	1,630,000					5.086	5.085	MN	10,593	82,902	06/11/2010	11/15/2025
052414-RU-5	AUSTIN TEX ELEC UTIL SYS REV			1	1.C FE	6,185,000	107.1890	6,629,640	6,185,000	6,185,000					2.937	2.937	MN	23,211	181,653	05/23/2019	11/15/2028
052414-RV-3	AUSTIN TEX ELEC UTIL SYS REV			1	1.C FE	4,500,000	107.7480	4,848,660	4,500,000	4,500,000					2.987	2.987	MN	17,175	134,415	05/23/2019	11/15/2029
052451-BC-4	AUSTIN TEX RENT CAR SPL FAC REV			1,2	1.F FE	1,000,000	100.1680	1,001,680	1,000,000	1,000,000					2.110	2.110	MN	2,696	14,829	02/10/2021	11/15/2032
052451-BD-2	AUSTIN TEX RENT CAR SPL FAC REV			1,2	1.F FE	4,250,000	100.8650	4,286,763	4,250,000	4,250,000					2.210	2.210	MN	12,002	66,008	02/10/2021	11/15/2033
052451-BE-0	AUSTIN TEX RENT CAR SPL FAC REV			1,2	1.F FE	3,280,000	101.1740	3,318,507	3,280,000	3,280,000					2.310	2.310	MN	9,681	53,248	02/10/2021	11/15/2034
052451-BF-7	AUSTIN TEX RENT CAR SPL FAC REV			1,2	1.F FE	1,750,000	101.4370	1,775,148	1,750,000	1,750,000					2.410	2.410	MN	5,389	29,640	02/10/2021	11/15/2035
059231-Y2-0	BALTIMORE MD REV			1,2	1.D FE	900,000	99.4020	894,618	900,000	900,000					2.025	2.025	JJ	9,113	10,581	11/19/2020	07/01/2032
059231-Y3-8	BALTIMORE MD REV			1,2	1.D FE	1,000,000	99.3550	993,550	1,000,000	1,000,000					2.125	2.125	JJ	10,625	12,337	11/19/2020	07/01/2033
059231-Y5-3	BALTIMORE MD REV			1,2	1.D FE	1,250,000	101.1980	1,264,975	1,250,000	1,250,000					2.814	2.814	JJ	17,588	20,421	11/19/2020	07/01/2040
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1.C FE	3,812,669	159.8160	4,562,747	2,855,000	3,763,776		(17,379)			6.263	4.274	AO	44,702	178,809	01/18/2019	04/01/2049
072024-WT-5	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1,2	1.C FE	2,250,000	103.0230	2,318,018	2,250,000	2,250,000					3.552	3.552	AO	19,980	79,920	09/20/2019	04/01/2054
072024-XL-1	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1,2	1.C FE	5,000,000	100.4280	5,021,400	5,000,000	5,000,000					2.419	2.419	AO	30,238	65,179	03/03/2021	04/01/2034
072024-XW-7	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1,2	1.C FE	4,750,000	100.2640	4,762,540	4,750,000	4,750,000					3.126	3.126	AO	4,125		12/09/2021	04/01/2055
083389-EN-2	BENTON WASH REGL PUB WTR AUTH ARK WTR RE			2	1.C FE	2,242,215	105.2220	2,367,495	2,250,000	2,243,068		493			2.750	2.781	AO	15,469	61,875	10/09/2019	10/01/2033
088632-CY-8	BI-STATE DEV AGY MO ILL MET DIST MASS TR				1.C FE	1,500,000	99.6110	1,494,165	1,500,000	1,500,000					2.020	2.020	AO	7,575	36,192	07/08/2020	10/01/2030
088632-CZ-5	BI-STATE DEV AGY MO ILL MET DIST MASS TR			2	1.C FE	7,000,000	99.9710	6,997,970	7,000,000	7,000,000					2.150	2.150	AO	37,625	179,764	07/08/2020	10/01/2031
100216-GL-8	BOSSIER CITY LA UTILS REV			2	1.C FE	2,001,760	100.8090	2,016,180	2,000,000	2,001,635		(125)			2.700	2.690	AO	13,500	20,700	04/21/2021	10/01/2037
101029-XH-4	BOSTON MASS WTR & SWR COMMN REV IAM COML			1,2	1.B FE	2,256,570	99.7700	2,244,825	2,250,000	2,256,262		(308)			2.229	2.197	MN	8,359	15,882	06/24/2021	11/01/2035
114894-YH-5	BROWARD CNTY FLA ARPT SYS REV			2	1.E FE	5,291,441	125.8790	5,431,679	4,315,000	5,140,726		(96,367)			5.000	2.290	AO	53,938	215,750	06/03/2020	10/01/2032
114894-ZW-1	BROWARD CNTY FLA ARPT SYS REV			2	1.E FE	2,889,711	102.6190	2,965,689	2,890,000	2,889,647		11			3.477	3.478	AO	25,121	100,485	11/05/2019	10/01/2043
13032U-VJ-4	CALIFORNIA HEALTH FACS FING AUTH REV			1,2	1.D FE	2,163,060	104.5980	2,091,960	2,000,000	2,154,867		(8,193)			2.864	1.746	JD	4,773	28,640	07/28/2021	06/01/2031
13032U-VK-1	CALIFORNIA HEALTH FACS FING AUTH REV			1,2	1.D FE	5,000,000	104.4560	5,222,800	5,000,000	5,000,000					2.934	2.934	JD	12,225	146,700	11/20/2019	06/01/2032
13032U-VM-7	CALIFORNIA HEALTH FACS FING AUTH REV			1,2	1.D FE	2,000,000	104.1830	2,083,660	2,000,000	2,000,000					3.034	3.034	JD	5,057	60,680	11/20/2019	06/01/2034
13032U-XQ-6	CALIFORNIA HEALTH FACS FING AUTH REV			1	1.D FE	7,262,277	98.3350	7,148,955	7,270,000	7,260,740		(1,537)			1.679	1.700	JD	10,172	41,975	12/15/2021	06/01/2028
13032U-XU-7	CALIFORNIA HEALTH FACS FING AUTH REV			1,2	1.D FE	11,984,080	99.0090	11,881,080	12,000,000	11,984,882		802			2.229	2.242	JD	22,290	267,480	05/14/2021	06/01/2032
13034A-M9-8	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV			1,2	1.A FE	6,094,620	98.1600	5,889,600	6,000,000	6,085,765		(8,783)			2.716	2.532	AO	40,740	128,557	12/24/2020	10/01/2040
13048V-QC-5	CALIFORNIA MUN FIN AUTH REV			1,2	1.D FE	5,428,917	100.5200	5,382,846	5,355,000	5,424,699		(4,173)			2.877	2.760	MN	25,677	154,063	12/23/2020	11/01/2035
13048V-ZT-8	CALIFORNIA MUN FIN AUTH REV				1.F FE	3,075,000	99.7440	3,067,128	3,075,000	3,075,000					2.511	2.511	FA	3,217		12/09/2021	02/01/2030
13048V-ZU-5	CALIFORNIA MUN FIN AUTH REV				1.F FE	3,760,000	99.6580	3,747,141	3,760,000	3,760,000					2.661	2.661	FA	4,169		12/09/2021	02/01/2031
13048V-ZV-3	CALIFORNIA MUN FIN AUTH REV				1.F FE	3,065,000	99.6640	3,054,702	3,065,000	3,065,000					2.761	2.761	FA	3,526		12/09/2021	02/01/2032
13067W-JC-7	CALIFORNIA ST DEPT WTR RES CENT VY PROJ			1,2	1.A	140,000	105.5540	147,776	140,000	140,000					2.937	2.937	JD	343	4,112	09/20/2012	12/01/2024
13067W-JD-5	CALIFORNIA ST DEPT WTR RES CENT VY PROJ			1,2	1.A	75,000	107.0810	80,311	75,000	75,000					3.037	3.037	JD	190	2,278	09/20/2012	12/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13067W-LA-8	CALIFORNIA ST DEPT WTR RES CENT VY PROJ			2	1.C FE	539,460	112.7400	608,796	540,000	539,881		36			6.250	6.258	JD	2,813	33,750	05/28/2009	12/01/2024
13067W-LD-2	CALIFORNIA ST DEPT WTR RES CENT VY PROJ				1.B FE	4,455,540	112.5090	5,017,901	4,460,000	4,459,018		298			6.250	6.258	JD	23,229	278,750	05/28/2009	12/01/2024
13067W-PF-3	CALIFORNIA ST DEPT WTR RES CENT VY PROJ			1	1.B FE	515,000	103.3550	532,278	515,000	515,000					2.601	2.601	JD	1,116	13,395	12/07/2017	12/01/2023
13067W-TF-9	CALIFORNIA ST DEPT WTR RES CENT VY PROJ			1	1.B FE	2,000,000	98.1120	1,962,240	2,000,000	2,000,000					2.232	2.232	JD	3,720	23,808	05/06/2021	12/01/2035
13077D-MT-6	CALIFORNIA ST UNIV REV			1,2	1.D FE	8,000,000	96.8000	7,744,000	8,000,000	8,000,000					2.090	2.090	MN	27,867	187,636	08/27/2020	11/01/2032
13077D-QH-8	CALIFORNIA ST UNIV REV			1	1.D FE	2,000,000	97.3680	1,947,360	2,000,000	2,000,000					1.674	1.674	MN	5,580	8,556	07/09/2021	11/01/2029
13077D-QU-9	CALIFORNIA ST UNIV REV			1,2	1.D FE	4,850,000	99.4430	4,822,986	4,850,000	4,850,000					2.795	2.795	MN	22,593	34,642	07/09/2021	11/01/2041
13124M-CK-9	CALLEGUAS CALIF MUN WTR DIST WTR REV			1	1.C FE	1,000,000	103.8230	1,038,230	1,000,000	1,000,000					2.365	2.365	JJ	11,825	5,584	03/26/2021	07/01/2034
15567R-CN-1	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE			1,2	1.B FE	2,035,000	98.5110	2,004,699	2,035,000	2,035,000					1.821	1.821	AO	9,264	34,175	10/15/2020	10/01/2032
160853-VC-8	CHARLOTTE-MECKLENBURG HOSP AUTH N C HEAL			1,2	1.D FE	6,250,000	108.7690	6,798,063	6,250,000	6,250,000					3.204	3.204	JJ	119,038		05/21/2021	01/15/2051
167593-AN-2	CHICAGO ILL O HARE INTL ARPT REV			1	1.F FE	2,901,510	150.5490	3,387,353	2,250,000	2,842,076		(21,469)			6.395	4.283	JJ	71,944	143,888	02/08/2019	01/01/2040
17131R-BJ-4	CHULA VISTA CALIF PENSION OBLIG			1,2	1.C FE	2,750,000	95.7940	2,634,335	2,750,000	2,750,000					2.705	2.705	JD	6,199	57,444	02/12/2021	06/01/2041
172311-KC-5	CINCINNATI OHIO WTR SYS REV				1.A FE	6,065,000	102.1180	6,193,457	6,065,000	6,065,000					2.768	2.768	JD	13,990	167,879	07/30/2015	12/01/2022
190760-HT-8	COBB-MARIETTA GA COLISEUM & EXHIBIT HALL			2	1.A FE	4,870,223	110.3560	5,241,910	4,750,000	4,809,464		(13,399)			4.500	4.157	JJ	106,875	213,750	01/25/2017	01/01/2047
196581-BB-7	COLORADO SCH MINES ENTERPRISE REV			1	1.C FE	3,170,293	146.4100	4,538,710	3,100,000	3,155,636		(1,673)			6.290	6.124	JD	16,249	194,990	11/19/2009	12/01/2039
196632-GV-9	COLORADO SPRINGS COLO UTILS REV			1	1.C FE	17,538,478	133.6830	23,795,574	17,800,000	17,598,137		6,341			5.545	5.646	MN	126,118	987,010	12/11/2009	11/15/2039
196632-HE-6	COLORADO SPRINGS COLO UTILS REV			1	1.C FE	3,900,000	139.0920	5,424,588	3,900,000	3,900,000					6.013	6.012	MN	29,965	234,507	11/06/2009	11/15/2039
198504-D9-0	COLUMBIA S C WTRWKS & SWR SYS REV			1,2	1.B FE	2,250,000	102.5710	2,307,848	2,250,000	2,250,000					3.007	3.007	FA	28,191	25,184	03/04/2021	02/01/2049
19954K-AD-3	COLUMBUS OHIO REGL ARPT AUTH CUSTOMER FA				1.G FE	670,000	103.8290	695,654	670,000	670,000					3.091	3.091	JD	920	20,710	04/18/2019	12/15/2024
19954K-AE-1	COLUMBUS OHIO REGL ARPT AUTH CUSTOMER FA				1.G FE	1,050,000	104.6000	1,098,300	1,050,000	1,050,000					3.191	3.191	JD	1,489	33,506	04/18/2019	12/15/2025
19954K-AF-8	COLUMBUS OHIO REGL ARPT AUTH CUSTOMER FA				1.G FE	525,000	105.2090	552,347	525,000	525,000					3.269	3.269	JD	763	17,162	04/18/2019	12/15/2026
19954K-AJ-0	COLUMBUS OHIO REGL ARPT AUTH CUSTOMER FA				1.G FE	910,000	107.6920	979,997	910,000	910,000					3.639	3.639	JD	1,472	33,115	04/18/2019	12/15/2029
20281P-KJ-0	COMMONWEALTH FING AUTH PA REV			1	1.E FE	2,000,000	109.7990	2,195,980	2,000,000	2,000,000					3.623	3.624	JD	6,038	72,460	10/20/2016	06/01/2028
20281P-KK-7	COMMONWEALTH FING AUTH PA REV			1	1.E FE	9,750,000	111.5440	10,875,540	9,750,000	9,750,000					3.743	3.744	JD	30,412	364,943	10/20/2016	06/01/2029
20281P-KR-2	COMMONWEALTH FING AUTH PA REV			1	1.E FE	5,000,000	111.8300	5,591,500	5,000,000	5,000,000					3.731	3.731	JD	15,546	186,550	01/11/2018	06/01/2030
20281P-KS-0	COMMONWEALTH FING AUTH PA REV			1	1.E FE	3,330,000	112.9320	3,760,636	3,330,000	3,330,000					3.781	3.781	JD	10,492	125,907	01/11/2018	06/01/2031
20281P-KT-8	COMMONWEALTH FING AUTH PA REV			1	1.E FE	2,000,000	113.2590	2,265,180	2,000,000	2,000,000					3.864	3.864	JD	6,440	77,280	01/11/2018	06/01/2038
20281P-KV-3	COMMONWEALTH FING AUTH PA REV				1.E FE	10,687,827	111.9220	11,695,849	10,450,000	10,673,657		(9,565)			3.657	3.480	JD	31,846	382,157	05/19/2021	06/01/2038
20281P-MC-3	COMMONWEALTH FING AUTH PA REV			2	1.E FE	1,579,260	104.4870	1,567,305	1,500,000	1,578,698		(562)			2.938	2.250	JD	3,673		12/06/2021	06/01/2032
20281P-MV-1	COMMONWEALTH FING AUTH PA REV			2	1.E FE	8,175,663	104.4640	8,095,960	7,750,000	8,143,505		(26,578)			3.532	2.848	JD	22,811	207,505	08/16/2021	06/01/2042
20281P-NE-8	COMMONWEALTH FING AUTH PA REV			1	1.E FE	3,000,000	102.3970	3,071,910	3,000,000	3,000,000					2.991	2.991	JD	7,478	39,382	06/17/2021	06/01/2042
207758-KH-5	CONNECTICUT ST SPL TAX OBLIG REV			1	1.D FE	20,319,488	120.3910	24,018,005	19,950,000	20,150,802		(20,312)			5.740	5.578	JD	95,428	1,145,130	08/24/2011	12/01/2029
20775D-LG-5	CONNECTICUT ST HEALTH & EDL FACS AUTH R			1,2	1.D FE	1,978,520	100.2800	2,005,600	2,000,000	1,979,560		1,040			2.350	2.458	MN	7,833	24,022	05/13/2021	11/01/2032
20775D-LH-3	CONNECTICUT ST HEALTH & EDL FACS AUTH R			1,2	1.D FE	2,154,825	100.4260	2,174,223	2,165,000	2,155,280		456			2.450	2.494	MN	8,840	27,111	05/17/2021	11/01/2033
20775D-MU-3	CONNECTICUT ST HEALTH & EDL FACS AUTH R			1,2	1.D FE	5,362,115	101.3270	5,572,985	5,500,000	5,362,733		618			2.872	3.000	JJ	69,766		10/21/2021	07/01/2051
230563-DA-3	CUMBERLAND CNTY N J IMPT AUTH			2	1.C FE	2,000,000	100.2300	2,004,600	2,000,000	2,000,000					3.000	3.000	MS	20,000	60,000	06/19/2020	09/01/2039
231266-FD-4	CURATORS UNIV MO SYS FACS REV			1	1.B FE	1,000,000	134.2330	1,342,330	1,000,000	1,000,000					5.960	5.960	MN	9,933	59,600	07/16/2009	11/01/2039
235036-4U-1	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	5,750,000	102.2550	5,879,663	5,750,000	5,750,000					3.194	3.194	MN	30,609	183,655	08/08/2019	11/01/2038
235036-6S-4	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	1,500,000	99.3280	1,489,920	1,500,000	1,500,000					2.096	2.096	MN	5,240	31,440	07/31/2020	11/01/2030
235241-WD-4	DALLAS TEX AREA RAPID TRAN SALES TAX REV				1.B FE	1,285,438	115.8140	1,273,954	1,100,000	1,283,589		(1,849)			4.000	1.734	JD	3,667		11/10/2021	12/01/2029
235241-WE-2	DALLAS TEX AREA RAPID TRAN SALES TAX REV				1.B FE	2,693,878	116.7670	2,668,126	2,285,000	2,690,302		(3,576)			4.000	1.834	JD	7,617		11/10/2021	12/01/2030
235241-WF-9	DALLAS TEX AREA RAPID TRAN SALES TAX REV				1.B FE	1,645,015	117.5400	1,622,052	1,380,000	1,642,954		(2,062)			4.000	1.884	JD	4,600		11/10/2021	12/01/2031
23542J-BH-7	DALLAS TEX WTRWKS & SWR SYS REV				1.B FE	10,000,000	101.1170	10,111,700	10,000,000	10,000,000					1.868	1.868	AO	46,700	186,800	06/23/2016	10/01/2022
23542J-QY-4	DALLAS TEX WTRWKS & SWR SYS REV			2	1.B FE	2,000,000	97.4090	1,948,180	2,000,000	2,000,000					2.230	2.230	AO	11,150	44,600	06/10/2020	10/01/2034
23542J-QZ-1	DALLAS TEX WTRWKS & SWR SYS REV			2	1.B FE	2,250,000	97.1780	2,186,505	2,250,000	2,250,000					2.280	2.280	AO	12,825	51,300	06/10/2020	10/01/2035
24917D-BD-4	DENVER COLO CITY & CNTY DEDICATED TAX RE				1.D FE	1,500,000	107.5860	1,613,790	1,500,000	1,500,000					3.443	3.443	FA	21,519	51,645	08/22/2018	08/01/2025
24917D-BF-9	DENVER COLO CITY & CNTY DEDICATED TAX RE			2	1.D FE	2,000,000	109.2600	2,185,200	2,000,000	2,000,000					3.646	3.646	FA	30,383	72,920	08/22/2018	08/01/2027
249182-AQ-9	DENVER COLO CITY & CNTY ARPT REV			1	1.E FE	7,464,640	149.4680	9,565,952	6,400,000	7,262,514		(28,595)			6.414	5.243	MN	52,452	410,496	06/13/2013	11/15/2039
249182-GS-9	DENVER COLO CITY & CNTY ARPT REV			1	1.E FE	3,250,000	109.7580	3,567,135	3,250,000	3,250,000					3.592	3.592	MN	14,917	116,740	10/11/2012	11/15/2026
249182-PQ-3	DENVER COLO CITY & CNTY ARPT REV			1	1.E FE	2,665,000	101.6010	2,707,667	2,665,000	2,665,000					2.037	2.037	MN	6,937	56,850	10/16/2020	11/15/2028
249182-PR-1	DENVER COLO CITY & CNTY ARPT REV			1	1.E FE	3,690,760	101.9390	3,736,064	3,665,000	3,689,087		(1,673)			2.137	2.046	MN	10,008	58,631	05/25/2021	11/15/2029
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX REV			1	1.B FE	6,632,008	125.7430	8,229,879	6,545,000	6,616,407		(4,039)			5.591	5.467	JD	30,494	365,931	12/18/2018	12/01/2034
25477G-EV-3	DISTRICT COLUMBIA INCOME TAX REV			1	1.B FE	5,000,000	113.4770	5,673,850	5,000,000	5,000,000					5.282	5.282	JD	22,008	264,100	12/03/2010	12/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25477G-EW-1	DISTRICT COLUMBIA INCOME TAX REV			1	1.B FE	5,270,580	103.9030	4,675,635	4,500,000	4,576,118		(81,046)			4.709	2.822	JD	17,659	211,905	05/07/2012	12/01/2022
25483V-XA-7	DISTRICT COLUMBIA REV			1	1.F FE	650,000	101.4500	659,425	650,000	650,000					1.817	1.817	AO	2,953	11,811	06/25/2020	04/01/2025
25483V-XB-5	DISTRICT COLUMBIA REV			1	1.F FE	800,000	102.2940	818,352	800,000	800,000					2.136	2.136	AO	4,272	17,088	06/25/2020	04/01/2026
25483V-XC-3	DISTRICT COLUMBIA REV			1	1.F FE	750,000	102.3400	767,550	750,000	750,000					2.246	2.246	AO	4,211	16,845	06/25/2020	04/01/2027
25483V-XD-1	DISTRICT COLUMBIA REV			1	1.F FE	825,000	102.7410	847,613	825,000	825,000					2.412	2.412	AO	4,975	19,899	06/25/2020	04/01/2028
261172-NW-6	DOWNTOWN SAVANNAH AUTH GA REV			2	1.B FE	1,982,820	106.0710	2,121,420	2,000,000	1,984,427		362			4.050	4.101	FA	33,750	81,000	11/18/2016	08/01/2046
270618-GV-7	EAST BATON ROUGE LA SEW COMMN REV			1	1.D FE	4,475,000	96.9880	4,340,213	4,475,000	4,475,000					2.043	2.043	FA	38,093	87,107	07/31/2020	02/01/2034
270618-GX-3	EAST BATON ROUGE LA SEW COMMN REV			1	1.D FE	3,000,000	97.7660	2,932,980	3,000,000	3,000,000					2.437	2.437	FA	30,463	69,658	07/31/2020	02/01/2039
271012-DM-5	EAST BAY CALIF MUN UTIL DIST WASTEWATER			1	1.B FE	3,870,750	124.1550	4,035,038	3,250,000	3,666,733		(32,568)			5.026	3.543	JD	13,612	163,345	01/20/2015	06/01/2032
271014-TU-6	EAST BAY CALIF MUN UTIL DIST WTR SYS REV			1	1.B FE	6,558,050	143.1100	7,155,500	5,000,000	6,418,902		(52,807)			5.874	3.730	JD	24,475	293,700	04/09/2019	06/01/2040
28337L-DT-2	EL PASO CNTY COLO REV			1	1.D FE	7,173,911	124.9040	8,868,184	7,100,000	7,165,710		(1,501)			4.671	4.606	AO	82,910	331,641	10/07/2015	10/01/2045
29270C-L3-7	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	495,000	102.6630	508,182	495,000	495,000					2.814	2.814	JJ	6,965	13,929	04/24/2015	07/01/2024
295542-SU-9	ERIE PA WTR AUTH WTR REV			1	1.C FE	2,000,000	101.3130	2,026,260	2,000,000	2,000,000					2.976	2.976	JD	4,960	59,520	09/29/2020	12/01/2045
3133XN-4B-2	FEDERAL HOME LOAN BANKS	CF			1.A	54,582,067	104.5804	50,334,528	48,130,000	48,764,328		(653,242)			5.250	3.804	JD	154,417	2,526,825	05/31/2011	12/09/2022
31359M-EA-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	CF			1.A	6,145,143	128.7323	6,500,980	5,050,000	5,568,395		(66,471)			6.160	4.354	FA	124,432	311,080	05/23/2011	08/07/2028
341271-AF-1	FLORIDA ST BRD ADMIN FIN CORP REV			1	1.C FE	10,094,300	99.7640	9,976,400	10,000,000	10,082,794		(8,831)			2.154	2.047	JJ	107,700	170,525	09/04/2020	07/01/2030
345105-JG-6	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C			1,2	1.F FE	2,005,080	106.8990	2,137,980	2,000,000	2,004,308		(448)			3.924	3.893	JJ	36,188	78,480	01/07/2020	01/15/2053
34710R-BG-4	FORT COLLINS COLO ELEC UTIL ENTERPRISE R			1	1.D FE	2,000,000	113.2930	2,265,860	2,000,000	2,000,000					3.759	3.759	JD	6,265	75,180	05/31/2018	12/01/2028
38611T-DK-0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.C FE	13,963,400	101.5250	13,908,925	13,700,000	13,932,145		(23,389)			3.216	2.982	AO	110,148	440,592	02/11/2021	10/01/2049
386289-NK-4	GRAND RAPIDS MICH SAN SWR SYS REV			2	1.C FE	1,280,000	99.1420	1,269,018	1,280,000	1,280,000					2.012	2.012	JJ	11,446		07/14/2021	01/01/2032
386289-NL-2	GRAND RAPIDS MICH SAN SWR SYS REV			2	1.C FE	1,465,000	99.9930	1,464,897	1,465,000	1,465,000					2.162	2.162	JJ	14,077		07/14/2021	01/01/2033
387874-YS-3	GRANT CNTY WASH PUB UTIL DIST NO 002 ELE			1,2	1.C FE	2,087,480	104.8160	2,112,042	2,015,000	2,081,467		(6,013)			2.870	2.414	JJ	28,915	28,915	03/05/2021	01/01/2035
387883-WF-4	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			1	1.C FE	3,250,000	127.7930	4,153,273	3,250,000	3,250,000					4.584	4.583	JJ	74,490	148,980	10/07/2015	01/01/2040
387883-YV-7	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			1,2	1.C FE	4,027,720	102.7500	4,110,000	4,000,000	4,023,583		(2,555)			3.310	3.226	JJ	66,200	132,400	05/06/2020	01/01/2043
387883-ZH-7	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			1,2	1.C FE	3,006,059	101.0490	3,087,047	3,055,000	3,012,400		3,746			2.432	2.591	JJ	37,149	74,298	04/06/2020	01/01/2032
387883-ZJ-3	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			1,2	1.C FE	3,499,053	100.7190	3,585,596	3,560,000	3,506,212		4,235			2.482	2.641	JJ	44,180	88,359	04/06/2020	01/01/2033
387883-ZK-0	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			1,2	1.C FE	2,019,160	100.3220	2,006,440	2,000,000	2,019,102		(58)			2.532	2.400	JJ	25,320		12/16/2021	01/01/2034
39081H-CV-2	GREAT LAKES WTR AUTH MICH SEW DISP SYS R			1	1.E FE	2,000,000	105.5180	2,110,360	2,000,000	2,000,000					3.056	3.056	JJ	30,560	63,667	06/05/2020	07/01/2039
41422E-LF-8	HARRIS CNTY TEX MET TRAN AUTH SALES & US				1.A FE	2,000,000	100.0390	2,000,780	2,000,000	2,000,000					1.915	1.915	MN	4,575		11/03/2021	11/01/2029
416498-DH-3	HARTFORD CNTY CONN MET DIST CLEAN WTR PR			1,2	1.D FE	1,796,406	98.0620	1,814,147	1,850,000	1,796,804		399			2.174	2.447	AO	10,055		11/22/2021	04/01/2034
416498-EX-7	HARTFORD CNTY CONN MET DIST CLEAN WTR PR			1,2	1.D FE	2,500,000	101.2240	2,530,600	2,500,000	2,500,000					2.952	2.952	MN	11,890		10/21/2021	11/01/2042
41978C-AS-4	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1,2	1.F FE	2,250,000	107.0310	2,408,198	2,250,000	2,250,000					4.144	4.144	JJ	46,620	93,240	07/13/2017	07/01/2047
426170-SH-0	HENRICO CNTY VA WTR & SWR REV			1,2	1.A FE	2,830,020	96.1310	2,883,930	3,000,000	2,834,111		4,091			2.417	2.750	MN	12,085	76,136	03/25/2021	05/01/2044
438701-2A-1	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			1,2	1.C FE	3,255,424	101.0780	3,234,496	3,200,000	3,250,117		(5,264)			2.504	2.300	JJ	40,064	40,509	12/23/2020	07/01/2038
438701-2B-9	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			1,2	1.C FE	6,324,375	100.3910	6,274,438	6,250,000	6,317,296		(7,021)			2.574	2.433	JJ	80,438	81,331	12/22/2020	07/01/2041
438701-2C-7	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			1,2	1.C FE	1,750,000	99.6500	1,743,875	1,750,000	1,750,000					2.624	2.624	JJ	22,960	23,215	12/16/2020	07/01/2045
442435-5B-5	HOUSTON TEX UTIL SYS REV			1	1.C FE	2,679,084	109.4370	2,883,665	2,635,000	2,661,961		(5,033)			3.828	3.626	MN	12,889	100,868	06/05/2018	05/15/2028
44244C-M8-7	HOUSTON TEX UTIL SYS REV			1	1.C FE	1,250,000	98.7890	1,234,863	1,250,000	1,250,000					1.929	1.929	MN	3,081	9,444	05/27/2021	11/15/2031
44244C-M9-5	HOUSTON TEX UTIL SYS REV			2	1.C FE	1,200,000	98.6490	1,183,788	1,200,000	1,200,000					2.009	2.009	MN	3,080	9,442	05/27/2021	11/15/2032
44244C-N5-2	HOUSTON TEX UTIL SYS REV			2	1.C FE	1,000,000	99.8570	998,570	1,000,000	1,000,000					2.459	2.459	MN	3,142	9,631	05/27/2021	11/15/2036
44244C-TN-7	HOUSTON TEX UTIL SYS REV			2	1.C FE	3,000,000	112.3830	3,371,490	3,000,000	3,000,000					3.823	3.823	MN	14,655	114,690	08/08/2018	11/15/2029
44244C-TP-2	HOUSTON TEX UTIL SYS REV			2	1.C FE	7,500,000	112.6800	8,451,000	7,500,000	7,500,000					3.923	3.923	MN	37,595	294,225	08/08/2018	11/15/2030
44244C-XY-8	HOUSTON TEX UTIL SYS REV			1,2	1.C FE	6,000,000	100.8610	6,051,660	6,000,000	6,000,000					2.605	2.605	MN	19,972	156,300	08/21/2019	11/15/2034
44244C-XZ-5	HOUSTON TEX UTIL SYS REV			1,2	1.C FE	11,940,000	100.7400	12,028,356	11,940,000	11,940,000					2.655	2.655	MN	40,506	317,007	08/21/2019	11/15/2035
44244C-YA-9	HOUSTON TEX UTIL SYS REV			1,2	1.C FE	3,000,000	102.0040	3,060,120	3,000,000	3,000,000					2.984	2.984	MN	11,439	89,520	08/21/2019	11/15/2042
446201-AS-4	HUNTINGTON BEACH CALIF PENSION OBLIG			1,2	1.B FE	5,000,000	101.6630	5,083,150	5,000,000	5,000,000					3.376	3.376	JD	7,502	119,098	03/18/2021	06/15/2044
451174-AD-8	IDAHO ENERGY RES AUTH TRANSMISSION FACS			1	1.C FE	13,887,325	107.6870	15,614,615	14,500,000	14,061,943		56,431			2.952	3.457	MS	142,680	428,040	10/09/2018	09/01/2028
451443-ZP-3	IDAHO ST BLDG AUTH BLDG REV			1,2	1.C FE	2,000,000	109.3120	2,186,240	2,000,000	2,000,000					3.530	3.530	MS	23,533	70,600	12/08/2017	09/01/2031
454898-NU-7	INDIANA MUN PWR AGY PWR SUPPLY SYS REV				1.E FE	4,203,068	100.0150	4,105,616	4,105,000	4,105,000		(9,657)			5.800	5.555	JJ	119,045	350,610	10/26/2007	01/01/2022
457074-BQ-4	INGLEWOOD CALIF			2	1.C FE	2,000,000	105.1050	2,102,100	2,000,000	2,000,000					3.921	3.921	MS	26,140	78,420	06/03/2020	09/01/2050
462460-8D-1	IOWA HIGHER ED LN AUTH REV			1,2	1.A FE	5,000,000	108.5900	5,429,500	5,000,000	5,000,000					3.033	3.033	JD	12,638	98,151	03/26/2021	12/01/2051
46613C-WG-6	JEA FLA ELEC SYS REV			1	1.F FE	5,154,885	129.1090	5,809,905	4,500,000	4,956,495		(24,544)			6.406	5.301	AO	72,068	288,270	10/20/2011	10/01/2034
47770V-AZ-3	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1.D FE	3,000,000	121.0500	3,631,500	3,000,000	3,000,000					4.532	4.532	JJ	67,980	135,960	01/29/2013	01/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
485424-NF-8	KANSAS ST DEPT TRANSN HWY REV			1	1.C FE	2,090,560	121.8550	2,437,100	2,000,000	2,078,251		(4,162)			4.596	4.216	MS	30,640	91,920	11/16/2018	09/01/2035
485428-ZX-7	KANSAS ST DEV FIN AUTH REV			1	1.D FE	4,412,627	109.1650	5,147,130	4,715,000	4,622,168		18,320			5.371	5.893	MN	42,207	253,243	05/19/2004	05/01/2026
485428-ZY-5	KANSAS ST DEV FIN AUTH REV			1	1.D FE	17,333,186	123.1920	20,942,640	17,000,000	17,405,591		(389)			5.501	5.208	MN	155,862	825,150	11/15/2021	05/01/2034
485429-Z3-1	KANSAS ST DEV FIN AUTH REV			1	1.E FE	1,545,825	113.7120	1,705,680	1,500,000	1,532,684		(4,524)			4.191	3.798	AO	13,272	62,865	12/19/2018	04/15/2028
485429-Z6-4	KANSAS ST DEV FIN AUTH REV			1	1.E FE	8,660,625	120.1410	9,310,928	7,750,000	8,590,982		(37,142)			4.727	3.773	AO	77,339	366,343	03/03/2021	04/15/2037
485429-Z7-2	KANSAS ST DEV FIN AUTH REV			1	1.E FE	12,551,892	130.1920	13,917,525	10,690,000	12,435,757		(45,968)			4.927	3.855	AO	111,191	526,696	05/30/2019	04/15/2045
48542R-SP-0	KANSAS ST DEV FIN AUTH REV			1	1.E FE	1,500,000	97.3410	1,460,115	1,500,000	1,500,000					1.890	1.890	MN	4,725	5,119	08/18/2021	05/01/2031
48542R-SQ-8	KANSAS ST DEV FIN AUTH REV			1	1.E FE	4,000,000	97.5790	3,903,160	4,000,000	4,000,000					2.040	2.040	MN	13,600	14,733	08/18/2021	05/01/2032
48542R-SR-6	KANSAS ST DEV FIN AUTH REV			1	1.E FE	5,000,000	97.3070	4,865,350	5,000,000	5,000,000					2.140	2.140	MN	17,833	19,319	08/18/2021	05/01/2033
49151E-4G-5	KENTUCKY ST PPTY & BLDGS COMMN REVS			1	1.E FE	22,400,000	118.8910	26,631,584	22,400,000	22,400,000					6.155	6.154	MN	229,787	1,378,720	10/28/2009	11/01/2029
491552-T2-1	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV				1.D FE	2,464,575	98.0920	2,452,300	2,500,000	2,465,363		788			1.868	2.046	JJ	10,248		10/07/2021	07/01/2030
491552-UY-9	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV			1	1.E FE	14,815,408	107.6550	15,184,738	14,105,000	14,329,575		(59,103)			5.244	4.737	JJ	369,833	739,666	06/07/2012	07/01/2025
517039-WH-2	LAREDO TEX WTRWKS SWR SYS REV			2	1.D FE	2,000,000	104.8580	2,097,160	2,000,000	2,000,000					3.450	3.450	MS	23,000	69,000	12/04/2019	03/01/2041
544495-VX-9	LOS ANGELES CALIF DEPT WTR & PWR REV			1	1.D FE	9,886,716	119.1580	10,009,272	8,400,000	9,149,844		(120,215)			5.516	3.707	JJ	231,672	463,344	03/17/2015	07/01/2027
544712-2J-0	LOS ANGELES CNTY CALIF MET TRANSN AUTH S			1	1.B FE	5,822,700	109.2700	5,463,500	5,000,000	5,188,501		(73,828)			4.930	3.293	JD	20,542	246,500	02/06/2012	06/01/2024
546398-6Q-6	LOUISIANA PUB FACS AUTH REV			1,2	1.F FE	2,500,000	120.9030	3,022,575	2,500,000	2,500,000					4.346	4.346	JD	9,054	108,650	11/04/2016	06/01/2051
546486-CD-1	LOUISIANA ST HWY IMPT REV			1	1.C FE	485,000	97.5060	472,904	485,000	485,000					1.792	1.792	JD	386	7,001	01/21/2021	06/15/2033
546486-CE-9	LOUISIANA ST HWY IMPT REV			1	1.C FE	1,125,000	96.6990	1,087,864	1,125,000	1,125,000					1.842	1.842	JD	921	16,693	01/21/2021	06/15/2034
546540-RN-7	LOUISIANA ST UNIV & AGRIC & MECHANICAL C			2	1.E FE	2,457,700	100.9580	2,523,950	2,500,000	2,460,736		1,504			3.280	3.395	JJ	41,000	82,000	12/06/2019	07/01/2040
549233-CA-0	LUBBOCK TEX WTR & WASTEWATER SYS REV				1.D FE	3,500,000	104.0200	3,640,700	3,500,000	3,500,000					2.337	2.337	FA	30,900	81,795	10/09/2019	02/15/2028
557363-EA-2	MADISON CNTY N Y CAP RESOURCE CORP REV			1,2	1.D FE	2,250,000	110.7890	2,492,753	2,250,000	2,250,000					3.266	3.266	JJ	36,743	73,485	11/08/2019	07/01/2039
56045T-AJ-4	MAINE MUN BD BK LIQUOR OPERATION REV			1	1.E FE	3,750,000	104.5250	3,919,688	3,750,000	3,750,000					4.252	4.253	JD	13,288	159,450	08/28/2013	06/01/2023
57419R-D3-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	2,000,000	103.5020	2,070,040	2,000,000	2,000,000					2.913	2.914	MS	19,420	58,260	08/25/2016	03/01/2027
57419R-D4-4	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	2,250,000	103.4860	2,328,435	2,250,000	2,250,000					2.963	2.964	MS	22,223	66,668	08/25/2016	09/01/2027
57419R-D6-9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	1,196,014	103.3820	1,194,062	1,155,000	1,172,997		(4,578)			3.500	3.047	MS	13,475	45,783	08/25/2016	09/01/2047
57419R-L7-8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	1,065,000	104.5120	1,113,053	1,065,000	1,065,000					4.416	4.416	MS	15,677	57,581	04/07/2017	09/01/2037
574300-HY-8	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ			1	1.C FE	10,900,000	119.8100	13,059,290	10,900,000	10,900,000					5.788	5.788	JJ	315,446	630,892	12/10/2009	07/01/2029
574300-HZ-5	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ			1	1.C FE	20,730,320	142.2950	23,051,790	16,200,000	20,092,675		(110,259)			5.888	4.181	JJ	476,928	953,856	01/22/2019	07/01/2043
574300-JP-5	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ			1	1.C FE	2,212,718	122.4020	2,754,045	2,250,000	2,228,845		1,884			5.604	5.745	JJ	63,045	126,090	01/24/2011	07/01/2030
575831-GR-7	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			2	1.C FE	35,000	100.6830	35,239	35,000	35,000					2.101	2.101	MN	123	368	06/17/2020	05/01/2033
575831-GZ-9	MASSACHUSETTS ST COLLEGE BLDG AUTH REV				1.D FE	14,965,000	99.6770	14,916,663	14,965,000	14,965,000					2.101	2.101	MN	52,402	314,415	06/17/2020	05/01/2033
575832-P3-8	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ			2	1.A	558,393	101.5580	568,725	560,000	559,571		115			5.284	5.309	MN	4,932	29,590	02/14/2011	05/01/2025
575832-Q9-4	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ				1.D FE	6,620,943	108.7130	7,218,543	6,640,000	6,634,919		1,361			5.284	5.309	MN	58,476	350,858	02/14/2011	05/01/2025
575832-TX-8	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ			1	1.D FE	3,000,000	138.4130	4,152,390	3,000,000	3,000,000					5.932	5.931	MN	29,660	177,960	12/09/2009	05/01/2040
57586N-S5-1	MASSACHUSETTS ST HSG FIN AGY			2	1.C FE	2,120,000	104.9740	2,225,449	2,120,000	2,120,000					4.500	4.499	JD	7,950	96,133	03/07/2017	12/01/2047
57587A-4V-7	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.C FE	5,031,550	101.6850	5,084,250	5,000,000	5,030,986		(564)			3.100	3.000	JD	12,917	77,500	11/03/2021	06/01/2060
57587G-KG-9	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.C FE	2,000,000	102.3690	2,047,380	2,000,000	2,000,000					2.875	2.875	JD	9,424		10/22/2021	12/01/2051
575896-WM-3	MASSACHUSETTS ST PORT AUTH REV			1,2	1.C FE	5,000,000	95.5860	4,779,300	5,000,000	5,000,000					1.879	1.879	JJ	46,975	34,970	02/04/2021	07/01/2033
575896-WN-1	MASSACHUSETTS ST PORT AUTH REV			1,2	1.C FE	2,500,000	95.6130	2,390,325	2,500,000	2,500,000					1.979	1.979	JJ	24,738	18,416	02/04/2021	07/01/2034
575896-WP-6	MASSACHUSETTS ST PORT AUTH REV			1,2	1.C FE	2,000,000	95.1800	1,903,600	2,000,000	2,000,000					2.079	2.079	JJ	20,790	15,477	02/04/2021	07/01/2035
575896-WQ-4	MASSACHUSETTS ST PORT AUTH REV			1,2	1.C FE	2,000,000	94.8120	1,896,240	2,000,000	2,000,000					2.179	2.179	JJ	21,790	16,221	02/04/2021	07/01/2036
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	2,500,000	104.6510	2,616,275	2,500,000	2,500,000					3.395	3.395	AO	17,918	84,875	11/07/2019	10/15/2040
576000-ZN-6	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1.B FE	3,200,000	97.6020	3,123,264	3,200,000	3,200,000					2.053	2.053	FA	24,818	71,171	07/01/2020	08/15/2034
576000-ZP-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1.B FE	11,770,000	96.9290	11,408,543	11,770,000	11,770,000					2.103	2.103	FA	93,509	268,150	07/01/2020	08/15/2035
576000-ZW-6	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.B FE	12,443,160	101.6480	12,197,760	12,000,000	12,399,337		(41,911)			2.950	2.507	MN	45,233	390,383	12/11/2020	05/15/2043
57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV			1	1.B FE	6,853,259	137.1450	7,501,832	5,470,000	6,681,818		(64,081)			5.731	3.706	JD	26,124	313,486	06/26/2019	06/01/2040
576051-WE-2	MASSACHUSETTS ST WTR RES AUTH IAM COML P			2	1.B FE	2,000,000	102.9520	2,059,040	2,000,000	2,000,000					2.453	2.453	FA	20,442	49,060	10/10/2019	08/01/2031
576051-WF-9	MASSACHUSETTS ST WTR RES AUTH IAM COML P			2	1.B FE	2,000,000	102.8670	2,057,340	2,000,000	2,000,000					2.553	2.553	FA	21,275	51,060	10/10/2019	08/01/2032
576051-WJ-1	MASSACHUSETTS ST WTR RES AUTH IAM COML P			2	1.B FE	2,000,000	103.6150	2,072,300	2,000,000	2,000,000					3.104	3.104	FA	25,867	62,080	10/10/2019	08/01/2039
576051-ZT-6	MASSACHUSETTS ST WTR RES AUTH IAM COML P			2	1.B FE	4,944,377	101.0700	4,987,805	4,935,000	4,944,334		(42)			2.823	2.801	FA	3,483		12/16/2021	08/01/2041
59164G-CX-8	METRO WASTEWTR RECLAMATION DIST COLO SWR				1.B FE	6,879,640	119.9660	7,857,773	6,550,000	6,797,903		(29,203)			5.775	5.122	AO	94,566	378,263	02/05/2019	04/01/2029
591745-7Y-4	METROPOLITAN ATLANTA RAPID TRAN AUTH GA			2	1.C FE	2,015,840	100.1080	2,002,160	2,000,000	2,015,776		(64)			2.411	2.322	JJ	2,009		12/17/2021	07/01/2033
592041-ZW-0	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1,2	1.G FE	1,990,280	101.5600	2,031,200	2,000,000	1,990,270		(10)			3.235	3.260	JJ	10,244		11/23/2021	07/01/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
592098-Z2-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.C FE	2,131,164	100.9100	2,119,110	2,100,000	2,131,048		(116)			2.681	2.505	JJ	12,042		12/15/2021	07/01/2037
592481-CA-1	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			1	1.B FE	35,327,905	146.4860	51,138,263	34,910,000	35,231,840		(10,715)			5.856	5.771	MN	340,722	2,044,330	01/26/2010	05/01/2039
592481-LV-5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			1,2	1.B FE	4,250,000	105.1530	4,469,003	4,250,000	4,250,000					3.259	3.259	MN	23,085	138,508	11/20/2019	05/01/2045
59333N-T4-5	MIAMI-DADE CNTY FLA SPL OBLIG			1	1.E FE	1,500,000	99.0000	1,485,000	1,500,000	1,500,000					2.036	2.036	AO	7,635	22,396	12/10/2020	10/01/2029
59333N-T5-2	MIAMI-DADE CNTY FLA SPL OBLIG			1	1.E FE	800,000	98.0930	784,744	800,000	800,000					2.136	2.136	AO	4,272	12,531	12/10/2020	10/01/2030
59333P-2J-6	MIAMI-DADE CNTY FLA AVIATION REV				1.F FE	2,029,557	105.4530	2,267,240	2,150,000	2,077,130		13,766			3.004	3.791	AO	16,147	64,586	05/17/2018	10/01/2026
59333P-2S-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	2,000,000	107.0450	2,140,900	2,000,000	2,000,000					3.982	3.982	AO	19,910	79,640	08/11/2017	10/01/2041
59333P-4Q-8	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	2,000,000	107.1500	2,143,000	2,000,000	2,000,000					3.375	3.375	AO	16,875	67,500	05/10/2019	10/01/2030
59333P-4R-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	2,115,000	107.2500	2,268,338	2,115,000	2,115,000					3.555	3.555	AO	18,797	75,188	05/10/2019	10/01/2034
59333P-V6-2	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	2,000,000	104.5440	2,090,880	2,000,000	2,000,000					2.854	2.854	AO	14,270	57,080	08/04/2016	10/01/2027
59334D-LS-1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	4,157,680	105.2930	4,211,720	4,000,000	4,137,779		(15,926)			3.490	2.982	AO	34,900	139,600	09/29/2020	10/01/2042
59334P-JT-5	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA			2	1.C FE	12,013,500	98.6140	11,833,680	12,000,000	12,011,167		(2,458)			2.600	2.577	JJ	156,000	258,267	12/21/2020	07/01/2042
59335K-CW-5	MIAMI-DADE CNTY FLA SEAPORT REV			2	1.F FE	2,000,000	97.3610	1,947,220	2,000,000	2,000,000					2.462	2.462	AO	14,498		08/19/2021	10/01/2034
59335K-CY-1	MIAMI-DADE CNTY FLA SEAPORT REV			2	1.F FE	1,942,720	97.1120	1,942,240	2,000,000	1,943,194		474			2.662	2.900	AO	15,676		11/05/2021	10/01/2036
59335K-DX-2	MIAMI-DADE CNTY FLA SEAPORT REV				1.D FE	3,000,000	97.2560	2,917,680	3,000,000	3,000,000					1.862	1.862	AO	16,448		08/19/2021	10/01/2030
59335K-DY-0	MIAMI-DADE CNTY FLA SEAPORT REV				1.D FE	1,500,000	97.2080	1,458,120	1,500,000	1,500,000					1.962	1.962	AO	8,666		08/19/2021	10/01/2031
59335K-DZ-7	MIAMI-DADE CNTY FLA SEAPORT REV			2	1.D FE	2,500,000	98.2660	2,456,650	2,500,000	2,500,000					2.162	2.162	AO	15,915		08/19/2021	10/01/2032
593791-EM-4	MIAMI UNIV OHIO GEN RCPTS			1	1.D FE	3,194,275	142.6700	3,566,750	2,500,000	2,995,806		(25,234)			6.772	4.779	MS	56,433	169,300	06/07/2012	09/01/2035
59447T-XX-6	MICHIGAN FIN AUTH REV			1	1.D FE	4,019,960	108.8710	4,354,840	4,000,000	4,018,606		(698)			3.384	3.351	JD	11,280	135,360	01/07/2020	12/01/2040
594615-HU-3	MICHIGAN ST BLDG AUTH REV			1,2	1.D FE	1,981,460	97.2580	1,945,160	2,000,000	1,983,275		1,544			1.812	1.906	AO	7,651	36,240	10/27/2020	10/15/2031
594654-QA-6	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	2,000,000	98.9410	1,978,820	2,000,000	2,000,000					2.658	2.659	JD	4,430	13,438	07/30/2021	12/01/2041
594712-UF-6	MICHIGAN ST UNIV REVS			2	1.C FE	7,592,130	114.7870	8,609,025	7,500,000	7,570,870		(7,709)			4.496	4.348	FA	127,387	337,200	02/19/2019	08/15/2048
597495-BV-1	MIDLAND CNTY TEX FRESH WTR SUPPLY DIST N			1,2	1.D FE	2,000,000	104.3250	2,086,500	2,000,000	2,000,000					3.310	3.310	MS	19,492	66,200	11/21/2019	09/15/2040
604115-AV-7	MINNESOTA PUB FACS AUTH ST REVOLVING FD			1	1.A FE	2,230,240	100.6740	2,270,199	2,255,000	2,254,566		2,616			4.500	4.621	MS	33,825	101,475	05/10/2010	03/01/2022
604115-AW-5	MINNESOTA PUB FACS AUTH ST REVOLVING FD			1	1.A FE	1,414,482	104.3790	1,508,277	1,445,000	1,441,432		2,920			4.500	4.721	MS	21,675	65,025	05/10/2010	03/01/2023
60416Q-GK-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,879,714	101.1120	1,900,616	1,879,714	1,879,714					2.730	2.730	MON	4,276	51,316	07/15/2016	08/01/2046
60416Q-HF-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,529,457	102.1140	1,561,790	1,529,457	1,529,457					3.800	3.800	MON	4,843	58,119	08/17/2018	09/01/2048
60416S-G3-8	MINNESOTA ST HSG FIN AGY			2	1.B FE	225,000	102.4840	230,589	225,000	225,000					4.450	4.450	JJ	5,006	13,515	11/15/2018	07/01/2033
60416S-W3-0	MINNESOTA ST HSG FIN AGY			2	1.B FE	585,000	100.8050	589,709	585,000	585,000					3.164	3.164	JJ	9,255	22,064	08/21/2019	01/01/2040
60636A-EC-3	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1	1.B FE	2,150,000	115.1570	2,475,876	2,150,000	2,150,000					3.535	3.535	FA	28,712	76,003	07/19/2012	02/15/2033
60636A-EF-6	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1	1.B FE	2,676,328	108.2160	2,975,940	2,750,000	2,701,668		8,420			3.335	3.715	FA	34,647	91,713	11/16/2018	02/15/2027
60636W-PD-1	MISSOURI ST HWYS & TRANSN COMMN ST RD RE			1	1.B FE	2,204,740	112.3690	2,247,380	2,000,000	2,068,389		(18,793)			5.213	4.104	MN	17,377	104,260	08/05/2013	05/01/2025
60636W-PE-9	MISSOURI ST HWYS & TRANSN COMMN ST RD RE			1	1.B FE	35,974,752	121.0720	43,616,188	36,025,000	35,999,710		2,711			5.633	5.644	MN	338,215	2,029,288	11/05/2009	05/01/2029
61075T-LK-2	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	3,339,972	129.8250	3,849,311	2,965,000	3,315,803		(8,755)			4.881	4.092	JJ	72,361	144,722	02/27/2019	07/01/2045
61212L-RB-7	MONTANA ST BRD REGENTS HIGHER ED REV			2	1.D FE	2,511,825	102.6710	2,566,775	2,500,000	2,511,356		(469)			3.225	3.159	MN	10,302	72,563	08/12/2021	11/15/2049
631060-CV-0	NARRAGANSETT R I BAY COMMN WASTEWATER SY			1,2	1.D FE	2,350,807	100.4620	2,255,372	2,245,000	2,341,837		(8,970)			2.404	1.862	MS	17,990	53,970	02/12/2021	09/01/2034
63607V-AA-4	NATIONAL FIN AUTH N H FED LEASE REV			1,2	2.B FE	3,750,000	96.3990	3,614,963	3,750,000	3,750,000					2.872	2.872	JAJO	26,925	107,700	06/26/2020	07/01/2035
63968A-M3-6	NEBRASKA PUB PWR DIST REV			1	1.E FE	2,000,000	108.4660	2,169,320	2,000,000	2,000,000					3.152	3.152	JJ	31,520	63,040	10/19/2016	01/01/2029
64469N-AG-4	NEW HAMPSHIRE ST FED HWY			1	1.F FE	5,386,920	112.9290	6,211,095	5,500,000	5,463,593		8,813			4.984	5.185	MS	91,373	274,120	11/10/2010	09/01/2025
64579R-CY-1	NEW JERSEY INST TECHNOLOGY			1	1.F FE	2,000,000	106.6360	2,132,720	2,000,000	2,000,000					3.064	3.064	JJ	30,640	61,280	01/17/2020	07/01/2035
646108-ZJ-2	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1.D FE	2,110,000	110.4310	2,330,094	2,110,000	2,110,000					4.250	4.250	MN	14,946	89,675	09/07/2018	11/01/2033
646140-CK-7	NEW JERSEY ST TPK AUTH TPK REV			1	1.F FE	3,280,000	112.3400	3,684,752	3,280,000	3,280,000					3.729	3.729	JJ	61,156	122,311	12/01/2017	01/01/2036
646140-DV-2	NEW JERSEY ST TPK AUTH TPK REV			2	1.F FE	765,000	96.0720	734,951	765,000	765,000					1.963	1.963	JJ	7,508	6,132	01/22/2021	01/01/2032
646140-DW-0	NEW JERSEY ST TPK AUTH TPK REV			2	1.F FE	765,000	96.3690	737,223	765,000	765,000					2.113	2.113	JJ	8,082	6,600	01/22/2021	01/01/2033
646140-DX-8	NEW JERSEY ST TPK AUTH TPK REV			2	1.F FE	765,000	96.2630	736,412	765,000	765,000					2.213	2.213	JJ	8,465	6,913	01/22/2021	01/01/2034
646140-DY-6	NEW JERSEY ST TPK AUTH TPK REV			2	1.F FE	560,000	97.1850	544,236	560,000	560,000					2.313	2.313	JJ	6,476	5,289	01/22/2021	01/01/2035
646140-EA-7	NEW JERSEY ST TPK AUTH TPK REV			2	1.F FE	2,745,000	97.7980	2,684,555	2,745,000	2,745,000					2.782	2.782	JJ	38,183	31,183	01/22/2021	01/01/2040
647677-AF-0	NEW ORLEANS NAVY HOUSING LLC			1	1.E FE	8,200,000	107.2568	8,795,058	8,200,000	8,200,000					4.314	4.314	MON	15,722	355,503	01/12/2012	12/15/2029
64971M-L7-5	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	3,974,419	108.2860	4,282,711	3,955,000	3,959,128		(1,834)			5.125	5.072	FA	84,456	202,694	03/07/2011	02/01/2024
64971M-T4-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	6,035,596	117.2760	5,887,255	5,020,000	5,443,578		(71,061)			5.267	3.517	MN	44,067	264,403	05/08/2012	05/01/2027
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	6,921,372	125.3600	8,016,772	6,395,000	6,778,898		(17,278)			5.767	5.176	FA	153,667	368,800	07/13/2011	08/01/2036
64971W-A4-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	15,872,057	101.7000	16,205,895	15,935,000	15,924,438		9,509			2.300	2.362	FA	152,710	366,505	02/24/2016	02/01/2023
64971W-TA-8	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	9,940,300	104.3940	10,439,400	10,000,000	9,979,287		6,342			2.750	2.821	FA	114,583	275,000	04/16/2015	02/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64971W-TE-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1,2	1.A FE	1,863,089	104.7430	2,105,334	2,010,000	1,923,891		10,325			3.300	4.001	FA	27,638	66,330	06/05/2015	02/01/2029
64972F-T6-3	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	2,776,000	144.3990	2,887,980	2,000,000	2,725,152		(23,471)			5.440	3.111	JD	4,836	108,800	10/11/2019	06/15/2043
64972G-RD-8	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			2	1.B FE	2,230,140	122.6530	2,453,060	2,000,000	2,182,392		(27,302)			5.000	3.300	JD	4,444	100,000	03/19/2020	06/15/2040
64972H-RE-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.C FE	9,552,132	113.9190	9,768,554	8,575,000	8,941,905		(72,839)			4.800	3.765	JJ	189,793	411,600	03/05/2012	07/15/2026
64985T-DE-8	NEW YORK ST URBAN EEV CORP ST SALES TAX			1	1.B FE	12,200,000	99.4760	12,136,072	12,200,000	12,200,000					1.750	1.750	MS	41,514		10/15/2021	03/15/2028
64986A-L2-5	NEW YORK ST ENVIRONMENTAL FACS CORP ST C			1	1.A FE	4,799,749	139.9800	5,823,168	4,160,000	4,653,365		(17,747)			5.807	4.796	JD	10,737	241,571	10/21/2011	06/15/2039
64986D-EJ-0	NEW YORK ST ENVIRONMENTAL FACS CORP ST C			1	1.A FE	5,000,000	106.7920	5,339,600	5,000,000	5,000,000					3.066	3.066	JD	6,813	153,300	04/06/2017	06/15/2026
64986D-EK-7	NEW YORK ST ENVIRONMENTAL FACS CORP ST C			1	1.A FE	5,000,000	108.0910	5,404,550	5,000,000	5,000,000					3.166	3.166	JD	7,036	158,300	04/06/2017	06/15/2027
64988Y-PB-7	NEW YORK ST MTG AGY HOMEOWNER MTG REV			2	1.B FE	4,340,000	97.8420	4,246,343	4,340,000	4,340,000					2.830	2.830	AO	14,670		11/10/2021	10/01/2041
64989K-GR-1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1	1.C FE	13,557,380	147.4380	13,269,420	9,000,000	13,329,535		(138,922)			5.985	2.976	MN	68,828	538,650	05/28/2020	11/15/2043
64989K-LJ-3	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1	1.C FE	2,500,000	102.0170	2,550,425	2,500,000	2,500,000					2.818	2.818	MN	9,002	70,450	04/30/2020	11/15/2039
649902-S8-7	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	1,654,545	105.0820	1,576,230	1,500,000	1,523,368		(18,722)			4.900	3.563	MS	21,642	73,500	02/07/2014	03/15/2023
649902-ZL-0	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	2,500,000	100.9400	2,523,500	2,500,000	2,500,000					4.992	4.991	MS	36,747	124,800	08/18/2009	03/15/2022
64990C-7K-1	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	11,690,663	114.4270	12,701,397	11,100,000	11,510,708		(53,922)			4.850	4.194	JJ	269,175	538,350	07/23/2018	07/01/2048
64990C-ZR-5	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	4,205,000	108.4920	4,562,089	4,205,000	4,205,000					3.429	3.429	JJ	72,095	144,189	05/17/2017	07/01/2029
64990C-ZS-3	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	4,305,000	108.7590	4,682,075	4,305,000	4,305,000					3.529	3.529	JJ	75,962	151,923	05/17/2017	07/01/2030
64990C-ZX-2	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	3,000,000	108.9140	3,267,420	3,000,000	3,000,000					4.148	4.148	JJ	62,220	124,440	05/17/2017	07/01/2047
64990F-D8-4	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	2,000,000	100.4440	2,008,880	2,000,000	2,000,000					1.952	1.952	MS	20,388		06/16/2021	03/15/2029
64990F-E3-4	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.B FE	12,400,000	100.4970	12,461,628	12,400,000	12,400,000					2.252	2.252	MS	145,830		06/16/2021	03/15/2032
64990F-RB-2	NEW YORK STATE DORMITORY AUTHORITY			1	1.C FE	8,956,448	106.1780	9,019,821	8,495,000	8,926,179		(19,510)			3.110	2.737	FA	99,807	264,195	05/28/2020	02/15/2039
64990G-A7-7	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	2,219,625	97.9530	2,203,943	2,250,000	2,219,803		178			2.774	2.863	JJ	31,208		11/15/2021	07/01/2043
64990G-UB-6	NEW YORK STATE DORMITORY AUTHORITY			1	1.E FE	2,000,000	101.2890	2,025,780	2,000,000	2,000,000					2.834	2.834	JJ	28,340	56,680	09/20/2019	07/01/2031
64990G-UC-4	NEW YORK STATE DORMITORY AUTHORITY			1	1.E FE	2,000,000	100.9520	2,019,040	2,000,000	2,000,000					2.884	2.884	JJ	28,840	57,680	09/20/2019	07/01/2032
650009-S5-3	NEW YORK ST TWY AUTH GEN REV			1	1.F FE	4,165,000	104.3710	4,347,052	4,165,000	4,165,000					2.900	2.900	JJ	60,393	120,785	10/18/2019	01/01/2035
650009-S6-1	NEW YORK ST TWY AUTH GEN REV			2	1.F FE	5,362,762	104.0490	5,472,977	5,260,000	5,345,827		(9,377)			3.500	3.264	JJ	92,050	184,100	02/21/2020	01/01/2042
650014-TF-0	NEW YORK ST TWY AUTH SECOND GEN HWY & BR			1	1.B FE	7,008,330	111.1760	7,782,320	7,000,000	7,002,833		(778)			5.449	5.435	AO	95,358	381,430	03/04/2011	04/01/2025
650035-4X-3	NEW YORK ST URBAN DEV CORP REV			1	1.B FE	1,955,420	107.9250	2,158,500	2,000,000	1,971,661		4,876			3.270	3.571	MS	19,257	65,400	07/12/2018	03/15/2027
650035-4Y-1	NEW YORK ST URBAN DEV CORP REV			1	1.B FE	2,198,700	109.2140	2,184,280	2,000,000	2,156,725		(23,455)			3.420	2.067	MS	20,140	68,400	03/11/2020	03/15/2028
650035-5Z-7	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	3,118,668	107.2350	3,485,138	3,250,000	3,150,740		10,136			3.370	3.807	MS	32,249	109,525	09/12/2018	03/15/2030
650035-7D-4	NEW YORK ST URBAN DEV CORP REV			1	1.B FE	10,000,000	106.4940	10,649,400	10,000,000	10,000,000					3.070	3.070	MS	90,394	307,000	12/14/2017	03/15/2026
650035-TD-0	NEW YORK ST URBAN DEV CORP REV			1	1.B FE	2,439,360	123.2070	2,464,140	2,000,000	2,401,573		(15,771)			5.770	4.128	MS	33,979	115,400	07/09/2019	03/15/2039
653403-DQ-5	NIAGARA FALLS N Y BRDG COMMN TOLL REV			2	1.C FE	2,050,000	108.8450	2,231,323	2,050,000	2,050,000					4.163	4.163	AO	21,335	85,342	06/08/2018	10/01/2033
65887P-WR-2	NORTH DAKOTA PUB FIN AUTH			2	1.C FE	4,735,236	100.2220	4,705,423	4,695,000	4,735,137		(100)			3.000	2.900	JD	3,521		12/17/2021	12/01/2038
660043-DS-6	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	2,096,900	107.3570	2,147,140	2,000,000	2,079,368		(9,388)			3.696	3.093	JD	6,160	73,920	02/05/2020	06/01/2039
66285W-D6-0	NORTH TEX TWY AUTH REV			2	1.E FE	765,000	99.0430	757,679	765,000	765,000					2.180	2.180	JJ	8,339	1,668	05/06/2021	01/01/2032
66285W-D7-8	NORTH TEX TWY AUTH REV			2	1.E FE	1,215,000	99.4930	1,208,840	1,215,000	1,215,000					2.330	2.330	JJ	14,155	2,831	05/06/2021	01/01/2033
66285W-FB-7	NORTH TEX TWY AUTH REV			1	1.E FE	4,174,170	168.9640	5,068,920	3,000,000	4,114,582		(21,334)			6.718	4.363	JJ	100,770	201,540	01/29/2019	01/01/2049
66353L-DP-9	NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG			1	1.E FE	2,000,000	102.3630	2,047,260	2,000,000	2,000,000					3.130	3.130	MN	10,433	69,034	09/18/2020	11/01/2050
663903-JQ-6	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			2	1.B FE	2,079,680	104.1440	2,082,880	2,000,000	2,074,618		(5,062)			3.200	2.671	MN	8,178	32,000	05/24/2021	11/15/2044
664845-DQ-4	NORTHERN CALIF PWR AGY REV			1	1.F FE	9,637,557	148.7820	10,637,913	7,150,000	9,326,575		(72,259)			7.311	4.802	JD	43,561	522,737	04/18/2017	06/01/2040
677071-AF-9	OHANA MILITARY COMMUNITIES LLC				1.D FE	2,154,230	107.4300	2,314,289	2,154,230	2,154,230					5.675	5.671	AO	30,563	122,253	10/25/2006	10/01/2026
677561-JU-7	OHIO ST HOSP FAC REV			1	1.C FE	6,965,000	114.4690	7,972,766	6,965,000	6,965,000					3.700	3.700	JJ	128,853	257,705	08/09/2017	01/01/2043
677561-LK-6	OHIO ST HOSP FAC REV			1	1.C FE	2,161,100	106.0430	2,120,860	2,000,000	2,146,364		(13,046)			2.885	2.071	JJ	28,850	57,700	11/10/2020	01/01/2032
67756Q-NS-2	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	2,654,874	101.7870	2,702,317	2,654,874	2,654,874					2.900	2.900	MON	6,416	76,992	02/17/2016	09/01/2037
67756Q-XP-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	1,329,091	102.9790	1,368,685	1,329,091	1,329,091					3.700	3.700	MON	4,098	49,176	09/12/2018	04/01/2040
67760H-NB-3	OHIO ST TPK COMMN TPK REV			2	1.E FE	2,087,440	101.9150	2,038,300	2,000,000	2,079,402		(8,038)			3.216	2.669	FA	24,299	64,320	01/22/2021	02/15/2048
677659-V6-8	OHIO ST WTR DEV AUTH REV			1	1.A FE	10,000,000	119.1890	11,918,900	10,000,000	10,000,000					4.817	4.817	JD	40,142	481,700	09/15/2010	12/01/2030
67766W-QG-0	OHIO ST WTR DEV AUTH WTR POLLUTN CTL RE			1	1.A FE	6,000,000	117.9870	7,079,220	6,000,000	6,000,000					4.879	4.878	JD	24,395	292,740	08/12/2010	12/01/2034
679087-FD-3	OKLAHOMA ST CAP IMPT AUTH ST HWY CAP IMP			1	1.D FE	1,450,000	110.4890	1,602,091	1,450,000	1,450,000					5.340	5.340	JJ	38,715	77,430	09/02/2009	07/01/2024
67908P-BP-0	OKLAHOMA ST CAPITOL IMPT AUTH REV			2	1.D FE	2,065,000	101.1970	2,089,718	2,065,000	2,065,000					2.695	2.695	JJ	6,647		11/12/2021	07/01/2035
679111-ZY-3	OKLAHOMA ST TPK AUTH TPK REV			1	1.D FE	2,150,000	97.3120	2,092,208	2,150,000	2,150,000					1.822	1.822	JJ	19,587	26,333	10/16/2020	01/01/2031
679191-JT-4	OKLAHOMA ST UNIV AGRICULTURAL MECHANICAL			2	1.D FE	2,136,020	107.4930	2,149,860	2,000,000	2,134,664		(1,356)			3.627	2.748	MS	24,180		11/23/2021	09/01/2040
67920Q-XR-4	OKLAHOMA ST WTR RES BRD ST LN PROGRAM RE			2	1.A FE	2,000,000	96.8120	1,936,240	2,000,000	2,000,000					2.425	2.425	AO	12,125	48,500	09/11/2020	10/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
681793-4Q-5	OMAHA PUB PWR DIST NEB ELEC REV			1	1.C FE	4,633,690	127.6190	5,423,808	4,250,000	4,526,048		(17,901)			5.431	4.813	FA	96,174	230,818	07/14/2015	02/01/2041
681810-NT-0	OMAHA NEB SAN SEW REV			2	1.C FE	2,000,000	100.1860	2,003,720	2,000,000	2,000,000					2.354	2.354	AO	11,770	42,634	10/15/2020	04/01/2036
681810-NW-3	OMAHA NEB SAN SEW REV			2	1.C FE	2,000,000	101.8200	2,036,400	2,000,000	2,000,000					2.872	2.872	AO	14,360	52,015	10/15/2020	04/01/2042
682832-GC-8	ONONDAGA N Y CIVIC DEV CORP REV			1,2	1.D FE	3,500,000	100.6710	3,523,485	3,500,000	3,500,000					2.768	2.768	JD	8,073	96,880	06/17/2020	12/01/2037
68304R-CM-0	ONTARIO CALIF PUB FING AUTH LEASE REV			1,2	1.C FE	2,250,000	99.9960	2,249,910	2,250,000	2,250,000					3.183	3.183	AO	2,984		12/02/2021	10/01/2039
68428T-AB-3	ORANGE CNTY CALIF SANTN WASTEWATER REV			1	1.A FE	4,778,325	142.6070	5,347,763	3,750,000	4,684,041		(35,817)			5.580	3.681	FA	87,188	209,250	04/09/2019	02/01/2040
68608W-AK-8	OREGON ST UNIV GEN REV			1,2	1.D FE	5,703,995	108.5440	5,969,920	5,500,000	5,657,104		(18,664)			4.052	3.600	AO	55,715	222,860	05/30/2019	04/01/2052
69647R-CA-0	PALM BAY FLA SPL OBLIG			1,2	1.C FE	2,500,000	105.8480	2,646,200	2,500,000	2,500,000					3.476	3.476	AO	21,725	86,900	12/05/2019	10/01/2040
696583-HH-9	PALM BEACH FLA REV			2	1.B FE	1,980,488	106.5370	2,162,701	2,030,000	1,984,982		2,309			3.000	3.187	JJ	30,450	60,900	12/19/2019	01/01/2037
70869H-BG-9	PENNSYLVANIA ECONOMIC DEV FING AUTH GOVE			2	1.F FE	7,500,000	105.3030	7,897,725	7,500,000	7,500,000					3.072	3.072	MS	76,800	230,400	01/24/2020	03/01/2034
70917S-3A-9	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV				1.D FE	2,880,000	109.6060	3,156,653	2,880,000	2,880,000					3.700	3.701	JD	4,736	106,560	08/23/2018	06/15/2027
70917S-5F-6	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			1	1.B FE	3,000,000	103.0840	3,092,520	3,000,000	3,000,000					2.972	2.972	FA	33,683	89,160	08/07/2019	08/15/2045
70917T-DN-8	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1.D FE	2,868,441	99.9970	2,929,912	2,930,000	2,870,347		1,906			2.400	2.580	JD	33,402	33,402	06/23/2021	06/15/2035
70917T-DP-3	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1.D FE	2,855,497	99.0490	2,892,231	2,920,000	2,857,321		1,823			2.500	2.680	JD	3,244	34,675	06/23/2021	06/15/2036
709221-TF-2	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE			1	1.D FE	6,304,387	136.8470	7,321,315	5,350,000	6,067,743		(29,917)			5.848	4.646	JD	26,072	312,868	06/07/2012	12/01/2037
709223-A2-7	PENNSYLVANIA ST TPK COMMN TPK REV			1	1.E FE	26,558,109	142.0770	33,707,768	23,725,000	26,130,584		(52,938)			5.511	4.794	JD	108,957	1,307,485	01/27/2012	12/01/2045
709224-V7-1	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.D FE	2,000,000	103.4370	2,068,740	2,000,000	2,000,000					3.579	3.579	JD	5,965	71,580	10/25/2019	12/01/2043
70922P-AL-6	PENNSYLVANIA ST TPK COMMN SPL OBLIG			2	1.A FE	6,000,000	105.5510	6,333,060	6,000,000	6,000,000					3.029	3.029	JD	15,145	181,740	09/11/2014	12/01/2024
709235-S6-3	PENNSYLVANIA ST UNIV			1	1.C FE	2,366,955	100.8170	2,268,383	2,250,000	2,349,146		(16,837)			1.993	1.186	MS	14,948	44,843	12/09/2020	09/01/2027
709235-S7-1	PENNSYLVANIA ST UNIV			1	1.C FE	2,104,600	100.8700	2,017,400	2,000,000	2,090,920		(12,935)			2.115	1.398	MS	14,100	42,300	12/09/2020	09/01/2028
709235-T3-9	PENNSYLVANIA ST UNIV			1	1.C FE	5,000,000	101.1460	5,057,300	5,000,000	5,000,000					2.395	2.395	MS	39,917	119,750	05/06/2020	09/01/2032
709235-T7-0	PENNSYLVANIA ST UNIV			1	1.C FE	2,064,829	100.9660	2,024,368	2,005,000	2,061,907		(1,931)			2.790	2.594	MS	18,647	55,940	06/24/2020	09/01/2043
709235-ZN-8	PENNSYLVANIA ST UNIV			1	1.C FE	2,549,534	108.7070	2,810,076	2,585,000	2,557,074		2,730			3.255	3.400	MS	28,047	84,142	02/26/2019	09/01/2030
717893-L3-3	PHILADELPHIA PA WTR & WASTEWTR REV			2	1.E FE	2,000,000	113.4550	2,269,100	2,000,000	2,000,000					4.289	4.289	AO	21,445	85,780	02/14/2019	10/01/2040
72205R-FQ-0	PINAL CNTY ARIZ REV OBLIGS			2	1.D FE	2,000,000	102.8750	2,057,500	2,000,000	2,000,000					2.973	2.973	FA	24,775	41,787	10/22/2020	08/01/2037
73209G-AY-6	POMONA CALIF REV			2	1.D FE	2,000,000	106.9270	2,138,540	2,000,000	2,000,000					3.850	3.850	MN	12,833	77,000	04/21/2017	05/01/2037
73358W-AH-7	PORT AUTH N Y & N J				1.E FE	9,100,000	113.1080	10,292,828	9,100,000	9,100,000					5.859	5.858	JD	44,431	533,169	06/18/2009	12/01/2024
73358W-CW-2	PORT AUTH N Y & N J				1.E FE	2,572,026	140.0020	2,828,040	2,020,000	2,525,412		(18,142)			5.647	3.615	MN	19,012	114,069	05/06/2019	11/01/2040
73358W-RQ-9	PORT AUTH N Y & N J			2	1.E FE	16,363,674	109.4480	17,391,287	15,890,000	16,033,696		(51,515)			5.310	4.930	FA	351,566	843,759	09/09/2014	08/01/2046
73358W-TZ-7	PORT AUTH N Y & N J			2	1.E FE	12,235,000	108.4800	13,272,528	12,235,000	12,235,000					4.426	4.426	AO	114,321	541,521	10/08/2014	10/15/2034
73358W-UE-2	PORT AUTH N Y & N J			2	1.E FE	4,180,329	106.7340	4,322,727	4,050,000	4,095,299		(15,357)			3.471	3.049	AO	29,677	140,576	01/08/2016	10/15/2025
73358W-XP-4	PORT AUTH N Y & N J			2	1.E FE	10,639,700	109.9660	10,996,600	10,000,000	10,268,879		(72,155)			4.823	3.973	JD	40,192	482,300	05/16/2016	06/01/2045
733911-CP-4	PORT CORPUS CHRISTI AUTH TEX NUECES CNTY			1,2	1.E FE	13,508,948	115.1650	14,798,703	12,850,000	13,322,857		(57,411)			5.000	4.377	JD	53,542	642,500	07/25/2018	12/01/2048
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	2,250,000	97.5530	2,194,943	2,250,000	2,250,000					2.543	2.543	MS	19,073	57,218	06/12/2020	09/01/2040
73474T-AU-4	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	11,117,000	95.1900	10,470,900	11,000,000	11,112,893		(4,010)			2.533	2.471	MS	92,877	197,363	12/22/2020	09/01/2043
735389-ZE-1	PORT SEATTLE WASH REV			2	1.E FE	885,000	108.9640	964,331	885,000	885,000					3.755	3.755	MN	5,539	33,232	07/26/2017	05/01/2036
74172W-AL-0	PRINCE GEORGES CNTY MD REV AUTH LEASE RE			2	1.B FE	1,885,000	110.8560	2,089,636	1,885,000	1,885,000					3.880	3.880	MN	12,190	73,138	05/15/2018	05/01/2029
74172W-AM-8	PRINCE GEORGES CNTY MD REV AUTH LEASE RE			2	1.B FE	1,955,000	110.6320	2,162,856	1,955,000	1,955,000					3.980	3.980	MN	12,968	77,809	05/15/2018	05/01/2030
753385-MY-6	RAPID CITY S D SALES TAX REV				1.C FE	850,000	98.1630	834,386	850,000	850,000					1.781	1.782	JD	1,262	3,827	07/29/2021	12/01/2031
753385-MZ-3	RAPID CITY S D SALES TAX REV			2	1.C FE	1,500,000	98.4520	1,476,780	1,500,000	1,500,000					1.911	1.912	JD	2,389	7,246	07/29/2021	12/01/2032
753385-NA-7	RAPID CITY S D SALES TAX REV			2	1.C FE	3,420,000	98.6080	3,372,394	3,420,000	3,420,000					2.011	2.012	JD	5,731	17,385	07/29/2021	12/01/2033
753385-NB-5	RAPID CITY S D SALES TAX REV			2	1.C FE	2,000,000	98.8320	1,976,640	2,000,000	2,000,000					2.111	2.112	JD	3,518	10,672	07/29/2021	12/01/2034
759136-US-1	REGIONAL TRANSN DIST COLO SALES TAX REV			2	1.C FE	2,000,000	104.2700	2,085,400	2,000,000	2,000,000					3.258	3.258	MN	10,860	65,160	11/18/2019	11/01/2038
759136-VH-4	REGIONAL TRANSN DIST COLO SALES TAX REV			1,2	1.C FE	3,500,000	97.3140	3,405,990	3,500,000	3,500,000					1.967	1.967	MN	11,474	43,984	02/19/2021	11/01/2032
759136-VJ-0	REGIONAL TRANSN DIST COLO SALES TAX REV			1,2	1.C FE	6,280,000	96.6800	6,071,504	6,280,000	6,280,000					2.067	2.067	MN	21,635	82,933	02/19/2021	11/01/2033
759136-VL-5	REGIONAL TRANSN DIST COLO SALES TAX REV			1,2	1.C FE	2,184,660	96.6290	2,174,153	2,250,000	2,187,651		2,991			2.287	2.526	MN	8,576	32,876	03/24/2021	11/01/2035
765433-LX-3	RICHMOND VA PUB UTIL REV			2	1.C FE	2,000,000	105.9580	2,119,160	2,000,000	2,000,000					2.795	2.795	JJ	25,776	55,900	04/08/2020	01/15/2032
76913C-BD-0	RIVERSIDE CNTY CALIF PENSION OBLIG			1	1.F FE	2,250,000	106.8300	2,403,675	2,250,000	2,250,000					3.120	3.120	FA	26,520	70,200	04/23/2020	02/15/2029
76913D-GG-6	RIVERSIDE CNTY CALIF INFRASTRUCTURE FING			2	1.D FE	3,265,000	101.3860	3,310,253	3,265,000	3,265,000					2.850	2.850	MN	18,611		09/29/2021	11/01/2035
783186-UH-0	RUTGERS ST UNIV N J			1	1.E FE	2,265,000	105.5040	2,389,666	2,265,000	2,265,000					2.888	2.888	MN	10,902	65,413	10/18/2019	05/01/2032
783186-UJ-6	RUTGERS ST UNIV N J			1	1.E FE	2,000,000	105.6290	2,112,580	2,000,000	2,000,000					3.270	3.270	MN	10,900	65,400	10/18/2019	05/01/2043
786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST ELEC REV			1	1.C FE	3,808,501	138.9030	4,764,373	3,430,000	3,717,523		(13,062)			6.156	5.314	MN	26,980	211,151	07/24/2013	05/15/2036
786089-JH-6	SACRAMENTO CALIF WTR REV			1	1.D FE	2,194,905	101.9470	2,145,984	2,105,000	2,183,162		(11,048)			2.147	1.558	MS	15,065	45,194	12/07/2020	09/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
795375-CP-7	SALISBURY N C ENTERPRISE SYS REV			2	1.D FE	2,368,154	126.1540	2,573,542	2,040,000	2,316,691		(29,702)			5.000	3.091	FA	42,500	102,000	03/13/2020	02/01/2045
79560T-EF-5	SALT LAKE CITY UTAH SALES & EXCISE TAX R			2	1.B FE	2,000,000	103.9920	2,079,840	2,000,000	2,000,000					3.102	3.102	AO	15,510	62,040	11/20/2019	04/01/2038
79569T-AE-3	SALT LAKE CNTY UTAH TRANSN TAX REV			1	1.A FE	3,905,707	107.6630	4,581,061	4,255,000	4,144,244		27,189			4.308	5.104	FA	69,249	183,305	01/05/2011	08/15/2025
796166-CG-9	SAN ANGELO TEX WTRKS & SWR SYS REV			2	1.C FE	2,000,000	100.4760	2,009,520	2,000,000	2,000,000					4.401	4.401	FA	33,252	88,020	05/18/2017	02/15/2046
797299-LY-8	SAN DIEGO CALIF PUB FACS FING AUTH LEASE				1.D FE	2,000,000	109.4320	2,188,640	2,000,000	2,000,000					3.714	3.715	AO	15,681	74,280	06/04/2018	10/15/2026
797400-FN-3	SAN DIEGO CNTY CALIF REGL TRANSN COMMN S			1	1.C FE	3,220,133	150.3460	3,382,785	2,250,000	3,169,302		(21,050)			5.911	3.515	AO	33,249	132,998	07/03/2019	04/01/2048
79765R-5A-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	2,386,733	103.3900	2,326,275	2,250,000	2,377,755		(8,977)			3.303	2.500	MN	12,386	37,159	05/19/2021	11/01/2039
79765R-5B-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	2,123,400	103.5240	2,070,480	2,000,000	2,115,697		(7,703)			3.473	2.650	MN	11,577	34,730	05/27/2021	11/01/2043
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	9,218,538	134.8160	9,416,898	6,985,000	9,016,767		(73,222)			6.000	3.813	MN	69,850	419,100	05/08/2020	11/01/2040
79765R-TJ-8	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	5,861,800	121.9890	6,099,450	5,000,000	5,388,305		(57,680)			5.700	4.185	MN	47,500	285,000	03/14/2012	11/01/2027
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	3,371,750	136.2990	3,352,955	2,460,000	3,299,616		(31,028)			6.000	3.508	MN	24,600	147,600	08/09/2019	11/01/2040
797669-ZU-5	SAN FRANCISCO CALIF BAY AREA RAPID TRAN			2	1.C FE	2,000,000	105.1500	2,103,000	2,000,000	2,000,000					2.998	2.998	JJ	29,980	59,960	10/23/2019	07/01/2034
797669-ZV-3	SAN FRANCISCO CALIF BAY AREA RAPID TRAN			2	1.C FE	2,830,000	104.9650	2,970,510	2,830,000	2,830,000					3.048	3.048	JJ	43,129	86,258	10/23/2019	07/01/2035
79766D-TK-5	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1.E FE	4,475,100	100.2930	5,014,650	5,000,000	4,483,075		7,975			2.958	3.531	MN	24,650	177,069	03/18/2021	05/01/2051
79768H-AF-5	SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI			1	1.C FE	4,028,168	119.9850	4,067,492	3,390,000	3,671,004		(43,158)			5.300	3.686	AO	44,918	179,670	05/07/2012	10/01/2027
79771F-AA-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	1,960,000	97.9090	1,919,016	1,960,000	1,960,000					2.825	2.825	MN	9,228	56,908	10/08/2020	11/01/2041
79771F-AS-6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	2,062,500	98.0990	1,961,980	2,000,000	2,059,981		(2,249)			2.845	2.650	MN	9,483	58,481	11/13/2020	11/01/2041
79772E-BK-4	SAN FRANCISCO CALIF CITY & CNTY CMNTY FA			2	1.B FE	3,927,400	107.5290	4,301,160	4,000,000	3,932,677		1,487			4.000	4.104	MS	53,333	160,000	10/27/2017	09/01/2048
79772E-CS-6	SAN FRANCISCO CALIF CITY & CNTY CMNTY FA			2	1.B FE	3,500,000	110.4610	3,866,135	3,500,000	3,500,000					4.221	4.221	MS	49,245	147,735	02/08/2019	09/01/2039
798153-NN-8	SAN JOSE CALIF FING AUTH LEASE REV			1,2	1.C FE	10,470,000	98.1950	10,281,017	10,470,000	10,470,000					2.432	2.432	JD	21,219	302,020	09/11/2020	06/01/2033
798170-AN-6	SUCCESSOR AGENCY TO THE REDEVELOPMENT AG			2	1.C FE	2,071,325	105.0000	2,226,000	2,120,000	2,080,607		2,443			3.375	3.559	FA	29,813	71,550	12/08/2017	08/01/2034
80168A-CL-9	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1,2	1.B FE	2,112,980	107.4250	2,148,500	2,000,000	2,088,491		(10,387)			3.949	3.272	JD	6,582	78,980	07/30/2019	06/01/2049
80168A-DF-1	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1,2	1.B FE	2,974,950	100.3900	3,011,700	3,000,000	2,975,458		508			2.967	3.015	JD	7,418	89,010	03/16/2021	06/01/2050
802556-CD-0	SANTA PAULA CALIF UTIL AUTH WASTEWTR ENT			2	1.C FE	2,000,000	102.6820	2,053,640	2,000,000	2,000,000					3.192	3.192	FA	26,600	49,476	10/07/2020	02/01/2040
837123-KT-4	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	2,250,000	104.5000	2,351,250	2,250,000	2,250,000					3.516	3.516	JJ	39,555	79,110	09/18/2019	07/01/2051
837227-7H-4	SOUTH CENTRAL REGIONAL WATER AUTHORITY			2	1.D FE	2,059,594	104.6970	2,146,289	2,050,000	2,057,497		(874)			2.908	2.854	FA	24,839	59,614	06/26/2019	08/01/2031
837227-7N-1	SOUTH CENTRAL REGIONAL WATER AUTHORITY			2	1.D FE	2,280,000	103.9060	2,369,057	2,280,000	2,280,000					3.500	3.500	FA	33,250	79,800	06/19/2019	08/01/2043
837227-7Z-4	SOUTH CENTRAL REGIONAL WATER AUTHORITY				1.D FE	1,900,780	103.0240	2,060,480	2,000,000	1,919,903		10,861			2.299	2.973	FA	19,158	45,980	03/18/2020	08/01/2028
84247P-JB-8	SOUTHERN CALIF PUB PWR AUTH REV			2	1.D FE	1,989,546	107.0910	1,981,184	1,850,000	1,905,004		(20,990)			3.938	2.700	JJ	36,427	72,853	10/13/2017	07/01/2026
84247P-JD-4	SOUTHERN CALIF PUB PWR AUTH REV			2	1.D FE	1,653,547	107.8160	1,638,803	1,520,000	1,572,704		(20,090)			4.208	2.763	JJ	31,981	63,962	10/13/2017	07/01/2028
85732P-BZ-2	STATE PUB SCH BLDG AUTH PA REV			1	1.F FE	2,912,438	115.0610	3,168,780	2,754,000	2,862,663		(16,539)			5.000	4.214	MS	40,545	137,700	11/05/2018	09/15/2027
873519-MM-1	TACOMA WASH ELEC SYS REV			1	1.D FE	3,434,000	133.1040	3,327,600	2,500,000	3,354,052		(76,409)			5.791	2.004	JJ	72,388	144,775	12/10/2020	01/01/2032
873547-GW-7	TACOMA WASH WTR REV			1	1.C FE	2,387,320	139.6490	2,792,980	2,000,000	2,349,691		(12,696)			5.751	4.337	JD	9,585	115,020	11/20/2018	12/01/2039
875287-LF-9	TAMPA FLA UTIL TAX			1	1.D FE	2,413,514	116.3740	2,798,795	2,405,000	2,408,379		(606)			5.625	5.591	AO	33,820	135,281	12/02/2010	10/01/2026
875287-LH-5	TAMPA FLA UTIL TAX			1	1.D FE	2,646,171	123.7880	3,237,056	2,615,000	2,630,692		(1,846)			6.000	5.891	AO	39,225	156,900	12/02/2010	10/01/2028
876443-TC-6	TARRANT REGL WTR DIST TEX WTR REV			2	1.B FE	2,006,140	100.9940	2,019,880	2,000,000	2,005,415		(660)			2.750	2.711	MS	18,333	40,944	10/23/2020	03/01/2039
87971L-AQ-8	TEMPE ARIZ CTFS PARTN			2	1.B FE	5,000,000	97.5270	4,876,350	5,000,000	5,000,000					2.171	2.171	JJ	48,244		07/08/2021	07/01/2033
880558-PE-5	TENNESSEE ST SCH BD AUTH			1,2	1.B FE	2,000,000	95.1020	1,902,040	2,000,000	2,000,000					1.912	1.912	MN	6,373	26,237	02/10/2021	11/01/2035
880558-PF-2	TENNESSEE ST SCH BD AUTH			1,2	1.B FE	2,000,000	94.8220	1,896,440	2,000,000	2,000,000					1.962	1.962	MN	6,540	26,923	02/10/2021	11/01/2036
880558-PG-0	TENNESSEE ST SCH BD AUTH			1,2	1.B FE	4,265,000	99.1200	4,227,468	4,265,000	4,265,000					2.561	2.561	MN	18,204	74,942	02/10/2021	11/01/2041
880591-CJ-9	TENNESSEE VALLEY AUTHORITY				1.A	3,992,903	120.4628	3,721,094	3,089,000	3,382,235		(69,427)			6.750	4.050	MN	34,751	208,508	05/31/2011	11/01/2025
880591-DM-1	TENNESSEE VALLEY AUTHORITY				1.A	9,463,165	142.3974	10,095,978	7,090,000	8,380,575		(125,280)			7.125	4.482	MN	84,194	505,163	05/24/2011	05/01/2030
880591-DM-1	TENNESSEE VALLEY AUTHORITY	CF			1.A	62,004,418	142.3974	66,150,725	46,455,000	54,912,710		(821,035)			7.125	4.482	MN	551,653	3,309,919	05/24/2011	05/01/2030
882117-5V-2	TEXAS A & M UNIV PERM UNIV FD			2	1.A FE	2,109,163	108.1300	2,216,665	2,050,000	2,092,424		(6,938)			3.660	3.246	JJ	37,515	75,030	07/09/2019	07/01/2047
88213A-NN-1	TEXAS A & M UNIV REVS			1	1.A FE	4,455,000	104.6660	4,662,870	4,455,000	4,455,000					3.046	3.047	MN	17,339	135,699	01/09/2019	05/15/2024
88213A-NP-6	TEXAS A & M UNIV REVS			1	1.A FE	5,030,000	106.1490	5,339,295	5,030,000	5,030,000					3.133	3.134	MN	20,136	157,590	01/09/2019	05/15/2025
88213A-NZ-4	TEXAS A & M UNIV REVS			1,2	1.A FE	2,750,000	113.1620	3,111,955	2,750,000	2,750,000					4.077	4.077	MN	14,326	112,118	01/09/2019	05/15/2039
88213A-PA-7	TEXAS A & M UNIV REVS			1,2	1.A FE	2,767,325	112.6680	3,098,370	2,750,000	2,763,198		(1,504)			4.197	4.120	MN	14,748	115,418	03/06/2019	05/15/2048
88213A-PS-8	TEXAS A & M UNIV REVS			1,2	1.A FE	7,250,000	106.4800	7,719,800	7,250,000	7,250,000					3.330	3.330	MN	30,849	241,425	07/25/2019	05/15/2039
882669-CV-4	TEXAS PUBLIC FINANCE AUTHORITY				1.B FE	8,760,000	99.7150	8,735,034	8,760,000	8,760,000					2.039	2.039	FA	74,424	69,462	03/04/2021	02/01/2031
882669-CY-8	TEXAS PUBLIC FINANCE AUTHORITY			2	1.B FE	2,000,000	99.7740	1,995,480	2,000,000	2,000,000					2.339	2.339	FA	19,492	18,192	03/04/2021	02/01/2034
882669-DF-8	TEXAS PUBLIC FINANCE AUTHORITY			2	1.B FE	2,235,000	101.0700	2,258,915	2,235,000	2,235,000					2.963	2.963	FA	27,593	25,753	03/04/2021	02/01/2041
882806-EU-2	TEXAS TECH UNIV REVS IAM COML PAPER NTS			2	1.B FE	2,256,413	105.5470	2,374,808	2,250,000	2,253,512		(1,053)			3.261	3.208	FA	27,719	73,373	02/21/2019	02/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88283L-HU-3	TEXAS TRANSN COMMN ST HWY FD REV			1	1.A FE	13,700,000	120.0490	16,446,713	13,700,000	13,700,000					5.178	5.177	AO	177,347	709,386	07/27/2010	04/01/2030
882854-2R-2	TEXAS WTR DEV BRD REV			2	1.A FE	2,000,000	104.4580	2,089,160	2,000,000	2,000,000					3.170	3.170	AO	13,384	63,400	09/25/2019	10/15/2049
89546R-RE-6	TRI-CNTY MET TRANSN DIST ORE REV			1	1.A FE	3,215,584	104.2750	3,336,800	3,200,000	3,211,946		(1,642)			2.346	2.285	MS	25,024	75,072	10/09/2019	09/01/2028
89546R-SY-1	TRI-CNTY MET TRANSN DIST ORE REV			1	1.A FE	2,405,000	99.5660	2,394,562	2,405,000	2,405,000					1.853	1.853	MS	7,923		12/21/2021	09/01/2030
89546R-TE-4	TRI-CNTY MET TRANSN DIST ORE REV			1,2	1.A FE	2,020,000	101.3960	2,048,199	2,020,000	2,020,000					2.583	2.583	MS	9,276		10/06/2021	09/01/2036
89602N-VL-5	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			1	1.D FE	8,279,820	127.2590	8,787,234	6,905,000	8,064,960		(87,191)			5.450	3.558	MN	48,086	376,323	10/08/2019	11/15/2032
89602R-FM-2	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			1,2	1.D FE	2,250,000	105.2380	2,367,855	2,250,000	2,250,000					3.427	3.427	MN	9,853	77,108	09/20/2019	11/15/2044
898365-AM-3	TRUSTEES BOSTON COLLEGE			1	1.D FE	2,250,000	107.1980	2,411,955	2,250,000	2,250,000					4.019	4.019	JJ	45,214	90,428	08/14/2013	07/01/2024
898365-AN-1	TRUSTEES BOSTON COLLEGE			1	1.D FE	3,880,000	109.7570	4,258,572	3,880,000	3,880,000					4.169	4.169	JJ	80,879	161,757	08/14/2013	07/01/2025
898735-US-2	TUCSON ARIZ CTFS PARTN			1	1.E FE	4,055,000	98.3240	3,987,038	4,055,000	4,055,000					2.132	2.131	JJ	71,564		02/18/2021	07/01/2033
898735-UT-0	TUCSON ARIZ CTFS PARTN			1	1.E FE	4,500,000	98.9720	4,453,740	4,500,000	4,500,000					2.232	2.231	JJ	83,142		02/18/2021	07/01/2034
898735-UW-3	TUCSON ARIZ CTFS PARTN			1	1.E FE	2,750,000	100.0060	2,750,165	2,750,000	2,750,000					2.856	2.856	JJ	65,014		02/18/2021	07/01/2047
906347-WR-6	UNION CNTY N J IMPT AUTH REV				1.A FE	1,000,000	101.5800	1,015,800	1,000,000	1,000,000					2.113	2.113	MN	3,522	11,622	03/26/2021	05/01/2031
906347-WT-2	UNION CNTY N J IMPT AUTH REV			2	1.A FE	1,000,000	102.6990	1,026,990	1,000,000	1,000,000					2.393	2.393	MN	3,988	13,162	03/26/2021	05/01/2033
906347-WU-9	UNION CNTY N J IMPT AUTH REV			2	1.A FE	1,430,000	103.3890	1,478,463	1,430,000	1,430,000					2.523	2.523	MN	6,013	19,843	03/26/2021	05/01/2034
906347-WV-7	UNION CNTY N J IMPT AUTH REV			2	1.A FE	2,495,000	103.5990	2,584,795	2,495,000	2,495,000					2.603	2.603	MN	10,824	35,720	03/26/2021	05/01/2035
906459-FV-9	UNION CNTY PA HIGHER EDL FACS FING AUTH			1	1.C FE	3,500,000	134.6800	4,713,800	3,500,000	3,500,000					5.000	5.000	AO	43,750	175,000	06/25/2015	04/01/2045
913366-EL-0	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	2,942,500	106.2570	2,656,425	2,500,000	2,590,722		(64,157)			5.435	2.718	MN	17,362	135,875	02/23/2016	05/15/2023
913366-HW-3	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	1,750,000	100.5610	1,759,818	1,750,000	1,750,000					1.887	1.887	MN	4,220	33,023	08/11/2016	05/15/2022
913366-HY-9	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	2,000,000	102.5020	2,050,040	2,000,000	2,000,000					2.259	2.259	MN	5,773	45,180	08/11/2016	05/15/2024
913366-HZ-6	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	2,270,000	103.0060	2,338,236	2,270,000	2,270,000					2.359	2.359	MN	6,842	53,549	08/11/2016	05/15/2025
913366-KB-5	UNIV CALIF REGTS MED CTR POOLED REV			1,2	1.D FE	2,064,220	102.8890	2,057,780	2,000,000	2,062,843		(1,377)			3.006	2.842	MN	7,682	60,120	01/08/2021	05/15/2050
914072-4K-6	UNIVERSITY ARK UNIV REV			1,2	1.C FE	2,500,000	102.8610	2,571,525	2,500,000	2,500,000					3.450	3.450	MS	28,750	86,250	10/11/2019	03/01/2042
914119-V7-4	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1.D FE	2,000,000	105.8380	2,116,760	2,000,000	2,000,000					3.254	3.254	JD	5,423	65,080	11/21/2019	06/01/2039
91412G-3A-1	UNIVERSITY CALIF REVS			1	1.D FE	3,000,000	108.3010	3,249,030	3,000,000	3,000,000					3.169	3.169	MN	12,148	95,070	09/20/2017	05/15/2029
91412G-3B-9	UNIVERSITY CALIF REVS			1	1.D FE	4,000,000	109.4670	4,378,680	4,000,000	4,000,000					3.269	3.269	MN	16,708	130,760	09/20/2017	05/15/2030
91412G-GW-9	UNIVERSITY CALIF REVS			1	1.C FE	6,000,000	130.2460	7,814,760	6,000,000	6,000,000					5.000	5.000	MN	38,333	300,000	08/19/2011	05/15/2041
91412G-GX-7	UNIVERSITY CALIF REVS			1	1.C FE	4,000,000	114.6830	4,587,320	4,000,000	4,000,000					4.797	4.797	MN	24,518	191,880	08/19/2011	05/15/2031
91412G-N4-3	UNIVERSITY CALIF REVS			1	1.D FE	1,900,000	115.0520	2,185,988	1,900,000	1,900,000					3.702	3.702	MN	8,988	70,338	06/23/2016	05/15/2039
91412G-QD-0	UNIVERSITY CALIF REVS			1	1.C FE	3,000,000	100.8610	3,025,830	3,000,000	3,000,000					2.570	2.570	MN	9,852	77,100	02/28/2013	05/15/2022
91412G-QL-2	UNIVERSITY CALIF REVS			2	1.C FE	3,600,000	104.6790	3,768,444	3,600,000	3,600,000					4.062	4.061	MN	18,685	146,232	02/28/2013	05/15/2033
91412G-U8-6	UNIVERSITY CALIF REVS			1	1.C FE	3,883,263	119.5490	3,885,343	3,250,000	3,847,624		(15,408)			4.104	2.929	MN	17,043	133,380	08/15/2019	05/15/2047
91412G-U9-4	UNIVERSITY CALIF REVS			1,2	1.C FE	10,000,000	106.3270	10,632,700	10,000,000	10,000,000					3.063	3.063	JJ	153,150	306,300	05/05/2017	07/01/2025
91412G-VC-6	UNIVERSITY CALIF REVS			1,2	1.C FE	5,000,000	106.7330	5,336,650	5,000,000	5,000,000					4.765	4.765	MN	30,443	238,250	04/04/2014	05/15/2044
91412G-XN-0	UNIVERSITY CALIF REVS			1	1.D FE	5,750,000	103.2620	5,937,565	5,750,000	5,750,000					3.109	3.108	MN	22,843	178,768	03/13/2015	05/15/2023
91412G-XY-6	UNIVERSITY CALIF REVS			1	1.D FE	8,159,177	118.5790	9,859,844	8,315,000	8,177,869		3,381			4.131	4.243	MN	43,891	343,493	12/03/2015	05/15/2045
91412H-JU-8	UNIVERSITY CALIF REVS			1,2	1.C FE	2,000,000	98.8280	1,976,560	2,000,000	2,000,000					2.147	2.147	MN	5,487	29,223	02/24/2021	05/15/2033
91412H-KC-6	UNIVERSITY CALIF REVS			1,2	1.C FE	2,000,000	101.3040	2,026,080	2,000,000	2,000,000					2.847	2.847	MN	7,276	38,751	02/24/2021	05/15/2041
91412H-KE-2	UNIVERSITY CALIF REVS			1,2	1.C FE	2,250,000	100.8420	2,268,945	2,250,000	2,250,000					3.071	3.071	MN	8,829	47,025	02/24/2021	05/15/2051
91417K-3G-4	UNIVERSITY COLO ENTERPRISE SYS REV			1	1.B FE	2,000,000	106.4760	2,129,520	2,000,000	2,000,000					3.167	3.167	JD	5,278	63,340	07/10/2019	06/01/2043
914301-3V-6	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE				1.C FE	2,534,025	100.3800	2,509,500	2,500,000	2,500,573		(4,630)			3.550	3.359	FA	33,528	88,750	11/14/2013	02/15/2022
914378-CU-6	UNIVERSITY KY GEN RCPTS			1	1.C FE	20,000,000	135.7010	27,140,200	20,000,000	20,000,000					5.700	5.699	MN	190,000	1,140,000	11/23/2009	11/01/2039
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	4,084,340	105.3220	4,212,880	4,000,000	4,069,788		(7,797)			3.504	3.248	MN	23,360	140,160	02/11/2020	11/01/2044
914440-KJ-0	UNIVERSITY MASS BLDG AUTH PROJ REV			2	1.C FE	370,586	100.3960	351,386	350,000	350,000					6.423	6.423	MN	3,747	22,481	12/01/2014	05/01/2029
914440-KK-7	UNIVERSITY MASS BLDG AUTH PROJ REV			2	1.C FE	560,000	100.3790	562,122	560,000	560,000					6.573	6.572	MN	6,135	36,809	10/15/2009	05/01/2039
914440-LJ-9	UNIVERSITY MASS BLDG AUTH PROJ REV			1	1.C FE	9,186,984	133.3000	9,597,600	7,200,000	9,029,340		(67,060)			5.450	3.583	MN	65,400	392,400	07/31/2019	11/01/2040
914455-KA-7	UNIVERSITY MICH UNIV REVS			1	1.A FE	34,254,960	139.2550	36,902,575	26,500,000	32,454,667		(221,272)			5.593	3.865	AO	370,536	1,482,145	06/14/2012	04/01/2040
914639-KY-4	UNIVERSITY NEB FACS CORP REV			1	1.C FE	3,000,000	108.0020	3,240,060	3,000,000	3,000,000					3.037	3.037	AO	22,778	91,110	10/11/2019	10/01/2049
914713-N4-0	UNIVERSITY N C CHAPEL HILL REV			1	1.A FE	8,860,000	102.6910	9,098,423	8,860,000	8,860,000					2.209	2.209	JD	16,310	195,717	02/24/2016	12/01/2023
914713-N5-7	UNIVERSITY N C CHAPEL HILL REV			1	1.A FE	6,733,037	103.8420	6,978,182	6,720,000	6,724,601		(1,508)			2.379	2.355	JD	13,322	159,869	02/24/2016	12/01/2024
914716-XS-9	UNIVERSITY N C CHARLOTTE REV			2	1.E FE	2,615,000	100.8270	2,636,626	2,615,000	2,615,000					3.647	3.647	AO	23,842	95,369	02/10/2012	04/01/2027
914729-SM-1	UNIVERSITY NORTH TEX UNIV REV				1.C FE	4,000,000	105.8030	4,232,120	4,000,000	4,000,000					3.067	3.069	AO	25,899	122,680	01/06/2017	04/15/2025
914729-SN-9	UNIVERSITY NORTH TEX UNIV REV				1.C FE	10,815,000	107.0500	11,577,458	10,815,000	10,815,000					3.207	3.209	AO	73,221	346,837	01/06/2017	04/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91476P-WN-4	UNIVERSITY OKLA REVS				1.E FE	580,000	100.8650	585,017	580,000	580,000					2.146	2.146	JJ	6,223	6,707	12/03/2020	07/01/2030
91476P-WP-9	UNIVERSITY OKLA REVS			2	1.E FE	435,000	101.2890	440,607	435,000	435,000					2.296	2.296	JJ	4,994	5,382	12/03/2020	07/01/2031
915137-5E-9	UNIVERSITY TEX UNIV REVS IAM COML PAPER			1	1.A FE	2,792,465	121.7740	2,831,246	2,325,000	2,708,631		(38,613)			5.094	2.916	FA	44,742	118,436	10/10/2019	08/15/2030
915138-PL-9	UNIVERSITY TOLEDO OHIO GEN RCPTS			2	1.F FE	2,200,000	107.6420	2,368,124	2,200,000	2,200,000					4.258	4.258	JD	7,806	93,676	04/18/2018	06/01/2044
915183-M5-3	STATE BOARD OF REGENTS OF THE STATE OF U			1,2	1.B FE	2,000,000	107.0120	2,140,240	2,000,000	2,000,000					3.351	3.351	FA	27,925	67,020	11/14/2019	08/01/2039
915200-TC-3	UNIVERSITY VT & ST AGRIC COLLEGE			1	1.E FE	5,962,180	147.2040	7,360,200	5,000,000	5,836,955		(19,003)			6.428	5.168	AO	80,350	321,400	03/14/2014	10/01/2044
915217-XD-0	UNIVERSITY VA UNIV REVS			1,2	1.A FE	12,000,000	108.9570	13,074,840	12,000,000	12,000,000					2.974	2.974	MS	118,960	356,880	09/11/2019	09/01/2049
91523N-FP-6	UNIVERSITY WASH UNIV REVS IAM COML PAPER			1	1.B FE	2,520,275	150.5280	3,763,200	2,500,000	2,515,842		(501)			6.060	6.001	JJ	75,750	151,500	07/17/2009	07/01/2039
91523N-GY-6	UNIVERSITY WASH UNIV REVS IAM COML PAPER			1	1.B FE	3,212,268	123.0000	3,997,500	3,250,000	3,225,406		1,509			4.897	4.983	AO	39,788	159,153	07/12/2011	10/01/2033
916277-LK-0	UPPER OCCOQUAN SEW AUTH VA REGL SEW REV				1.A FE	8,284,453	100.9630	9,258,307	9,170,000	9,112,979		111,104			2.250	3.516	JJ	103,163	206,325	07/11/2013	07/01/2022
917565-LB-7	UTAH TRAN AUTH SALES TAX REV			1	1.C FE	7,053,028	137.6270	7,294,231	5,300,000	6,433,590		(64,914)			5.937	3.936	JD	13,985	314,661	06/14/2012	06/15/2039
917567-EX-3	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	2,000,000	104.2560	2,085,120	2,000,000	2,000,000					3.443	3.443	JD	3,060	68,860	11/07/2019	12/15/2042
917567-EY-1	UTAH TRAN AUTH SALES TAX REV			1,2	1.D FE	2,000,000	104.5270	2,090,540	2,000,000	2,000,000					3.393	3.393	JD	3,016	67,860	11/07/2019	12/15/2036
917567-GJ-2	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	2,044,780	101.2760	2,025,520	2,000,000	2,044,666		(114)			2.539	2.275	JD	7,194		12/20/2021	12/15/2034
917567-GK-9	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	2,000,000	99.9370	1,998,740	2,000,000	2,000,000					2.489	2.489	JD	7,052		10/20/2021	12/15/2035
917567-GL-7	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	2,000,000	99.8060	1,996,120	2,000,000	2,000,000					2.589	2.589	JD	7,336		10/20/2021	12/15/2036
923078-DA-4	VENTURA CNTY CALIF PUB FING AUTH LEASE R			1	1.B FE	2,135,000	102.3480	2,185,130	2,135,000	2,135,000					2.312	2.312	MN	8,227	49,361	06/04/2020	11/01/2030
923078-DB-2	VENTURA CNTY CALIF PUB FING AUTH LEASE R			1,2	1.B FE	2,500,000	102.4630	2,561,575	2,500,000	2,500,000					2.412	2.412	MN	10,050	60,300	06/04/2020	11/01/2031
923078-DG-1	VENTURA CNTY CALIF PUB FING AUTH LEASE R			1,2	1.B FE	2,000,000	103.3510	2,067,020	2,000,000	2,000,000					2.812	2.812	MN	9,373	56,240	06/04/2020	11/01/2036
92778R-FC-6	VIRGINIA COMWLTH UNIV REV			2	1.D FE	2,047,320	109.6330	2,192,660	2,000,000	2,034,067		(4,595)			4.585	4.275	MN	15,283	91,700	12/19/2018	05/01/2048
927793-TA-7	VIRGINIA COMWLTH TRANSN BRD TRANSN REV			1	1.B FE	12,807,780	105.1130	13,380,885	12,730,000	12,740,571		(7,321)			4.600	4.537	MN	74,824	585,580	05/17/2010	05/15/2023
928075-FV-7	VIRGINIA PORT AUTH COMWLTH PORT FD REV			1	1.B FE	1,570,000	107.6550	1,690,184	1,570,000	1,570,000					3.520	3.520	JJ	27,632	55,264	01/11/2012	07/01/2025
928075-FW-5	VIRGINIA PORT AUTH COMWLTH PORT FD REV			1	1.B FE	1,000,000	109.2780	1,092,780	1,000,000	1,000,000					3.620	3.620	JJ	18,100	36,200	01/11/2012	07/01/2026
928075-HP-8	VIRGINIA PORT AUTH COMWLTH PORT FD REV			2	1.B FE	2,000,000	111.3640	2,227,280	2,000,000	2,000,000					3.747	3.747	JJ	37,470	74,940	07/11/2018	07/01/2031
92812U-K5-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C				1.A FE	2,228,897	100.7800	2,327,100	2,309,089	2,237,024		2,534			2.750	2.943	MON	5,292	63,500	09/07/2018	04/25/2042
92812U-M2-1	VIRGINIA ST HSG DEV AUTH COMWLTH MTG				1.A FE	3,172,702	103.0550	3,269,628	3,172,702	3,172,702					4.250	4.250	MON	2,247	134,840	10/18/2013	10/25/2043
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG				1.A FE	1,361,641	102.0150	1,389,078	1,361,641	1,361,641					3.500	3.500	MON	794	47,657	11/24/2014	10/25/2037
92812U-Q6-8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG				1.A FE	4,519,737	100.9820	4,564,121	4,519,737	4,519,737					3.100	3.100	MON	2,335	140,112	05/25/2016	06/25/2041
92812V-CC-8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	4,931,250	102.4630	5,123,150	5,000,000	4,945,313		2,285			4.566	4.664	MN	38,050	228,300	11/10/2014	11/01/2039
92812V-D8-6	VIRGINIA ST HSG DEV AUTH			2	1.B FE	2,000,000	106.8780	2,137,560	2,000,000	2,000,000					3.741	3.741	JD	6,235	74,820	05/21/2020	06/01/2050
92812V-F8-4	VIRGINIA ST HSG DEV AUTH			2	1.B FE	2,000,000	102.5690	2,051,380	2,000,000	2,000,000					3.432	3.432	JJ	34,320	64,827	07/09/2020	07/01/2055
92812V-XB-7	VIRGINIA ST HSG DEV AUTH			2	1.B FE	3,000,000	103.1420	3,094,260	3,000,000	3,000,000					3.300	3.300	FA	41,250	99,000	08/07/2019	08/01/2054
92812V-Y4-2	VIRGINIA ST HSG DEV AUTH			2	1.B FE	2,435,000	100.3670	2,443,936	2,435,000	2,435,000					2.979	2.979	AO	18,135	32,038	04/09/2021	04/01/2046
928172-6S-9	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1.B FE	2,000,000	103.6220	2,072,440	2,000,000	2,000,000					2.663	2.663	FA	22,192	53,260	04/09/2020	08/01/2031
928172-6T-7	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1.B FE	1,990,000	104.1230	2,072,048	1,990,000	1,990,000					2.763	2.763	FA	22,910	54,984	04/09/2020	08/01/2032
928172-WF-8	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1.B FE	12,999,000	117.5820	11,758,200	10,000,000	11,116,175		(224,651)			5.500	2.883	FA	229,167	550,000	07/24/2012	08/01/2026
928172-WG-6	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1.B FE	3,865,428	124.9770	4,724,131	3,780,000	3,829,437		(4,357)			5.900	5.705	FA	92,925	223,020	11/10/2010	08/01/2030
92818G-JL-8	VIRGINIA ST RES AUTH INFRASTRUCTURE REV			1	1.A FE	2,785,000	123.5500	3,440,868	2,785,000	2,785,000					5.700	5.699	MN	26,458	158,745	11/06/2009	11/01/2039
92818H-SR-3	VIRGINIA ST PUB SCH AUTH SCH FING			2	1.B FE	1,940,000	101.4150	2,028,300	2,000,000	1,942,577		2,247			2.700	2.893	FA	22,500	39,150	10/21/2020	08/01/2041
955525-CR-9	WEST RANKIN MISS UTIL AUTH REV			2	1.C FE	2,000,000	97.2050	1,944,100	2,000,000	2,000,000					2.716	2.716	JJ	17,050		08/04/2021	01/01/2041
955525-CS-7	WEST RANKIN MISS UTIL AUTH REV			2	1.C FE	4,000,000	96.8150	3,872,600	4,000,000	4,000,000					2.916	2.916	JJ	36,612		08/04/2021	01/01/2048
956704-E4-8	WEST VIRGINIA UNIV REVS			1,2	1.D FE	2,000,000	101.0130	2,020,260	2,000,000	2,000,000					3.011	3.011	AO	15,055	20,742	05/20/2021	10/01/2041
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION				1.C FE	18,272,903	112.4670	19,766,075	17,575,000	17,767,500		(38,478)			5.700	5.413	MN	166,963	1,001,775	01/14/2004	05/01/2026
977100-CS-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			2	1.C FE	10,000,000	101.1230	10,112,300	10,000,000	10,000,000					3.769	3.769	MN	62,817	376,900	11/06/2012	05/01/2028
977100-EH-5	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			2	1.C FE	2,095,154	109.4200	2,281,407	2,085,000	2,092,029		(1,178)			3.618	3.548	MN	12,573	75,435	03/14/2019	05/01/2031
977100-EL-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			2	1.C FE	3,750,000	110.6590	4,149,713	3,750,000	3,750,000					3.954	3.954	MN	24,713	148,275	01/12/2017	05/01/2036
977100-GH-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION				1.C FE	11,295,000	107.4490	12,136,365	11,295,000	11,295,000					3.154	3.154	MN	59,374	356,244	05/03/2017	05/01/2027
977100-HB-5	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	2,131,016	102.4940	2,101,127	2,050,000	2,123,680		(7,336)			2.349	1.823	MN	8,026	48,155	03/16/2021	05/01/2029
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,331,168,816	XXX	2,499,469,336	2,227,133,535	2,299,082,883		(5,172,099)			XXX	XXX	XXX	20,243,278	81,867,592	XXX	XXX
3128JN-QP-3	FH 1B3261 - RMBS			4	1.A	921,992	104.9543	961,660	916,266	917,763		(99)			2.294	2.112	MON	3,512	24,755	02/28/2007	02/01/2037
3128JN-RR-8	FH 1B3295 - RMBS			4	1.A	213,970	100.9019	216,373	214,439	214,439					2.000	1.861	MON	718	5,346	02/21/2007	02/01/2037
3128JN-SG-1	FH 1B3318 - RMBS			4	1.A	136,087	100.4939	136,079	135,410	135,576		(11)			2.186	2.024	MON	495	3,937	05/15/2007	03/01/2037
3128LU-L6-1	FH 1J0349 - RMBS			4	1.A	210,855	100.6499	211,432	210,067	210,207		(9)			2.000	1.850	MON	1,114	5,464	03/22/2007	03/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128LU-LP-9	FH 1J0334 - RMBS			4	1.A	182,384	100.4786	182,055	181,188	181,475		(19)			2.300	2.123	MON	696	5,419	05/11/2007	03/01/2037
3128QL-RA-1	FH 1H2581 - RMBS			4	1.A	273,877	106.2337	293,056	275,859	273,756		150			2.370	2.514	MON	1,093	7,392	10/10/2006	01/01/2036
3131WC-2A-5	FH ZI0769 - RMBS			4	1.A	482,278	113.4230	542,690	478,465	481,249		(137)			5.500	5.240	MON	2,193	26,316	10/23/2003	10/01/2033
3131WC-YR-3	FH ZI0720 - RMBS			4	1.A	1,627,632	112.8172	1,865,692	1,653,730	1,635,965		423			5.000	5.313	MON	6,891	82,687	10/07/2003	09/01/2033
3131WD-3B-0	FH ZI1694 - RMBS			4	1.A	406,671	113.7775	466,637	410,131	407,108		41			5.500	5.686	MON	1,880	22,557	05/06/2004	04/01/2034
3131WD-SS-6	FH ZI1429 - RMBS			4	1.A	143,297	111.5714	155,057	138,976	142,955		(143)			6.000	4.969	MON	695	8,339	11/30/2004	01/01/2034
3131WD-TF-3	FH ZI1450 - RMBS			4	1.A	59,658	109.6740	64,462	58,776	59,461		(25)			5.500	5.055	MON	269	3,233	01/28/2004	01/01/2034
3131WE-4Y-7	FH ZI2639 - RMBS			4	1.A	669,263	112.7990	742,850	658,561	666,844		(345)			5.500	5.008	MON	3,018	36,221	11/08/2004	11/01/2034
3131WE-6U-3	FH ZI2683 - RMBS			4	1.A	166,916	110.9660	184,413	166,189	166,736		(33)			5.500	5.328	MON	762	9,140	04/11/2005	11/01/2034
3131WE-FT-6	FH ZI1978 - RMBS			4	1.A	418,482	111.8234	472,585	422,617	419,060		59			5.500	5.726	MON	1,937	23,244	06/04/2004	06/01/2034
3131WE-NB-6	FH ZI2186 - RMBS			4	1.A	176,020	110.6318	188,092	170,016	175,124		(160)			6.000	4.958	MON	850	10,201	12/06/2004	07/01/2034
3131WE-PX-6	FH ZI2238 - RMBS			4	1.A	397,334	111.8728	450,527	402,714	398,715		73			5.000	5.271	MON	1,678	20,136	08/16/2004	07/01/2034
3131WE-RF-3	FH ZI2286 - RMBS			4	1.A	536,405	114.4206	594,079	519,207	533,388		(433)			6.000	5.050	MON	2,596	31,152	11/23/2004	07/01/2034
3131WE-VK-7	FH ZI2418 - RMBS			4	1.A	239,787	115.4137	269,135	233,192	238,646		(193)			6.000	5.148	MON	1,166	13,992	06/02/2005	08/01/2034
3131WE-WY-6	FH ZI2463 - RMBS			4	1.A	172,670	110.1743	183,722	166,756	171,260		(136)			6.000	5.062	MON	834	10,005	12/06/2004	09/01/2034
3131WE-YQ-1	FH ZI2519 - RMBS			4	1.A	213,942	115.9564	241,550	208,311	212,965		(140)			6.000	5.219	MON	1,042	12,499	04/25/2005	09/01/2034
3131WF-B2-6	FH ZI2757 - RMBS			4	1.A	1,542,826	113.1384	1,758,580	1,554,362	1,543,985		143			5.000	5.163	MON	6,477	77,718	12/17/2004	01/01/2035
3131WF-BW-0	FH ZI2753 - RMBS			4	1.A	237,281	109.0516	260,550	238,924	237,364		21			5.000	5.157	MON	996	11,946	12/23/2004	12/01/2034
3131WF-BX-8	FH ZI2754 - RMBS			4	1.A	490,594	111.1702	549,170	493,990	490,795		42			5.000	5.155	MON	2,058	24,700	12/23/2004	12/01/2034
3131WF-BY-6	FH ZI2755 - RMBS			4	1.A	617,542	111.4469	691,690	620,646	617,572		29			5.000	5.106	MON	2,586	31,032	12/16/2004	01/01/2035
3131WF-C9-0	FH ZI2796 - RMBS			4	1.A	336,229	111.8882	376,054	336,098	335,951		(28)			5.000	4.954	MON	1,400	16,805	01/21/2005	01/01/2035
3131WF-H6-1	FH ZI2953 - RMBS			4	1.A	447,375	113.9882	503,038	441,307	445,995		(171)			5.500	5.093	MON	2,023	24,272	03/07/2005	02/01/2035
3131WF-NG-2	FH ZI3091 - RMBS			4	1.A	573,643	113.1373	646,580	571,500	572,951		(86)			5.000	4.861	MON	2,381	28,575	02/08/2005	01/01/2035
3131WF-RX-1	FH ZI3202 - RMBS			4	1.A	160,463	109.7672	174,682	159,139	159,958		(35)			5.500	5.275	MON	729	8,753	04/13/2005	05/01/2035
3131WF-S9-3	FH ZI3244 - RMBS			4	1.A	164,590	110.2717	176,585	160,137	164,278		(191)			6.000	5.027	MON	801	9,608	06/03/2005	05/01/2035
3131WG-D2-2	FH ZI3721 - RMBS			4	1.A	479,728	110.9198	526,194	474,391	478,058		(128)			5.500	5.196	MON	2,174	26,092	05/10/2005	05/01/2035
3131WG-D3-0	FH ZI3722 - RMBS			4	1.A	217,402	109.6714	235,775	214,983	216,467		(100)			5.500	5.156	MON	985	11,824	05/10/2005	05/01/2035
3131WG-D4-8	FH ZI3723 - RMBS			4	1.A	597,866	114.1735	663,729	581,334	594,927		(377)			6.000	5.199	MON	2,907	34,880	06/03/2005	05/01/2035
3131WG-HG-7	FH ZI3831 - RMBS			4	1.A	395,525	113.1236	463,022	409,307	398,587		232			5.000	5.805	MON	1,705	20,465	02/22/2007	11/01/2035
3131WG-Q8-5	FH ZI4079 - RMBS			4	1.A	614,777	113.1613	680,277	601,157	612,204		(302)			5.000	4.376	MON	2,505	30,058	01/28/2009	01/01/2036
3131WJ-QF-3	FH ZI5854 - RMBS			4	1.A	451,419	112.9602	512,325	453,545	451,523		6			5.500	5.586	MON	2,079	24,945	03/21/2007	04/01/2037
3131WJ-U4-3	FH ZI6003 - RMBS			4	1.A	732,388	114.1856	860,414	753,522	737,390		256			5.500	6.128	MON	3,454	41,444	08/20/2007	05/01/2037
3131WJ-YN-7	FH ZI6117 - RMBS			4	1.A	99,586	108.8957	105,889	97,239	99,077		(96)			5.000	4.045	MON	405	4,862	02/17/2009	07/01/2036
3131WK-4J-6	FH ZI7125 - RMBS			4	1.A	192,589	109.6420	210,714	192,183	192,322		(21)			5.500	5.418	MON	881	10,570	10/23/2008	01/01/2038
3131WK-6J-4	FH ZI7173 - RMBS			4	1.A	365,505	111.7173	410,127	367,111	365,418		5			5.500	5.590	MON	1,683	20,191	02/21/2008	02/01/2038
3131WK-L3-2	FH ZI6646 - RMBS			4	1.A	274,956	110.7797	304,168	274,570	274,697		(20)			6.000	5.937	MON	1,373	16,474	10/10/2007	10/01/2037
3131WK-NA-4	FH ZI6685 - RMBS			4	1.A	285,372	110.8341	315,846	284,972	284,965		(19)			6.000	5.951	MON	1,425	17,098	10/10/2007	10/01/2037
3131WK-NH-9	FH ZI6692 - RMBS			4	1.A	734,319	114.8834	835,517	727,274	731,834		(142)			6.000	5.751	MON	3,636	43,636	11/02/2007	11/01/2037
3131WK-NX-4	FH ZI6706 - RMBS			4	1.A	1,234,197	115.9935	1,423,913	1,227,580	1,230,959		(146)			6.000	5.865	MON	6,138	73,655	11/06/2007	11/01/2037
3131WL-H3-5	FH ZI7450 - RMBS			4	1.A	810,792	114.5314	926,585	809,022	809,875		(67)			5.500	5.418	MON	3,708	44,496	11/05/2008	05/01/2038
3131WL-H4-3	FH ZI7451 - RMBS			4	1.A	646,993	113.4060	737,589	650,397	647,006		16			5.500	5.609	MON	2,981	35,772	10/24/2008	05/01/2038
3131WL-H5-0	FH ZI7452 - RMBS			4	1.A	602,068	114.0486	687,806	603,081	601,668		(15)			5.500	5.521	MON	2,764	33,169	11/10/2008	05/01/2038
3131WL-H6-8	FH ZI7453 - RMBS			4	1.A	660,851	114.0501	757,488	664,171	661,034		11			5.500	5.594	MON	3,044	36,529	10/24/2008	05/01/2038
3131WL-JJ-8	FH ZI7465 - RMBS			4	1.A	236,690	109.7150	260,989	237,879	236,660		6			5.500	5.606	MON	1,090	13,083	10/24/2008	05/01/2038
3131WL-JW-9	FH ZI7477 - RMBS			4	1.A	746,158	114.3341	847,814	741,523	744,161		(109)			5.500	5.338	MON	3,399	40,784	10/06/2008	05/01/2038
3131WL-NG-9	FH ZI7591 - RMBS			4	1.A	353,973	110.2040	392,052	355,751	353,923		8			5.500	5.606	MON	1,631	19,566	10/24/2008	06/01/2038
3131WM-CJ-3	FH ZI8173 - RMBS			4	1.A	260,867	110.8767	288,609	260,298	260,560		(25)			5.500	5.415	MON	1,193	14,316	10/23/2008	10/01/2038
3131WM-F3-5	FH ZI8286 - RMBS			4	1.A	568,171	113.4002	642,175	566,290	567,660		(59)			5.500	5.376	MON	2,596	31,146	11/12/2008	11/01/2038
3131WM-LG-9	FH ZI8427 - RMBS			4	1.A	872,774	113.3768	971,460	856,842	870,582		(313)			5.000	4.466	MON	3,570	42,842	02/23/2009	01/01/2039
3131WM-NP-7	FH ZI8498 - RMBS			4	1.A	451,764	113.4037	502,965	443,518	450,721		(150)			5.000	4.471	MON	1,848	22,176	02/23/2009	02/01/2039
3131WM-QK-5	FH ZI8558 - RMBS			4	1.A	1,372,959	113.4382	1,524,119	1,343,568	1,367,227		(450)			5.000	4.442	MON	5,598	67,178	06/26/2009	02/01/2039
3131WM-QP-4	FH ZI8562 - RMBS			4	1.A	1,270,612	113.4307	1,411,437	1,244,316	1,271,026		(518)			5.000	4.326	MON	5,185	62,216	03/11/2009	02/01/2039
3131WM-QT-6	FH ZI8566 - RMBS			4	1.A	798,836	109.8471	885,384	806,015	799,249		75			4.000	4.199	MON	2,687	32,241	05/26/2009	02/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3131WM-SZ-0	FH ZI8636 - RMBS			4	1.A	131,750	110.6126	144,916	131,013	131,498		(15)			4.500	4.344	MON	491	5,896	05/29/2009	03/01/2039
3131WM-VQ-6	FH ZI8723 - RMBS			4	1.A	1,596,732	110.5817	1,730,541	1,564,944	1,591,968		(562)			4.500	3.950	MON	5,869	70,422	04/29/2009	04/01/2039
3131WM-WV-4	FH ZI8760 - RMBS			4	1.A	1,080,711	110.5776	1,202,257	1,087,251	1,081,255		46			4.500	4.616	MON	4,077	48,926	05/28/2009	05/01/2039
3131WM-YJ-9	FH ZI8813 - RMBS			4	1.A	803,978	110.4365	878,279	795,279	802,735		(158)			4.500	4.179	MON	2,982	35,788	05/26/2009	06/01/2039
3131WM-YQ-3	FH ZI8819 - RMBS			4	1.A	512,443	109.2899	564,014	516,072	512,660		28			4.500	4.648	MON	1,935	23,223	06/02/2009	06/01/2039
3131WM-YS-9	FH ZI8821 - RMBS			4	1.A	394,929	108.3261	435,639	402,155	395,927		88			4.500	4.919	MON	1,508	18,097	06/05/2009	06/01/2039
3131WM-ZE-9	FH ZI8841 - RMBS			4	1.A	484,596	110.5763	545,654	493,463	485,105		93			4.500	4.949	MON	1,850	22,206	06/05/2009	06/01/2039
3131WM-ZJ-8	FH ZI8845 - RMBS			4	1.A	1,320,322	110.5836	1,463,719	1,323,631	1,319,970		(8)			4.500	4.534	MON	4,964	59,563	05/27/2009	06/01/2039
3131WM-ZL-3	FH ZI8847 - RMBS			4	1.A	1,380,123	109.5455	1,519,698	1,387,276	1,379,986		41			4.500	4.606	MON	5,202	62,427	06/04/2009	06/01/2039
3131WN-5M-2	FH ZI9852 - RMBS			4	1.A	615,814	111.3851	662,730	594,990	610,804		(349)			5.000	4.312	MON	2,479	29,749	03/25/2010	03/01/2040
3131WN-D9-2	FH ZI9128 - RMBS			4	1.A	387,706	110.6119	426,451	385,538	387,593		(54)			4.500	4.296	MON	1,446	17,349	09/21/2009	09/01/2039
3131WN-F6-6	FH ZI9189 - RMBS			4	1.A	395,863	112.6274	433,653	385,034	393,918		(155)			5.000	4.289	MON	1,604	19,252	09/15/2009	09/01/2039
3131WN-H8-0	FH ZI9255 - RMBS			4	1.A	480,707	112.9926	531,455	470,345	479,431		(162)			5.000	4.396	MON	1,960	23,517	08/28/2009	09/01/2039
3131WN-LK-8	FH ZI9330 - RMBS			4	1.A	3,927,357	113.4314	4,302,910	3,793,402	3,921,586		(2,162)			5.000	3.993	MON	15,806	189,670	11/03/2009	10/01/2039
3131WN-VH-4	FH ZI9616 - RMBS			4	1.A	1,444,389	110.5822	1,593,255	1,440,788	1,443,222		(129)			4.500	4.421	MON	5,403	64,835	01/07/2010	01/01/2040
3131WN-ZY-3	FH ZI9759 - RMBS			4	1.A	531,105	113.2186	576,623	509,300	539,739		(651)			5.000	3.544	MON	2,122	25,465	02/18/2011	02/01/2040
3131WP-CX-5	FH ZI9986 - RMBS			4	1.A	2,359,625	110.2502	2,511,623	2,278,112	2,361,500		(1,819)			4.500	3.563	MON	8,543	102,515	06/24/2010	05/01/2040
3131WQ-2W-6	FH ZJ0789 - RMBS			4	1.A	1,629,611	108.9694	1,794,422	1,646,721	1,632,035		169			4.000	4.196	MON	5,489	65,869	12/13/2010	12/01/2040
3131WQ-3D-7	FH ZJ0796 - RMBS			4	1.A	7,223,042	109.8274	7,806,300	7,107,787	7,188,447		(1,748)			4.000	3.672	MON	23,693	284,311	11/23/2010	12/01/2040
3131WQ-5C-7	FH ZJ0843 - RMBS			4	1.A	3,178,450	109.8215	3,527,273	3,211,823	3,183,583		318			4.000	4.192	MON	10,706	128,473	12/13/2010	12/01/2040
3131WQ-DA-2	FH ZJ0097 - RMBS			4	1.A	554,421	110.2622	581,341	527,235	555,717		(627)			4.500	3.146	MON	1,977	23,726	09/09/2010	06/01/2040
3131WQ-HP-5	FH ZJ0238 - RMBS			4	1.A	1,366,131	109.6604	1,459,562	1,330,984	1,356,603		(522)			4.000	3.472	MON	4,437	53,239	09/09/2010	08/01/2040
3131WQ-J8-1	FH ZJ0287 - RMBS			4	1.A	547,392	112.9558	589,833	522,180	542,370		(453)			5.000	4.016	MON	2,176	26,109	03/24/2011	08/01/2040
3131WQ-JR-9	FH ZJ0272 - RMBS			4	1.A	577,719	113.4051	623,131	549,473	572,604		(451)			5.000	3.970	MON	2,289	27,474	03/10/2011	08/01/2040
3131WQ-JY-4	FH ZJ0279 - RMBS			4	1.A	595,045	113.4068	648,526	571,858	590,854		(381)			5.000	4.165	MON	2,383	28,593	02/16/2011	08/01/2040
3131WQ-PF-8	FH ZJ0422 - RMBS			4	1.A	1,397,599	109.3009	1,482,028	1,355,915	1,383,985		(570)			4.000	3.430	MON	4,520	54,237	10/15/2010	09/01/2040
3131WQ-RM-1	FH ZJ0492 - RMBS			4	1.A	1,139,100	110.5935	1,161,246	1,050,013	1,129,907		(1,605)			4.500	2.682	MON	3,938	47,251	10/28/2014	09/01/2040
3131WQ-ZG-5	FH ZJ0743 - RMBS			4	1.A	1,790,640	109.4891	1,903,453	1,738,486	1,778,022		(755)			4.000	3.391	MON	5,795	69,539	08/08/2011	11/01/2040
3131WQ-ZR-1	FH ZJ0752 - RMBS			4	1.A	4,748,648	110.5994	5,009,710	4,529,600	4,744,812		(4,165)			4.500	3.326	MON	16,986	203,832	11/19/2010	12/01/2040
3131WQ-ZT-7	FH ZJ0754 - RMBS			4	1.A	4,156,426	109.8479	4,551,522	4,143,478	4,146,607		(250)			4.000	3.943	MON	13,812	165,739	07/05/2011	12/01/2040
3131WR-GY-5	FH ZJ1115 - RMBS			4	1.A	654,242	108.9511	686,523	630,120	647,140		(335)			4.000	3.303	MON	2,100	25,205	10/31/2011	01/01/2041
3131WR-JJ-5	FH ZJ1165 - RMBS			4	1.A	2,475,383	110.5900	2,693,131	2,435,239	2,464,451		(605)			4.500	4.170	MON	9,132	109,586	03/08/2011	02/01/2041
3131WR-L4-5	FH ZJ1247 - RMBS			4	1.A	1,006,538	107.3261	1,066,365	993,575	997,592		(120)			3.500	3.367	MON	2,898	34,775	10/18/2011	02/01/2041
3131WR-PB-5	FH ZJ1318 - RMBS			4	1.A	115,705	108.9233	120,440	110,574	114,606		(69)			5.000	4.117	MON	461	5,529	02/24/2011	03/01/2041
3131WR-QY-4	FH ZJ1371 - RMBS			4	1.A	1,057,149	110.5888	1,100,561	995,183	1,041,231		(838)			4.500	3.359	MON	3,732	44,783	08/23/2011	03/01/2041
3131WT-U3-3	FH ZJ3302 - RMBS			4	1.A	54,557	110.3246	59,918	54,311	54,323		(22)			6.500	6.364	MON	294	3,530	02/04/1999	02/01/2029
3131WT-V4-0	FH ZJ3335 - RMBS			4	1.A	5,120	109.8152	5,696	5,187	5,152		3			6.000	6.291	MON	26	311	01/21/1999	02/01/2029
3131WU-GA-0	FH ZJ3793 - RMBS			4	1.A	58,368	110.3246	66,340	60,132	59,183		48			6.500	7.107	MON	326	3,909	07/15/1999	07/01/2029
3131WV-A7-1	FH ZJ4530 - RMBS			4	1.A	43,079	101.9030	44,666	43,832	43,385		11			7.000	7.321	MON	256	3,068	10/27/2000	10/01/2030
3131WW-DP-6	FH ZJ5510 - RMBS			4	1.A	53,342	110.0426	59,897	54,431	53,618		23			6.000	6.481	MON	272	3,266	12/06/2001	12/01/2031
3131WW-KA-1	FH ZJ5689 - RMBS			4	1.A	25,459	110.1804	28,312	25,696	25,540		2			6.000	6.151	MON	128	1,542	02/08/2002	01/01/2032
3131WW-LY-8	FH ZJ5743 - RMBS			4	1.A	25,754	110.1433	28,525	25,898	25,781		1			6.000	6.092	MON	129	1,554	02/20/2002	02/01/2032
3131X4-4W-2	FH ZK1737 - RMBS			4	1.A	837,459	104.9402	881,724	840,216	837,816		37			4.000	4.046	MON	2,801	33,609	06/03/2009	08/01/2024
3131X4-X8-3	FH ZK1603 - RMBS			4	1.A	201,736	104.9583	208,706	198,847	199,455		(368)			4.000	3.489	MON	663	7,954	05/20/2009	06/01/2024
3131X4-XR-1	FH ZK1588 - RMBS			4	1.A	178,132	104.8962	183,894	175,311	175,788		(336)			4.000	3.453	MON	584	7,012	04/29/2009	05/01/2024
3131X4-YZ-2	FH ZK1628 - RMBS			4	1.A	538,814	104.9367	560,769	534,388	534,803		(589)			4.000	3.703	MON	1,781	21,376	05/27/2009	07/01/2024
3131X5-6E-7	FH ZK2669 - RMBS			4	1.A	159,215	105.2263	163,101	155,001	156,254		(313)			3.500	2.824	MON	452	5,425	09/16/2010	11/01/2025
3131X5-AX-0	FH ZK1822 - RMBS			4	1.A	289,321	103.9151	291,317	280,341	282,819		(933)			4.500	3.533	MON	1,051	12,615	09/16/2009	09/01/2024
3131X5-JN-3	FH ZK2069 - RMBS			4	1.A	291,776	104.9868	300,113	285,858	287,487		(632)			4.000	3.337	MON	953	11,434	03/02/2010	01/01/2025
3131X5-SX-1	FH ZK2334 - RMBS			4	1.A	332,591	105.0460	338,325	322,073	325,491		(956)			4.000	3.029	MON	1,074	12,883	06/17/2010	06/01/2025
3131X5-TL-6	FH ZK2355 - RMBS			4	1.A	427,088	105.0062	434,155	413,457	418,124		(1,291)			4.000	2.979	MON	1,378	16,538	06/15/2010	06/01/2025
3131X5-Y5-5	FH ZK2532 - RMBS			4	1.A	1,192,292	105.2502	1,215,573	1,154,937	1,166,144		(2,992)			3.500	2.655	MON	3,369	40,423	09/09/2010	09/01/2025
3131X7-2F-4	FH ZK4374 - RMBS			4	1.A	1,257,443	103.8586	1,266,484	1,219,431	1,232,330		(2,024)			2.500	1.929	MON	2,540	30,486	08/20/2012	08/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3131X7-A3-2	FH ZK3626 - RMBS			4	1.A	551,766	104.7405	565,984	540,368	544,059		(777)			3.000	2.525	MON	1,351	16,211	10/12/2011	11/01/2026
3131X7-NV-6	FH ZK4004 - RMBS			4	1.A	1,167,936	104.6573	1,180,996	1,128,441	1,130,770		(693)			3.000	2.799	MON	2,821	33,853	03/27/2012	04/01/2027
3131X8-MU-7	FH ZK4871 - RMBS			4	1.A	683,238	103.8737	684,516	658,989	669,580		(1,418)			2.500	1.728	MON	1,373	16,475	01/31/2013	01/01/2028
3131XG-LE-6	FH ZL1225 - RMBS			4	1.A	2,052,111	110.5918	2,197,365	1,986,915	2,032,596		(924)			4.500	3.893	MON	7,451	89,411	07/01/2011	04/01/2041
3131XG-VN-5	FH ZL1521 - RMBS			4	1.A	2,906,591	110.2469	3,093,963	2,806,394	2,875,236		(1,356)			4.500	3.856	MON	10,524	126,288	06/29/2011	06/01/2041
3131XH-4V-5	FH ZL2636 - RMBS			4	1.A	5,757,754	107.3618	5,987,627	5,577,056	5,686,066		(1,886)			3.500	3.009	MON	16,266	195,197	02/17/2012	02/01/2042
3131XH-5L-6	FH ZL2651 - RMBS			4	1.A	1,721,638	107.9908	1,795,255	1,662,414	1,688,256		(447)			3.500	3.102	MON	4,849	58,184	01/31/2012	02/01/2042
3131XH-5M-4	FH ZL2652 - RMBS			4	1.A	2,612,210	107.5852	2,716,546	2,525,018	2,568,613		(768)			3.500	3.060	MON	7,365	88,376	02/08/2012	02/01/2042
3131XH-5R-3	FH ZL2656 - RMBS			4	1.A	1,851,608	108.0028	1,932,747	1,789,534	1,820,240		(552)			3.500	3.062	MON	5,219	62,634	02/09/2012	02/01/2042
3131XH-6F-8	FH ZL2670 - RMBS			4	1.A	1,866,231	107.5887	1,906,003	1,771,563	1,840,241		(1,193)			3.500	2.570	MON	5,167	62,005	08/29/2012	02/01/2042
3131XH-BG-0	FH ZL1839 - RMBS			4	1.A	1,588,106	109.8036	1,662,739	1,514,285	1,549,017		(766)			4.000	3.387	MON	5,048	60,571	08/10/2011	08/01/2041
3131XH-CG-9	FH ZL1871 - RMBS			4	1.A	990,838	109.8211	1,051,987	957,910	973,590		(310)			4.000	3.559	MON	3,193	38,316	08/29/2011	08/01/2041
3131XH-DW-3	FH ZL1917 - RMBS			4	1.A	2,871,766	109.8317	3,016,933	2,746,869	2,806,275		(1,137)			4.000	3.439	MON	9,156	109,875	09/08/2011	09/01/2041
3131XH-HV-1	FH ZL2044 - RMBS			4	1.A	1,835,710	109.8159	1,934,299	1,761,401	1,811,402		(877)			4.000	3.288	MON	5,871	70,456	09/14/2011	09/01/2041
3131XH-MJ-2	FH ZL2161 - RMBS			4	1.A	1,073,136	109.4801	1,127,650	1,030,004	1,060,319		(538)			4.000	3.262	MON	3,433	41,200	11/09/2011	10/01/2041
3131XH-NW-2	FH ZL2205 - RMBS			4	1.A	1,233,398	109.8374	1,288,879	1,173,442	1,226,554		(926)			4.000	2.905	MON	3,911	46,938	10/29/2013	10/01/2041
3131XH-P9-1	FH ZL2248 - RMBS			4	1.A	368,577	109.8131	391,295	356,328	364,090		(143)			4.000	3.438	MON	1,188	14,253	10/25/2011	11/01/2041
3131XH-PX-8	FH ZL2238 - RMBS			4	1.A	1,189,490	109.3028	1,238,142	1,132,764	1,167,626		(598)			4.000	3.236	MON	3,776	45,311	02/22/2012	11/01/2041
3131XH-RU-2	FH ZL2299 - RMBS			4	1.A	1,639,174	107.9952	1,720,757	1,593,365	1,625,067		(555)			3.500	3.012	MON	4,647	55,768	01/12/2012	11/01/2041
3131XH-SA-5	FH ZL2313 - RMBS			4	1.A	2,539,042	107.3639	2,680,055	2,496,235	2,525,415		(566)			3.500	3.195	MON	7,281	87,368	11/30/2011	11/01/2041
3131XH-TF-3	FH ZL2350 - RMBS			4	1.A	2,517,896	107.6343	2,664,838	2,475,826	2,503,913		(557)			3.500	3.201	MON	7,221	86,654	11/15/2011	11/01/2041
3131XH-YD-2	FH ZL2508 - RMBS			4	1.A	5,330,538	107.6342	5,617,238	5,218,822	5,297,745		(1,489)			3.500	3.114	MON	15,222	182,659	03/15/2012	12/01/2041
3131XJ-CK-6	FH ZL2774 - RMBS			4	1.A	2,564,025	107.3153	2,666,391	2,484,633	2,518,995		(641)			3.500	3.141	MON	7,247	86,962	02/23/2012	03/01/2042
3131XJ-CQ-3	FH ZL2779 - RMBS			4	1.A	1,668,008	107.9798	1,745,210	1,616,238	1,638,667		(424)			3.500	3.135	MON	4,714	56,568	02/29/2012	03/01/2042
3131XJ-LJ-9	FH ZL3029 - RMBS			4	1.A	2,921,141	107.0514	3,003,690	2,805,839	2,861,940		(905)			3.500	3.003	MON	8,184	98,204	05/08/2012	05/01/2042
3131XJ-NS-7	FH ZL3101 - RMBS			4	1.A	6,099,254	108.0395	6,550,711	6,063,253	6,089,954		(595)			3.500	3.365	MON	17,684	212,214	07/29/2013	05/01/2042
3131XJ-PS-5	FH ZL3133 - RMBS			4	1.A	4,283,431	108.0138	4,412,287	4,084,929	4,195,441		(1,895)			3.500	2.836	MON	11,914	142,973	05/30/2012	05/01/2042
3131XJ-S6-0	FH ZL3241 - RMBS			4	1.A	3,072,259	107.9038	3,158,162	2,926,832	2,941,810		(327)			3.500	3.347	MON	8,537	102,439	06/29/2012	06/01/2042
3131XJ-SQ-6	FH ZL3227 - RMBS			4	1.A	1,057,703	105.6244	1,080,064	1,022,552	1,039,410		(319)			3.000	2.632	MON	2,556	30,677	08/06/2012	06/01/2042
3131XJ-SR-4	FH ZL3228 - RMBS			4	1.A	2,806,888	107.3230	2,880,884	2,684,311	2,770,546		(1,449)			3.500	2.717	MON	7,829	93,951	05/30/2012	06/01/2042
3131XJ-TH-5	FH ZL3252 - RMBS			4	1.A	3,851,519	107.8774	3,941,521	3,653,705	3,761,428		(1,870)			3.500	2.780	MON	10,657	127,880	06/21/2012	06/01/2042
3131XJ-VJ-8	FH ZL3317 - RMBS			4	1.A	3,297,723	107.9967	3,479,074	3,221,464	3,286,599		(1,030)			3.500	3.002	MON	9,396	112,751	10/29/2013	07/01/2042
3131XK-AM-1	FH ZL3612 - RMBS			4	1.A	2,173,510	105.6329	2,223,336	2,104,776	2,139,790		(650)			3.000	2.631	MON	5,262	63,143	08/31/2012	09/01/2042
3131XK-AV-1	FH ZL3620 - RMBS			4	1.A	6,938,897	107.9851	7,156,666	6,627,458	6,851,487		(3,454)			3.500	2.696	MON	19,330	231,961	08/20/2012	09/01/2042
3131XK-BL-2	FH ZL3643 - RMBS			4	1.A	7,494,184	105.6351	7,715,174	7,303,606	7,435,721		(2,582)			3.000	2.595	MON	18,259	219,108	08/14/2012	08/01/2042
3131XK-CB-3	FH ZL3666 - RMBS			4	1.A	1,685,788	107.3207	1,715,389	1,598,377	1,660,107		(969)			3.500	2.589	MON	4,662	55,943	08/23/2012	09/01/2042
3131XK-EK-1	FH ZL3738 - RMBS			4	1.A	2,194,502	107.9913	2,263,503	2,096,006	2,165,992		(1,102)			3.500	2.704	MON	6,113	73,360	08/20/2012	09/01/2042
3131XK-H7-7	FH ZL3854 - RMBS			4	1.A	2,762,055	107.3233	2,781,978	2,592,147	2,727,704		(2,030)			3.500	2.300	MON	7,560	90,725	04/23/2013	09/01/2042
3131XK-H9-3	FH ZL3856 - RMBS			4	1.A	763,024	107.9868	781,241	723,460	751,222		(422)			3.500	2.595	MON	2,110	25,321	08/23/2012	10/01/2042
3131XK-J7-5	FH ZL3886 - RMBS			4	1.A	3,434,445	105.6617	3,445,321	3,260,711	3,380,910		(2,122)			3.000	2.228	MON	8,152	97,821	09/28/2012	10/01/2042
3131XK-PC-7	FH ZL4019 - RMBS			4	1.A	2,995,302	109.6750	3,069,735	2,798,939	2,975,564		(3,363)			4.000	2.411	MON	9,330	111,958	10/08/2015	10/01/2042
3131XL-3S-4	FH ZL5309 - RMBS			4	1.A	2,786,306	108.0347	3,019,141	2,794,603	2,786,122		25			3.500	3.542	MON	8,151	97,811	07/10/2013	03/01/2043
3131XM-4W-2	FH ZL6237 - RMBS			4	1.A	3,048,455	109.8237	3,252,140	2,961,238	3,031,518		(992)			4.000	3.382	MON	9,871	118,450	09/17/2013	06/01/2043
3131XM-6N-0	FH ZL6277 - RMBS			4	1.A	8,462,728	108.0353	8,698,301	8,051,354	8,419,133		(5,444)			3.500	2.412	MON	23,483	281,797	03/26/2015	06/01/2043
3131XM-BM-6	FH ZL5444 - RMBS			4	1.A	1,102,126	108.0058	1,121,327	1,038,211	1,086,600		(984)			3.500	2.331	MON	3,028	36,337	04/11/2013	04/01/2043
3131XM-F9-1	FH ZL5592 - RMBS			4	1.A	2,851,716	108.0360	2,899,227	2,683,573	2,814,727		(1,919)			3.500	2.348	MON	7,827	93,925	04/11/2013	04/01/2043
3131XM-FF-7	FH ZL5566 - RMBS			4	1.A	2,865,634	108.0058	2,912,560	2,696,670	2,828,456		(1,936)			3.500	2.345	MON	7,865	94,383	04/11/2013	04/01/2043
3131XM-RT-4	FH ZL5898 - RMBS			4	1.A	1,636,113	106.5328	1,735,404	1,628,986	1,633,548		(122)			3.000	2.919	MON	4,072	48,870	05/28/2013	05/01/2043
3131XM-YU-3	FH ZL6123 - RMBS			4	1.A	3,131,919	106.8482	3,349,015	3,134,367	3,130,752		(51)			3.500	3.496	MON	9,142	109,703	06/25/2013	06/01/2043
3131XN-2R-3	FH ZL7084 - RMBS			4	1.A	6,623,502	109.8196	6,990,987	6,365,882	6,567,810		(3,018)			4.000	3.184	MON	21,220	254,635	09/20/2013	09/01/2043
3131XN-3K-7	FH ZL7102 - RMBS			4	1.A	4,278,090	109.2981	4,572,279	4,183,312	4,256,112		(1,038)			4.000	3.539	MON	13,944	167,332	09/06/2013	09/01/2043
3131XN-JF-1	FH ZL6562 - RMBS			4	1.A	6,435,895	108.0433	6,905,537	6,391,454	6,422,156		(648)			3.500	3.351	MON	18,642	223,701	07/18/2013	07/01/2043
3131XN-MW-0	FH ZL6673 - RMBS			4	1.A	7,063,646	108.0095	7,578,492	7,016,504	7,049,256		(653)			3.500	3.357	MON	20,465	245,578	07/29/2013	07/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3131XP-DV-7	FH ZL7316 - RMBS			4	1.A	7,058,373	109.8122	7,323,018	6,668,673	6,997,475		(4,677)			4.000	2.784	MON	22,229	266,747	07/29/2014	11/01/2043
3131XP-UB-2	FH ZL7778 - RMBS			4	1.A	2,819,082	110.4476	2,921,004	2,644,697	2,781,046		(1,458)			4.500	3.080	MON	9,918	119,011	03/21/2014	02/01/2044
3131XP-UE-6	FH ZL7781 - RMBS			4	1.A	4,278,607	109.5933	4,438,697	4,050,153	4,242,959		(2,298)			4.000	2.755	MON	13,501	162,006	09/26/2014	02/01/2044
3131XQ-ML-7	FH ZL8463 - RMBS			4	1.A	6,773,619	107.1147	6,973,338	6,510,161	6,744,241		(2,430)			3.500	2.548	MON	18,988	227,856	08/25/2015	09/01/2044
3131XQ-R5-7	FH ZL8608 - RMBS			4	1.A	3,154,166	106.9262	3,244,864	3,034,676	3,131,391		(989)			3.500	2.652	MON	8,851	106,214	11/26/2014	10/01/2044
3131XQ-T5-5	FH ZL8672 - RMBS			4	1.A	4,277,505	107.2909	4,373,437	4,076,241	4,241,785		(1,749)			3.500	2.431	MON	11,889	142,668	02/24/2015	11/01/2044
3131XQ-WZ-5	FH ZL8764 - RMBS			4	1.A	10,539,509	107.6937	10,881,954	10,104,540	10,454,793		(3,648)			3.500	2.579	MON	29,472	353,659	12/09/2014	11/01/2044
3131XQ-XU-5	FH ZL8791 - RMBS			4	1.A	1,680,586	109.7461	1,732,699	1,578,825	1,657,631		(869)			4.000	2.711	MON	5,263	63,153	11/24/2014	12/01/2044
3131XQ-YQ-3	FH ZL8819 - RMBS			4	1.A	1,645,675	109.7302	1,696,460	1,546,029	1,623,155		(800)			4.000	2.722	MON	5,153	61,841	11/24/2014	12/01/2044
3131XR-GL-2	FH ZL9203 - RMBS			4	1.A	4,161,632	106.8838	4,243,872	3,970,549	4,123,475		(1,569)			3.500	2.505	MON	11,581	138,969	03/19/2015	03/01/2045
3131XR-JQ-8	FH ZL9271 - RMBS			4	1.A	20,249,624	107.7915	20,698,399	19,202,260	20,061,201		(8,877)			3.500	2.350	MON	56,007	672,079	04/29/2015	03/01/2045
3131XR-T7-9	FH ZL9574 - RMBS			4	1.A	6,534,035	107.0828	6,669,351	6,228,220	6,470,218		(2,353)			3.500	2.494	MON	18,166	217,988	04/23/2015	05/01/2045
3131XR-VS-0	FH ZL9625 - RMBS			4	1.A	2,899,582	107.1132	2,982,347	2,784,295	2,876,376		(910)			3.500	2.631	MON	8,121	97,450	05/27/2015	06/01/2045
3131XR-X2-5	FH ZL9697 - RMBS			4	1.A	2,685,203	107.5467	2,815,052	2,617,515	2,670,745		(546)			3.500	2.946	MON	7,634	91,613	06/10/2015	06/01/2045
3131XR-YY-4	FH ZL9727 - RMBS			4	1.A	4,692,537	106.8329	4,836,347	4,527,018	4,664,593		(1,333)			3.500	2.702	MON	13,204	158,446	08/25/2015	06/01/2045
3131XT-B6-6	FH ZM0061 - RMBS			4	1.A	10,739,125	109.4504	10,953,075	10,007,338	10,581,220		(5,445)			4.000	2.498	MON	33,358	400,294	08/28/2015	08/01/2045
3131XT-FY-1	FH ZM0183 - RMBS			4	1.A	8,026,491	107.0505	8,244,578	7,701,581	7,965,522		(2,520)			3.500	2.610	MON	22,463	269,555	09/29/2015	09/01/2045
3131XT-PV-6	FH ZM0436 - RMBS			4	1.A	4,906,455	107.2982	5,078,845	4,733,390	4,872,753		(1,306)			3.500	2.729	MON	13,806	165,669	11/30/2015	11/01/2045
3131XU-BY-2	FH ZM0955 - RMBS			4	1.A	867,321	107.8544	872,082	808,573	854,949		(372)			4.000	2.420	MON	2,695	32,343	03/31/2016	04/01/2046
3131XU-GK-7	FH ZM1102 - RMBS			4	1.A	4,175,987	108.9615	4,331,606	3,975,356	4,158,286		(1,527)			4.000	2.705	MON	13,251	159,014	03/28/2017	03/01/2046
3131XU-K6-3	FH ZM1217 - RMBS			4	1.A	6,133,756	105.1107	6,234,389	5,931,260	6,098,380		(1,761)			3.000	2.386	MON	14,828	177,938	06/29/2016	06/01/2046
3131XV-RE-7	FH ZM2285 - RMBS			4	1.A	10,052,642	105.1230	10,578,798	10,063,256	10,051,470		(82)			3.000	3.000	MON	25,158	301,898	12/27/2017	12/01/2046
3131XW-MJ-9	FH ZM3061 - RMBS			4	1.A	5,924,739	108.5591	6,270,669	5,776,270	5,916,039		(934)			4.000	3.253	MON	19,254	231,051	06/28/2018	04/01/2047
3131XX-4B-4	FH ZM4418 - RMBS			4	1.A	10,840,285	107.0396	11,050,852	10,324,081	10,769,732		(2,737)			4.000	2.738	MON	34,414	412,963	10/27/2017	10/01/2047
3131XX-5D-9	FH ZM4444 - RMBS			4	1.A	6,989,355	106.9851	6,907,682	6,456,679	6,990,863		1,508			3.500	1.395	MON	18,832	188,320	01/21/2021	10/01/2047
3131XY-YS-2	FH ZM5221 - RMBS			4	1.A	11,200,993	106.8372	11,380,048	10,651,761	11,125,542		(2,794)			4.000	2.706	MON	35,506	426,070	12/15/2017	12/01/2047
31329H-2R-1	FH ZA0784 - RMBS			4	1.A	61,340	114.9548	71,621	62,304	61,589		21			6.000	6.364	MON	312	3,738	12/05/2001	11/01/2031
31329H-3L-3	FH ZA0803 - RMBS			4	1.A	182,810	113.4800	209,021	184,192	183,254		8			6.000	6.115	MON	921	11,052	02/26/2002	02/01/2032
31329H-6P-1	FH ZA0878 - RMBS			4	1.A	563,750	112.5809	636,000	564,927	563,426		(17)			5.000	5.026	MON	2,354	28,246	03/18/2003	02/01/2033
31329H-6W-6	FH ZA0885 - RMBS			4	1.A	623,399	112.5808	699,968	621,748	622,039		(92)			5.000	4.915	MON	2,591	31,087	03/17/2003	03/01/2033
31329H-6Y-2	FH ZA0887 - RMBS			4	1.A	539,458	113.0803	599,390	530,058	536,867		(331)			5.500	4.977	MON	2,429	29,153	04/21/2003	04/01/2033
31329H-T6-8	FH ZA0573 - RMBS			4	1.A	51,822	111.9626	58,924	52,628	52,141		23			6.000	6.323	MON	263	3,158	01/08/1999	01/01/2029
31329H-TU-5	FH ZA0563 - RMBS			4	1.A	41,682	111.9558	47,070	42,044	41,857		1			6.000	6.094	MON	210	2,523	12/02/1998	11/01/2028
31329H-UG-4	FH ZA0583 - RMBS			4	1.A	50,372	111.1730	56,299	50,641	50,435		(1)			6.500	6.572	MON	274	3,292	03/09/1999	03/01/2029
31329H-UX-7	FH ZA0598 - RMBS			4	1.A	83,234	111.6028	93,157	83,472	83,229		(10)			6.500	6.519	MON	452	5,426	05/11/1999	05/01/2029
31329H-V5-7	FH ZA0636 - RMBS			4	1.A	14,829	113.1513	16,662	14,726	14,758		(8)			7.500	7.280	MON	92	1,104	12/01/2000	10/01/2029
31329H-WG-2	FH ZA0647 - RMBS			4	1.A	13,861	114.8035	16,250	14,155	14,001		6			7.500	7.884	MON	88	1,062	01/21/2000	12/01/2029
31329J-5Y-9	FH ZA1763 - RMBS			4	1.A	30,677	108.6693	32,900	30,275	30,265		(65)			5.000	4.512	MON	126	1,514	03/18/2003	03/01/2023
31329J-7K-7	FH ZA1798 - RMBS			4	1.A	151,449	108.7569	164,377	151,142	150,885		(119)			5.000	4.832	MON	630	7,557	10/27/2003	10/01/2023
31329J-BD-8	FH ZA0936 - RMBS			4	1.A	450,433	113.3330	500,480	441,601	448,397		(278)			5.500	4.910	MON	2,024	24,288	01/27/2004	01/01/2034
31329J-GA-9	FH ZA1093 - RMBS			4	1.A	2,011,016	107.5983	2,138,095	1,987,109	2,004,103		(386)			3.500	3.261	MON	5,796	69,549	08/22/2011	02/01/2041
31329J-L9-6	FH ZA1252 - RMBS			4	1.A	8,697,310	105.6411	8,764,760	8,296,734	8,590,548		(5,129)			3.000	2.258	MON	20,742	248,902	11/19/2012	11/01/2042
31329J-MK-0	FH ZA1262 - RMBS			4	1.A	8,082,779	105.6615	8,151,286	7,714,531	7,988,108		(4,814)			3.000	2.254	MON	19,286	231,436	11/19/2012	11/01/2042
31329J-ML-8	FH ZA1263 - RMBS			4	1.A	6,993,155	105.6411	7,053,171	6,676,541	6,908,513		(4,081)			3.000	2.271	MON	16,691	200,296	11/19/2012	11/01/2042
31329J-N7-8	FH ZA1314 - RMBS			4	1.A	10,478,202	105.8417	11,029,555	10,420,806	10,459,594		(946)			3.000	2.900	MON	26,052	312,624	05/29/2013	03/01/2043
31329J-PQ-4	FH ZA1331 - RMBS			4	1.A	3,078,892	108.0394	3,181,150	2,944,437	3,038,016		(1,518)			3.500	2.734	MON	8,588	103,055	05/30/2012	06/01/2042
31329J-PX-9	FH ZA1338 - RMBS			4	1.A	3,879,056	105.6614	3,948,737	3,737,161	3,838,013		(1,821)			3.000	2.421	MON	9,343	112,115	07/31/2012	08/01/2042
31329J-PZ-4	FH ZA1340 - RMBS			4	1.A	2,795,744	107.5914	2,872,974	2,670,263	2,759,974		(1,355)			3.500	2.705	MON	7,788	93,459	08/20/2012	09/01/2042
31329J-RA-7	FH ZA1381 - RMBS			4	1.A	4,379,771	109.5905	4,523,102	4,127,277	4,322,672		(2,063)			4.000	2.779	MON	13,758	165,091	11/19/2014	11/01/2044
31329K-2A-1	FH ZA2569 - RMBS			4	1.A	260,612	104.9945	262,513	250,025	253,810		(988)			4.000	2.721	MON	833	10,001	07/27/2010	07/01/2025
31329K-3Z-5	FH ZA2616 - RMBS			4	1.A	1,815,985	105.2999	1,791,054	1,700,908	1,754,470		(10,472)			4.000	1.811	MON	5,670	68,036	01/28/2014	04/01/2026
31329K-5S-9	FH ZA2657 - RMBS			4	1.A	797,128	104.7227	814,165	777,449	784,028		(1,364)			3.000	2.427	MON	1,944	23,323	08/22/2011	09/01/2026
31329K-A9-5	FH ZA1832 - RMBS			4	1.A	286,682	108.6942	314,060	288,939	287,682		92			5.000	5.150	MON	1,204	14,447	07/22/2004	05/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31329K-AQ-7	FH ZA1815 - RMBS			4	1.A	122,102	108.6693	133,648	122,986	122,490		31			5.000	5.124	MON	512	6,149	07/22/2004	02/01/2024
31329K-AT-1	FH ZA1818 - RMBS			4	1.A	180,053	108.6693	197,172	181,442	180,665		58			5.000	5.148	MON	756	9,072	07/22/2004	03/01/2024
31329K-AU-8	FH ZA1819 - RMBS			4	1.A	167,967	109.3522	178,569	163,297	164,196		(542)			5.500	4.601	MON	748	8,981	10/25/2004	03/01/2024
31329K-BY-9	FH ZA1855 - RMBS			4	1.A	163,129	109.4086	174,310	159,320	160,528		(491)			5.500	4.570	MON	730	8,763	11/09/2004	10/01/2024
31329K-W4-2	FH ZA2467 - RMBS			4	1.A	1,377,658	106.6043	1,411,944	1,324,472	1,367,328		(950)			3.500	2.532	MON	3,863	46,357	07/28/2017	07/01/2037
31329K-W8-3	FH ZA2471 - RMBS			4	1.A	14,153,887	105.4389	14,541,036	13,790,962	14,076,122		(7,126)			3.000	2.435	MON	34,477	413,729	08/28/2017	09/01/2037
31329K-WE-0	FH ZA2445 - RMBS			4	1.A	9,748,650	105.1238	9,990,581	9,503,634	9,705,142		(5,773)			3.000	2.439	MON	23,759	285,109	08/29/2017	02/01/2037
31329L-CX-8	FH ZA2786 - RMBS			4	1.A	6,089,917	104.0608	6,100,809	5,862,736	5,960,634		(13,606)			2.500	1.682	MON	12,214	146,568	01/28/2013	11/01/2027
31329L-D9-0	FH ZA2828 - RMBS			4	1.A	4,865,576	103.9004	4,875,564	4,692,538	4,769,152		(10,105)			2.500	1.713	MON	9,776	117,313	02/21/2013	03/01/2028
31329M-4V-9	FH ZA4436 - RMBS			4	1.A	10,188,601	109.8387	10,543,588	9,599,153	10,082,061		(5,699)			4.000	2.691	MON	31,997	383,966	06/26/2014	02/01/2044
31329M-U9-9	FH ZA4208 - RMBS			4	1.A	6,620,744	105.5809	6,742,659	6,386,249	6,571,464		(3,159)			3.000	2.395	MON	15,966	191,587	04/04/2013	04/01/2043
31329M-UU-2	FH ZA4195 - RMBS			4	1.A	9,819,105	106.0267	10,007,451	9,438,611	9,739,569		(5,302)			3.000	2.334	MON	23,597	283,158	04/23/2013	04/01/2043
31329M-VJ-6	FH ZA4217 - RMBS			4	1.A	5,287,451	107.9868	5,584,959	5,171,891	5,271,482		(1,499)			3.500	3.013	MON	15,085	181,016	06/24/2014	05/01/2043
31329M-X9-6	FH ZA4304 - RMBS			4	1.A	4,390,826	109.7944	4,504,916	4,103,046	4,362,316		(3,594)			4.000	2.470	MON	13,677	164,122	02/27/2015	09/01/2043
31329N-AW-8	FH ZA4521 - RMBS			4	1.A	1,692,787	107.3177	1,764,819	1,644,480	1,684,007		(400)			3.500	2.856	MON	4,796	57,557	06/29/2015	04/01/2045
31329N-CY-2	FH ZA4587 - RMBS			4	1.A	5,976,101	109.0771	6,196,166	5,680,536	5,956,010		(2,583)			4.000	2.715	MON	18,935	227,221	03/28/2017	10/01/2045
31329N-EJ-3	FH ZA4637 - RMBS			4	1.A	7,464,359	105.5859	7,579,320	7,178,347	7,413,355		(3,887)			3.000	2.235	MON	17,946	215,350	08/31/2016	04/01/2041
31329N-F8-6	FH ZA4691 - RMBS			4	1.A	4,650,590	106.9535	4,677,254	4,373,167	4,593,675		(1,954)			3.500	2.218	MON	12,755	153,061	07/29/2016	07/01/2046
31329N-GA-0	FH ZA4693 - RMBS			4	1.A	14,140,168	107.7863	14,478,770	13,432,845	14,131,046		(6,194)			3.500	2.178	MON	39,179	470,150	10/30/2019	07/01/2046
31329N-M9-6	FH ZA4884 - RMBS			4	1.A	4,424,875	107.9949	4,535,563	4,199,793	4,388,489		(1,236)			4.000	2.680	MON	13,999	167,992	03/29/2017	03/01/2047
31329P-CM-3	FH ZA5476 - RMBS			4	1.A	2,034,953	107.4511	2,121,927	1,974,784	2,025,616		(289)			4.500	3.653	MON	7,405	88,865	11/29/2018	06/01/2048
31329Q-5Q-0	FH ZA7155 - RMBS			4	1.A	4,993,248	106.2606	5,082,695	4,783,234	4,939,030		(7,406)			4.000	2.906	MON	15,944	191,329	09/30/2019	06/01/2049
31329Q-WE-7	FH ZA6945 - RMBS			4	1.A	4,979,194	106.2606	5,069,528	4,770,843	4,929,321		(6,243)			4.000	2.885	MON	15,903	190,834	09/27/2019	05/01/2049
31329Q-ZH-7	FH ZA7044 - RMBS			4	1.A	16,060,179	107.4398	16,399,190	15,263,610	15,904,970		(24,939)			4.000	2.616	MON	50,879	610,544	12/16/2019	06/01/2049
3132A0-6N-1	FH ZS0877 - RMBS			4	1.A	408,746	115.2284	458,002	397,474	406,034		(319)			6.000	5.203	MON	1,987	23,848	06/02/2005	05/01/2035
3132A0-FD-3	FH ZS0164 - RMBS			4	1.A	9,870	105.9494	10,552	9,960	9,909		1			7.000	7.131	MON	58	697	10/12/1995	09/01/2025
3132A0-X2-7	FH ZS0697 - RMBS			4	1.A	385,228	112.2054	432,449	385,409	384,913		(33)			5.000	4.976	MON	1,606	19,270	02/25/2003	02/01/2033
3132A1-3R-3	FH ZS1708 - RMBS			4	1.A	481,541	114.5043	553,808	483,657	481,566		5			5.500	5.582	MON	2,217	26,601	03/04/2008	10/01/2037
3132A1-QT-4	FH ZS1366 - RMBS			4	1.A	388,744	114.4922	441,084	385,253	387,938		(82)			5.500	5.233	MON	1,766	21,189	02/13/2008	03/01/2037
3132A1-VJ-0	FH ZS1517 - RMBS			4	1.A	1,108,345	113.6045	1,281,557	1,128,087	1,112,329		213			5.500	5.885	MON	5,170	62,045	09/13/2007	07/01/2037
3132A1-VX-9	FH ZS1530 - RMBS			4	1.A	1,174,934	114.4628	1,362,209	1,190,089	1,175,916		187			5.500	5.821	MON	5,455	65,455	10/17/2008	07/01/2037
3132A1-WX-8	FH ZS1562 - RMBS			4	1.A	721,794	114.5258	841,297	734,592	723,856		150			5.500	5.907	MON	3,367	40,403	09/18/2007	08/01/2037
3132A1-ZV-9	FH ZS1656 - RMBS			4	1.A	854,237	114.4736	964,984	842,975	851,283		(227)			5.500	5.144	MON	3,864	46,364	01/16/2008	08/01/2037
3132A2-4H-2	FH ZS2624 - RMBS			4	1.A	1,557,179	113.4331	1,679,495	1,480,604	1,540,110		(1,095)			5.000	3.806	MON	6,169	74,030	12/08/2010	03/01/2039
3132A2-DN-9	FH ZS1909 - RMBS			4	1.A	745,536	114.5853	858,425	749,158	745,577		13			5.500	5.595	MON	3,434	41,204	03/04/2008	02/01/2038
3132A2-HF-2	FH ZS2030 - RMBS			4	1.A	2,313,311	113.4103	2,664,542	2,349,471	2,320,246		400			5.000	5.331	MON	9,789	117,474	05/12/2008	04/01/2038
3132A2-L6-7	FH ZS2149 - RMBS			4	1.A	1,112,647	114.5305	1,298,049	1,133,366	1,114,909		227			5.500	5.949	MON	5,195	62,335	06/19/2008	06/01/2038
3132A2-L7-5	FH ZS2150 - RMBS			4	1.A	695,001	115.9914	760,399	655,565	689,391		(707)			6.000	4.417	MON	3,278	39,334	09/25/2009	06/01/2038
3132A2-YE-6	FH ZS2509 - RMBS			4	1.A	76,275	111.6963	82,577	73,930	75,954		(37)			5.000	4.164	MON	308	3,696	01/07/2009	12/01/2038
3132A2-YS-5	FH ZS2521 - RMBS			4	1.A	806,505	113.3078	903,248	797,163	804,737		(190)			5.000	4.665	MON	3,322	39,858	08/07/2009	12/01/2038
3132A2-Z3-9	FH ZS2562 - RMBS			4	1.A	792,603	108.4502	853,677	787,161	791,330		(115)			4.500	4.295	MON	2,952	35,422	02/02/2009	02/01/2039
3132A3-2H-2	FH ZS3476 - RMBS			4	1.A	9,345,336	105.6179	9,714,907	9,198,165	9,241,671		(1,066)			3.000	2.875	MON	22,995	275,945	05/23/2012	04/01/2042
3132A3-2M-1	FH ZS3480 - RMBS			4	1.A	2,468,883	108.0112	2,550,693	2,361,508	2,422,249		(1,015)			3.500	2.869	MON	6,888	82,653	05/22/2012	04/01/2042
3132A3-3Z-1	FH ZS3516 - RMBS			4	1.A	2,826,786	105.5917	2,908,503	2,754,481	2,781,022		(556)			3.000	2.772	MON	6,886	82,634	06/20/2012	06/01/2042
3132A3-5V-8	FH ZS3560 - RMBS			4	1.A	2,724,724	108.0398	2,929,824	2,711,801	2,721,457		(232)			3.500	3.385	MON	7,909	94,913	06/26/2013	08/01/2042
3132A3-E5-5	FH ZS2856 - RMBS			4	1.A	2,135,365	113.4385	2,327,412	2,051,694	2,099,215		(1,133)			5.000	4.390	MON	8,549	102,585	03/03/2010	01/01/2040
3132A3-EV-8	FH ZS2848 - RMBS			4	1.A	1,850,137	113.4269	2,033,883	1,793,122	1,848,873		(964)			5.000	4.066	MON	7,471	89,656	01/07/2010	11/01/2039
3132A3-G4-6	FH ZS2919 - RMBS			4	1.A	1,132,690	110.5491	1,220,661	1,104,180	1,125,055		(488)			4.500	3.987	MON	4,141	49,688	06/11/2010	04/01/2040
3132A3-J8-4	FH ZS2987 - RMBS			4	1.A	1,887,506	109.8437	1,955,373	1,780,141	1,866,174		(1,685)			4.000	2.766	MON	5,934	71,206	09/22/2011	09/01/2040
3132A3-JJ-0	FH ZS2965 - RMBS			4	1.A	1,459,184	110.5952	1,531,585	1,384,856	1,452,105		(1,398)			4.500	3.287	MON	5,193	62,319	10/26/2010	08/01/2040
3132A3-RK-8	FH ZS3190 - RMBS			4	1.A	10,046,784	109.5562	9,889,655	9,027,014	10,024,329		(19,959)			4.000	1.455	MON	30,090	361,081	06/08/2020	05/01/2041
3132A3-VX-5	FH ZS3330 - RMBS			4	1.A	2,994,145	109.7438	3,162,833	2,882,016	2,959,425		(1,478)			4.000	3.313	MON	9,607	115,281	10/11/2011	09/01/2041
3132A4-2Z-0	FH ZS4392 - RMBS			4	1.A	1,032,532	110.6141	1,142,126	1,032,532	1,032,087		(43)			4.500	4.466	MON	3,872	46,464	08/21/2009	08/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132A4-3J-5	FH ZS4401 - RMBS			4	1.A	840,318	110.6150	856,822	774,598	833,265		(1,002)			4.500	2.410	MON	2,905	34,857	10/28/2014	11/01/2039
3132A4-4A-3	FH ZS4417 - RMBS			4	1.A	713,991	110.2359	725,519	658,151	707,755		(1,114)			4.500	2.654	MON	2,468	29,617	10/28/2014	06/01/2040
3132A4-5R-5	FH ZS4456 - RMBS			4	1.A	774,323	109.4635	842,860	769,991	772,441		(76)			4.000	3.886	MON	2,567	30,800	07/18/2011	08/01/2041
3132A4-5S-3	FH ZS4457 - RMBS			4	1.A	3,009,824	109.8105	3,190,687	2,905,630	2,976,223		(1,286)			4.000	3.379	MON	9,685	116,225	08/09/2011	09/01/2041
3132A4-5V-6	FH ZS4460 - RMBS			4	1.A	632,145	108.0406	676,054	625,741	627,702		(56)			3.500	3.395	MON	1,825	21,901	10/20/2011	10/01/2041
3132A4-5W-4	FH ZS4461 - RMBS			4	1.A	633,263	109.2953	664,708	608,176	624,241		(294)			4.000	3.328	MON	2,027	24,327	11/07/2011	10/01/2041
3132A4-6C-7	FH ZS4467 - RMBS			4	1.A	2,143,418	109.8040	2,240,318	2,040,288	2,111,946		(1,259)			4.000	3.127	MON	6,801	81,611	01/24/2012	12/01/2041
3132A4-6E-3	FH ZS4469 - RMBS			4	1.A	6,326,136	107.6322	6,623,793	6,154,099	6,272,435		(2,083)			3.500	3.014	MON	17,949	215,393	01/20/2012	01/01/2042
3132A4-6H-6	FH ZS4472 - RMBS			4	1.A	8,504,353	107.6323	8,898,463	8,267,468	8,430,165		(2,880)			3.500	3.004	MON	24,113	289,361	02/13/2012	02/01/2042
3132A4-6K-9	FH ZS4474 - RMBS			4	1.A	1,533,617	107.9032	1,558,167	1,444,042	1,511,950		(1,138)			3.500	2.388	MON	4,212	50,541	09/17/2012	03/01/2042
3132A4-6L-7	FH ZS4475 - RMBS			4	1.A	1,039,592	105.5441	1,083,348	1,026,441	1,030,294		(107)			3.000	2.894	MON	2,566	30,793	02/28/2012	02/01/2042
3132A4-6V-5	FH ZS4484 - RMBS			4	1.A	4,810,275	107.6329	4,979,803	4,626,655	4,753,080		(2,079)			3.500	2.833	MON	13,494	161,933	05/07/2012	05/01/2042
3132A4-6Y-9	FH ZS4487 - RMBS			4	1.A	3,640,368	108.0392	3,751,879	3,472,702	3,590,869		(1,906)			3.500	2.683	MON	10,129	121,545	06/21/2012	06/01/2042
3132A4-7A-0	FH ZS4489 - RMBS			4	1.A	5,045,186	105.6589	5,179,971	4,902,543	4,960,843		(1,173)			3.000	2.726	MON	12,256	147,076	07/17/2012	06/01/2042
3132A4-7B-8	FH ZS4490 - RMBS			4	1.A	4,448,544	105.6610	4,531,925	4,289,120	4,393,013		(1,955)			3.000	2.473	MON	10,723	128,674	07/31/2012	07/01/2042
3132A4-A6-5	FH ZS3629 - RMBS			4	1.A	3,091,826	110.4513	3,164,291	2,864,874	3,067,816		(4,191)			4.500	2.786	MON	10,743	128,919	09/26/2014	10/01/2041
3132A4-A9-9	FH ZS3632 - RMBS			4	1.A	2,417,090	110.1133	2,457,985	2,232,233	2,387,738		(2,910)			4.500	2.836	MON	8,371	100,451	05/30/2014	10/01/2041
3132A4-B4-9	FH ZS3659 - RMBS			4	1.A	2,950,369	105.7165	3,023,138	2,859,664	2,929,194		(1,310)			3.000	2.471	MON	7,149	85,790	02/28/2013	12/01/2042
3132A4-F3-7	FH ZS3786 - RMBS			4	1.A	8,097,178	108.0214	8,771,351	8,120,015	8,108,608		(112)			3.500	3.503	MON	23,683	284,201	08/29/2013	06/01/2043
3132A4-F4-5	FH ZS3787 - RMBS			4	1.A	5,081,222	107.6121	5,485,149	5,097,151	5,079,800		71			3.500	3.550	MON	14,867	178,400	08/29/2013	05/01/2043
3132A4-H3-5	FH ZS3850 - RMBS			4	1.A	1,540,289	110.4243	1,592,839	1,442,471	1,521,273		(1,090)			4.500	3.151	MON	5,409	64,911	01/16/2014	11/01/2043
3132A4-PW-2	FH ZS4037 - RMBS			4	1.A	6,599,212	108.0135	6,881,799	6,371,241	6,569,359		(2,942)			3.500	2.740	MON	18,583	222,993	10/29/2014	05/01/2044
3132A4-Z8-4	FH ZS4367 - RMBS			4	1.A	315,958	110.6112	345,437	312,298	315,261		(69)			4.500	4.173	MON	1,171	14,053	01/26/2009	01/01/2039
3132A5-AU-9	FH ZS4519 - RMBS			4	1.A	5,014,043	105.5809	5,510,863	5,219,564	5,042,651		2,423			3.000	3.697	MON	13,049	156,587	03/19/2014	06/01/2043
3132A5-BD-6	FH ZS4536 - RMBS			4	1.A	3,610,516	108.0058	3,810,263	3,527,832	3,594,388		(970)			3.500	3.027	MON	10,290	123,474	10/29/2013	10/01/2043
3132A5-CL-7	FH ZS4575 - RMBS			4	1.A	3,181,603	107.1435	3,326,751	3,104,950	3,166,033		(676)			3.500	2.952	MON	9,056	108,673	07/18/2014	07/01/2044
3132A5-E4-3	FH ZS4655 - RMBS			4	1.A	9,658,961	107.5014	9,927,102	9,234,395	9,577,973		(3,145)			3.500	2.530	MON	26,934	323,204	03/30/2016	03/01/2046
3132A5-EU-5	FH ZS4647 - RMBS			4	1.A	9,560,773	106.7994	9,765,310	9,143,597	9,484,001		(3,041)			3.500	2.545	MON	26,669	320,026	03/30/2016	01/01/2046
3132A5-EY-7	FH ZS4651 - RMBS			4	1.A	3,587,215	106.7352	3,661,208	3,430,177	3,556,921		(1,169)			3.500	2.535	MON	10,005	120,056	03/30/2016	03/01/2046
3132A5-FG-5	FH ZS4667 - RMBS			4	1.A	9,458,507	105.1426	9,628,969	9,158,010	9,451,303		(3,065)			3.000	2.307	MON	22,895	274,740	01/30/2020	06/01/2046
3132A5-FL-4	FH ZS4671 - RMBS			4	1.A	1,462,749	105.0609	1,478,559	1,407,335	1,452,683		(469)			3.000	2.304	MON	3,518	42,220	07/29/2016	08/01/2046
3132A5-GL-3	FH ZS4703 - RMBS			4	1.A	10,458,002	105.5709	11,051,403	10,468,225	10,456,720		(91)			3.000	2.999	MON	26,171	314,047	12/27/2017	02/01/2047
3132A6-RN-5	FH ZS5893 - RMBS			4	1.A	295,570	104.0264	299,606	288,010	289,844		(866)			4.500	3.626	MON	1,080	12,960	07/08/2009	06/01/2024
3132A6-VT-7	FH ZS6026 - RMBS			4	1.A	1,009,187	104.7107	1,012,736	967,175	979,946		(4,256)			4.500	3.168	MON	3,627	43,523	02/08/2010	01/01/2025
3132A6-WY-5	FH ZS6063 - RMBS			4	1.A	430,798	104.2160	431,369	413,918	419,239		(1,656)			4.500	3.259	MON	1,552	18,626	05/05/2010	05/01/2025
3132A6-XB-4	FH ZS6074 - RMBS			4	1.A	893,366	104.8101	895,348	854,257	865,897		(3,459)			4.500	3.256	MON	3,203	38,442	05/05/2010	05/01/2025
3132A7-LU-3	FH ZS6639 - RMBS			4	1.A	1,048,148	103.8265	1,049,237	1,010,567	1,026,201		(2,227)			2.500	1.729	MON	2,105	25,264	01/31/2013	01/01/2028
3132A7-MC-2	FH ZS6655 - RMBS			4	1.A	5,316,793	103.8784	5,323,373	5,124,620	5,207,693		(11,180)			2.500	1.709	MON	10,676	128,116	02/21/2013	02/01/2028
3132A7-QD-6	FH ZS6752 - RMBS			4	1.A	1,780,813	104.9911	1,754,552	1,671,144	1,713,279		(11,238)			4.000	1.865	MON	5,570	66,846	11/27/2013	06/01/2025
3132A7-SX-0	FH ZS6834 - RMBS			4	1.A	1,081,958	105.1188	1,066,049	1,014,138	1,046,896		(5,846)			4.000	1.900	MON	3,380	40,566	01/30/2014	06/01/2026
3132A9-J5-7	FH ZS8384 - RMBS			4	1.A	283,599	104.1487	287,088	275,652	277,985		(904)			4.500	3.514	MON	1,034	12,404	09/02/2009	09/01/2024
3132A9-JS-7	FH ZS8373 - RMBS			4	1.A	507,581	104.9417	524,680	499,973	501,472		(971)			4.000	3.461	MON	1,667	19,999	04/21/2009	05/01/2024
3132A9-JV-0	FH ZS8376 - RMBS			4	1.A	1,259,445	104.9503	1,237,488	1,179,118	1,203,738		(9,093)			4.000	1.779	MON	3,930	47,165	12/18/2013	06/01/2024
3132A9-JW-8	FH ZS8377 - RMBS			4	1.A	203,406	104.0257	204,887	196,958	198,371		(643)			4.500	3.549	MON	739	8,863	09/21/2009	06/01/2024
3132A9-MM-6	FH ZS8464 - RMBS			4	1.A	1,327,632	103.8551	1,341,605	1,291,804	1,303,893		(1,968)			2.500	1.980	MON	2,691	32,295	05/21/2012	05/01/2027
3132A9-MS-3	FH ZS8469 - RMBS			4	1.A	1,325,989	103.8603	1,329,802	1,280,375	1,297,904		(2,616)			2.500	1.791	MON	2,667	32,009	08/28/2012	08/01/2027
3132A9-MV-6	FH ZS8472 - RMBS			4	1.A	5,066,121	103.8831	5,021,631	4,833,923	4,925,682		(12,809)			2.500	1.569	MON	10,071	120,848	10/09/2012	10/01/2027
3132A9-MX-2	FH ZS8474 - RMBS			4	1.A	2,289,248	103.8847	2,277,472	2,192,307	2,230,897		(5,409)			2.500	1.632	MON	4,567	54,808	10/31/2012	11/01/2027
3132AA-4K-7	FH ZS9826 - RMBS			4	1.A	8,721,039	105.4779	9,370,064	8,883,440	8,727,529		1,245			3.000	3.358	MON	22,209	266,503	01/31/2018	10/01/2046
3132AA-4X-9	FH ZS9838 - RMBS			4	1.A	8,111,462	110.9552	8,518,272	7,677,219	8,085,800		(9,877)			4.500	3.136	MON	28,790	345,475	03/06/2019	08/01/2042
3132AA-6L-3	FH ZS9875 - RMBS			4	1.A	16,335,096	107.1452	16,893,830	15,767,230	16,301,750		(4,883)			3.500	2.610	MON	45,988	551,853	09/27/2017	12/01/2046
3132AA-7L-2	FH ZS9899 - RMBS			4	1.A	11,731,667	107.2203	11,540,117	10,762,998	11,731,187		(480)			3.500	1.324	MON	31,392	313,921	01/19/2021	01/01/2047
3132AA-N2-6	FH ZS9409 - RMBS			4	1.A	18,526,064	107.7028	19,383,002	17,996,748	18,462,798		(4,807)			3.500	2.807	MON	52,491	629,886	02/21/2017	06/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132AA-YU-2	FH ZS9723 - RMBS			4	1.A	10,902,641	107.7886	11,044,279	10,246,241	10,897,007		(6,096)			3.500	1.902	MON	29,885	358,618	01/30/2020	05/01/2046
3132AA-ZC-1	FH ZS9739 - RMBS			4	1.A	7,191,444	107.2760	7,466,488	6,960,076	7,178,815		(2,116)			3.500	2.678	MON	20,300	243,603	10/30/2017	10/01/2045
3132AC-AY-6	FH ZT0023 - RMBS			4	1.A	6,813,983	109.1226	7,002,330	6,416,936	6,799,249		(3,623)			4.000	2.446	MON	21,390	256,677	10/16/2017	05/01/2046
3132AC-BA-7	FH ZT0033 - RMBS			4	1.A	15,487,673	105.1836	15,832,827	15,052,560	15,480,235		(4,413)			3.000	2.381	MON	37,631	451,577	10/31/2019	12/01/2046
3132AC-BK-5	FH ZT0042 - RMBS			4	1.A	4,532,671	108.3298	4,619,360	4,264,162	4,499,341		(1,541)			4.000	2.406	MON	14,214	170,567	09/20/2017	05/01/2047
3132AC-EX-4	FH ZT0150 - RMBS			4	1.A	8,229,658	107.2639	8,507,427	7,931,304	8,204,468		(4,548)			3.500	2.533	MON	23,133	277,596	09/28/2017	10/01/2044
3132AC-H7-8	FH ZT0254 - RMBS			4	1.A	11,814,135	107.7516	12,721,965	11,806,755	11,809,934		(272)			3.500	3.457	MON	34,436	413,236	05/30/2018	09/01/2047
3132AC-PZ-7	FH ZT0440 - RMBS			4	1.A	17,573,511	108.9098	17,060,074	15,664,411	17,542,958		(28,746)			3.500	0.569	MON	45,688	548,254	12/22/2020	01/01/2048
3132AC-S3-5	FH ZT0538 - RMBS			4	1.A	11,876,337	106.9772	11,827,177	11,055,790	11,878,360		2,023			3.500	1.594	MON	32,246	257,968	03/30/2021	03/01/2048
3132AC-SX-9	FH ZT0534 - RMBS			4	1.A	13,844,793	107.6077	13,644,472	12,679,834	13,850,445		(8,303)			3.500	1.170	MON	36,983	443,794	11/30/2020	12/01/2047
3132AC-SZ-4	FH ZT0536 - RMBS			4	1.A	12,242,366	106.8072	12,732,866	11,921,359	12,239,383		618			3.500	2.760	MON	34,771	370,887	03/30/2021	03/01/2048
3132AD-VK-1	FH ZT1518 - RMBS			4	1.A	5,489,966	108.5973	5,742,571	5,287,950	5,487,184		(1,802)			4.000	2.987	MON	17,627	211,518	05/22/2019	12/01/2046
3132AE-JM-9	FH ZT2068 - RMBS			4	1.A	9,371,437	109.6954	9,819,737	8,951,820	9,352,544		(7,445)			4.000	2.855	MON	29,839	358,073	05/17/2019	07/01/2044
3132DM-BG-9	FH SD0039 - RMBS			4	1.A	9,315,968	109.6918	9,630,491	8,779,590	9,299,372		(10,151)			4.000	2.559	MON	29,265	351,184	07/30/2019	02/01/2046
3132DM-BQ-7	FH SD0047 - RMBS			4	1.A	9,266,615	107.6864	9,577,816	8,894,171	9,257,126		(5,565)			3.500	2.542	MON	25,941	311,296	07/30/2019	07/01/2045
3132DM-LW-3	FH SD0341 - RMBS			4	1.A	18,054,214	109.0570	17,567,546	16,108,597	17,993,657		(58,940)			3.500	0.469	MON	46,983	563,801	12/23/2020	08/01/2049
3132DM-ND-3	FH SD0388 - RMBS			4	1.A	14,045,049	107.9118	13,760,831	12,751,924	14,040,157		(4,892)			3.500	1.080	MON	37,193	148,772	07/30/2021	06/01/2047
3132DM-RT-4	FH SD0498 - RMBS			4	1.A	7,680,467	105.6898	7,460,053	7,058,442	7,674,223		(6,244)			3.000	1.295	MON	17,646	176,461	01/15/2021	06/01/2044
3132DV-7B-5	FH SD8090 - RMBS			4	1.A	33,946,331	99.8309	32,889,395	32,945,109	33,821,286		(87,916)			2.000	1.614	MON	54,909	718,284	08/31/2020	09/01/2050
3132DV-7B-5	FH SD8090 - RMBS	CF		4	1.A	40,397,539	99.8309	39,144,559	39,210,870	40,250,655		(91,402)			2.000	1.615	MON	65,351	775,077	08/31/2020	09/01/2050
3132DW-CN-1	FH SD8177 - RMBS			4	1.A	15,994,890	99.8341	16,056,165	16,082,843	15,995,869		979			2.000	2.061	MON	26,805	53,609	10/22/2021	11/01/2051
3133A1-MD-1	FH QA6656 - RMBS			4	1.A	12,099,148	104.0538	12,260,130	11,782,494	12,033,822		(29,166)			3.000	2.450	MON	29,456	353,475	01/30/2020	02/01/2050
3133A8-6M-4	FH QB2676 - RMBS	CF		4	1.A	34,455,641	99.8309	33,309,606	33,366,032	34,323,021		(90,410)			2.000	1.585	MON	55,610	715,133	08/26/2020	09/01/2050
3133A8-BL-0	FH QB1843 - RMBS	CF		4	1.A	26,158,506	99.8309	25,200,742	25,243,432	26,037,410		(73,242)			2.000	1.545	MON	42,072	549,099	07/30/2020	07/01/2050
3133A9-AR-6	FH QB2716 - RMBS	CF		4	1.A	27,279,760	99.8309	26,364,424	26,409,085	27,173,878		(71,181)			2.000	1.583	MON	44,015	559,736	08/25/2020	08/01/2050
3133A9-RU-1	FH QB3199 - RMBS	CF		4	1.A	30,746,527	99.8309	29,737,360	29,787,735	30,624,998		(77,571)			2.000	1.593	MON	49,646	627,585	08/26/2020	09/01/2050
3133AA-LF-7	FH QB3926 - RMBS	CF		4	1.A	26,942,151	99.8309	26,002,745	26,046,793	26,841,303		(76,487)			2.000	1.563	MON	43,411	551,012	09/30/2020	10/01/2050
3133AB-QY-9	FH QB4971 - RMBS			4	1.A	14,749,697	99.8309	14,248,325	14,272,461	14,698,534		(41,272)			2.000	1.573	MON	23,787	285,449	10/28/2020	11/01/2050
3133AB-QY-9	FH QB4971 - RMBS	CF		4	1.A	44,696,051	99.8309	43,176,742	43,249,883	44,542,395		(131,379)			2.000	1.572	MON	72,083	909,913	10/28/2020	11/01/2050
3133AT-K3-4	FH QC8414 - RMBS			4	1.A	19,914,141	99.8309	19,843,257	19,876,872	19,913,141		(999)			2.000	1.967	MON	33,128	66,256	09/29/2021	10/01/2051
3133AX-LJ-9	FH QD1229 - RMBS			4	1.A	10,913,476	102.2194	10,913,542	10,676,589	10,913,708		233			2.500	2.137	MON	22,243		12/23/2021	11/01/2051
3133AX-X6-4	FH QD1601 - RMBS			4	1.A	10,289,780	102.7398	10,270,797	9,996,902	10,285,856		(3,923)			2.500	2.034	MON	20,827	20,827	11/12/2021	12/01/2051
3133GD-ZW-3	FH QN7057 - RMBS			4	1.A	38,818,541	102.5150	38,333,369	37,392,935	38,743,091		(75,451)			2.000	1.208	MON	62,322	249,286	07/30/2021	07/01/2036
3133KG-GT-9	FH RA1110 - RMBS			4	1.A	6,288,736	105.6344	6,424,243	6,081,582	6,229,606		(8,792)			3.500	2.697	MON	17,738	212,855	07/31/2019	07/01/2049
3133KJ-A6-9	FH RA2729 - RMBS	CF		4	1.A	39,151,737	102.4448	38,514,207	37,595,066	38,915,497		(128,079)			2.500	1.858	MON	78,323	1,011,856	05/28/2020	06/01/2050
3133KK-VK-2	FH RA4218 - RMBS	CF		4	1.A	24,365,540	102.4620	24,124,827	23,545,138	24,304,842		(62,886)			2.500	1.926	MON	49,052	456,696	02/25/2021	12/01/2050
3133KL-A7-2	FH RA4530 - RMBS			4	1.A	29,765,588	103.1573	29,418,311	28,517,929	29,700,572		(65,016)			2.500	1.788	MON	59,412	415,886	04/29/2021	02/01/2051
3133KY-V7-1	FH RB5138 - RMBS			4	1.A	29,335,365	101.3459	29,281,819	28,892,942	29,333,304		(2,061)			2.000	1.707	MON	48,155		11/30/2021	12/01/2041
3133KY-WA-3	FH RB5141 - RMBS			4	1.A	7,601,367	101.2568	7,594,262	7,500,000	7,601,665		297			2.000	1.740	MON	12,500		12/28/2021	01/01/2042
3134GU-AK-4	FH 782710 - RMBS			4	1.A	382,160	100.5777	381,743	379,551	379,892		(23)			2.395	2.476	MON	1,521	10,706	08/28/2006	08/01/2036
3136A2-YF-4	FNR 2011-122 B - CMO/RMBS			4	1.A	4,280,594	103.1647	4,416,752	4,281,263	4,274,266		(203)			3.000	2.999	MON	10,703	128,438	02/09/2012	12/25/2026
3136A3-KN-0	FNR 2011-146 LX - CMO/RMBS			4	1.A	16,778,125	104.1484	16,924,112	16,250,000	16,316,477		(50,238)			3.500	3.207	MON	47,396	568,750	01/26/2012	10/25/2040
3136A3-MT-5	FNR 2011-146 CY - CMO/RMBS			4	1.A	8,960,679	105.9783	9,797,571	9,244,887	9,081,055		6,946			3.500	3.924	MON	26,964	323,571	04/30/2014	11/25/2041
3136A5-3Z-7	FNR 2012-51 TP - CMO/RMBS			4	1.A	7,016,133	106.0142	7,420,993	7,000,000	7,001,495		(4,971)			3.500	3.443	MON	20,417	245,000	12/12/2018	03/25/2041
3136A8-2G-4	FNR 2012-113 CB - CMO/RMBS			4	1.A	181,732	100.8574	193,478	191,833	186,766		1,029			2.000	3.977	MON	320	3,837	09/26/2013	07/25/2041
3136A8-BA-7	FNR 2012-98 JP - CMO/RMBS			4	1.A	3,007,877	105.6073	3,056,661	2,894,364	2,967,553		(4,680)			3.500	2.667	MON	8,442	101,303	02/24/2014	03/25/2042
3136A8-M5-6	FNR 2012-117 DC - CMO/RMBS			4	1.A	577,420	101.2069	545,680	539,173	545,798		(3,983)			3.000	1.043	MON	1,348	16,176	10/17/2012	01/25/2038
3136A9-HY-7	FNR 2012-110 MA - CMO/RMBS			4	1.A	2,981,989	102.4020	3,021,629	2,950,753	2,962,746		(3,057)			3.000	2.555	MON	7,377	88,525	01/08/2014	07/25/2041
3136AB-B2-8	FNR 2013-1 PG - CMO/RMBS			4	1.A	355,993	101.2100	380,327	375,780	362,260		939			2.000	3.623	MON	626	7,516	09/26/2013	06/25/2042
3136AC-F7-1	FNR 2013-13 A - CMO/RMBS			4	1.A	995,095	100.8195	956,793	949,016	957,048		(10,328)			3.000	(0.164)	MON	2,373	28,474	02/11/2013	07/25/2037
3136AC-U5-8	FNR 2013-15 EP - CMO/RMBS			4	1.A	2,595,293	105.5182	2,667,647	2,528,139	2,567,008		(3,085)			3.500	2.937	MON	7,374	88,485	01/08/2014	08/25/2042
3136AD-2H-1	FNR 2013-43 XP - CMO/RMBS			4	1.A	3,215,910	100.8982	3,475,888	3,444,946	3,348,168		13,234			1.500	2.660	MON	4,306	51,674	09/26/2013	08/25/2041
3136AE-PS-0	FNR 2013-63 PD - CMO/RMBS			4	1.A	2,418,901	100.5132	2,501,675	2,488,902	2,448,696		2,044			2.000	2.507	MON	4,148	49,778	10/31/2013	05/25/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136AF-3V-4	FNR 2013-86 LC - CMO/RMBS			4	1.A	1,581,033	102.0710	1,583,165	1,551,042	1,566,322		(1,007)			3.000	2.503	MON	3,878	46,531	11/21/2013	02/25/2043
3136AF-6G-4	FNR 2013-90 DK - CMO/RMBS			4	1.A	1,927,112	102.3766	1,901,315	1,857,177	1,880,801		(9,193)			3.500	1.657	MON	5,417	65,002	03/28/2014	12/25/2031
3136AF-MJ-0	FNR 2013-77 HP - CMO/RMBS			4	1.A	2,343,126	100.7435	2,306,489	2,289,467	2,302,249		(9,644)			3.000	1.823	MON	5,724	68,686	01/28/2014	07/25/2041
3136AF-W6-7	FNR 2013-83 MH - CMO/RMBS			4	1.A	3,948,774	106.2420	3,943,836	3,712,126	3,891,148		8,057			4.000	2.833	MON	12,374	148,485	11/21/2013	08/25/2043
3136AF-ZD-9	FNR 2013-80 BV - CMO/RMBS			4	1.A	12,890,724	102.0879	12,866,359	12,603,213	12,646,385		(58,123)			4.000	3.304	MON	42,011	504,129	04/03/2014	07/25/2032
3136AG-UW-0	FNR 2013-100 AP - CMO/RMBS			4	1.A	892,937	103.5223	885,643	855,509	871,202		(2,138)			3.500	2.440	MON	2,495	29,943	01/30/2014	01/25/2042
3136AG-VN-9	FNR 2013-100 PK - CMO/RMBS			4	1.A	5,664,130	105.8081	5,764,335	5,447,915	5,569,094		(8,734)			3.500	2.862	MON	15,890	190,677	12/03/2013	03/25/2043
3136AH-ML-1	FNR 2013-125 AB - CMO/RMBS			4	1.A	2,086,883	106.3261	2,092,071	1,967,598	2,074,118		128			4.000	2.569	MON	6,559	78,704	03/19/2014	11/25/2039
3136AH-UM-0	FNR 2013-138 BA - CMO/RMBS			4	1.A	2,822,563	102.8056	2,833,570	2,756,241	2,780,190		(7,589)			3.000	2.180	MON	6,891	82,688	11/21/2013	04/25/2032
3136AJ-4D-5	FNR 2014-23 CE - CMO/RMBS			4	1.A	9,391,188	106.5959	9,806,821	9,200,000	9,266,837		(21,605)			3.500	3.234	MON	26,833	322,000	05/28/2014	05/25/2034
3136AJ-FC-5	FNR 2014-10 DA - CMO/RMBS			4	1.A	1,099,887	102.2419	1,097,076	1,073,020	1,083,835		(3,325)			3.000	1.971	MON	2,683	32,192	02/26/2014	12/25/2032
3136AK-6H-1	FNR 2014-65 VD - CMO/RMBS			4	1.A	8,755,477	105.4549	9,113,462	8,642,050	8,677,571		(18,657)			3.500	3.252	MON	25,206	302,472	09/29/2014	04/25/2033
3136AK-DG-5	FNR 2014-36 QB - CMO/RMBS			4	1.A	6,177,382	103.3509	6,239,123	6,036,837	6,119,316		(10,101)			3.000	2.352	MON	15,092	181,106	09/25/2014	09/25/2033
3136AK-KB-8	FNR 2014-41 CG - CMO/RMBS			4	1.A	1,916,091	100.8367	1,893,367	1,877,658	1,886,514		(11,390)			3.000	1.390	MON	4,694	56,347	08/25/2014	06/25/2040
3136AK-MJ-9	FNR 2014-40 EP - CMO/RMBS			4	1.A	7,198,135	105.0194	7,046,375	6,709,593	6,992,047		(24,896)			3.500	2.097	MON	19,570	234,836	01/15/2015	10/25/2042
3136AK-UV-3	FNR 2014-46 TA - CMO/RMBS			4	1.A	789,977	100.8809	780,264	773,451	777,856		(4,764)			3.000	1.427	MON	1,934	23,205	09/25/2014	10/25/2040
3136AL-DY-4	FNR 2014-60 VL - CMO/RMBS			4	1.A	11,023,520	103.8240	11,328,237	10,911,000	10,936,984		(20,898)			3.500	3.282	MON	31,824	381,885	09/26/2014	08/25/2033
3136AP-5G-3	FNR 2015-67 QV - CMO/RMBS			4	1.A	7,668,083	102.0384	7,505,411	7,355,475	7,458,406		(82,827)			3.000	1.792	MON	18,389	220,664	06/21/2016	12/25/2040
3136AP-JD-5	FNR 2015-51 QL - CMO/RMBS			4	1.A	11,172,838	109.4951	11,239,703	10,265,025	10,907,604		(64,263)			3.500	2.829	MON	29,940	359,276	06/21/2016	07/25/2045
3136AQ-3M-0	FNR 2016-4 DA - CMO/RMBS			4	1.A	18,915,893	102.3052	18,557,449	18,139,304	18,492,272		(56,145)			3.000	2.246	MON	45,348	544,179	03/03/2016	07/25/2043
3136AR-E3-8	FNR 2016-18 GA - CMO/RMBS			4	1.A	10,180,871	105.7782	10,204,693	9,647,258	10,088,865		(3,309)			3.500	1.658	MON	28,138	337,655	03/03/2016	06/25/2045
3136AR-HC-5	FNR 2016-3 MC - CMO/RMBS			4	1.A	17,928,725	103.2189	18,148,530	17,582,568	17,861,093		(17,467)			2.500	2.066	MON	36,630	439,565	03/03/2016	02/25/2046
3136AR-QN-1	FNR 2016-11 GH - CMO/RMBS			4	1.A	9,256,917	102.7622	9,410,054	9,157,119	9,251,376		(2,004)			2.500	2.243	MON	19,077	228,928	03/16/2016	03/25/2046
3136AS-JH-0	FNR 2016-31 TM - CMO/RMBS			4	1.A	16,242,188	106.1503	16,718,666	15,750,000	16,069,265		(48,318)			3.000	2.702	MON	39,375	472,500	06/23/2016	12/25/2045
3136AS-UR-5	FNR 2016-32 CB - CMO/RMBS			4	1.A	17,717,720	103.7254	17,018,913	16,407,670	16,923,928		(264,404)			3.500	1.646	MON	47,856	574,268	06/23/2016	05/25/2043
3136AV-6R-5	FNGT 2017-T1 A - CMO/RMBS			4	1.A	12,740,915	105.7421	13,472,509	12,740,915	12,740,915					2.898	2.871	MON	30,769	369,232	04/19/2017	06/25/2027
3136AY-BW-2	FNR 2017-66 JC - CMO/RMBS			4	1.A	3,168,595	108.1527	3,001,238	2,775,000	3,138,848		(24,101)			3.000	2.202	MON	6,938	83,250	09/25/2020	09/25/2057
3136BD-UF-1	FNR 2018-3 PL - CMO/RMBS			4	1.A	4,804,846	107.6184	4,474,851	4,158,071	4,740,588		(54,100)			3.000	1.794	MON	10,395	124,742	09/29/2020	02/25/2048
3136BH-2S-7	FNR 2021-47 PA - CMO/RMBS			4	1.A	13,878,606	100.0056	13,803,888	13,803,120	13,878,865		259			2.000	1.907	MON	23,005		12/17/2021	07/25/2051
31371H-NP-9	FN 252498 - RMBS			4	1.A	129,300	113.5692	150,165	132,224	130,580		87			7.000	7.433	MON	771	9,256	11/30/1999	06/01/2029
31371H-RW-0	FN 252601 - RMBS			4	1.A	42,820	110.0051	48,709	44,279	43,555		58			6.000	6.619	MON	221	2,657	05/11/1999	05/01/2029
31371K-2V-2	FN 254688 - RMBS			4	1.A	74,945	109.3522	78,921	72,171	72,336		(322)			5.500	4.423	MON	331	4,014	03/11/2003	03/01/2023
31371K-6B-2	FN 254766 - RMBS			4	1.A	2,966,727	112.6613	3,029,036	2,688,623	2,900,159		(11,287)			5.000	2.621	MON	11,203	134,432	05/20/2014	06/01/2033
31371K-7J-4	FN 254797 - RMBS			4	1.A	45,924	108.6693	49,858	45,881	45,769		(25)			5.000	4.909	MON	191	2,305	10/08/2003	06/01/2023
31371K-A4-3	FN 253927 - RMBS			4	1.A	108,391	109.0543	118,977	109,099	108,604		1			6.500	6.595	MON	591	7,091	07/17/2001	07/01/2031
31371K-DK-4	FN 254006 - RMBS			4	1.A	74,861	111.2749	83,536	75,072	74,892		(7)			6.000	6.018	MON	375	4,504	10/01/2001	10/01/2031
31371K-HW-4	FN 254145 - RMBS			4	1.A	145,747	112.9590	163,815	145,022	145,431		(50)			5.500	5.343	MON	665	7,976	09/05/2002	01/01/2032
31371K-TC-5	FN 254447 - RMBS			4	1.A	210,669	114.9388	237,605	206,723	209,094		(169)			6.000	5.555	MON	1,034	12,404	09/03/2002	09/01/2032
31371K-XQ-9	FN 254587 - RMBS			4	1.A	24,165	109.3522	25,966	23,745	23,726		(61)			5.500	4.921	MON	109	1,321	11/26/2002	12/01/2022
31371K-Y7-0	FN 254634 - RMBS			4	1.A	35,693	109.3522	37,871	34,632	34,674		(131)			5.500	4.629	MON	159	1,920	02/26/2003	02/01/2023
31371L-DQ-9	FN 254911 - RMBS			4	1.A	209,749	108.8360	228,532	209,979	209,401		(66)			5.000	4.968	MON	875	10,502	10/07/2003	10/01/2023
31371L-JU-4	FN 255075 - RMBS			4	1.A	201,328	109.3522	214,525	196,178	197,225		(708)			5.500	4.516	MON	899	10,801	10/18/2004	02/01/2024
31371L-MH-9	FN 255160 - RMBS			4	1.A	196,082	109.3522	208,936	191,067	191,995		(637)			5.500	4.605	MON	876	10,510	10/18/2004	03/01/2024
31371L-MT-3	FN 255170 - RMBS			4	1.A	146,730	108.6693	160,643	147,827	147,211		41			5.000	5.136	MON	616	7,399	07/23/2004	04/01/2024
31371L-NE-5	FN 255189 - RMBS			4	1.A	436,390	112.9905	496,727	439,619	437,012		45			5.000	5.129	MON	1,832	21,982	12/21/2004	05/01/2034
31371L-PK-9	FN 255226 - RMBS			4	1.A	312,075	108.8010	339,064	311,637	311,049		(160)			5.000	4.900	MON	1,298	15,593	09/28/2004	05/01/2024
31371L-QY-8	FN 255271 - RMBS			4	1.A	373,287	109.1614	410,468	376,020	374,435		101			5.000	5.133	MON	1,567	18,815	07/20/2004	06/01/2024
31371L-SH-3	FN 255320 - RMBS			4	1.A	363,817	109.1662	400,135	366,538	364,967		105			5.000	5.140	MON	1,527	18,338	07/19/2004	07/01/2024
31371L-TR-0	FN 255360 - RMBS			4	1.A	133,945	108.6693	144,630	133,092	133,011		(121)			5.000	4.779	MON	555	6,658	10/08/2004	08/01/2024
31371L-U9-8	FN 255408 - RMBS			4	1.A	223,965	109.3822	239,076	218,569	219,875		(620)			5.500	4.664	MON	1,002	12,023	10/19/2004	09/01/2024
31371M-2S-5	FN 256485 - RMBS			4	1.A	216,232	114.2949	250,826	219,455	216,601		52			5.500	5.820	MON	1,006	12,070	10/27/2006	11/01/2036
31371P-2S-8	FN 258285 - RMBS			4	1.A	206,225	109.1369	228,895	209,732	207,156		72			5.000	5.315	MON	874	10,487	03/15/2005	03/01/2035
31371P-4A-5	FN 258317 - RMBS			4	1.A	89,967	108.8522	99,834	91,716	90,505		53			5.000	5.400	MON	382	4,586	04/14/2005	04/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31371P-FD-7	FN 257664 - RMBS			4	1.A	922,890	115.4923	1,062,713	920,158	922,076		(118)			6.000	5.913	MON	4,601	55,210	08/11/2008	08/01/2038
31371P-FE-5	FN 257665 - RMBS			4	1.A	808,829	115.0418	902,431	784,438	806,245		(519)			6.000	5.258	MON	3,922	47,066	09/09/2008	09/01/2038
31371P-KM-1	FN 257800 - RMBS			4	1.A	388,917	112.1628	433,847	386,801	388,141		(77)			6.000	5.867	MON	1,934	23,208	10/05/2007	10/01/2037
31371P-LC-2	FN 257823 - RMBS			4	1.A	466,768	113.4759	524,669	462,361	465,004		(107)			6.000	5.811	MON	2,312	27,742	11/07/2007	11/01/2037
31371P-UC-2	FN 258079 - RMBS			4	1.A	230,810	109.9231	251,883	229,144	230,088		(94)			5.500	5.301	MON	1,050	12,603	07/15/2004	07/01/2034
31371P-Z9-4	FN 258268 - RMBS			4	1.A	689,766	112.6401	772,967	686,228	688,198		(146)			5.000	4.874	MON	2,859	34,311	02/07/2005	02/01/2035
31371Q-A3-2	FN 258426 - RMBS			4	1.A	127,101	109.6674	137,519	125,396	126,627		(51)			5.500	5.185	MON	575	6,897	07/12/2005	07/01/2035
31371Q-K2-3	FN 258713 - RMBS			4	1.A	271,592	111.2085	303,200	272,641	271,755		(7)			6.000	6.051	MON	1,363	16,363	05/09/2006	05/01/2036
31371Q-N3-8	FN 258810 - RMBS			4	1.A	30,140	109.9566	33,115	30,116	30,105		(9)			6.000	5.923	MON	151	1,807	08/09/2006	08/01/2036
31371Q-P4-4	FN 258843 - RMBS			4	1.A	304,035	111.0550	336,019	302,570	303,648		(59)			6.000	5.866	MON	1,513	18,154	09/11/2006	09/01/2036
31371Q-UP-1	FN 258990 - RMBS			4	1.A	332,727	111.0369	372,828	335,769	333,161		39			5.500	5.678	MON	1,539	18,467	04/10/2007	04/01/2037
31371Q-ZH-4	FN 259144 - RMBS			4	1.A	36,452	101.3447	36,432	35,949	36,055		(19)			7.500	7.313	MON	225	2,696	12/18/2000	12/01/2030
31371R-N3-6	FN 259710 - RMBS			4	1.A	464,025	111.6715	501,088	448,716	458,623		(535)			5.500	4.769	MON	2,057	24,680	05/19/2003	05/01/2033
31371R-W8-5	FN 259971 - RMBS			4	1.A	308,351	110.4866	329,561	298,282	304,276		(314)			5.500	4.823	MON	1,367	16,406	03/18/2004	03/01/2034
31374T-Z9-3	FN 323968 - RMBS			4	1.A	18,148	108.9772	19,651	18,033	18,063		(11)			7.000	6.816	MON	105	1,262	02/21/2001	10/01/2029
31375D-2F-9	FN 332074 - RMBS			4	1.A	11,027	100.3196	11,007	10,972	10,962		(8)			7.000	6.860	MON	64	768	12/04/1995	12/01/2025
31375Q-WM-2	FN 341852 - RMBS			4	1.A	39,852	102.0031	41,613	40,796	40,398		34			7.000	7.408	MON	238	2,856	03/20/1996	04/01/2026
31375V-TD-5	FN 346248 - RMBS			4	1.A	16,129	100.3164	16,987	16,934	16,627		45			7.000	8.122	MON	99	1,185	07/11/1996	05/01/2026
31376J-7M-5	FN 357400 - RMBS			4	1.A	393,137	112.9864	437,357	387,089	391,601		(270)			5.500	5.077	MON	1,774	21,290	04/12/2004	06/01/2033
31376K-NQ-5	FN 357799 - RMBS			4	1.A	280,786	111.6824	323,861	289,984	282,182		272			5.000	5.782	MON	1,208	14,499	02/21/2007	05/01/2035
31376K-PT-7	FN 357834 - RMBS			4	1.A	397,683	112.5387	456,172	405,346	398,769		166			5.500	5.938	MON	1,858	22,297	10/20/2006	06/01/2035
3137A3-4U-0	FHR 3763 WX - CMO/RMBS			4	1.A	1,014,919	100.0689	992,662	991,979	991,162		(3,335)			4.500	3.772	MON	3,720	44,639	03/15/2011	08/15/2027
3137A6-FP-2	FHR 3809 HA - CMO/RMBS			4	1.A	1,636,803	102.3431	1,577,197	1,541,087	1,568,878		(12,382)			4.000	1.881	MON	5,137	61,652	01/28/2014	12/15/2039
3137A7-TD-2	FHR 3833 HB - CMO/RMBS			4	1.A	5,522,780	107.5503	6,365,456	5,918,586	5,796,469		4,000			4.000	4.709	MON	19,729	236,745	03/03/2011	03/15/2031
3137AB-X5-5	FHR 3870 ME - CMO/RMBS			4	1.A	732,126	101.4396	697,952	688,048	698,263		(8,154)			4.000	0.652	MON	2,293	27,524	01/31/2014	01/15/2040
3137AH-UT-3	FHR 3951 ME - CMO/RMBS	CF		4	1.A	21,850,713	112.6822	23,238,458	20,623,000	21,304,807		(88,917)			4.000	3.546	MON	68,743	824,920	09/26/2014	11/15/2041
3137AJ-YZ-1	FHR 3977 AY - CMO/RMBS			4	1.A	6,150,274	105.0987	6,212,448	5,911,061	5,980,870		(1,147)			3.500	3.100	MON	17,241	206,887	01/26/2012	12/15/2031
3137AK-MU-2	FHR 3979 GB - CMO/RMBS			4	1.A	11,768,925	105.2040	11,951,855	11,360,652	11,482,802		(18,599)			3.500	3.139	MON	33,135	397,623	01/26/2012	01/15/2032
3137AN-TK-1	FHR 4027 TA - CMO/RMBS			4	1.A	3,212,617	104.7841	3,238,298	3,090,447	3,155,740		(4,369)			3.500	2.811	MON	9,014	108,166	02/26/2014	07/15/2041
3137AR-4V-5	FHR 4060 HC - CMO/RMBS			4	1.A	2,934,058	102.4681	2,950,236	2,879,174	2,902,238		(3,841)			3.000	2.622	MON	7,198	86,375	03/19/2014	03/15/2041
3137AT-EW-8	FHR 4091 KC - CMO/RMBS			4	1.A	2,447,156	102.3019	2,358,998	2,305,918	2,349,041		(10,988)			3.000	1.741	MON	5,765	69,178	02/21/2013	08/15/2040
3137AU-4Y-2	FHR 4101 QN - CMO/RMBS			4	1.A	5,408,211	106.0669	5,477,020	5,163,741	5,275,988		(4,366)			3.500	3.018	MON	15,061	180,731	09/26/2013	09/15/2042
3137AX-XS-7	FHR 4159 LA - CMO/RMBS			4	1.A	97,523	100.4003	89,687	89,330	90,203		(2,288)			3.500	(5.118)	MON	261	3,128	01/16/2013	02/15/2040
3137AX-ZM-8	FHR 4150 BU - CMO/RMBS			4	1.A	4,618,625	105.8647	4,523,380	4,272,795	4,483,031		(27,337)			4.000	1.879	MON	14,243	170,912	09/22/2015	02/15/2042
3137B4-X5-0	FHR 4260 GA - CMO/RMBS			4	1.A	3,021,765	101.3353	3,080,405	3,039,813	3,031,443		1,873			2.500	2.654	MON	6,333	75,995	09/24/2013	05/15/2031
3137B6-PB-1	FHR 4281 LG - CMO/RMBS			4	1.A	1,570,999	103.2301	1,525,673	1,477,935	1,524,968		(8,017)			4.000	1.628	MON	4,926	59,118	03/31/2014	01/15/2043
3137B8-MH-7	FHR 4319 VU - CMO/RMBS			4	1.A	8,275,434	101.9153	8,809,364	8,643,809	8,529,036		75,847			3.000	4.099	MON	21,610	259,314	05/29/2014	04/15/2036
3137B8-PP-6	FHR 4322 PA - CMO/RMBS			4	1.A	5,033,177	105.8805	5,048,339	4,767,959	5,015,325		11,434			4.000	2.782	MON	15,893	190,719	04/03/2014	03/15/2044
3137B9-AU-9	FHR 4316 YY - CMO/RMBS			4	1.A	10,380,555	101.8512	9,898,392	9,718,484	9,848,454		(120,367)			4.500	2.310	MON	36,444	437,332	04/03/2014	03/15/2034
3137B9-UV-5	FHR 4325 VN - CMO/RMBS			4	1.A	5,599,094	101.5703	5,236,967	5,156,000	5,232,556		(115,730)			4.500	1.608	MON	19,335	232,020	04/30/2014	06/15/2031
3137BA-G2-2	FHR 4323 VB - CMO/RMBS			4	1.A	27,484,612	102.0482	26,247,173	25,720,356	26,103,313		(370,006)			4.000	2.092	MON	85,735	1,028,814	05/28/2014	03/15/2033
3137BA-WJ-7	FHR 4340 VD - CMO/RMBS			4	1.A	5,754,375	101.8058	6,108,347	6,000,000	5,932,004		60,581			3.000	4.143	MON	15,000	180,000	05/29/2014	07/15/2037
3137BB-N9-7	FHR 4358 DA - CMO/RMBS			4	1.A	869,295	100.2608	855,324	853,099	855,510		(5,805)			3.000	1.270	MON	2,133	25,602	09/09/2014	06/15/2040
3137BJ-CJ-0	FHR 4470 BW - CMO/RMBS			4	1.A	7,181,367	106.6653	7,199,906	6,750,000	6,987,554		(66,302)			3.000	2.128	MON	16,875	202,500	06/28/2016	05/15/2035
3137BU-X6-0	FHMS K-062 A2 - CMBS/CMO			4	1.A	11,397,891	108.9048	11,979,525	11,000,000	11,259,732		(52,987)			3.413	2.864	MON	31,286	375,432	04/30/2019	12/25/2026
3137FN-KP-4	FHR 4914 CB - CMO/RMBS			4	1.A	5,068,807	107.5660	4,802,973	4,465,141	5,014,959		(43,183)			3.000	1.856	MON	11,163	133,954	09/28/2020	09/25/2049
3137FP-GW-9	FHR 4924 YP - CMO/RMBS			4	1.A	15,596,534	103.8516	15,584,813	15,006,813	15,502,190		(10,206)			3.000	2.225	MON	37,517	450,204	09/04/2019	02/25/2049
31383C-V2-8	FN 499333 - RMBS			4	1.A	3,502	100.3136	3,590	3,578	3,552		2			7.000	7.313	MON	21	251	08/20/1999	08/01/2029
31383S-RS-1	FN 511797 - RMBS			4	1.A	111,535	113.4847	126,893	111,815	111,536		(14)			6.000	6.013	MON	559	6,709	09/27/2001	05/01/2031
31384W-KP-4	FN 535902 - RMBS			4	1.A	32,746	113.3043	37,436	33,040	32,821		5			6.000	6.170	MON	165	1,982	09/20/2001	05/01/2031
31384W-LM-0	FN 535932 - RMBS			4	1.A	156,289	114.8743	180,103	156,783	156,330		(12)			6.000	6.032	MON	784	9,407	10/19/2001	05/01/2031
31385J-JC-3	FN 545759 - RMBS			4	1.A	382,258	113.9498	414,163	363,460	377,134		(861)			6.500	5.178	MON	1,969	23,625	09/10/2004	07/01/2032
31387C-P4-7	FN 580143 - RMBS			4	1.A	39,980	111.2286	44,588	40,087	39,984		(5)			6.000	6.017	MON	200	2,405	09/27/2001	07/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31387J-RG-3	FN 585587 - RMBS			4	1.A	60,483	112.8589	68,378	60,587	60,490		(9)			6.000	5.985	MON	303	3,635	10/02/2001	05/01/2031
31387N-MP-9	FN 589066 - RMBS			4	1.A	90,394	114.4333	103,279	90,253	90,261		(22)			6.000	5.930	MON	451	5,415	10/05/2001	07/01/2031
31387N-WM-5	FN 589352 - RMBS			4	1.A	40,456	109.9699	44,566	40,526	40,433		(8)			6.000	5.994	MON	203	2,432	10/02/2001	06/01/2031
31388N-JD-9	FN 609660 - RMBS			4	1.A	40,822	109.9968	45,321	41,202	40,941		6			6.000	6.162	MON	206	2,472	11/20/2001	11/01/2031
31388W-WU-6	FN 617259 - RMBS			4	1.A	107,661	114.6495	126,771	110,572	108,619		88			6.000	6.570	MON	553	6,634	01/02/2002	01/01/2032
3138A2-WW-5	FN AH1560 - RMBS			4	1.A	3,790,228	109.8256	3,903,430	3,554,207	3,766,476		(4,083)			4.000	2.493	MON	11,847	142,168	01/21/2016	01/01/2041
3138A4-AM-7	FN AH2711 - RMBS			4	1.A	3,419,302	109.8319	3,521,627	3,206,378	3,398,432		(3,574)			4.000	2.504	MON	10,688	128,255	01/21/2016	01/01/2041
3138AD-BV-6	FN AI0051 - RMBS			4	1.A	726,354	109.7883	792,498	721,842	724,466		(74)			4.000	3.877	MON	2,406	28,876	07/18/2011	07/01/2041
3138AJ-NH-1	FN AI4891 - RMBS			4	1.A	4,261,116	109.7233	4,278,351	3,899,219	4,226,617		(6,239)			4.500	2.514	MON	14,622	175,466	04/07/2015	06/01/2041
3138AN-CW-1	FN AI8184 - RMBS			4	1.A	1,715,500	109.9472	1,799,005	1,636,245	1,674,514		(767)			4.000	3.391	MON	5,454	65,451	08/22/2011	08/01/2041
3138AT-JA-9	FN AJ2056 - RMBS			4	1.A	1,211,782	108.7862	1,267,169	1,164,825	1,197,584		(561)			4.000	3.302	MON	3,883	46,593	09/15/2011	09/01/2041
3138AV-DY-8	FN AJ3718 - RMBS			4	1.A	636,605	109.7853	676,643	616,333	630,129		(254)			4.000	3.423	MON	2,054	24,654	10/27/2011	10/01/2041
3138AV-UZ-6	FN AJ4199 - RMBS			4	1.A	905,391	108.9471	937,334	860,356	863,495		(87)			4.000	3.877	MON	2,868	34,416	03/28/2012	12/01/2041
3138AW-2B-8	FN AJ5269 - RMBS			4	1.A	5,345,766	109.8002	5,494,491	5,004,081	5,315,671		(5,395)			4.000	2.522	MON	16,680	200,165	09/29/2015	11/01/2041
3138AW-H2-2	FN AJ4748 - RMBS			4	1.A	2,814,609	107.3092	2,983,045	2,779,861	2,802,358		(456)			3.500	3.279	MON	8,108	97,342	10/26/2011	12/01/2041
3138E1-A2-3	FN AJ8124 - RMBS			4	1.A	4,721,016	109.6174	4,878,533	4,450,508	4,693,589		(4,165)			4.000	2.694	MON	14,835	178,022	11/12/2014	12/01/2041
3138E4-F8-9	FN AK0190 - RMBS			4	1.A	1,250,575	108.9497	1,283,719	1,178,268	1,231,448		(894)			4.000	2.865	MON	3,928	47,131	05/23/2012	02/01/2042
3138E5-G4-4	FN AK1118 - RMBS			4	1.A	5,226,248	108.5267	5,392,957	4,969,245	5,218,616		(4,144)			3.500	2.325	MON	14,494	173,924	10/16/2019	02/01/2042
3138EA-DD-6	FN AK5499 - RMBS			4	1.A	2,908,401	107.3138	3,021,728	2,815,788	2,879,208		(1,095)			3.500	2.938	MON	8,213	98,553	02/17/2012	03/01/2042
3138EC-EU-3	FN AK7346 - RMBS			4	1.A	3,149,756	107.5589	3,272,785	3,042,783	3,116,526		(1,248)			3.500	2.901	MON	8,875	106,498	02/24/2012	03/01/2042
3138EC-EW-9	FN AK7348 - RMBS			4	1.A	4,082,952	107.6333	4,245,363	3,944,286	4,038,979		(1,599)			3.500	2.909	MON	11,504	138,059	02/24/2012	03/01/2042
3138EG-ET-7	FN AL0145 - RMBS			4	1.A	2,284,145	110.3787	2,333,102	2,113,726	2,263,831		(3,472)			4.500	2.742	MON	7,926	95,118	09/26/2014	08/01/2040
3138EG-HR-8	FN AL0239 - RMBS			4	1.A	4,983,681	109.8332	5,420,254	4,934,985	4,955,594		(573)			4.000	3.862	MON	16,450	197,401	07/21/2011	04/01/2041
3138EN-EB-1	FN AL5529 - RMBS	CF		4	1.A	11,493,256	109.4945	11,742,337	10,724,135	11,442,366		(9,977)			4.000	2.392	MON	35,747	428,965	01/29/2016	06/01/2044
3138EN-HJ-1	FN AL5632 - RMBS	CF		4	1.A	8,474,419	109.8325	8,734,467	7,952,534	8,366,628		(4,522)			4.000	2.661	MON	26,508	318,101	08/29/2014	08/01/2044
3138EN-UK-3	FN AL5985 - RMBS	CF		4	1.A	9,286,120	107.7489	9,642,591	8,949,129	9,218,994		(2,955)			3.500	2.687	MON	26,102	313,220	10/31/2014	11/01/2044
3138EN-UN-7	FN AL5988 - RMBS			4	1.A	4,753,830	109.4661	4,863,393	4,442,832	4,681,940		(2,490)			4.000	2.628	MON	14,809	177,715	10/27/2014	10/01/2044
3138EN-WV-7	FN AL6059 - RMBS	CF		4	1.A	7,927,889	109.8059	8,098,533	7,375,316	7,810,836		(4,685)			4.000	2.501	MON	24,584	295,013	12/09/2014	11/01/2044
3138EP-G8-1	FN AL6522 - RMBS	CF		4	1.A	7,313,193	107.6582	7,455,066	6,924,757	7,249,551		(3,415)			3.500	2.281	MON	20,197	242,371	04/22/2015	03/01/2045
3138EP-KQ-6	FN AL6602 - RMBS			4	1.A	4,645,406	109.2504	4,729,295	4,328,858	4,581,969		(2,536)			4.000	2.459	MON	14,430	173,154	04/29/2015	02/01/2045
3138EP-XM-1	FN AL6983 - RMBS			4	1.A	2,965,841	107.7047	3,094,270	2,872,920	2,947,727		(743)			3.500	2.807	MON	8,379	100,552	07/17/2015	07/01/2045
3138EP-YR-9	FN AL7019 - RMBS			4	1.A	4,348,301	108.0153	4,527,063	4,191,134	4,336,214		(2,442)			3.500	2.665	MON	12,224	146,690	09/27/2017	11/01/2042
3138EQ-5X-6	FN AL8061 - RMBS	CF		4	1.A	4,957,201	108.6438	5,030,417	4,630,194	4,896,805		(2,487)			4.000	2.497	MON	15,434	185,208	01/29/2016	01/01/2046
3138EQ-VV-1	FN AL7827 - RMBS			4	1.A	3,860,094	107.7490	4,007,370	3,719,172	3,833,538		(1,065)			3.500	2.697	MON	10,848	130,171	12/21/2015	12/01/2045
3138EQ-Y5-5	FN AL7931 - RMBS			4	1.A	5,236,193	107.8672	5,392,818	4,999,498	5,213,397		(3,539)			3.500	2.485	MON	14,582	174,983	02/26/2016	04/01/2043
3138ER-A4-2	FN AL9026 - RMBS			4	1.A	11,442,187	105.6785	11,628,605	11,003,756	11,374,917		(3,845)			3.000	2.272	MON	27,509	330,113	10/07/2016	09/01/2046
3138ER-J2-7	FN AL9280 - RMBS			4	1.A	7,690,652	109.6994	7,991,452	7,284,863	7,669,471		(3,865)			4.000	2.600	MON	24,283	291,395	02/21/2017	09/01/2046
3138ER-MR-8	FN AL9367 - RMBS	CF		4	1.A	21,893,519	107.0997	22,761,498	21,252,620	21,827,564		(5,352)			3.500	2.776	MON	61,987	743,844	11/30/2016	11/01/2046
3138ER-NX-4	FN AL9405 - RMBS			4	1.A	11,352,622	107.6994	11,627,184	10,795,955	11,335,873		(9,456)			3.500	2.338	MON	31,488	377,858	11/21/2019	06/01/2044
3138ER-R4-4	FN AL9506 - RMBS			4	1.A	10,630,536	105.4576	11,327,527	10,741,306	10,641,135		721			3.000	3.177	MON	26,853	322,239	12/13/2016	11/01/2046
3138ER-UC-2	FN AL9578 - RMBS			4	1.A	5,956,252	109.4707	6,147,199	5,615,381	5,937,850		(4,654)			4.000	2.593	MON	18,718	224,615	09/14/2017	06/01/2045
3138ER-X2-1	FN AL9696 - RMBS	CF		4	1.A	9,342,275	109.6335	9,648,999	8,801,143	9,324,670		(5,688)			4.000	2.424	MON	29,337	352,046	08/28/2017	03/01/2046
3138ET-DZ-6	FN AL8219 - RMBS	CF		4	1.A	7,157,946	108.7670	7,257,074	6,672,131	7,074,311		(3,613)			4.000	2.439	MON	22,240	266,885	04/28/2016	02/01/2046
3138ET-ME-3	FN AL8456 - RMBS			4	1.A	2,951,517	107.6886	3,013,192	2,798,061	2,921,193		(1,148)			3.500	2.364	MON	8,161	97,932	04/28/2016	05/01/2046
3138ET-SY-3	FN AL8634 - RMBS	CF		4	1.A	4,699,051	106.5734	4,759,549	4,465,983	4,657,565		(1,783)			3.500	2.390	MON	13,026	156,309	05/31/2016	05/01/2046
3138ET-ZY-5	FN AL8858 - RMBS	CF		4	1.A	5,829,180	107.7515	5,814,083	5,395,827	5,758,932		(2,902)			4.000	2.175	MON	17,986	215,833	08/31/2016	07/01/2046
3138LR-V2-5	FN AO1532 - RMBS	CF		4	1.A	5,954,710	107.9612	6,176,873	5,721,385	5,885,877		(2,766)			3.500	2.798	MON	16,687	200,248	05/07/2012	05/01/2042
3138LY-TF-4	FN AO7749 - RMBS			4	1.A	2,153,888	107.9624	2,207,757	2,044,932	2,120,522		(1,153)			3.500	2.630	MON	5,964	71,573	06/28/2012	07/01/2042
3138M1-VQ-8	FN AO9622 - RMBS			4	1.A	638,773	107.2892	650,666	606,460	628,492		(331)			3.500	2.647	MON	1,769	21,226	06/28/2012	07/01/2042
3138M5-KD-0	FN AP2091 - RMBS			4	1.A	2,544,557	109.8528	2,623,123	2,387,854	2,529,898		(2,168)			4.000	2.550	MON	7,960	95,514	12/18/2014	08/01/2042
3138M6-MD-6	FN AP3055 - RMBS			4	1.A	2,855,361	105.3543	2,918,191	2,769,884	2,831,490		(1,061)			3.000	2.525	MON	6,925	83,097	08/09/2012	09/01/2042
3138M8-GH-0	FN AP4699 - RMBS			4	1.A	1,571,371	109.8462	1,591,097	1,448,477	1,536,449		(1,359)			4.000	2.533	MON	4,828	57,939	08/24/2012	09/01/2042
3138M9-6S-5	FN AP6280 - RMBS			4	1.A	2,501,618	105.5880	2,522,008	2,388,536	2,469,420		(1,407)			3.000	2.290	MON	5,971	71,656	11/21/2012	11/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138MB-LQ-7	FN AP7534 - RMBS			4	1.A	3,257,127	103.8867	3,262,155	3,140,109	3,185,305		(6,663)			2.500	1.767	MON	6,542	78,503	09/06/2012	09/01/2027
3138MF-2A-4	FN AQ0768 - RMBS	CF		4	1.A	7,855,099	108.3815	7,828,484	7,223,080	7,682,136		(8,442)			3.500	2.008	MON	21,067	252,808	11/19/2012	11/01/2042
3138MF-R7-4	FN AQ0509 - RMBS			4	1.A	4,390,452	107.6128	4,418,179	4,105,625	4,306,906		(3,082)			3.500	2.354	MON	11,975	143,697	11/02/2012	11/01/2042
3138MJ-T5-8	FN AQ3271 - RMBS			4	1.A	4,289,693	105.5333	4,315,332	4,089,073	4,237,504		(2,508)			3.000	2.252	MON	10,223	122,672	11/20/2012	11/01/2042
3138MK-4P-8	FN AQ4429 - RMBS			4	1.A	1,896,537	107.0337	1,930,684	1,803,810	1,887,012		(1,291)			3.500	2.423	MON	5,261	63,134	03/30/2015	11/01/2042
3138ML-G6-5	FN AQ4720 - RMBS			4	1.A	1,217,918	105.3444	1,212,172	1,150,675	1,179,968		(3,918)			3.000	1.751	MON	2,877	34,520	01/30/2013	11/01/2027
3138MQ-Y8-0	FN AQ8834 - RMBS			4	1.A	2,991,294	105.3437	2,976,284	2,825,307	2,897,317		(9,620)			3.000	1.749	MON	7,063	84,760	01/30/2013	01/01/2028
3138W1-5H-6	FN AR4447 - RMBS			4	1.A	1,255,662	106.5497	1,293,051	1,213,566	1,246,154		(575)			3.000	2.435	MON	3,034	36,407	03/28/2013	03/01/2043
3138W4-M2-4	FN AR6676 - RMBS	CF		4	1.A	6,570,484	106.2309	6,731,652	6,336,814	6,520,257		(3,251)			3.000	2.390	MON	15,842	190,104	02/28/2013	02/01/2043
3138W4-MZ-1	FN AR6675 - RMBS	CF		4	1.A	7,320,318	106.0026	7,442,829	7,021,361	7,257,788		(4,167)			3.000	2.296	MON	17,553	210,641	04/09/2013	02/01/2043
3138W5-MP-0	FN AR7565 - RMBS			4	1.A	4,477,753	106.5582	4,621,225	4,336,807	4,446,300		(1,840)			3.000	2.471	MON	10,842	130,104	03/25/2013	03/01/2043
3138W9-G4-6	FN AS0218 - RMBS			4	1.A	3,995,846	108.3607	4,369,525	4,032,390	4,000,844		282			3.500	3.658	MON	11,761	141,134	09/11/2013	08/01/2043
3138W9-MT-4	FN AS0369 - RMBS			4	1.A	1,944,156	110.7230	2,031,679	1,834,921	1,918,908		(1,130)			4.500	3.363	MON	6,881	82,572	09/18/2013	09/01/2043
3138W9-NL-0	FN AS0394 - RMBS			4	1.A	4,297,035	109.7896	4,548,550	4,142,968	4,263,147		(1,723)			4.000	3.251	MON	13,810	165,719	08/28/2013	09/01/2043
3138W9-TV-2	FN AS0563 - RMBS			4	1.A	2,037,919	109.8257	2,099,709	1,911,856	2,009,438		(1,280)			4.500	3.239	MON	7,169	86,037	09/23/2013	09/01/2043
3138W9-WZ-9	FN AS0663 - RMBS			4	1.A	2,772,223	109.4465	2,944,724	2,690,560	2,769,534		(1,091)			4.000	3.251	MON	8,969	107,622	02/28/2019	10/01/2043
3138WA-BB-2	FN AS0933 - RMBS			4	1.A	2,952,420	109.7967	3,074,486	2,800,162	2,919,380		(1,538)			4.000	2.953	MON	9,334	112,006	11/01/2013	11/01/2043
3138WA-N6-0	FN AS1312 - RMBS	CF		4	1.A	6,987,581	109.8526	7,214,960	6,567,854	6,909,930		(4,794)			4.000	2.719	MON	21,893	262,714	05/30/2014	12/01/2043
3138WB-2E-4	FN AS2572 - RMBS			4	1.A	1,026,968	108.0248	1,044,891	967,269	1,013,183		(471)			4.000	2.779	MON	3,224	38,691	05/30/2014	06/01/2044
3138WB-XQ-3	FN AS2486 - RMBS	CF		4	1.A	8,987,249	109.4947	9,186,051	8,389,497	8,882,945		(5,794)			4.000	2.484	MON	27,965	335,580	10/27/2014	05/01/2044
3138WC-A8-6	FN AS2730 - RMBS			4	1.A	3,740,212	109.7989	3,770,327	3,433,849	3,699,342		(2,801)			4.500	2.439	MON	12,877	154,532	04/21/2015	06/01/2044
3138WC-CD-3	FN AS2767 - RMBS			4	1.A	703,521	106.8869	710,245	664,483	694,367		(310)			4.000	2.837	MON	2,215	26,579	06/16/2014	07/01/2044
3138WC-NQ-2	FN AS3098 - RMBS			4	1.A	2,830,867	107.5802	2,915,617	2,710,180	2,817,721		(1,222)			3.500	2.445	MON	7,905	94,856	10/30/2015	08/01/2044
3138WC-PV-9	FN AS3135 - RMBS			4	1.A	3,193,542	107.0705	3,332,895	3,112,803	3,177,771		(701)			3.500	2.920	MON	9,079	108,954	08/13/2014	08/01/2044
3138WC-XF-5	FN AS3377 - RMBS			4	1.A	3,071,809	107.1223	3,214,255	3,000,546	3,062,272		(681)			3.500	2.927	MON	8,752	105,019	06/10/2015	09/01/2044
3138WD-5T-4	FN AS4457 - RMBS			4	1.A	2,451,816	106.8208	2,491,739	2,332,634	2,429,140		(929)			3.500	2.496	MON	6,804	81,642	03/24/2015	02/01/2045
3138WD-L5-8	FN AS3947 - RMBS	CF		4	1.A	17,439,353	109.4508	18,084,399	16,522,851	17,397,196		(9,430)			4.000	2.641	MON	55,076	660,914	02/28/2017	12/01/2044
3138WE-6G-9	FN AS5370 - RMBS	CF		4	1.A	4,018,893	106.7717	4,150,946	3,887,683	3,995,335		(1,009)			3.500	2.770	MON	11,339	136,069	07/29/2015	07/01/2045
3138WE-6Q-7	FN AS5378 - RMBS			4	1.A	4,283,317	108.9802	4,437,761	4,072,078	4,271,846		(1,899)			4.000	2.698	MON	13,574	162,884	03/28/2017	07/01/2045
3138WE-C5-6	FN AS4591 - RMBS	CF		4	1.A	9,991,376	109.7729	10,207,081	9,298,358	9,880,874		(6,065)			4.000	2.352	MON	30,995	371,934	08/31/2015	03/01/2045
3138WE-J5-9	FN AS4783 - RMBS	CF		4	1.A	8,486,739	107.7009	8,630,554	8,013,445	8,395,290		(3,786)			3.500	2.281	MON	23,373	280,472	04/24/2015	04/01/2045
3138WE-KR-9	FN AS4803 - RMBS			4	1.A	1,595,553	107.3348	1,624,505	1,513,493	1,578,882		(619)			3.500	2.395	MON	4,414	52,972	03/31/2015	04/01/2045
3138WE-RN-1	FN AS4992 - RMBS			4	1.A	11,239,589	107.6212	11,156,592	10,366,533	11,250,753		11,164			3.500	1.431	MON	30,236	120,943	08/23/2021	05/01/2045
3138WE-VR-7	FN AS5123 - RMBS			4	1.A	2,388,626	107.2715	2,450,876	2,284,742	2,367,835		(763)			3.500	2.561	MON	6,664	79,966	05/27/2015	06/01/2045
3138WE-VX-4	FN AS5129 - RMBS			4	1.A	2,228,291	107.6983	2,286,234	2,122,814	2,206,786		(850)			3.500	2.472	MON	6,192	74,299	05/29/2015	06/01/2045
3138WF-PR-1	FN AS5831 - RMBS			4	1.A	3,653,799	108.9811	3,803,085	3,489,675	3,641,649		(1,441)			4.000	2.835	MON	11,632	139,587	12/21/2016	09/01/2045
3138WF-TA-4	FN AS5944 - RMBS	CF		4	1.A	9,055,727	107.3183	9,308,310	8,673,549	8,982,599		(2,897)			3.500	2.578	MON	25,298	303,574	10/30/2015	10/01/2045
3138WF-Y9-1	FN AS6135 - RMBS	CF		4	1.A	7,973,459	109.2866	8,098,911	7,410,708	7,884,566		(4,436)			4.000	2.342	MON	24,702	296,428	03/31/2016	11/01/2045
3138WG-6D-1	FN AS7167 - RMBS	CF		4	1.A	11,684,937	106.7407	11,876,883	11,126,856	11,584,077		(4,124)			3.500	2.438	MON	32,453	389,442	05/31/2016	05/01/2046
3138WG-6W-9	FN AS7184 - RMBS	CF		4	1.A	22,785,274	108.6923	23,495,063	21,616,123	22,676,654		(8,934)			4.000	2.627	MON	72,054	864,645	02/28/2017	05/01/2046
3138WG-LA-0	FN AS6620 - RMBS			4	1.A	2,629,042	107.1790	2,681,607	2,501,988	2,604,067		(945)			3.500	2.440	MON	7,297	87,570	02/24/2016	02/01/2046
3138WG-QQ-0	FN AS6762 - RMBS			4	1.A	2,228,242	106.9051	2,264,627	2,118,353	2,205,583		(857)			3.500	2.419	MON	6,179	74,142	02/12/2016	02/01/2046
3138WG-RA-4	FN AS6780 - RMBS			4	1.A	2,573,131	106.5305	2,609,860	2,449,872	2,548,146		(864)			3.500	2.467	MON	7,145	85,746	03/08/2016	03/01/2046
3138WH-5E-8	FN AS8044 - RMBS			4	1.A	3,998,037	104.9896	4,037,446	3,845,566	3,973,102		(1,292)			3.000	2.285	MON	9,614	115,367	09/16/2016	10/01/2046
3138WH-5W-8	FN AS8060 - RMBS	CF		4	1.A	6,038,680	104.8001	6,063,277	5,785,562	6,001,164		(2,072)			3.000	2.209	MON	14,464	173,567	09/29/2016	10/01/2046
3138WH-6D-9	FN AS8067 - RMBS			4	1.A	11,122,696	105.4686	11,335,962	10,748,189	11,067,280		(3,256)			3.000	2.355	MON	26,870	322,446	11/04/2016	10/01/2046
3138WH-EZ-1	FN AS7351 - RMBS			4	1.A	3,358,429	107.6949	3,611,496	3,353,451	3,358,161		(102)			3.500	3.427	MON	9,781	117,371	12/19/2018	06/01/2046
3138WH-LN-0	FN AS7532 - RMBS			4	1.A	11,490,040	105.6743	12,198,248	11,543,247	11,492,945		247			3.000	3.069	MON	28,858	346,297	03/29/2017	07/01/2046
3138WH-S8-6	FN AS7742 - RMBS			4	1.A	3,642,884	107.6953	3,917,400	3,637,485	3,642,596		(110)			3.500	3.427	MON	10,609	127,312	12/19/2018	08/01/2046
3138WH-ST-0	FN AS7729 - RMBS			4	1.A	8,341,934	105.4632	8,955,795	8,491,868	8,349,131		1,158			3.000	3.343	MON	21,230	254,756	01/31/2018	08/01/2046
3138WJ-5J-3	FN AS8948 - RMBS	CF		4	1.A	3,884,217	107.2600	4,004,922	3,733,843	3,867,977		(1,539)			3.500	2.462	MON	10,890	130,685	08/28/2017	03/01/2042
3138WJ-GK-8	FN AS8301 - RMBS			4	1.A	10,033,309	105.4675	10,600,102	10,050,583	10,032,956		(29)			3.000	3.013	MON	25,126	301,518	11/29/2016	11/01/2046
3138WJ-GQ-5	FN AS8306 - RMBS	CF		4	1.A	5,939,253	104.6764	6,014,930	5,746,216	5,906,003		(2,500)			3.000	2.349	MON	14,366	172,386	10/31/2016	11/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138WJ-NE-4	FN AS8488 - RMBS			4	1.A	12,053,133	105.6810	12,798,869	12,110,849	12,056,962		259			3.000	3.071	MON	30,277	363,326	03/29/2017	12/01/2046
3138WJ-XJ-2	FN AS8780 - RMBS	CF		4	1.A	5,433,619	106.4098	5,627,154	5,288,193	5,412,778		(836)			3.500	2.841	MON	15,424	185,087	02/06/2017	02/01/2047
3138WK-UK-9	FN AS9585 - RMBS			4	1.A	10,126,684	109.2852	10,811,051	9,892,509	10,114,136		(1,479)			4.000	3.305	MON	32,975	395,700	07/31/2018	05/01/2047
3138WM-FS-5	FN AT0176 - RMBS			4	1.A	4,272,968	106.5535	4,400,360	4,129,718	4,240,537		(1,991)			3.000	2.432	MON	10,324	123,892	03/28/2013	03/01/2043
3138WQ-AY-8	FN AT2722 - RMBS	CF		4	1.A	10,582,770	105.5547	10,737,746	10,172,684	10,546,833		(6,411)			3.000	2.244	MON	25,432	305,181	08/31/2016	05/01/2043
3138X0-2X-5	FN AU1689 - RMBS			4	1.A	7,865,611	108.0151	7,710,537	7,138,388	7,860,697		(10,833)			3.500	1.257	MON	20,820	249,844	11/24/2020	08/01/2043
3138XB-W2-6	FN AV0664 - RMBS			4	1.A	2,702,143	109.6914	2,774,973	2,529,800	2,666,706		(1,862)			4.500	3.169	MON	9,487	113,841	03/21/2014	12/01/2043
3138XY-QL-1	FN AW8558 - RMBS	CF		4	1.A	6,067,250	107.5807	6,254,529	5,813,805	6,026,013		(2,375)			3.500	2.526	MON	16,957	203,483	11/26/2014	08/01/2044
3138Y1-4T-9	FN AX0833 - RMBS	CF		4	1.A	5,802,405	107.3101	5,974,515	5,567,525	5,763,045		(2,068)			3.500	2.567	MON	16,239	194,863	11/26/2014	09/01/2044
3138Y1-EQ-4	FN AX0142 - RMBS			4	1.A	3,081,904	108.7471	3,165,041	2,910,460	3,040,447		(1,406)			4.000	2.841	MON	9,702	116,418	09/08/2014	09/01/2044
3138Y6-MY-7	FN AX4874 - RMBS	CF		4	1.A	8,582,644	107.1499	8,804,230	8,216,742	8,509,541		(3,144)			3.500	2.551	MON	23,966	287,586	12/09/2014	12/01/2044
3138YT-6V-1	FN AZ2683 - RMBS			4	1.A	2,250,784	107.6945	2,346,252	2,178,618	2,236,187		(539)			3.500	2.803	MON	6,354	76,252	11/17/2015	11/01/2045
3138YV-6F-1	FN AZ4469 - RMBS			4	1.A	4,556,423	107.6766	4,737,429	4,399,684	4,528,907		(1,271)			3.500	2.724	MON	12,832	153,989	11/23/2015	08/01/2045
3138YX-QE-8	FN AZ5852 - RMBS			4	1.A	5,462,640	107.3144	5,549,190	5,170,965	5,428,865		(2,395)			3.500	2.240	MON	15,082	180,984	06/29/2016	07/01/2045
3138YX-S9-7	FN AZ5943 - RMBS			4	1.A	5,284,888	107.3033	5,431,532	5,061,850	5,241,508		(1,653)			3.500	2.586	MON	14,764	177,165	10/30/2015	10/01/2045
31390F-3X-5	FN 645314 - RMBS			4	1.A	80,064	110.3246	87,564	79,369	79,664		(36)			6.500	6.303	MON	430	5,159	04/18/2002	05/01/2032
31390L-BG-0	FN 649039 - RMBS			4	1.A	244,920	110.5516	270,763	244,920	244,920					5.500	5.431	MON	1,123	13,471	08/30/2002	06/01/2032
31391B-MQ-7	FN 661967 - RMBS			4	1.A	220,698	114.8868	247,068	215,053	218,734		(230)			6.000	5.382	MON	1,075	12,903	09/17/2002	09/01/2032
31391J-QV-5	FN 668368 - RMBS			4	1.A	97,666	110.2240	104,374	94,692	96,511		(150)			6.000	5.220	MON	473	5,682	01/03/2003	11/01/2032
31391U-3R-4	FN 677708 - RMBS			4	1.A	197,469	110.2059	218,922	198,648	197,689		13			5.000	5.097	MON	828	9,933	01/24/2003	02/01/2033
31394D-AW-0	FNR 2005-25 PG - CMO/RMBS			4	1.A	3,211,787	113.7023	3,692,262	3,247,305	3,226,847		162			5.500	5.632	MON	14,883	178,603	03/18/2005	04/25/2035
31395P-KM-3	FHR 2945C PG - CMO/RMBS			4	1.A	6,889,770	114.9526	7,983,162	6,944,744	6,917,755		463			5.500	5.605	MON	31,830	381,965	03/17/2005	03/15/2035
31397S-RW-6	FNR 2011-24 EY - CMO/RMBS			4	1.A	3,590,473	103.7272	4,198,608	4,047,742	3,963,435		13,846			3.000	4.235	MON	10,119	121,432	03/23/2011	04/25/2026
31397W-7A-7	FHR 3456 DK - CMO/RMBS			4	1.A	907,421	111.5166	1,005,016	901,225	903,023		(87)			5.000	4.946	MON	3,755	45,061	02/24/2009	06/15/2038
31398C-VA-3	FHR 3531 JA - CMO/RMBS			4	1.A	4,069,083	109.8791	4,127,936	3,756,800	4,080,406		(1,908)			4.500	2.765	MON	14,088	169,056	11/10/2014	05/15/2039
31400C-EY-6	FN 683351 - RMBS			4	1.A	178,321	110.9805	194,327	175,100	177,418		(146)			5.500	5.017	MON	803	9,631	02/12/2003	02/01/2033
31400G-HB-4	FN 687026 - RMBS			4	1.A	51,272	109.3522	54,282	49,640	49,714		(194)			5.500	4.633	MON	228	2,742	03/05/2003	01/01/2023
31400J-AP-4	FN 688614 - RMBS			4	1.A	160,166	111.5561	175,521	157,339	159,437		(123)			5.500	5.023	MON	721	8,654	03/26/2003	03/01/2033
31400S-V5-5	FN 696436 - RMBS			4	1.A	354,201	111.5327	396,568	355,562	354,426		(4)			5.000	5.046	MON	1,482	17,782	04/10/2003	05/01/2033
31400Y-3Q-7	FN 702007 - RMBS			4	1.A	157,932	112.8117	174,032	154,268	156,909		(147)			5.000	4.420	MON	643	7,714	05/19/2003	05/01/2033
31402D-JR-2	FN 725772 - RMBS			4	1.A	273,376	112.7996	310,148	274,954	273,571		18			5.000	5.102	MON	1,146	13,749	12/14/2004	09/01/2034
31402Q-KY-6	FN 734811 - RMBS			4	1.A	210,069	108.6693	227,925	209,742	209,253		(115)			5.000	4.900	MON	874	10,494	10/27/2003	08/01/2023
31402R-FT-1	FN 735578 - RMBS			4	1.A	2,528,759	112.9677	2,620,790	2,319,945	2,489,769		(6,937)			5.000	2.961	MON	9,666	115,998	01/16/2014	06/01/2035
31402R-RN-1	FN 735893 - RMBS			4	1.A	4,343,670	113.0093	4,511,201	3,991,886	4,280,260		(10,878)			5.000	3.032	MON	16,633	199,595	11/27/2013	10/01/2035
31403C-ZD-6	FN 745140 - RMBS			4	1.A	1,019,099	110.5123	1,034,276	935,892	1,003,752		(2,698)			5.000	2.987	MON	3,900	46,795	01/15/2014	11/01/2035
31403D-BY-4	FN 745355 - RMBS			4	1.A	773,819	113.0230	895,727	792,518	778,245		376			5.000	5.476	MON	3,302	39,629	05/13/2008	03/01/2036
31403D-DX-4	FN 745418 - RMBS			4	1.A	359,607	112.7435	410,047	363,699	360,058		69			5.500	5.744	MON	1,667	20,004	11/16/2006	04/01/2036
31403D-PZ-6	FN 745740 - RMBS			4	1.A	274,576	112.9458	320,552	283,811	275,761		213			5.000	5.769	MON	1,183	14,196	02/21/2007	07/01/2036
31403F-QX-5	FN 747570 - RMBS			4	1.A	476,840	115.0751	540,448	469,648	475,061		(305)			6.000	5.590	MON	2,348	28,179	06/28/2004	11/01/2033
31404K-QK-1	FN 770958 - RMBS			4	1.A	1,006,037	113.0072	1,178,320	1,042,694	1,017,788		843			5.000	5.686	MON	4,345	52,137	05/05/2004	04/01/2034
31404M-QR-2	FN 772764 - RMBS			4	1.A	169,399	113.0351	193,751	171,408	169,676		45			5.000	5.255	MON	714	8,571	08/09/2004	03/01/2034
31404P-QM-6	FN 774560 - RMBS			4	1.A	644,419	112.9869	738,033	653,202	645,858		199			5.000	5.291	MON	2,722	32,662	09/03/2004	04/01/2034
31404Q-C2-3	FN 775089 - RMBS			4	1.A	435,123	111.2762	480,509	431,817	435,542		(242)			5.500	5.169	MON	1,979	23,750	04/20/2004	04/01/2034
31404Q-CM-9	FN 775076 - RMBS			4	1.A	597,955	112.9695	670,166	593,227	595,584		(202)			5.500	5.312	MON	2,719	32,628	04/15/2004	04/01/2034
31404Q-HR-3	FN 775240 - RMBS			4	1.A	96,122	109.6012	104,340	95,200	95,904		(37)			5.500	5.236	MON	436	5,236	04/13/2004	05/01/2034
31404Q-KS-7	FN 775305 - RMBS			4	1.A	210,966	111.0507	231,995	208,910	210,468		(93)			5.500	5.213	MON	958	11,495	04/16/2004	05/01/2034
31404Q-V7-1	FN 775638 - RMBS			4	1.A	580,242	112.7758	666,346	590,859	583,142		188			5.500	5.841	MON	2,708	32,497	05/07/2004	05/01/2034
31404R-XT-9	FN 776590 - RMBS			4	1.A	352,535	113.1550	403,673	356,743	353,396		81			5.500	5.740	MON	1,635	19,621	05/18/2004	04/01/2034
31404R-Z4-2	FN 776663 - RMBS			4	1.A	212,901	113.0753	242,129	214,131	212,975		16			5.000	5.112	MON	892	10,707	12/14/2004	05/01/2034
31404S-BF-1	FN 776838 - RMBS			4	1.A	1,316,721	113.0381	1,469,795	1,300,265	1,309,127		(496)			5.500	5.252	MON	5,960	71,515	08/16/2004	08/01/2034
31404S-TD-7	FN 777348 - RMBS			4	1.A	554,836	112.9941	625,076	553,193	553,843		(126)			5.500	5.406	MON	2,535	30,426	07/07/2004	05/01/2034
31404U-W3-0	FN 779266 - RMBS			4	1.A	323,008	110.9922	352,943	317,989	321,485		(163)			6.000	5.633	MON	1,590	19,079	06/07/2004	06/01/2034
31404V-J8-2	FN 779787 - RMBS			4	1.A	464,837	113.5617	519,995	457,897	462,265		(252)			6.000	5.653	MON	2,289	27,476	06/08/2004	07/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31404W-SE-7	FN 780917 - RMBS			4	1.A	819,314	110.0103	882,170	801,898	811,818		(1,017)			5.500	4.935	MON	3,675	44,105	10/26/2004	06/01/2029
31404X-SJ-4	FN 781821 - RMBS			4	1.A	774,294	113.6407	862,858	759,287	771,583		(526)			5.500	4.986	MON	3,480	41,763	12/13/2004	12/01/2034
31405C-JN-0	FN 785169 - RMBS			4	1.A	1,133,941	113.6904	1,282,570	1,128,125	1,131,482		(275)			5.500	5.364	MON	5,171	62,075	08/04/2004	07/01/2034
31405C-JW-0	FN 785177 - RMBS			4	1.A	113,454	109.6082	124,142	113,259	113,354		(17)			5.500	5.430	MON	519	6,229	07/13/2004	07/01/2034
31405D-NP-8	FN 786198 - RMBS			4	1.A	179,322	110.1186	194,728	176,835	178,901		(125)			6.000	5.566	MON	884	10,610	06/17/2004	07/01/2034
31405J-UG-7	FN 790883 - RMBS			4	1.A	205,106	110.2867	219,816	199,313	204,011		(194)			6.000	5.270	MON	997	11,959	06/02/2005	09/01/2034
31405N-CV-5	FN 793984 - RMBS			4	1.A	407,582	113.9112	456,999	401,189	406,309		(229)			5.500	5.087	MON	1,839	22,065	11/05/2004	09/01/2034
31405N-D4-4	FN 794023 - RMBS			4	1.A	76,900	109.4978	82,950	75,755	76,630		(59)			5.500	5.034	MON	347	4,167	11/10/2004	09/01/2034
31405Q-UE-6	FN 796281 - RMBS			4	1.A	454,508	113.7037	506,932	445,836	451,742		(272)			5.500	5.065	MON	2,043	24,521	12/13/2004	12/01/2034
31405R-5D-4	FN 797444 - RMBS			4	1.A	591,608	113.9468	668,789	586,931	592,548		(259)			5.500	5.179	MON	2,690	32,282	02/28/2005	01/01/2035
31405U-QH-5	FN 799756 - RMBS			4	1.A	425,219	100.5813	433,928	431,420	428,422		233			1.973	2.125	MON	709	9,015	07/27/2007	11/01/2034
31406A-BK-7	FN 803842 - RMBS			4	1.A	1,214,460	113.0285	1,374,619	1,216,170	1,214,124		(83)			5.000	5.001	MON	5,067	60,811	12/15/2004	12/01/2034
31406A-BY-7	FN 803855 - RMBS			4	1.A	908,240	113.7913	1,015,021	892,003	904,361		(537)			5.500	5.053	MON	4,088	49,060	12/10/2004	12/01/2034
31406C-CZ-9	FN 805688 - RMBS			4	1.A	100,535	110.0193	108,075	98,232	99,924		(68)			6.000	5.462	MON	491	5,894	03/09/2005	11/01/2034
31406C-DW-5	FN 805717 - RMBS			4	1.A	429,357	111.0622	472,717	425,633	427,691		(126)			5.500	5.312	MON	1,951	23,410	04/15/2005	01/01/2035
31406C-MM-7	FN 805964 - RMBS			4	1.A	875,938	113.6724	976,999	859,486	868,956		(453)			5.500	5.129	MON	3,939	47,272	12/14/2004	12/01/2034
31406C-SP-4	FN 806126 - RMBS			4	1.A	599,262	112.6377	662,318	588,007	594,432		(281)			5.500	5.142	MON	2,695	32,340	12/14/2004	12/01/2034
31406C-UL-0	FN 806187 - RMBS			4	1.A	283,811	113.4926	319,484	281,502	282,911		(87)			5.500	5.305	MON	1,290	15,514	04/21/2005	01/01/2035
31406D-FJ-0	FN 806669 - RMBS			4	1.A	287,810	109.4711	316,503	289,120	287,983		7			5.000	5.070	MON	1,205	14,456	01/14/2005	12/01/2034
31406D-LQ-7	FN 806835 - RMBS			4	1.A	348,418	112.9975	396,211	350,637	348,699		28			5.000	5.116	MON	1,461	17,532	12/21/2004	12/01/2034
31406E-JR-6	FN 807672 - RMBS			4	1.A	148,837	111.5622	167,103	149,784	148,927		13			5.000	5.120	MON	624	7,489	12/21/2004	12/01/2034
31406E-KC-7	FN 807691 - RMBS			4	1.A	363,094	113.4569	405,867	357,728	362,434		(202)			5.500	5.079	MON	1,640	19,675	02/22/2005	01/01/2035
31406E-VE-1	FN 808013 - RMBS			4	1.A	436,518	113.8725	488,225	428,747	434,885		(244)			5.500	5.052	MON	1,965	23,581	02/17/2005	01/01/2035
31406H-SM-0	FN 810624 - RMBS			4	1.A	305,487	113.5934	341,569	300,695	304,803		(190)			5.500	5.050	MON	1,378	16,539	02/23/2005	01/01/2035
31406L-QD-3	FN 813252 - RMBS			4	1.A	212,254	113.2588	235,918	208,300	211,533		(135)			5.500	5.012	MON	955	11,458	02/15/2005	02/01/2035
31406N-QB-3	FN 815050 - RMBS			4	1.A	329,175	100.4973	335,836	334,175	331,850		175			1.963	2.103	MON	547	8,189	07/27/2007	05/01/2035
31406P-FP-9	FN 815674 - RMBS			4	1.A	286,954	111.1175	318,060	286,238	286,532		(42)			5.000	4.927	MON	1,193	14,312	02/04/2005	02/01/2035
31406P-QM-4	FN 815960 - RMBS			4	1.A	474,414	112.4332	527,955	469,572	473,156		(196)			5.500	5.227	MON	2,152	25,826	04/20/2005	02/01/2035
31406Y-4L-1	FN 824427 - RMBS			4	1.A	541,774	112.5300	604,089	536,825	540,445		(181)			5.500	5.262	MON	2,460	29,525	05/12/2005	05/01/2035
31407C-MN-4	FN 826665 - RMBS			4	1.A	162,260	109.6577	178,966	163,204	162,349		7			5.500	5.605	MON	748	8,976	11/28/2006	08/01/2035
31407T-GG-9	FN 839999 - RMBS			4	1.A	174,313	109.6090	192,174	175,327	174,449		6			5.500	5.599	MON	804	9,643	11/28/2006	09/01/2035
31408D-6V-1	FN 848784 - RMBS			4	1.A	424,349	113.9346	490,921	430,880	425,477		106			5.500	5.812	MON	1,975	23,699	11/03/2006	01/01/2036
31409E-LX-7	FN 868942 - RMBS			4	1.A	212,383	109.6534	237,374	216,476	212,945		71			5.500	5.915	MON	992	11,906	10/20/2006	04/01/2036
3140E6-DU-3	FN BA1914 - RMBS	CF		4	1.A	4,453,070	108.8101	4,524,436	4,158,105	4,404,914		(2,311)			4.000	2.456	MON	13,860	166,324	01/29/2016	08/01/2045
3140E7-PC-8	FN BA3118 - RMBS			4	1.A	1,527,801	107.6841	1,564,064	1,452,455	1,512,465		(578)			3.500	2.423	MON	4,236	50,836	02/24/2016	02/01/2046
3140E7-PD-6	FN BA3119 - RMBS			4	1.A	1,457,356	107.1936	1,488,244	1,388,371	1,443,269		(534)			3.500	2.468	MON	4,049	48,594	02/24/2016	02/01/2046
3140E9-J4-9	FN BA4782 - RMBS			4	1.A	8,189,572	109.4157	8,403,917	7,680,724	8,072,794		(3,426)			4.000	2.573	MON	25,602	307,229	01/07/2016	01/01/2046
3140EU-HY-8	FN BC0246 - RMBS	CF		4	1.A	12,596,316	108.7032	13,052,224	12,007,213	12,542,541		(4,625)			4.000	2.743	MON	40,024	480,289	12/21/2016	02/01/2046
3140EU-J3-4	FN BC0281 - RMBS			4	1.A	14,924,971	107.7709	15,275,642	14,174,182	14,914,794		(7,009)			3.500	2.166	MON	41,341	496,096	11/27/2019	03/01/2046
3140EV-VB-0	FN BC1509 - RMBS			4	1.A	5,090,375	105.1719	5,129,238	4,877,006	5,053,328		(1,840)			3.000	2.223	MON	12,193	146,310	08/04/2016	08/01/2046
3140EW-XG-5	FN BC2478 - RMBS			4	1.A	1,784,261	107.9389	1,793,109	1,661,226	1,757,101		(845)			4.000	2.404	MON	5,537	66,450	03/04/2016	02/01/2046
3140F0-HY-3	FN BC4746 - RMBS			4	1.A	11,702,925	105.4656	11,873,196	11,257,887	11,632,508		(3,865)			3.000	2.280	MON	28,145	337,737	10/07/2016	10/01/2046
3140F9-WP-6	FN BD2453 - RMBS			4	1.A	14,736,187	105.6432	15,748,641	14,907,389	14,754,289		1,088			3.000	3.197	MON	37,268	447,222	01/25/2017	01/01/2047
3140FC-S3-3	FN BD5037 - RMBS			4	1.A	9,994,376	108.3428	10,564,890	9,751,354	9,979,667		(1,557)			4.000	3.274	MON	32,505	390,054	04/30/2018	02/01/2047
3140FC-S9-0	FN BD5043 - RMBS	CF		4	1.A	7,517,310	107.2422	8,082,570	7,536,741	7,517,478		8			3.500	3.530	MON	21,982	263,786	12/20/2018	02/01/2047
3140FD-CH-7	FN BD5471 - RMBS	CF		4	1.A	23,070,469	104.8993	23,262,967	22,176,480	22,919,096		(7,610)			3.000	2.279	MON	55,441	665,295	07/29/2016	08/01/2046
3140FQ-SG-3	FN BE5018 - RMBS			4	1.A	2,159,995	109.4465	2,237,813	2,044,663	2,153,905		(1,192)			4.000	2.625	MON	6,816	81,787	01/31/2017	01/01/2045
3140FX-GJ-5	FN BF0200 - RMBS			4	1.A	9,706,927	107.0695	9,928,164	9,272,635	9,710,228		9,067			3.500	2.631	MON	27,045	324,542	12/09/2019	11/01/2051
3140FX-R8-7	FN BF0510 - RMBS			4	1.A	16,187,667	103.7672	15,825,692	15,251,151	16,195,318		7,651			3.000	1.770	MON	38,128	190,639	07/21/2021	08/01/2050
3140GS-PD-8	FN BH4019 - RMBS	CF		4	1.A	13,545,983	107.2675	14,056,044	13,103,732	13,501,056		(2,458)			4.000	3.086	MON	43,679	524,157	01/31/2018	09/01/2047
3140GW-PL-1	FN BH7626 - RMBS	CF		4	1.A	13,764,079	107.2868	13,954,305	13,006,549	13,649,626		(3,909)			4.000	2.567	MON	43,355	520,262	08/28/2017	08/01/2047
3140GY-EM-7	FN BH9139 - RMBS			4	1.A	7,337,106	106.4669	7,216,247	6,777,927	7,338,745		1,640			3.500	1.400	MON	19,769	197,690	01/21/2021	09/01/2047
3140H9-GH-0	FN BJ7399 - RMBS			4	1.A	8,564,625	108.0491	8,983,104	8,313,909	8,507,621		(1,333)			4.500	3.725	MON	31,177	374,126	11/14/2018	11/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140HB-FH-6	FN BJ9167 - RMBS			4	1.A	9,100,454	108.2333	9,649,569	8,915,527	9,076,064		(777)			4.000	3.365	MON	29,718	356,621	12/21/2018	05/01/2048
3140J5-5E-5	FN BM1744 - RMBS			4	1.A	9,083,539	109.2756	9,485,883	8,680,700	9,061,155		(2,512)			4.500	3.163	MON	32,553	390,632	07/31/2018	09/01/2047
3140J5-DS-5	FN BM1012 - RMBS			4	1.A	7,207,555	110.5698	7,397,251	6,690,116	7,185,784		(8,205)			4.500	2.761	MON	25,088	301,055	07/26/2017	10/01/2045
3140J5-PJ-2	FN BM1324 - RMBS			4	1.A	7,653,043	109.6112	7,919,017	7,224,644	7,623,693		(7,134)			4.000	2.672	MON	24,082	288,986	06/28/2017	06/01/2045
3140J7-2D-6	FN BM3471 - RMBS			4	1.A	2,166,246	107.0696	2,134,460	1,993,526	2,168,093		1,846			3.500	1.292	MON	5,814	63,959	01/19/2021	01/01/2048
3140J7-S7-1	FN BM3241 - RMBS			4	1.A	12,303,677	105.4616	12,922,151	12,252,943	12,299,054		(1,078)			3.000	2.900	MON	30,632	367,588	12/27/2017	02/01/2044
3140J7-WY-7	FN BM3362 - RMBS			4	1.A	6,958,354	110.7584	7,296,265	6,587,547	6,936,378		(7,654)			4.500	3.170	MON	24,703	296,440	01/04/2019	01/01/2044
3140J7-YG-4	FN BM3410 - RMBS			4	1.A	8,784,648	105.3875	9,430,318	8,948,233	8,792,446		1,279			3.000	3.356	MON	22,371	268,447	01/31/2018	12/01/2047
3140J8-A7-8	FN BM3629 - RMBS			4	1.A	16,841,615	107.6581	17,203,957	15,980,183	16,826,532		(4,479)			3.500	2.019	MON	46,609	559,306	11/26/2019	03/01/2048
3140J8-JN-4	FN BM3868 - RMBS			4	1.A	8,642,540	109.6109	9,194,107	8,387,953	8,635,158		(2,947)			4.000	3.201	MON	27,960	335,518	02/28/2019	09/01/2046
3140J9-5G-2	FN BM5346 - RMBS			4	1.A	20,150,290	107.7879	19,972,030	18,529,002	20,145,665		(4,624)			3.500	1.556	MON	54,043	324,258	05/25/2021	12/01/2046
3140J9-BT-7	FN BM4549 - RMBS			4	1.A	11,030,724	111.0505	11,454,146	10,314,360	11,002,363		(13,115)			4.000	2.401	MON	34,381	412,574	07/11/2019	11/01/2043
3140J9-FU-0	FN BM4678 - RMBS			4	1.A	7,482,022	107.8878	8,029,534	7,442,484	7,471,754		(198)			4.000	3.817	MON	24,808	297,699	11/20/2018	11/01/2048
3140J9-L6-6	FN BM4848 - RMBS			4	1.A	6,693,025	109.8487	6,894,372	6,276,243	6,677,116		(7,356)			4.000	2.471	MON	20,921	251,050	07/11/2019	12/01/2043
3140J9-ME-8	FN BM4856 - RMBS			4	1.A	11,463,897	109.2611	12,112,065	11,085,433	11,457,044		(3,068)			4.000	3.035	MON	36,951	443,417	02/20/2019	04/01/2047
3140J9-UF-6	FN BM5081 - RMBS			4	1.A	5,416,931	108.5965	5,419,405	4,990,407	5,402,738		(1,912)			4.000	1.451	MON	16,635	199,616	03/11/2020	11/01/2048
3140J9-VV-0	FN BM5127 - RMBS			4	1.A	10,643,375	107.6835	10,483,270	9,735,258	10,648,072		(9,356)			3.500	1.240	MON	28,395	340,734	11/19/2020	03/01/2047
3140JV-DZ-2	FN B01019 - RMBS	CF		4	1.A	15,212,539	105.4183	15,591,003	14,789,648	15,087,924		(21,011)			3.500	2.824	MON	43,136	517,638	07/30/2019	08/01/2049
3140JW-BQ-2	FN B01846 - RMBS			4	1.A	12,328,518	107.9656	12,523,896	11,599,899	12,176,628		(38,467)			3.500	1.944	MON	33,833	405,996	01/29/2020	08/01/2049
3140KB-5W-0	FN BP4460 - RMBS			4	1.A	16,355,571	102.1947	16,132,255	15,785,802	16,265,451		(45,937)			2.500	1.940	MON	32,887	394,645	05/28/2020	06/01/2050
3140KG-5R-0	FN BP8955 - RMBS			4	1.A	30,185,052	102.1972	29,309,518	28,679,384	29,955,294		(138,544)			2.500	1.708	MON	59,749	716,985	07/30/2020	08/01/2050
3140KH-LY-5	FN BP9342 - RMBS			4	1.A	37,274,080	102.1970	36,458,083	35,674,310	37,032,410		(135,347)			2.500	1.812	MON	74,321	891,858	06/30/2020	07/01/2050
3140KH-LY-5	FN BP9342 - RMBS	CF		4	1.A	41,096,009	102.1970	40,196,343	39,332,206	40,832,800		(157,215)			2.500	1.810	MON	81,942	1,051,872	06/30/2020	07/01/2050
3140KH-MU-2	FN BP9370 - RMBS			4	1.A	21,469,975	99.8309	20,746,441	20,781,585	21,376,666		(68,661)			2.000	1.584	MON	34,636	528,375	07/22/2020	07/01/2050
3140KH-MU-2	FN BP9370 - RMBS	CF		4	1.A	42,939,951	99.8309	41,492,882	41,563,171	42,754,948		(90,480)			2.000	1.584	MON	69,272	754,389	07/22/2020	07/01/2050
3140KK-LM-4	FN B00331 - RMBS			4	1.A	17,495,757	99.8309	16,911,269	16,939,916	17,420,445		(41,774)			2.000	1.589	MON	28,233	338,798	07/23/2020	07/01/2050
3140KL-JH-6	FN B01163 - RMBS	CF		4	1.A	26,659,594	99.8309	25,761,171	25,804,810	26,555,462		(68,281)			2.000	1.580	MON	43,008	535,964	08/25/2020	08/01/2050
3140KN-KN-7	FN B03000 - RMBS			4	1.A	5,571,723	99.8309	5,373,393	5,382,495	5,551,445		(25,466)			2.000	1.552	MON	8,971	157,694	10/29/2020	10/01/2050
3140KN-KN-7	FN B03000 - RMBS	CF		4	1.A	46,047,301	99.8309	44,408,204	44,483,431	45,881,165		(130,230)			2.000	1.551	MON	74,139	871,081	10/29/2020	10/01/2050
3140KN-KS-6	FN B03004 - RMBS			4	1.A	9,583,693	99.8309	9,203,654	9,219,245	9,549,771		(31,849)			2.000	1.492	MON	15,365	184,385	11/23/2020	10/01/2050
3140KN-KS-6	FN B03004 - RMBS	CF		4	1.A	46,749,723	99.8309	44,895,874	44,971,927	46,585,907		(159,387)			2.000	1.492	MON	74,953	927,237	11/23/2020	10/01/2050
3140KQ-VE-8	FN B05112 - RMBS	CF		4	1.A	45,072,698	99.8309	43,278,846	43,352,159	44,912,456		(155,027)			2.000	1.493	MON	72,254	892,023	11/24/2020	11/01/2050
3140KS-JV-0	FN B06575 - RMBS			4	1.A	25,299,013	102.2655	24,997,251	24,443,491	25,274,681		(24,332)			2.500	1.944	MON	50,924	152,772	09/23/2021	09/01/2051
3140KT-L7-8	FN B07549 - RMBS			4	1.A	9,376,863	99.8966	9,031,991	9,041,344	9,344,300		(45,691)			2.000	1.516	MON	15,069	256,998	11/23/2020	11/01/2050
3140KT-L7-8	FN B07549 - RMBS	CF		4	1.A	46,884,314	99.8966	45,159,955	45,206,721	46,722,984		(141,017)			2.000	1.516	MON	75,345	853,244	11/23/2020	11/01/2050
3140KT-UB-9	FN B07777 - RMBS	CF		4	1.A	46,650,131	102.5150	46,543,439	45,401,587	46,548,598		(102,727)			2.000	1.411	MON	75,669	614,759	03/29/2021	03/01/2036
3140KV-XN-5	FN B09684 - RMBS	CF		4	1.A	26,132,073	102.2326	25,251,682	24,700,231	26,018,168		(119,600)			2.500	1.609	MON	51,459	537,956	01/26/2021	01/01/2051
3140L2-5B-5	FN BR4441 - RMBS	CF		4	1.A	42,429,750	102.5150	42,300,548	41,262,787	42,334,919		(96,160)			2.000	1.392	MON	68,771	560,388	03/29/2021	03/01/2036
3140L4-CK-3	FN BR5473 - RMBS			4	1.A	14,522,976	102.4660	14,360,545	14,014,935	14,477,347		(45,629)			2.500	1.935	MON	29,198	262,780	02/26/2021	03/01/2051
3140L6-WJ-9	FN BR7848 - RMBS			4	1.A	32,511,164	102.5150	32,289,503	31,497,343	32,435,504		(75,661)			2.000	1.317	MON	52,496	367,469	04/28/2021	04/01/2036
3140LN-HS-9	FN BT0240 - RMBS			4	1.A	19,724,123	99.8341	19,659,152	19,691,816	19,723,236		(887)			2.000	1.970	MON	32,820	65,639	09/29/2021	09/01/2051
3140M1-3G-7	FN BU0798 - RMBS			4	1.A	19,820,664	99.8341	19,727,678	19,760,456	19,818,733		(1,931)			2.000	1.953	MON	32,934	65,868	09/30/2021	09/01/2051
3140M1-F2-5	FN BU0184 - RMBS			4	1.A	15,861,819	100.3300	15,852,243	15,800,100	15,860,535		(1,284)			2.000	1.942	MON	26,334	52,667	10/14/2021	10/01/2051
3140M3-CP-3	FN BU1877 - RMBS			4	1.A	7,972,532	99.9488	7,957,259	7,961,336	7,972,160		(372)			2.000	1.973	MON	13,269	26,538	10/07/2021	10/01/2051
3140Q7-CT-2	FN CA0081 - RMBS			4	1.A	4,847,131	106.6952	5,002,810	4,688,881	4,824,503		(925)			3.500	2.700	MON	13,676	164,111	07/19/2017	08/01/2047
3140Q7-KA-4	FN CA0288 - RMBS	CF		4	1.A	5,697,162	106.1172	5,821,016	5,485,458	5,668,009		(1,200)			3.500	2.594	MON	15,999	191,991	08/28/2017	09/01/2047
3140Q7-KQ-9	FN CA0302 - RMBS			4	1.A	9,670,133	106.2846	9,907,863	9,322,014	9,620,965		(1,938)			3.500	2.625	MON	27,189	326,270	08/22/2017	09/01/2047
3140Q7-SV-0	FN CA0531 - RMBS	CF		4	1.A	9,050,470	107.2409	9,374,758	8,741,776	9,004,572		(2,692)			3.500	2.637	MON	25,497	305,980	09/27/2017	10/01/2042
3140Q7-XR-3	FN CA0687 - RMBS	CF		4	1.A	3,521,643	106.9861	3,650,871	3,412,471	3,508,296		(1,002)			3.500	2.686	MON	9,953	119,436	12/15/2017	11/01/2042
3140Q8-WW-1	FN CA1560 - RMBS			4	1.A	4,911,448	109.5177	5,128,107	4,682,447	4,870,960		(1,083)			4.500	3.220	MON	17,559	210,710	06/28/2018	04/01/2048
3140Q8-ZZ-1	FN CA1659 - RMBS			4	1.A	3,615,308	106.5698	3,751,136	3,519,887	3,597,669		(357)			4.000	3.240	MON	11,733	140,796	04/18/2018	05/01/2048
3140Q9-A8-6	FN CA1830 - RMBS			4	1.A	6,407,023	106.0222	6,673,987	6,294,895	6,384,111		(3,730)			4.000	3.461	MON	20,983	251,796	11/14/2018	05/01/2033
3140Q9-AA-1	FN CA1800 - RMBS	CF		4	1.A	5,255,819	106.5482	5,475,080	5,138,595	5,233,098		(439)			4.000	3.355	MON	17,129	205,544	05/07/2018	05/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31409J-NW-9	FN CA2204 - RMBS			4	1.A	2,804,694	106.9482	2,885,070	2,697,632	2,786,833		(492)			4.500	3.436	MON	10,116	121,393	02/13/2019	08/01/2048
31409J-UH-4	FN CA2383 - RMBS			4	1.A	4,081,756	106.4518	4,265,131	4,006,631	4,065,409		(272)			4.000	3.475	MON	13,355	160,265	09/07/2018	09/01/2048
31409J-V6-7	FN CA2436 - RMBS			4	1.A	1,505,168	106.3817	1,580,846	1,486,013	1,500,641		(72)			4.000	3.628	MON	4,953	59,441	09/24/2018	10/01/2048
31409J-V7-5	FN CA2437 - RMBS			4	1.A	3,024,139	107.3101	3,135,346	2,921,763	2,999,707		(503)			4.500	3.629	MON	10,957	131,479	09/24/2018	10/01/2048
31400A-ME-7	FN CA3056 - RMBS	CF		4	1.A	6,437,445	107.2036	6,641,729	6,195,436	6,372,340		(3,505)			4.500	3.470	MON	23,233	278,795	02/27/2019	02/01/2049
31400A-NN-6	FN CA3096 - RMBS			4	1.A	1,415,502	107.0385	1,447,291	1,352,122	1,399,344		(919)			4.500	3.265	MON	5,070	60,845	04/30/2019	02/01/2049
31400B-BN-7	FN CA3644 - RMBS			4	1.A	6,526,736	105.5094	6,749,228	6,396,801	6,489,209		(4,925)			3.500	2.998	MON	18,657	223,888	05/29/2019	06/01/2049
31400B-ER-5	FN CA3743 - RMBS			4	1.A	3,052,892	106.3991	3,131,788	2,943,433	3,019,950		(4,400)			4.000	3.111	MON	9,811	117,737	06/07/2019	06/01/2049
31400B-EV-6	FN CA3747 - RMBS			4	1.A	2,528,243	105.8626	2,609,195	2,464,700	2,509,607		(2,745)			3.500	2.882	MON	7,189	86,264	06/07/2019	06/01/2049
31400B-TN-8	FN CA4156 - RMBS	CF		4	1.A	29,771,614	106.8433	30,525,940	28,570,750	29,484,704		(71,671)			3.500	2.468	MON	83,331	999,976	11/27/2019	09/01/2049
31400D-6P-4	FN CA6277 - RMBS			4	1.A	19,192,175	99.8309	18,726,665	18,758,387	19,130,622		(31,647)			2.000	1.705	MON	31,264	375,168	06/18/2020	07/01/2050
31400D-6Y-5	FN CA6286 - RMBS			4	1.A	13,783,136	102.4212	13,553,541	13,233,134	13,699,846		(46,647)			2.500	1.860	MON	27,569	330,828	06/18/2020	07/01/2050
31400D-UM-4	FN CA5987 - RMBS	CF		4	1.A	33,022,289	102.6535	32,424,255	31,586,108	32,820,106		(116,637)			2.500	1.790	MON	65,804	833,270	06/25/2020	06/01/2050
31400E-UR-1	FN CA6891 - RMBS			4	1.A	20,225,155	100.0508	19,586,619	19,576,677	20,143,693		(51,883)			2.000	1.573	MON	32,628	391,534	08/12/2020	08/01/2050
31400E-US-9	FN CA6892 - RMBS			4	1.A	18,287,616	103.0594	17,751,501	17,224,539	18,141,331		(99,123)			2.500	1.564	MON	35,884	430,613	08/12/2020	09/01/2050
31400F-EA-3	FN CA7328 - RMBS			4	1.A	21,564,548	100.3333	20,703,165	20,634,389	21,481,809		(78,608)			2.000	1.418	MON	34,391	412,688	12/14/2020	10/01/2050
31400F-EA-3	FN CA7328 - RMBS	CF		4	1.A	46,879,453	100.3333	45,006,880	44,857,367	46,701,677		(175,157)			2.000	1.417	MON	74,762	925,251	12/14/2020	10/01/2050
31400F-PZ-6	FN CA7639 - RMBS			4	1.A	22,142,348	99.8309	21,389,685	21,425,919	22,065,498		(61,962)			2.000	1.573	MON	35,710	428,518	10/23/2020	11/01/2050
31400F-QN-2	FN CA7660 - RMBS			4	1.A	21,657,003	97.3180	20,822,379	21,396,237	21,629,070		(22,315)			1.500	1.348	MON	26,745	320,944	10/27/2020	11/01/2050
31400G-LU-9	FN CA8438 - RMBS			4	1.A	20,212,838	100.3336	19,388,104	19,323,648	20,125,499		(111,854)			2.000	1.420	MON	32,206	504,728	12/14/2020	01/01/2051
31400G-LU-9	FN CA8438 - RMBS	CF		4	1.A	48,125,804	100.3336	46,162,152	46,008,686	47,919,444		(171,068)			2.000	1.420	MON	76,681	828,121	12/14/2020	01/01/2051
31400Q-R7-4	FN CA8609 - RMBS			4	1.A	19,919,576	103.1544	19,633,719	19,033,336	19,870,332		(49,243)			2.500	1.729	MON	39,653	277,569	04/30/2021	01/01/2051
31400Q-YZ-4	FN CA8827 - RMBS	CF		4	1.A	44,048,277	102.7379	42,517,215	41,384,171	43,836,103		(219,589)			2.500	1.515	MON	86,217	889,549	01/27/2021	02/01/2051
31400H-PR-0	FN CA9431 - RMBS			4	1.A	7,911,709	102.8613	7,890,285	7,670,798	7,891,124		(20,585)			2.000	1.324	MON	12,785	102,277	03/30/2021	03/01/2036
31400K-HZ-4	FN CB0247 - RMBS			4	1.A	2,389,007	102.8009	2,388,012	2,322,948	2,383,046		(7,069)			2.000	1.402	MON	3,872	38,120	03/30/2021	04/01/2036
31400K-HZ-4	FN CB0247 - RMBS	CF		4	1.A	47,780,133	102.8009	47,760,239	46,458,956	47,663,047		(117,303)			2.000	1.401	MON	77,432	621,681	03/30/2021	04/01/2036
31400L-CB-0	FN CB0965 - RMBS			4	1.A	69,461,478	104.8065	68,527,839	65,385,125	69,274,555		(186,924)			2.500	1.045	MON	136,219	408,657	08/30/2021	06/01/2036
31400L-YS-9	FN CB1620 - RMBS			4	1.A	19,683,656	99.8341	19,589,787	19,622,336	19,682,365		(1,291)			2.000	1.951	MON	32,704	65,408	09/30/2021	09/01/2051
31400M-AP-9	FN CB1813 - RMBS			4	1.A	18,999,497	99.9837	19,049,973	19,053,084	18,999,866		369			2.000	2.027	MON	31,755	63,510	10/22/2021	09/01/2051
31400M-KC-7	FN CB2090 - RMBS			4	1.A	21,352,766	102.2654	21,272,283	20,801,050	21,345,635		(7,131)			2.500	2.072	MON	43,336	43,336	11/12/2021	11/01/2051
31400M-RZ-9	FN CB2303 - RMBS			4	1.A	4,999,375	102.2809	4,974,281	4,863,353	4,998,047		(1,327)			2.500	2.049	MON	10,132	10,132	11/22/2021	11/01/2051
3140X3-BL-1	FN FM0042 - RMBS			4	1.A	13,413,730	105.6027	13,175,072	12,476,075	13,418,154		(9,993)			3.000	1.458	MON	31,190	374,282	05/27/2020	08/01/2047
3140X4-5N-2	FN FM1752 - RMBS			4	1.A	4,777,106	107.9706	4,895,865	4,534,442	4,768,860		(3,733)			3.500	2.301	MON	13,225	158,705	10/31/2019	02/01/2045
3140X4-H2-5	FN FM1148 - RMBS	CF		4	1.A	11,125,857	105.7246	11,458,399	10,837,973	11,115,469		(1,435)			3.500	2.746	MON	31,611	379,329	06/26/2019	12/01/2048
3140X4-MG-8	FN FM1258 - RMBS	CF		4	1.A	14,803,958	107.6453	15,093,813	14,021,805	14,652,198		(29,458)			4.000	2.529	MON	46,739	560,872	12/19/2019	07/01/2049
3140X5-CP-6	FN FM1877 - RMBS			4	1.A	16,338,838	107.5336	16,688,387	15,519,229	16,329,802		(7,947)			3.500	2.177	MON	45,264	543,173	12/19/2019	01/01/2048
3140X5-T5-2	FN FM2371 - RMBS			4	1.A	17,533,350	105.9728	17,477,334	16,492,275	17,493,420		(39,931)			3.000	1.440	MON	41,231	329,846	03/22/2021	01/01/2050
3140X5-YJ-6	FN FM2512 - RMBS			4	1.A	10,579,467	108.3525	10,674,227	9,851,388	10,561,175		(10,809)			3.500	1.843	MON	28,733	344,799	02/28/2020	06/01/2045
3140X6-2N-0	FN FM3480 - RMBS			4	1.A	4,368,976	102.1947	4,281,559	4,189,608	4,341,794		(23,667)			2.500	1.837	MON	8,728	157,029	06/25/2020	06/01/2050
3140X6-2N-0	FN FM3480 - RMBS	CF		4	1.A	37,341,676	102.1947	36,594,518	35,808,619	37,112,195		(130,294)			2.500	1.836	MON	74,601	914,942	06/25/2020	06/01/2050
3140X6-DT-5	FN FM2813 - RMBS			4	1.A	21,894,469	105.3119	21,666,102	20,573,279	21,889,260		(5,210)			3.000	1.738	MON	51,433	308,599	05/27/2021	04/01/2048
3140X6-FL-0	FN FM2870 - RMBS			4	1.A	14,834,502	105.1726	14,658,209	13,937,289	14,675,727		(72,735)			3.000	1.630	MON	34,843	418,119	05/28/2020	03/01/2050
3140X6-RR-4	FN FM3195 - RMBS			4	1.A	5,355,863	108.3038	5,238,305	4,836,676	5,350,003		(8,335)			3.500	1.187	MON	14,107	169,284	07/16/2020	11/01/2045
3140X6-TB-7	FN FM3245 - RMBS			4	1.A	24,436,405	105.6694	23,898,701	22,616,484	24,409,427		(32,485)			3.000	1.437	MON	56,541	678,495	05/20/2020	02/01/2047
3140X6-YM-7	FN FM3415 - RMBS			4	1.A	11,134,609	105.6584	10,905,818	10,321,770	11,132,326		(11,387)			3.000	1.392	MON	25,804	309,653	05/22/2020	05/01/2047
3140X6-YS-4	FN FM3420 - RMBS			4	1.A	5,709,733	107.0396	5,635,313	5,264,701	5,715,886		(4,470)			3.500	1.425	MON	15,355	184,265	09/28/2020	07/01/2046
3140X8-DY-0	FN FM4618 - RMBS			4	1.A	12,306,679	107.2405	12,183,116	11,360,558	12,306,400		(279)			3.500	1.479	MON	33,135	265,080	03/25/2021	01/01/2048
3140X8-P3-5	FN FM4941 - RMBS			4	1.A	6,971,932	105.8516	6,917,307	6,534,909	6,969,263		(7,405)			3.000	1.686	MON	16,337	196,047	11/17/2020	02/01/2047
3140X9-FF-7	FN FM5565 - RMBS			4	1.A	18,180,164	107.0931	17,988,469	16,797,033	18,201,009		20,845			3.500	1.373	MON	48,991	195,965	08/23/2021	04/01/2048
3140X9-GS-8	FN FM5608 - RMBS	CF		4	1.A	39,442,706	102.8124	38,200,279	37,155,331	39,235,345		(216,689)			2.500	1.541	MON	77,407	804,209	01/28/2021	01/01/2051
3140X9-MG-7	FN FM5758 - RMBS			4	1.A	4,548,146	107.4588	4,449,396	4,140,560	4,547,851		(295)			3.500	1.090	MON	12,077	120,766	02/04/2021	08/01/2047
3140XA-V4-1	FN FM6934 - RMBS			4	1.A	15,508,884	105.8076	15,260,291	14,422,676	15,507,597		(1,287)			3.000	1.462	MON	36,057	252,397	04/19/2021	04/01/2051
3140XB-FD-7	FN FM7363 - RMBS			4	1.A	37,823,276	103.2959	37,460,276	36,265,013	37,698,802		(124,473)			2.500	1.624	MON	75,552	453,313	05/27/2021	05/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140XB-QT-0	FN FM7665 - RMBS			4	1.A	7,331,830	108.6354	7,271,084	6,693,109	7,336,969		5,138			3.500	1.356	MON	19,522	78,086	08/23/2021	11/01/2047
3140XB-W9-7	FN FM7871 - RMBS			4	1.A	35,615,016	102.8682	35,106,114	34,127,280	35,544,559		(70,457)			2.000	1.048	MON	56,879	227,515	07/30/2021	07/01/2036
3140XC-NJ-3	FN FM8492 - RMBS			4	1.A	23,955,468	107.9265	23,716,143	21,974,344	23,969,715		14,247			3.500	1.497	MON	64,092	256,367	08/23/2021	07/01/2047
3140XD-CJ-3	FN FM9072 - RMBS			4	1.A	5,932,608	99.8674	5,950,074	5,957,976	5,932,843		235			2.000	2.045	MON	9,930	19,860	10/22/2021	10/01/2051
31410A-H8-2	FN 883255 - RMBS			4	1.A	216,920	101.2287	218,383	215,732	216,389		(45)			2.139	2.048	MON	385	5,407	08/29/2006	07/01/2036
31410D-W6-3	FN 886369 - RMBS			4	1.A	460,059	113.4280	526,940	464,559	460,779		49			6.000	6.190	MON	2,323	27,874	07/21/2006	08/01/2036
31410K-7E-8	FN 890193 - RMBS			4	1.A	420,187	105.2711	431,678	410,064	413,096		(863)			3.500	2.820	MON	1,196	14,361	07/27/2010	08/01/2025
31410K-HK-3	FN 889534 - RMBS			4	1.A	784,280	113.9904	896,385	786,369	784,173		(23)			5.500	5.537	MON	3,604	43,252	05/28/2008	05/01/2038
31410L-C5-9	FN 890292 - RMBS			4	1.A	4,380,013	110.3277	4,462,149	4,044,449	4,320,915		(5,903)			4.500	2.825	MON	15,167	182,001	05/29/2014	01/01/2041
31410L-DP-4	FN 890310 - RMBS			4	1.A	4,272,912	110.0836	4,410,222	4,006,246	4,242,337		(4,873)			4.500	3.051	MON	15,023	180,283	04/03/2014	12/01/2040
31410L-L8-3	FN 890551 - RMBS			4	1.A	3,005,671	110.1301	3,051,268	2,770,603	2,981,888		(4,072)			4.500	2.678	MON	10,390	124,678	10/28/2014	08/01/2041
31410L-NH-1	FN 890592 - RMBS			4	1.A	391,436	104.0147	376,733	362,192	371,574		(3,294)			4.500	1.928	MON	1,358	16,300	01/17/2014	10/01/2026
31410L-VD-1	FN 890812 - RMBS			4	1.A	11,118,833	107.1722	11,567,468	10,793,346	11,104,300		(2,937)			3.500	2.732	MON	31,481	377,767	12/27/2017	01/01/2047
31410M-YD-6	FN 891808 - RMBS			4	1.A	259,051	110.3246	283,934	257,362	258,617		(60)			6.500	6.329	MON	1,394	16,729	07/17/2006	07/01/2036
31410P-6R-9	FN 893780 - RMBS			4	1.A	110,716	113.2200	119,170	105,255	110,067		(168)			6.000	4.696	MON	526	6,315	07/23/2009	10/01/2036
31410Q-DB-4	FN 893898 - RMBS			4	1.A	193,614	113.1677	208,303	184,066	192,477		(248)			6.000	4.765	MON	920	11,044	07/23/2009	10/01/2036
31410Y-UX-0	FN 901598 - RMBS			4	1.A	175,422	114.1123	201,802	176,845	175,530		18			5.500	5.666	MON	811	9,726	11/20/2006	11/01/2036
31411B-EF-6	FN 902934 - RMBS			4	1.A	853,551	114.2349	983,350	860,814	854,963		73			5.500	5.648	MON	3,945	47,345	11/17/2006	12/01/2036
31411F-UW-2	FN 906997 - RMBS			4	1.A	194,676	100.6029	196,834	195,654	195,129		34			1.858	1.916	MON	303	4,306	10/16/2007	05/01/2037
31411F-VX-9	FN 907030 - RMBS			4	1.A	71,010	100.4065	71,098	70,810	70,879		(5)			1.877	1.829	MON	111	1,506	10/16/2007	09/01/2037
31411J-WT-9	FN 909758 - RMBS			4	1.A	718,099	113.7212	809,547	711,870	716,094		(170)			5.500	5.305	MON	3,263	39,157	01/07/2008	02/01/2037
31411R-GX-0	FN 912914 - RMBS			4	1.A	256,996	114.0794	296,270	259,705	257,585		26			6.000	6.188	MON	1,299	15,582	06/19/2007	06/01/2037
31411U-AZ-4	FN 914524 - RMBS			4	1.A	648,472	100.7174	649,875	645,246	646,200		(63)			2.274	2.125	MON	1,223	17,294	04/17/2007	04/01/2037
31411U-N6-4	FN 914913 - RMBS			4	1.A	457,003	100.6451	457,449	454,517	455,158		(42)			2.049	1.937	MON	776	11,163	05/07/2007	04/01/2037
31411U-XT-3	FN 915190 - RMBS			4	1.A	213,884	100.1379	213,130	212,836	213,163		(21)			2.159	2.136	MON	383	5,696	04/12/2007	04/01/2037
31411X-YZ-2	FN 917928 - RMBS			4	1.A	383,616	112.4616	437,055	388,626	384,550		66			6.000	6.255	MON	1,943	23,318	07/10/2007	05/01/2037
31411Y-BY-8	FN 918155 - RMBS			4	1.A	376,682	100.2468	377,493	376,564	376,564					1.979	1.965	MON	621	9,134	07/17/2007	05/01/2037
31412M-AC-2	FN 928903 - RMBS			4	1.A	1,448,987	115.8571	1,587,005	1,369,795	1,435,386		(1,835)			6.000	4.712	MON	6,849	82,191	09/25/2009	12/01/2037
31412Q-7B-9	FN 932490 - RMBS			4	1.A	2,074,192	110.8370	2,277,091	2,054,450	2,068,881		(424)			4.500	4.283	MON	7,704	92,456	04/21/2010	02/01/2040
31412Q-YV-5	FN 932324 - RMBS			4	1.A	5,599,118	110.5243	5,791,148	5,239,707	5,555,174		(7,052)			4.500	2.997	MON	19,649	235,788	03/26/2014	12/01/2039
31412X-ES-9	FN 937645 - RMBS			4	1.A	694,058	115.8172	814,143	702,955	696,281		94			6.000	6.226	MON	3,515	42,177	07/10/2007	06/01/2037
31412X-J3-9	FN 937782 - RMBS			4	1.A	446,845	114.0963	515,472	451,787	447,942		55			6.000	6.203	MON	2,259	27,107	06/29/2007	07/01/2037
31412X-JC-9	FN 937759 - RMBS			4	1.A	383,030	112.0473	433,830	387,184	384,139		39			6.000	6.184	MON	1,936	23,237	06/29/2007	06/01/2037
31412X-S6-2	FN 938041 - RMBS			4	1.A	938,610	115.8642	1,098,541	948,129	940,899		81			6.000	6.173	MON	4,741	56,888	06/19/2007	07/01/2037
31413C-F4-6	FN 941287 - RMBS			4	1.A	394,891	111.7854	447,089	399,953	396,167		67			6.000	6.234	MON	2,000	23,997	07/10/2007	07/01/2037
31413C-GJ-2	FN 941301 - RMBS			4	1.A	483,103	112.8079	551,943	489,277	484,500		63			6.000	6.230	MON	2,446	29,357	07/10/2007	07/01/2037
31413H-SC-3	FN 946115 - RMBS			4	1.A	574,057	115.2780	659,238	571,868	572,928		(76)			6.000	5.917	MON	2,859	34,312	09/14/2007	09/01/2037
31413K-ZJ-3	FN 948145 - RMBS			4	1.A	423,330	114.1489	459,395	402,452	418,714		(440)			6.000	4.913	MON	2,012	24,147	07/23/2009	11/01/2037
31413N-XU-4	FN 950791 - RMBS			4	1.A	1,590,299	115.9102	1,839,009	1,586,580	1,588,637		(209)			6.000	5.929	MON	7,933	95,195	08/04/2008	10/01/2037
31413N-Y6-6	FN 950833 - RMBS			4	1.A	189,821	112.0341	204,469	182,506	187,815		(186)			6.000	5.156	MON	913	10,950	01/12/2009	11/01/2037
31414C-AL-2	FN 961811 - RMBS			4	1.A	1,744,656	113.3520	2,026,524	1,787,815	1,753,317		630			5.000	5.474	MON	7,449	89,408	05/27/2008	03/01/2038
31414S-T5-2	FN 974972 - RMBS			4	1.A	367,270	110.1304	408,432	370,862	367,905		31			5.500	5.674	MON	1,700	20,398	06/05/2008	04/01/2038
31415R-YR-9	FN 987320 - RMBS			4	1.A	189,847	114.9710	207,505	180,484	189,111		(214)			6.000	4.758	MON	902	10,829	07/23/2009	09/01/2038
31415X-HN-4	FN 992237 - RMBS			4	1.A	237,143	110.6297	251,957	227,748	235,930		(200)			6.000	5.041	MON	1,139	13,665	03/18/2009	11/01/2038
31415Y-LS-6	FN 993237 - RMBS			4	1.A	144,157	103.8051	145,726	140,385	141,244		(444)			4.500	3.562	MON	526	6,319	07/08/2009	07/01/2024
31416H-5E-1	FN AA0844 - RMBS			4	1.A	364,926	113.8811	400,139	351,365	363,263		(284)			5.500	4.622	MON	1,610	19,325	01/09/2009	12/01/2038
31416N-BX-9	FN AA4553 - RMBS			4	1.A	211,175	104.1306	213,509	205,039	206,652		(659)			4.500	3.541	MON	769	9,228	09/02/2009	08/01/2024
31416N-YK-2	FN AA5213 - RMBS			4	1.A	547,337	109.5740	587,439	536,112	543,233		(299)			4.500	4.073	MON	2,010	24,125	03/23/2009	03/01/2039
31416P-RL-3	FN AA5890 - RMBS			4	1.A	288,469	110.0314	311,326	282,943	288,395		(151)			5.000	4.463	MON	1,179	14,147	08/04/2009	07/01/2039
31416Q-7M-1	FN AA7199 - RMBS			4	1.A	602,401	104.9220	622,500	593,298	594,906		(1,074)			4.000	3.506	MON	1,978	23,769	04/21/2009	05/01/2024
31416R-Q7-1	FN AA7677 - RMBS			4	1.A	3,489,874	113.3150	3,867,530	3,413,079	3,479,397		(1,562)			5.000	4.486	MON	14,221	170,654	08/18/2009	06/01/2039
31416R-S6-1	FN AA7740 - RMBS			4	1.A	37,094	104.8962	38,329	36,540	36,635		(75)			4.000	3.485	MON	122	1,527	05/20/2009	05/01/2024
31416S-SX-0	FN AA8633 - RMBS			4	1.A	1,187,169	113.3973	1,312,583	1,157,508	1,180,114		(593)			5.000	4.472	MON	4,823	57,877	08/27/2009	07/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31416S-US-8	FN AA8692 - RMBS			4	1.A	823,643	104.9043	866,881	826,354	823,990		40			4.000	4.048	MON	2,755	33,063	06/03/2009	06/01/2024
31416S-XS-5	FN AA8788 - RMBS			4	1.A	709,830	104.9208	738,099	703,482	704,029		(809)			4.000	3.694	MON	2,345	28,142	05/27/2009	07/01/2024
31416V-DT-8	FN AB0113 - RMBS			4	1.A	1,627,529	113.0308	1,682,168	1,488,239	1,602,430		(4,452)			5.000	2.907	MON	6,201	74,412	01/30/2014	04/01/2035
31416W-T5-1	FN AB1471 - RMBS			4	1.A	4,451,000	110.5305	4,552,653	4,118,913	4,400,610		(5,497)			4.500	2.851	MON	15,446	185,351	06/20/2014	09/01/2040
31416W-ZW-5	FN AB1656 - RMBS			4	1.A	5,081,303	109.7690	5,253,460	4,785,922	5,051,171		(5,055)			4.000	2.600	MON	15,953	191,437	11/23/2015	10/01/2040
31416X-KK-5	FN AB2097 - RMBS	CF		4	1.A	6,409,353	110.6006	6,906,410	6,244,461	6,380,364		(2,662)			4.500	3.935	MON	23,417	281,001	01/21/2011	01/01/2041
31416Y-3B-2	FN AB3493 - RMBS			4	1.A	1,490,221	110.2842	1,514,291	1,373,080	1,479,271		(1,918)			4.500	2.682	MON	5,149	61,789	12/11/2014	09/01/2041
31417A-MM-8	FN AB3963 - RMBS			4	1.A	2,911,897	107.8931	3,062,309	2,838,279	2,888,342		(885)			3.500	3.061	MON	8,278	99,343	12/06/2011	11/01/2041
31417B-JC-2	FN AB4758 - RMBS			4	1.A	7,577,182	107.6324	7,785,683	7,233,587	7,544,117		(5,194)			3.500	2.478	MON	21,098	253,176	02/16/2016	03/01/2042
31417C-6Q-3	FN AB6278 - RMBS			4	1.A	3,321,140	103.8887	3,326,330	3,201,822	3,248,339		(6,755)			2.500	1.761	MON	6,670	80,046	09/06/2012	09/01/2027
31417C-DM-4	FN AB5507 - RMBS			4	1.A	1,981,957	108.0265	2,015,688	1,865,920	1,943,262		(1,152)			3.500	2.535	MON	5,442	65,307	07/09/2012	06/01/2042
31417C-GK-5	FN AB5601 - RMBS			4	1.A	2,450,786	109.8317	2,548,393	2,320,271	2,432,916		(1,993)			4.000	2.765	MON	7,734	92,811	10/29/2013	07/01/2042
31417D-2R-3	FN AB7083 - RMBS			4	1.A	4,818,338	103.8844	4,822,401	4,642,084	4,717,899		(10,758)			2.500	1.689	MON	9,671	116,052	01/28/2013	11/01/2027
31417D-BF-9	FN AB6337 - RMBS			4	1.A	6,176,700	103.8974	6,178,032	5,946,281	6,043,865		(14,373)			2.500	1.665	MON	12,388	148,658	01/28/2013	10/01/2027
31417D-BY-8	FN AB6354 - RMBS			4	1.A	3,740,694	105.5474	3,733,528	3,537,299	3,683,379		(2,441)			3.000	2.155	MON	8,843	106,120	10/04/2012	09/01/2042
31417D-QY-2	FN AB6770 - RMBS	CF		4	1.A	7,906,205	105.6494	7,952,738	7,527,479	7,801,856		(4,896)			3.000	2.235	MON	18,819	225,824	11/20/2012	10/01/2042
31417D-RT-2	FN AB6797 - RMBS	CF		4	1.A	8,958,469	105.6305	8,993,525	8,514,137	8,831,369		(5,511)			3.000	2.221	MON	21,285	255,424	11/02/2012	10/01/2042
31417E-CP-4	FN AB7277 - RMBS	CF		4	1.A	7,331,498	105.5733	7,338,764	6,951,346	7,226,550		(4,706)			3.000	2.179	MON	17,378	208,540	11/28/2012	12/01/2042
31417F-U6-3	FN AB8704 - RMBS	CF		4	1.A	7,534,070	106.5572	7,773,041	7,294,712	7,482,469		(3,301)			3.000	2.455	MON	18,237	218,841	03/26/2013	03/01/2043
31417G-JE-7	FN AB9260 - RMBS			4	1.A	6,250,317	107.9677	6,514,217	6,033,489	6,230,791		(2,787)			3.500	2.712	MON	17,598	211,172	08/19/2015	05/01/2043
31417G-T5-5	FN AB9571 - RMBS			4	1.A	2,801,773	108.0358	2,916,303	2,699,386	2,780,365		(1,180)			3.500	2.768	MON	7,873	94,479	06/14/2013	06/01/2043
31417G-XE-1	FN AB9676 - RMBS	CF		4	1.A	9,761,815	108.0214	10,093,780	9,344,244	9,729,420		(5,505)			3.500	2.516	MON	27,254	327,049	10/30/2015	06/01/2043
31417H-B5-2	FN AB9959 - RMBS	CF		4	1.A	10,787,337	109.8522	11,156,344	10,155,774	10,702,009		(7,671)			4.000	2.677	MON	33,853	406,231	06/26/2014	07/01/2043
31417K-YJ-0	FN AC1612 - RMBS			4	1.A	1,674,441	112.5394	1,844,208	1,638,722	1,669,560		(753)			5.000	4.494	MON	6,828	81,938	08/28/2009	08/01/2039
31417M-S2-0	FN AC3236 - RMBS			4	1.A	770,345	113.4058	848,814	748,475	765,740		(414)			5.000	4.391	MON	3,119	37,424	09/15/2009	09/01/2039
31417V-N6-6	FN AC8512 - RMBS			4	1.A	2,713,513	110.1857	2,753,689	2,499,134	2,688,344		(4,264)			4.500	2.646	MON	9,372	112,462	10/31/2014	12/01/2039
31417Y-RW-9	FN MA0500 - RMBS			4	1.A	1,380,532	113.2186	1,506,297	1,330,433	1,375,233		(961)			5.000	4.146	MON	5,543	66,524	02/10/2011	08/01/2040
31418B-3T-1	FN MA2609 - RMBS	CF		4	1.A	17,787,132	106.6951	18,114,724	16,978,023	17,640,796		(5,884)			3.500	2.489	MON	49,519	594,237	05/31/2016	05/01/2046
31418B-6G-6	FN MA2670 - RMBS	CF		4	1.A	5,995,979	104.8086	6,053,513	5,775,778	5,957,474		(1,912)			3.000	2.318	MON	14,439	173,273	06/30/2016	07/01/2046
31418C-KZ-6	FN MA3011 - RMBS	CF		4	1.A	9,168,247	105.0175	9,381,990	8,933,737	9,129,096		(5,142)			3.000	2.396	MON	22,334	268,012	08/30/2017	05/01/2037
31418C-NF-7	FN MA3089 - RMBS	CF		4	1.A	14,683,824	106.6163	15,055,482	14,121,183	14,576,525		(9,868)			3.500	2.535	MON	41,187	494,241	07/28/2017	08/01/2037
31418C-NS-9	FN MA3100 - RMBS	CF		4	1.A	3,764,442	104.8645	3,876,694	3,696,859	3,753,070		(1,463)			3.000	2.572	MON	9,242	110,906	10/30/2017	08/01/2037
31418C-PM-0	FN MA3127 - RMBS	CF		4	1.A	4,452,479	105.0135	4,555,064	4,337,600	4,430,288		(2,319)			3.000	2.416	MON	10,844	130,128	08/29/2017	09/01/2037
31418D-2V-3	FN MA4387 - RMBS			4	1.A	85,292,285	101.6603	84,947,199	83,559,859	85,187,620		(104,665)			2.000	1.615	MON	139,266	696,332	06/29/2021	07/01/2041
31418D-6L-1	FN MA4474 - RMBS			4	1.A	57,802,391	101.2568	57,297,835	56,586,662	57,765,893		(36,498)			2.000	1.604	MON	94,311	188,622	09/29/2021	11/01/2041
31418D-RW-4	FN MA4100 - RMBS			4	1.A	7,070,448	99.8309	6,821,858	6,833,414	7,038,380		(17,797)			2.000	1.565	MON	11,389	136,668	07/30/2020	08/01/2050
31418D-Y8-9	FN MA4334 - RMBS			4	1.A	12,746,080	103.2956	12,612,381	12,209,986	12,688,464		(57,616)			2.500	1.627	MON	25,437	178,062	04/30/2021	05/01/2041
31418D-YH-9	FN MA4311 - RMBS	CF		4	1.A	47,386,081	101.1848	46,687,319	46,140,644	47,265,717		(123,134)			2.000	1.511	MON	76,901	705,824	02/24/2021	04/01/2041
31418D-Z6-2	FN MA4364 - RMBS			4	1.A	53,320,230	101.6602	53,171,119	52,302,778	53,254,627		(65,603)			2.000	1.635	MON	87,171	523,028	05/27/2021	06/01/2041
31418D-ZX-3	FN MA4357 - RMBS			4	1.A	23,356,539	103.8020	23,079,739	22,234,397	23,271,424		(85,115)			3.000	1.983	MON	55,586	333,516	05/21/2021	06/01/2051
31418E-AC-4	FN MA4502 - RMBS			4	1.A	6,210,893	103.1877	6,160,532	5,970,219	6,206,033		(4,860)			2.500	1.685	MON	12,438	12,438	10/29/2021	12/01/2041
31418E-AW-0	FN MA4520 - RMBS			4	1.A	40,405,859	101.1974	40,478,964	40,000,000	40,406,361		502			2.000	1.801	MON	66,667		12/22/2021	01/01/2042
31418M-2L-5	FN AD0778 - RMBS			4	1.A	1,526,725	104.0453	1,521,219	1,462,074	1,480,774		(6,896)			4.500	3.095	MON	5,483	65,863	02/08/2010	01/01/2025
31418M-7A-4	FN AD0888 - RMBS			4	1.A	1,816,154	104.4159	1,809,957	1,733,411	1,757,584		(7,185)			4.500	3.173	MON	6,500	78,009	03/23/2010	04/01/2025
31418M-RD-6	FN AD0483 - RMBS			4	1.A	1,476,815	103.9895	1,467,407	1,411,110	1,428,939		(6,500)			4.500	3.109	MON	5,292	63,519	11/24/2009	12/01/2024
31418M-RE-4	FN AD0484 - RMBS			4	1.A	1,570,106	104.5029	1,567,806	1,500,250	1,521,002		(6,892)			4.500	3.116	MON	5,626	67,570	11/24/2009	12/01/2024
31418N-A7-5	FN AD0929 - RMBS			4	1.A	1,644,890	104.2216	1,659,113	1,591,909	1,607,292		(4,863)			4.500	3.537	MON	5,970	71,638	04/06/2010	04/01/2025
31418N-ET-3	FN AD1045 - RMBS			4	1.A	1,566,702	110.5529	1,721,543	1,557,212	1,565,153		(244)			4.500	4.335	MON	5,840	70,086	02/22/2010	02/01/2040
31418N-XX-3	FN AD1593 - RMBS			4	1.A	3,475,250	110.3542	3,559,760	3,225,758	3,446,386		(4,824)			4.500	2.819	MON	12,097	145,160	05/16/2014	02/01/2040
31418N-YF-1	FN AD1609 - RMBS			4	1.A	476,290	104.9915	489,959	466,665	468,514		(774)			4.000	3.493	MON	1,556	18,691	03/02/2010	02/01/2025
31418P-E2-7	FN AD1952 - RMBS			4	1.A	4,001,103	109.7795	4,155,402	3,785,227	3,974,723		(3,938)			4.000	2.709	MON	12,617	151,411	09/26/2014	02/01/2040
31418P-Q2-4	FN AD2272 - RMBS			4	1.A	1,933,204	113.3947	2,059,112	1,815,881	1,922,662		(2,280)			5.000	3.563	MON	7,566	90,794	07/15/2010	03/01/2040
31418P-S7-1	FN AD2341 - RMBS			4	1.A	3,586,991	110.2052	3,693,361	3,351,349	3,560,023		(4,344)			4.500	2.975	MON	12,568	150,812	03/11/2014	03/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31418Q-NZ-2	FN AD3107 - RMBS			4	1.A	3,043,491	113.4096	3,250,008	2,865,727	3,005,133		(2,902)			5.000	3.804	MON	11,941	143,303	07/08/2010	04/01/2040
31418R-XS-5	FN AD4288 - RMBS			4	1.A	3,279,598	113.1977	3,576,090	3,159,155	3,293,050		(2,897)			5.000	3.939	MON	13,163	157,961	03/24/2010	04/01/2040
31418T-UG-0	FN AD5982 - RMBS			4	1.A	1,373,309	113.3244	1,487,720	1,312,798	1,370,369		(1,121)			5.000	3.930	MON	5,470	65,640	03/28/2011	05/01/2040
31418U-VU-5	FN AD6926 - RMBS			4	1.A	3,431,666	109.5120	3,458,194	3,157,823	3,402,559		(5,076)			4.500	2.631	MON	11,842	142,102	12/11/2014	06/01/2040
31418V-UA-8	FN AD7776 - RMBS			4	1.A	4,319,035	110.5644	4,382,279	3,963,553	4,282,052		(6,670)			4.500	2.574	MON	14,863	178,360	03/09/2015	08/01/2040
31418W-PG-9	FN AD8522 - RMBS			4	1.A	1,724,876	109.4702	1,780,820	1,626,762	1,709,216		(1,667)			4.000	2.698	MON	5,423	65,072	05/04/2012	08/01/2040
31418X-U3-0	FN AD9601 - RMBS			4	1.A	1,700,541	110.5828	1,790,625	1,619,262	1,678,806		(1,212)			4.500	3.569	MON	6,072	72,867	08/23/2010	08/01/2040
31419A-4G-9	FN AE0822 - RMBS			4	1.A	1,321,405	110.4610	1,350,735	1,222,816	1,311,019		(1,784)			4.500	2.763	MON	4,586	55,027	09/26/2014	02/01/2041
31419A-K2-2	FN AE0312 - RMBS			4	1.A	1,626,932	109.7370	1,733,740	1,579,905	1,611,636		(652)			4.000	3.451	MON	5,266	63,200	08/23/2010	09/01/2040
31419A-U8-8	FN AE0606 - RMBS			4	1.A	2,040,035	109.7204	2,102,957	1,916,651	2,027,416		(2,091)			4.000	2.543	MON	6,389	76,666	12/08/2015	11/01/2040
31419C-3V-3	FN AE2611 - RMBS			4	1.A	1,872,545	107.9894	1,995,339	1,847,717	1,866,900		(454)			3.500	3.214	MON	5,389	64,670	08/22/2011	09/01/2040
31419D-XM-8	FN AE3383 - RMBS			4	1.A	3,570,603	108.9108	3,680,043	3,378,953	3,549,111		(3,065)			4.000	2.727	MON	11,263	135,158	06/24/2014	11/01/2040
31419E-2E-8	FN AE4372 - RMBS			4	1.A	4,897,191	109.4244	5,062,114	4,626,129	4,867,860		(4,820)			4.000	2.656	MON	15,420	185,046	07/10/2015	10/01/2040
31419E-YL-7	FN AE4314 - RMBS			4	1.A	4,526,391	110.5517	4,591,484	4,153,247	4,487,216		(6,914)			4.500	2.578	MON	15,575	186,899	02/11/2015	09/01/2040
31419G-WX-8	FN AE6061 - RMBS			4	1.A	4,326,434	110.5756	4,466,442	4,039,267	4,294,516		(5,207)			4.500	2.967	MON	15,147	181,768	04/24/2014	10/01/2040
31419H-XN-7	FN AE6984 - RMBS			4	1.A	411,515	109.4326	434,971	397,479	408,815		(224)			4.000	3.240	MON	1,325	15,900	10/21/2010	10/01/2040
31421A-FF-5	FN MC0165 - RMBS			4	1.A	2,527,370	110.4424	2,748,345	2,488,487	2,516,934		(720)			4.500	4.172	MON	9,332	111,982	09/10/2009	09/01/2039
31421A-FG-3	FN MC0166 - RMBS			4	1.A	696,523	110.2701	757,289	686,758	694,219		(192)			4.500	4.187	MON	2,575	30,904	09/10/2009	09/01/2039
31421A-FY-4	FN MC0182 - RMBS			4	1.A	565,415	109.9043	608,578	553,735	562,928		(228)			4.500	4.047	MON	2,077	24,918	10/09/2009	10/01/2039
31421A-GV-9	FN MC0211 - RMBS			4	1.A	756,978	109.4594	808,128	738,290	753,189		(354)			4.500	3.946	MON	2,769	33,223	12/08/2009	12/01/2039
31421A-GZ-0	FN MC0215 - RMBS			4	1.A	800,810	110.4344	863,589	781,993	797,074		(319)			4.500	3.988	MON	2,932	35,190	12/08/2009	12/01/2039
31421A-H8-9	FN MC0254 - RMBS			4	1.A	1,034,107	110.6172	1,123,881	1,016,009	1,029,558		(301)			4.500	4.133	MON	3,810	45,720	03/09/2010	03/01/2040
31421A-L9-2	FN MC0351 - RMBS			4	1.A	255,007	106.4425	263,171	247,242	252,289		(146)			4.000	3.387	MON	824	9,890	09/09/2010	09/01/2040
31421A-MK-6	FN MC0361 - RMBS			4	1.A	1,957,328	109.3317	2,077,655	1,900,322	1,940,718		(786)			4.000	3.422	MON	6,334	76,013	09/09/2010	09/01/2040
31421A-Q6-3	FN MC0476 - RMBS			4	1.A	1,400,723	110.6151	1,490,266	1,347,254	1,380,145		(648)			4.500	3.861	MON	5,052	60,627	05/09/2011	05/01/2041
31421A-SK-0	FN MC0521 - RMBS			4	1.A	1,801,607	109.8527	1,887,398	1,718,117	1,758,127		(747)			4.000	3.405	MON	5,727	68,725	09/09/2011	09/01/2041
604160-FW-9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	503,000	101.1320	508,694	503,000	503,000					2.700	2.699	MON	1,132	13,581	04/10/2013	09/01/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						5,531,708,154	XXX	5,578,239,395	5,320,166,620	5,501,150,841		(9,022,820)			XXX	XXX	XXX	13,384,358	144,092,208	XXX	XXX
3136A7-2D-3	FNA 2012-M9 A2 - CMBS			4	1.A	534,677	100.2522	523,431	522,114	521,257		(1,356)			2.482	2.491	MON	1,080	13,936	01/18/2013	04/25/2022
3136A8-G6-1	FNA 2012-M13 A2 - CMBS			4	1.A	2,097,937	100.5033	2,077,976	2,067,569	2,062,668		(5,008)			2.377	2.609	MON	4,096	51,792	09/20/2012	05/25/2022
3136A9-MN-5	FNA 2012-M14 A2 - CMBS			4	1.A	2,066,808	100.8585	2,063,963	2,046,396	2,040,567		(5,567)			2.301	2.581	MON	3,924	49,691	10/11/2012	09/25/2022
3136A9-MW-5	FNA 2012-M16 B - CMBS			4	1.A	699,387	100.6341	698,366	693,965	691,982		(1,288)			2.202	2.526	MON	1,273	16,148	10/16/2012	09/25/2022
3136AL-YF-2	FNA 2014-M13 A2 - CMBS			4	1.A	3,448,962	103.9772	3,550,751	3,414,932	3,420,288		(4,328)			3.021	2.890	MON	8,597	122,006	11/14/2014	08/25/2024
3136AM-KZ-1	FNA 2015-M1 A2 - CMBS			4	1.A	16,946,160	102.8961	17,264,753	16,778,818	16,815,594		(18,093)			2.532	2.674	MON	35,403	455,329	01/14/2015	09/25/2024
3136AM-M4-8	FNA 2015-M4 AV2 - CMBS			4	1.A	3,364,985	100.1755	3,337,679	3,331,831	3,326,123		(4,390)			2.509	2.545	MON	6,966	85,956	03/12/2015	07/25/2022
3136AP-SZ-6	FNA 2015-M11 A2 - CMBS			4	1.A	14,824,070	104.1652	15,624,776	15,000,000	14,985,988		54,827			2.822	3.363	MON	35,275	429,156	07/16/2015	04/25/2025
3136AR-5S-3	FNA 2016-M5 A2 - CMBS			4	1.A	10,099,399	103.2055	10,320,553	10,000,000	10,040,725		(8,307)			2.469	2.395	MON	20,575	246,900	05/11/2016	04/25/2026
3136AR-TB-4	FNA 2016-M03 AS2 - CMBS			4	1.A	426,745	100.1211	427,282	426,766	425,940		58			2.263	2.418	MON	805	9,773	03/08/2016	02/25/2023
3136AR-TE-8	FNA 2016-M03 A2 - CMBS			4	1.A	9,822,258	104.2723	10,140,779	9,725,285	9,752,891		(10,927)			2.702	2.694	MON	21,898	262,777	03/08/2016	02/25/2026
3136AT-5C-4	FNA 2016-M11 A2 - CMBS			4	1.A	15,149,166	103.3349	15,500,238	15,000,000	15,068,707		(13,949)			2.369	2.271	MON	29,613	355,350	10/04/2016	07/25/2026
3136AX-2K-0	FNA 2017-M11 A1 - CMBS			4	1.A	6,326,093	104.7450	6,594,078	6,295,365	6,297,352		9,201			2.680	3.903	MON	14,060	168,716	09/14/2017	08/25/2029
3136B2-GY-2	FNA 2018-M10 A1 - CMBS			4	1.A	1,686,617	104.8296	1,753,329	1,672,551	1,694,384		23,503			3.369	14.820	MON	4,696	161,587	07/18/2018	07/25/2028
3137AS-NJ-9	FHMS K-019 A2 - CMBS			4	1.A	7,542,737	100.0451	7,434,884	7,431,531	7,422,475		(13,264)			2.272	2.085	MON	14,070	169,444	07/25/2012	03/25/2022
3137AU-PE-3	FHMS K-021 A2 - CMBS			4	1.A	9,926,905	100.5560	9,786,872	9,732,756	9,727,830		(27,204)			2.396	2.110	MON	19,433	233,198	10/17/2012	06/25/2022
3137AX-HP-1	FHMS K-024 A2 - CMBS			4	1.A	10,229,728	101.0898	10,048,774	9,940,446	9,945,862		(34,436)			2.573	2.223	MON	21,314	255,769	01/23/2013	09/25/2022
3137B7-MZ-9	FHMS K-036 A2 - CMBS			4	1.A	7,139,762	104.1234	7,288,639	7,000,000	7,014,938		(17,516)			3.527	3.278	MON	20,574	246,892	02/06/2014	10/25/2023
3137B7-YX-1	FHMS K-037 A1 - CMBS			4	1.A	381,836	101.2561	379,065	374,362	374,689		(825)			2.592	2.215	MON	809	9,704	03/12/2014	04/25/2023
3137B7-YY-9	FHMS K-037 A2 - CMBS			4	1.A	3,059,781	104.4650	3,133,951	3,000,000	3,007,693		(7,418)			3.490	3.243	MON	8,725	104,700	03/12/2014	01/25/2024
3137BD-CW-4	FHMS K-039 A2 - CMBS			4	1.A	17,509,660	104.9587	17,842,977	17,000,000	17,113,067		(59,303)			3.303	2.939	MON	46,793	561,510	09/04/2014	07/25/2024
3137BF-XT-3	FHMS K-042 A2 - CMBS			4	1.A	20,599,780	103.9005	20,780,096	20,000,000	20,164,943		(67,022)			2.670	2.318	MON	44,500	534,000	01/15/2015	12/25/2024
3137BG-K2-4	FHMS K-043 A2 - CMBS			4	1.A	20,598,700	105.0232	21,004,634	20,000,000	20,167,095		(68,029)			3.062	2.703	MON	51,033	612,403	02/19/2015	12/25/2024
3137BH-CY-1	FHMS K-044 A2 - CMBS			4	1.A	9,269,802	104.3725	9,393,523	9,000,000	9,079,043		(30,403)			2.811	2.453	MON	21,083	252,990	04/09/2015	01/25/2025

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
3137BH-XY-8	FHMS K-718 A2 - CMBS			4	1.A	155,778	99.9714	151,198	151,241	151,241		(462)			2.791	2.278	MON	352	4,288	05/13/2015	01/25/2022
3137BK-RJ-1	FHMS K-047 A2 - CMBS			4	1.A	10,533,203	106.3432	10,634,321	10,000,000	10,186,787		(59,519)			3.329	2.681	MON	27,742	332,902	10/14/2015	05/25/2025
3137BL-MZ-8	FHMS K-049 A2 - CMBS			4	1.A	13,389,649	105.5054	13,715,707	13,000,000	13,135,755		(43,781)			3.010	2.648	MON	32,608	391,298	10/14/2015	07/25/2025
3137BL-UR-7	FHMS K-720 A2 - CMBS			4	1.A	4,872,562	100.4806	4,753,451	4,730,717	4,728,998		(24,223)			2.716	2.192	MON	10,707	128,486	10/21/2015	06/25/2022
3137BL-W9-5	FHMS K-050 A2 - CMBS			4	1.A	15,017,385	106.6485	15,549,347	14,580,000	14,722,617		(46,397)			3.334	2.992	MON	40,508	486,093	11/12/2015	08/25/2025
3137BM-7C-4	FHMS K-051 A2 - CMBS			4	1.A	16,994,010	106.7134	17,607,718	16,500,000	16,680,807		(55,645)			3.308	2.942	MON	45,485	545,823	12/08/2015	09/25/2025
3137BM-TX-4	FHMS K-052 A2 - CMBS			4	1.A	10,299,860	106.3127	10,631,273	10,000,000	10,113,539		(33,649)			3.151	2.787	MON	26,258	315,099	01/27/2016	11/25/2025
3137BN-6G-4	FHMS K-053 A2 - CMBS			4	1.A	3,440,173	105.8653	3,535,901	3,340,000	3,379,300		(11,219)			2.995	2.631	MON	8,336	100,032	03/15/2016	12/25/2025
3137BN-GT-5	FHMS K-054 A2 - CMBS			4	1.A	10,196,287	105.0050	10,395,499	9,900,000	10,018,973		(32,841)			2.745	2.387	MON	22,646	271,755	04/06/2016	01/25/2026
3137BQ-YS-0	FHMS K-056 A2 - CMBS			4	1.A	18,539,010	104.4063	18,793,136	18,000,000	18,235,661		(58,706)			2.525	2.171	MON	37,875	454,503	07/25/2016	05/25/2026
3137BQ-ZN-0	FHMS K-X02 A2 - CMBS			4	1.A	13,837,635	102.1078	13,718,650	13,435,458	13,547,532		(59,474)			2.409	1.878	MON	26,972	412,109	08/12/2016	09/25/2025
3137BS-6Q-1	FHMS K-J08 A2 - CMBS			4	1.A	753,061	100.4274	741,475	738,320	738,380		(2,728)			2.356	1.961	MON	1,450	18,995	10/20/2016	08/25/2022
3137BS-P7-2	FHMS K-058 A2 - CMBS			4	1.A	10,608,815	105.2075	10,836,370	10,300,000	10,425,472		(37,126)			2.653	2.265	MON	22,772	273,256	10/26/2016	08/25/2026
3137BS-RE-5	FHMS K-059 A2 - CMBS			4	1.A	12,359,568	107.2013	12,864,151	12,000,000	12,171,053		(39,044)			3.120	2.760	MON	31,200	374,400	11/15/2016	09/25/2026
3137BU-X5-2	FHMS K-062 A1 - CMBS			4	1.A	3,217,094	103.8644	3,276,082	3,154,190	3,172,877		(9,127)			3.032	2.629	MON	7,970	165,445	02/15/2017	09/25/2026
3137BV-Z8-2	FHMS K-063 A2 - CMBS			4	1.A	13,235,192	108.9316	13,997,714	12,850,000	13,046,312		(41,809)			3.430	3.065	MON	36,730	440,753	03/07/2017	01/25/2027
3137F1-G3-6	FHMS K-065 A1 - CMBS			4	1.A	4,210,913	104.1737	4,300,883	4,128,569	4,157,960		(11,786)			2.864	2.511	MON	9,854	118,243	07/12/2017	10/25/2026
3137F2-LJ-3	FHMS K-066 A2 - CMBS			4	1.A	4,634,780	107.9031	4,855,642	4,500,000	4,574,689		(14,402)			3.117	2.755	MON	11,689	140,265	08/09/2017	06/25/2027
3137F7-2G-9	FHMS Q-014 A1 - CMBS			4	1.A	4,587,903	97.7124	4,483,309	4,588,270	4,587,599		(284)			1.555	1.549	MON	5,946	71,346	11/10/2020	01/25/2036
3137FA-WR-5	FHMS K-067 A1 - CMBS			4	1.A	6,143,390	104.6996	6,306,060	6,023,002	6,068,033		(18,067)			2.895	2.552	MON	14,530	174,366	09/22/2017	03/25/2027
3137FB-BW-5	FHMS K-068 A1 - CMBS			4	1.A	1,391,098	104.7059	1,428,012	1,363,832	1,374,935		(3,655)			2.952	2.570	MON	3,355	40,260	10/18/2017	02/25/2027
3137FB-TA-4	FHMS K-728 A2 - CMBS			4	1.A	7,135,294	104.3200	7,226,881	6,927,612	7,001,356		(33,636)			3.064	2.543	MON	17,689	212,699	10/31/2017	08/25/2024
3137FB-TG-1	FHMS K-J17 A2 - CMBS			4	1.A	3,938,948	104.5354	4,036,869	3,861,725	3,892,323		(11,848)			2.982	2.655	MON	9,596	168,160	11/03/2017	11/25/2025
3137FC-LD-4	FHMS K-071 A2 - CMBS			4	1.A	5,149,695	109.3430	5,467,152	5,000,000	5,089,703		(15,532)			3.286	2.929	MON	13,692	164,299	12/12/2017	11/25/2027
3137FC-M4-3	FHMS K-729 A2 - CMBS			4	1.A	12,359,796	104.6526	12,558,316	12,000,000	12,136,753		(57,464)			3.136	2.628	MON	31,360	376,318	12/15/2017	10/25/2024
3137FE-BP-4	FHMS K-072 A1 - CMBS			4	1.A	8,583,575	106.0965	8,928,355	8,415,319	8,486,303		(25,781)			3.252	2.899	MON	22,806	273,666	01/23/2018	11/26/2027
3137FE-TN-0	FHMS K-073 A2 - CMBS			4	1.A	8,361,451	109.8423	9,195,993	8,372,000	8,358,623		(785)			3.350	3.362	MON	23,372	280,463	02/22/2018	01/25/2028
3137FE-UA-6	FHMS K-730 A2 - CMBS			4	1.A	16,954,922	105.8717	17,468,822	16,500,000	16,688,414		(73,171)			3.590	3.115	MON	49,363	592,355	02/28/2018	01/25/2025
3137FG-ZG-3	FHMS K-W06 A1 - CMBS			4	1.A	23,267,017	107.1875	24,514,189	22,870,377	23,043,147		(67,365)			3.800	3.459	MON	72,423	869,078	08/01/2018	02/25/2027
3137FJ-XQ-7	FHMS K-733 A2 - CMBS			4	1.A	16,166,016	107.7778	16,166,670	15,000,000	15,695,688		(195,011)			3.750	3.328	MON	46,875	562,500	07/17/2019	08/25/2025
3137FL-N9-1	FHMS K-091 A2 - CMBS			4	1.A	19,762,969	112.4788	21,370,970	19,000,000	19,565,611		(75,874)			3.505	3.021	MON	55,496	665,944	04/30/2019	03/25/2029
3137FM-CE-0	FHMS K-004 A7 - CMBS			4	1.A	15,149,595	104.5978	15,689,673	15,000,000	15,083,217		(26,515)			2.828	2.644	MON	35,350	424,205	06/05/2019	03/25/2026
3137FW-HF-0	FHMS K-1517 A2 - CMBS			4	1.A	10,272,588	95.0033	9,475,657	9,974,026	10,247,987		(19,571)			1.716	1.480	MON	14,263	171,154	09/16/2020	07/25/2035
3138LE-UY-5	FN AN2398 - CMBS/RMBS			4	1.A	4,565,517	104.6889	4,675,844	4,466,418	4,546,171		(6,527)			2.520	2.459	MON	9,692	114,117	09/17/2019	07/01/2028
3138LP-CW-4	FN AN9984 - CMBS/RMBS	CF		4	1.A	13,102,719	104.6441	13,525,249	12,925,000	13,040,665		(19,845)			3.725	3.492	MON	41,459	488,143	09/05/2018	07/01/2028
3140HW-ST-0	FN BL5029 - CMBS/RMBS	CF		4	1.A	5,016,128	104.6265	5,197,845	4,968,000	5,005,734		(5,553)			2.490	2.324	MON	10,652	125,421	09/30/2019	12/01/2029
3140HW-SU-7	FN BL5030 - CMBS/RMBS			4	1.A	6,720,480	104.6265	6,963,940	6,656,000	6,706,517		(7,435)			2.490	2.324	MON	14,272	168,036	09/30/2019	12/01/2029
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						548,676,031	XXX	562,009,692	535,674,763	540,968,833		(1,556,901)			XXX	XXX	XXX	1,329,934	16,326,002	XXX	XXX
033167-CM-7	ANCHORAGE ALASKA CTFS PARTN			1,2	1.C FE	3,540,000	108.6280	3,845,431	3,540,000	3,540,000					3.460	3.456	JJ	61,242	122,484	12/08/2017	07/01/2028
033167-CN-5	ANCHORAGE ALASKA CTFS PARTN			1,2	1.C FE	2,945,000	109.0100	3,210,345	2,945,000	2,945,000					3.560	3.556	JJ	52,421	104,842	12/08/2017	07/01/2029
196711-LZ-6	COLORADO ST CTFS PARTN			1	1.D FE	18,484,307	143.1230	25,654,798	17,925,000	18,444,860		(19,588)			6.450	6.159	MS	340,426	1,156,163	02/13/2019	09/15/2039
196711-QB-4	COLORADO ST CTFS PARTN			2	1.D FE	1,477,245	109.4250	1,641,375	1,500,000	1,479,650		833			4.047	4.161	MS	20,235	60,705	01/22/2019	09/01/2038
249218-AV-0	DENVER COLO PUB SCHS CTFS PARTN			1	1.D FE	7,500,000	102.0690	7,655,175	7,500,000	7,500,000					2.798	2.798	JD	9,327	209,850	04/18/2013	12/15/2022
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						33,946,552	XXX	42,007,123	33,410,000	33,909,510		(18,755)			XXX	XXX	XXX	483,650	1,654,044	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						8,445,499,552	XXX	8,681,725,547	8,116,384,919	8,375,112,067		(15,770,574)			XXX	XXX	XXX	35,441,221	243,939,845	XXX	XXX
001306-AB-5	AHS HOSPITAL CORP			1	1.D FE	3,814,752	136.6524	4,372,877	3,200,000	3,756,717		(14,289)			5.024	3.888	JJ	80,384	160,768	08/22/2017	07/01/2045
00206R-HW-5	AT&T INC			1,2	2.B FE	3,219,769	108.6611	3,428,258	3,155,000	3,199,365		(8,195)			3.800	3.484	FA	45,292	119,890	06/05/2019	02/15/2027
00206R-LJ-9	AT&T INC			1,2	2.B FE	2,988,864	100.7641	3,567,050	3,540,000	2,998,675		6,895			3.550	4.428	MS	37,003	124,623	04/23/2015	09/15/2055
00206R-MM-1	AT&T INC			1,2	2.B FE	5,333,227	97.9415	5,667,873	5,787,000	5,225,990		37,466			2.550	3.555	JD	12,297	145,109	05/03/2016	12/01/2033
002824-BH-2	ABBOTT LABORATORIES			1,2	1.F FE	9,480,849	137.1638	8,561,767	6,242,000	9,348,056		(94,680)			4.900	2.242	MN	26,338	305,858	07/31/2020	11/30/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
002824-BQ-2	ABBOTT LABORATORIES			1,2	1.F FE	6,406,855	96.5457	6,275,470	6,500,000	6,420,101		8,733			1.400	1.555	JD	253	91,000	06/22/2020	06/30/2030
00287Y-AQ-2	ABBVIE INC			1,2	2.B FE	17,806,801	106.3711	19,024,471	17,885,000	17,854,514		8,359			3.600	3.654	MN	84,060	643,860	10/27/2015	05/14/2025
00287Y-AW-9	ABBVIE INC			1,2	2.B FE	4,966,400	121.3199	6,065,995	5,000,000	4,969,839		672			4.450	4.491	MN	29,049	222,500	05/09/2016	05/14/2046
00287Y-AX-7	ABBVIE INC			1,2	2.B FE	9,368,782	102.2248	9,578,465	9,370,000	9,369,745		180			2.850	2.852	MN	34,864	267,045	05/09/2016	05/14/2023
00287Y-AY-5	ABBVIE INC			1,2	2.B FE	5,728,035	106.0525	6,098,020	5,750,000	5,739,544		2,195			3.200	3.245	MN	24,022	184,000	05/09/2016	05/14/2026
00287Y-BC-2	ABBVIE INC			1,2	2.B FE	13,732,400	104.7064	14,397,136	13,750,000	13,743,604		3,247			3.750	3.776	MN	67,318	515,625	09/13/2018	11/14/2023
00287Y-BX-6	ABBVIE INC			1,2	2.B FE	12,626,843	107.0193	13,516,534	12,630,000	12,627,445		281			3.200	3.203	MN	44,907	404,160	11/12/2019	11/21/2029
00287Y-BZ-1	ABBVIE INC			1,2	2.B FE	5,644,972	103.7885	5,864,050	5,650,000	5,647,022		981			2.600	2.619	MN	16,322	146,900	11/12/2019	11/21/2024
00287Y-CA-5	ABBVIE INC			1,2	2.B FE	6,975,290	115.2710	8,068,967	7,000,000	6,977,078		857			4.050	4.076	MN	31,500	283,500	11/12/2019	11/21/2039
00507V-AQ-2	ACTIVISION BLIZZARD INC			1,2	2.A FE	5,225,590	87.9333	4,607,705	5,240,000	5,226,137		358			2.500	2.513	MS	38,572	143,736	08/05/2020	09/15/2050
00724F-AC-5	ADOBE INC			1,2	1.E FE	4,065,941	105.7863	4,347,816	4,110,000	4,094,833		4,592			3.250	3.377	FA	55,656	133,575	01/21/2015	02/01/2025
00724P-AC-3	ADOBE INC			1,2	1.E FE	1,444,061	102.9281	1,487,311	1,445,000	1,444,303		128			2.150	2.160	FA	12,945	31,068	01/22/2020	02/01/2027
00724P-AD-1	ADOBE INC			1,2	1.E FE	2,993,961	102.3085	3,072,325	3,003,000	2,995,529		831			2.300	2.334	FA	28,779	69,069	01/22/2020	02/01/2030
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORP			1,2	1.C FE	6,175,000	111.7640	6,901,428	6,175,000	6,175,000					3.829	3.829	FA	89,322	236,441	08/07/2018	08/15/2028
007589-AE-4	ADVOCATE HEALTH AND HOSPITALS CORP			1,2	1.C FE	5,000,000	103.4828	5,174,138	5,000,000	5,000,000					3.008	3.008	JD	6,684	150,400	04/28/2020	06/15/2050
00817Y-AV-0	AETNA INC			1,2	2.B FE	2,641,138	102.4691	2,710,307	2,645,000	2,644,139		573			2.800	2.823	JD	3,292	74,060	06/02/2016	06/15/2023
00817Y-AZ-1	AETNA INC			1,2	2.B FE	4,311,247	111.6155	4,827,370	4,325,000	4,312,431		282			3.875	3.893	FA	63,313	167,594	08/07/2017	08/15/2047
00846U-AN-1	AGILENT TECHNOLOGIES INC			1,2	2.A FE	6,049,213	99.1354	6,007,606	6,060,000	6,049,995		782			2.300	2.320	MS	42,201	69,690	03/03/2021	03/12/2031
00912X-BA-1	AIR LEASE CORP			1,2	2.B FE	7,912,168	103.7992	8,319,503	8,015,000	7,966,419		14,301			3.250	3.454	MS	86,829	260,488	01/08/2018	03/01/2025
00912X-BC-7	AIR LEASE CORP			1,2	2.B FE	9,918,000	103.5764	10,357,643	10,000,000	9,973,810		16,543			3.875	4.056	JJ	191,597	387,500	06/11/2018	07/03/2023
00914A-AB-8	AIR LEASE CORP			1,2	2.B FE	9,885,000	106.0683	10,606,834	10,000,000	9,924,138		15,446			3.750	3.939	JD	31,250	375,000	05/16/2019	06/01/2026
00914A-AD-4	AIR LEASE CORP			1	2.B FE	3,465,081	101.2444	3,533,430	3,490,000	3,481,998		7,520			2.250	2.475	JJ	36,209	78,525	09/09/2019	01/15/2023
00914A-AG-7	AIR LEASE CORP			1,2	2.B FE	9,790,400	99.9072	9,990,722	10,000,000	9,826,315		18,511			3.000	3.246	FA	125,000	300,000	01/07/2020	02/01/2030
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC			1,2	1.F FE	9,799,201	102.8637	10,116,641	9,835,000	9,800,585		784			2.800	2.818	MN	35,187	275,380	04/27/2020	05/15/2050
01400E-AA-1	ALCON FINANCE CORP			1,2	2.B FE	1,811,046	103.4064	1,881,996	1,820,000	1,813,768		1,217			2.750	2.828	MS	13,625	50,050	09/16/2019	09/23/2026
015271-AW-9	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	14,814,300	95.6228	14,343,425	15,000,000	14,818,474		4,174			2.000	2.130	MN	35,833	200,000	11/02/2021	05/18/2032
020002-BC-4	ALLSTATE CORP			1,2	1.G FE	6,622,350	120.4294	6,021,468	5,000,000	6,573,252		(46,333)			4.200	2.477	JD	9,333	210,000	12/08/2020	12/15/2046
020002-BG-5	ALLSTATE CORP			1,2	1.G FE	2,730,833	117.1044	3,220,371	2,750,000	2,731,948		360			3.850	3.889	FA	41,468	105,875	06/05/2019	08/10/2049
02079K-AC-1	ALPHABET INC			1,2	1.C FE	8,332,907	103.1025	8,774,019	8,510,000	8,423,397		17,598			1.998	2.231	FA	64,233	170,030	08/02/2016	08/15/2026
02079K-AE-7	ALPHABET INC			1,2	1.C FE	6,394,440	91.3550	5,938,072	6,500,000	6,399,329		4,473			1.900	2.000	FA	46,656	126,931	11/24/2020	08/15/2040
02079K-AF-4	ALPHABET INC			1,2	1.C FE	4,893,650	89.6295	4,481,475	5,000,000	4,896,574		2,684			2.050	2.147	FA	38,722	105,347	11/30/2020	08/15/2050
023135-AJ-5	AMAZON.COM INC			1,2	1.E FE	9,780,700	101.4949	10,149,492	10,000,000	9,955,608		47,506			2.500	2.999	MN	22,222	250,000	02/28/2018	11/29/2022
023135-BT-2	AMAZON.COM INC			1,2	1.D FE	6,646,306	95.6054	6,419,902	6,715,000	6,648,770		1,571			2.500	2.549	JD	13,057	167,875	06/01/2020	06/03/2050
023135-BU-9	AMAZON.COM INC			1,2	1.D FE	4,822,221	96.8267	4,725,143	4,880,000	4,823,507		820			2.700	2.749	JD	10,248	131,760	06/01/2020	06/03/2060
023135-BZ-8	AMAZON.COM INC			1,2	1.D FE	11,997,840	101.4413	12,172,959	12,000,000	11,997,965		125			2.100	2.102	MN	34,300	126,000	05/10/2021	05/12/2031
02361D-AR-1	AMEREN ILLINOIS CO			1,2	1.F FE	4,289,588	113.8863	4,840,169	4,250,000	4,287,445		(883)			3.700	3.647	JD	13,104	157,250	06/12/2019	12/01/2047
02361D-AV-2	AMEREN ILLINOIS CO			1,2	1.F FE	3,236,253	94.1857	3,061,035	3,250,000	3,237,670		1,281			1.550	1.596	MN	6,437	49,256	11/09/2020	11/15/2030
02361D-AX-8	AMEREN ILLINOIS CO			1,2	1.F FE	19,590,077	101.7784	19,897,676	19,550,000	19,589,872		(205)			2.900	2.889	JD	25,198	261,427	08/11/2021	06/15/2051
025816-CC-1	AMERICAN EXPRESS CO			2	1.G FE	22,674,122	104.8863	23,809,184	22,700,000	22,688,382		5,145			3.400	3.425	FA	276,562	771,800	02/19/2019	02/22/2024
025816-CF-4	AMERICAN EXPRESS CO			2	1.G FE	17,951,760	105.8742	19,057,358	18,000,000	17,968,563		6,585			3.125	3.168	MN	64,063	562,500	05/15/2019	05/20/2026
02665W-BP-5	AMERICAN HONDA FINANCE CORP			1	1.G FE	6,260,499	103.7592	6,536,829	6,300,000	6,287,131		5,782			2.900	3.000	FA	68,513	182,700	02/13/2017	02/16/2024
02665W-CJ-8	AMERICAN HONDA FINANCE CORP			1	1.G FE	12,777,856	104.0940	13,324,028	12,800,000	12,792,776		4,504			3.450	3.488	JJ	204,853	441,600	07/11/2018	07/14/2023
02665W-CQ-2	AMERICAN HONDA FINANCE CORP			1	1.G FE	8,792,784	104.8435	9,226,224	8,800,000	8,797,294		1,453			3.625	3.643	AO	71,775	319,000	10/03/2018	10/10/2023
02665W-CT-6	AMERICAN HONDA FINANCE CORP			1	1.G FE	3,249,123	104.9769	3,411,750	3,250,000	3,249,621		177			3.550	3.556	JJ	54,162	115,375	01/10/2019	01/12/2024
02665W-DT-5	AMERICAN HONDA FINANCE CORP			1	1.G FE	9,481,900	97.5469	9,754,693	10,000,000	9,517,773		35,873			1.800	2.397	JJ	84,000	90,000	03/26/2021	01/13/2031
026874-DD-6	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	17,937,540	107.0455	19,268,183	18,000,000	17,975,268		6,442			3.750	3.792	JJ	320,625	675,000	07/07/2015	07/10/2025
026874-DK-0	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	4,506,129	111.6358	5,049,287	4,523,000	4,511,680		1,552			4.200	4.246	AO	47,492	189,966	03/19/2018	04/01/2028
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	4,974,700	125.0977	6,254,884	5,000,000	4,975,783		420			4.375	4.405	JD	608	218,750	05/06/2020	06/30/2050
026874-DR-5	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	9,998,700	108.2439	10,824,386	10,000,000	9,999,301		70			3.400	3.401	JD	944	340,000	05/06/2020	06/30/2030
03073E-AP-0	AMERISOURCEBERGEN CORP			1,2	2.A FE	11,751,139	107.5491	12,669,281	11,780,000	11,761,754		2,714			3.450	3.479	JD	18,063	406,410	11/29/2017	12/15/2027
03073E-AT-2	AMERISOURCEBERGEN CORP			1,2	2.A FE	12,224,643	101.1446	12,390,217	12,250,000	12,226,262		1,619			2.700	2.724	MS	97,388	151,594	03/25/2021	03/15/2031
031162-CH-1	AMGEN INC			1,2	2.A FE	14,917,463	102.1643	15,278,678	14,955,000	14,945,703		5,526			2.250	2.289	FA	123,379	336,488	08/10/2016	08/19/2023
031162-CQ-1	AMGEN INC			1,2	2.A FE	9,960,100	107.8363	10,783,633	10,000,000	9,975,180		3,806			3.200	3.247	MN	52,444	320,000	10/31/2017	11/02/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.B FE	22,387,400	109.3156	21,863,113	20,000,000	22,352,790		(34,610)			3.750	2.980	JJ	345,833		07/28/2021	07/15/2042
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.B FE	7,884,400	117.3784	9,390,274	8,000,000	7,899,107		4,133			4.375	4.485	AO	73,889	350,000	03/20/2018	04/15/2038
035242-AB-2	ANHEUSER-BUSCH INBEV FINANCE INC			1	2.B FE	34,739,750	111.5791	39,052,702	35,000,000	34,788,234		6,282			4.000	4.043	JJ	637,778	1,400,000	01/31/2013	01/17/2043
036752-AJ-2	ANTHEM INC			1,2	2.B FE	3,357,043	103.1456	3,465,691	3,360,000	3,358,246		550			2.375	2.393	JJ	36,797	79,800	09/04/2019	01/15/2025
037833-AK-6	APPLE INC			1	1.B FE	24,077,934	102.3930	24,686,941	24,110,000	24,105,256		3,451			2.400	2.415	MN	93,225	578,640	04/30/2013	05/03/2023
037833-AL-4	APPLE INC			1	1.B FE	5,646,942	118.1107	6,708,690	5,680,000	5,652,970		802			3.850	3.883	MN	34,624	218,680	04/30/2013	05/04/2043
037833-BA-7	APPLE INC			1	1.B FE	5,833,800	111.9624	5,598,122	5,000,000	5,794,655		(25,027)			3.450	2.537	FA	68,042	172,500	05/29/2020	02/09/2045
037833-BH-2	APPLE INC			1	1.B FE	2,490,875	126.5049	3,162,622	2,500,000	2,492,011		193			4.375	4.397	MN	14,583	109,375	05/06/2015	05/13/2045
037833-BY-5	APPLE INC			1,2	1.B FE	11,522,199	106.9470	12,143,827	11,355,000	11,427,921		(17,501)			3.250	3.073	FA	131,213	369,038	03/17/2016	02/23/2026
037833-CD-0	APPLE INC			1,2	1.B FE	7,869,092	118.8964	9,380,925	7,890,000	7,871,325		449			3.850	3.865	FA	124,037	303,765	07/28/2016	08/04/2046
037833-CM-0	APPLE INC			1,2	1.B FE	17,649,118	100.0320	17,655,642	17,650,000	17,649,980		185			2.500	2.501	FA	174,049	441,250	02/02/2017	02/09/2022
037833-CX-6	APPLE INC			1,2	1.B FE	4,240,183	107.2050	4,556,213	4,250,000	4,244,375		1,055			3.000	3.026	JD	3,896	127,500	06/13/2017	06/20/2027
037833-DE-7	APPLE INC			1,2	1.B FE	18,747,563	101.9168	19,109,405	18,750,000	18,749,612		367			2.400	2.402	JJ	210,000	450,000	11/06/2017	01/13/2023
037833-DW-7	APPLE INC			1,2	1.B FE	7,258,440	98.7127	6,909,888	7,000,000	7,248,839		(6,145)			2.650	2.473	MN	25,764	185,500	05/29/2020	05/11/2050
037833-EJ-5	APPLE INC			1,2	1.B FE	7,966,400	97.7035	7,816,282	8,000,000	7,967,651		1,251			1.700	1.746	FA	55,156		07/29/2021	08/05/2031
038222-AP-0	APPLIED MATERIALS INC			1,2	1.F FE	4,787,537	100.5425	4,836,093	4,810,000	4,788,325		496			2.750	2.773	JD	11,023	132,275	05/26/2020	06/01/2050
039482-AB-0	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	11,083,900	108.8022	10,880,222	10,000,000	11,024,003		(59,897)			3.250	1.864	MS	84,861	162,500	06/28/2021	03/27/2030
039483-BL-5	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	7,787,351	104.0477	8,126,127	7,810,000	7,798,847		2,253			2.500	2.533	FA	75,931	195,250	08/08/2016	08/11/2026
04352E-AA-3	ASCENSION HEALTH			1,2	1.B FE	10,255,625	103.8854	10,411,394	10,022,000	10,236,315		(19,310)			2.532	2.224	MN	32,425	253,757	03/25/2021	11/15/2029
04352E-AB-1	ASCENSION HEALTH			1,2	1.B FE	2,000,000	106.5038	2,130,077	2,000,000	2,000,000					3.106	3.106	MN	7,938	62,120	10/16/2019	11/15/2039
04636N-AB-9	ASTRAZENECA FINANCE LLC			1,2	1.G FE	1,058,675	100.8140	1,068,629	1,060,000	1,058,746		71			2.250	2.264	MN	2,186	11,925	05/25/2021	05/28/2031
04636N-AE-3	ASTRAZENECA FINANCE LLC			1,2	1.G FE	4,252,758	99.4926	4,238,384	4,260,000	4,253,339		581			1.750	1.776	MN	6,834	37,275	05/25/2021	05/28/2028
053015-AE-3	AUTOMATIC DATA PROCESSING INC			1,2	1.D FE	9,067,463	107.2717	9,386,278	8,750,000	8,926,283		(48,887)			3.375	2.753	MS	86,953	295,313	03/10/2020	09/15/2025
053015-AF-0	AUTOMATIC DATA PROCESSING INC			1,2	1.D FE	31,320,244	94.2181	29,584,481	31,400,000	31,330,716		7,532			1.250	1.277	MS	130,833	412,125	08/11/2020	09/01/2030
053015-AG-8	AUTOMATIC DATA PROCESSING INC			1,2	1.D FE	5,483,390	99.7247	5,484,857	5,500,000	5,484,811		1,421			1.700	1.746	MN	11,947	47,010	05/11/2021	05/15/2028
053484-AB-7	AVALONBAY COMMUNITIES INC			1,2	1.G FE	19,386,902	98.9850	19,212,993	19,410,000	19,387,302		400			2.050	2.063	JJ	117,161		09/08/2021	01/15/2032
053484-AC-5	AVALONBAY COMMUNITIES INC			1,2	1.G FE	10,955,629	98.8246	10,841,056	10,970,000	10,955,869		240			1.900	1.920	JD	24,896		11/08/2021	12/01/2028
05348E-BG-3	AVALONBAY COMMUNITIES INC			1,2	1.G FE	40,708,892	101.2637	41,199,126	40,685,000	40,710,076		(1,017)			2.300	2.291	MS	311,918	769,005	04/22/2021	03/01/2030
05348E-BH-1	AVALONBAY COMMUNITIES INC			1,2	1.G FE	23,216,226	102.6046	23,927,395	23,320,000	23,229,890		8,784			2.450	2.498	JJ	263,451	571,340	05/08/2020	01/15/2031
05531F-BB-8	TRUIST FINANCIAL CORP			2	1.G FE	9,551,300	104.5145	10,451,447	10,000,000	9,771,607		75,612			2.850	3.712	AO	51,458	285,000	12/21/2018	10/26/2024
05531F-BF-9	TRUIST FINANCIAL CORP			2	1.G FE	10,983,060	105.1238	11,563,620	11,000,000	10,993,089		3,392			3.750	3.784	JD	28,646	412,500	11/29/2018	12/06/2023
05531F-BH-5	TRUIST FINANCIAL CORP			2	1.G FE	5,994,960	103.2389	6,194,333	6,000,000	5,997,322		991			2.500	2.518	FA	62,500	150,000	07/23/2019	08/01/2024
05565E-BH-7	BMW US CAPITAL LLC			1,2	1.F FE	34,429,330	104.4413	35,980,020	34,450,000	34,440,117		4,092			3.150	3.163	AO	220,049	1,085,175	04/15/2019	04/18/2024
05565E-BK-0	BMW US CAPITAL LLC			1,2	1.F FE	4,991,450	107.5722	5,378,610	5,000,000	4,994,225		1,625			3.900	3.938	AO	44,417	195,000	04/06/2020	04/09/2025
05565E-BM-6	BMW US CAPITAL LLC			1	1.F FE	49,948,500	103.6969	51,848,462	50,000,000	49,977,534		17,083			3.800	3.837	AO	448,611	1,900,000	04/06/2020	04/06/2023
05565E-BS-3	BMW US CAPITAL LLC			1,2	1.F FE	4,247,812	102.7062	4,380,421	4,265,000	4,248,958		1,146			2.550	2.596	AO	27,189	54,379	03/29/2021	04/01/2031
05565E-BW-4	BMW US CAPITAL LLC			1,2	1.F FE	3,991,320	98.4606	3,938,426	4,000,000	3,991,971		651			1.250	1.295	FA	19,306		08/09/2021	08/12/2026
057224-AZ-0	BAKER HUGHES HOLDINGS LLC			1	1.G FE	7,011,616	125.1363	7,814,765	6,245,000	6,869,669		(21,312)			5.125	4.339	MS	94,239	320,056	04/29/2014	09/15/2040
05723K-AD-2	BAKER HUGHES HOLDINGS LLC			1	1.G FE	7,750,000	101.9861	7,903,926	7,750,000	7,750,000					2.773	2.773	JD	9,551	214,908	12/06/2017	12/15/2022
05723K-AE-0	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	7,440,000	106.6607	7,935,559	7,440,000	7,440,000					3.337	3.337	JD	11,034	248,273	12/06/2017	12/15/2027
05723K-AF-7	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	11,527,200	114.0225	11,402,247	10,000,000	11,488,093		(37,289)			4.080	3.219	JD	18,133	408,000	12/10/2020	12/15/2047
059165-EN-6	BALTIMORE GAS AND ELECTRIC CO			1,2	1.F FE	3,932,987	100.1926	3,947,588	3,940,000	3,933,346		359			2.250	2.270	JD	3,940	45,556	06/07/2021	06/15/2031
06050T-MJ-8	BANK OF AMERICA NA			1,2,5	1.D FE	2,650,000	100.1468	2,653,891	2,650,000	2,650,000					3.335	3.333	JJ	38,297	88,378	01/22/2019	01/25/2023
06051G-EU-9	BANK OF AMERICA CORP				1.G FE	14,876,550	102.7435	15,411,525	15,000,000	14,980,929		17,942			3.300	3.427	JJ	233,750	495,000	08/28/2015	01/11/2023
06051G-FB-0	BANK OF AMERICA CORP				1.G FE	3,405,270	106.2623	3,506,656	3,300,000	3,346,284		(21,367)			4.125	3.413	JJ	60,122	136,125	02/21/2019	01/22/2024
06051G-FX-2	BANK OF AMERICA CORP			1	1.G FE	15,333,426	107.7756	16,750,489	15,542,000	15,424,420		24,821			3.500	3.692	AO	108,794	543,970	02/27/2018	04/19/2026
060516-GC-7	BANK OF AMERICA CORP			2	2.A FE	8,335,000	109.4785	9,125,030	8,335,000	8,335,000					4.183	4.183	MN	34,865	348,653	11/21/2016	11/25/2027
06051G-GZ-6	BANK OF AMERICA CORP			1,2,5	1.G FE	10,000,000	105.2398	10,523,984	10,000,000	10,000,000					3.366	3.367	JJ	147,730	336,600	01/18/2018	01/23/2026
06051G-HA-0	BANK OF AMERICA CORP			1,2,5	1.G FE	5,000,000	117.1465	5,857,326	5,000,000	5,000,000					3.946	3.946	JJ	86,593	197,300	01/18/2018	01/23/2049
06051G-HQ-5	BANK OF AMERICA CORP			1,2,5	1.G FE	31,307,375	110.2479	34,452,467	31,250,000	31,293,077		(5,169)			3.974	3.952	FA	496,750	1,241,875	02/11/2019	02/07/2030
06051G-HU-6	BANK OF AMERICA CORP			1,2,5	1.F FE	10,000,000	115.1745	11,517,446	10,000,000	10,000,000					4.078	4.078	AO	77,029	407,800	04/17/2019	04/23/2040
06051G-HV-4	BANK OF AMERICA CORP			1,2,5	1.G FE	15,750,000	105.5564	16,625,141	15,750,000	15,750,000					3.194	3.194	JJ	220,785	503,055	07/18/2019	07/23/2030
06051G-HX-0	BANK OF AMERICA CORP			1,2,5	1.G FE	21,902,760	103.3539	22,014,388	21,300,000	21,809,842		(59,031)			2.884	2.541	AO	117,739	614,292	05/28/2020	10/22/2030

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
06051G-JB-6	BANK OF AMERICA CORP			1,2,5	1.F FE	7,310,000	101.1212	7,391,962	7,310,000	7,310,000					2.592	2.592	AO	32,632	189,475	04/22/2020	04/29/2031
06051G-JE-0	BANK OF AMERICA CORP			1,2,5	1.G FE	5,000,000	96.5247	4,826,234	5,000,000	5,000,000					2.676	2.676	JD	4,460	133,800	06/16/2020	06/19/2041
06051G-JG-5	BANK OF AMERICA CORP			1,2,5	1.F FE	30,000,000	98.8071	29,642,124	30,000,000	30,000,000					0.981	0.981	MS	78,480	294,300	09/22/2020	09/25/2025
06051G-JM-2	BANK OF AMERICA CORP			1,2,5	1.F FE	6,000,000	98.5734	5,914,402	6,000,000	6,000,000					2.831	2.831	AO	31,613	171,276	10/16/2020	10/24/2051
06051G-JT-7	BANK OF AMERICA CORP			1,2,5	1.F FE	24,750,000	101.5973	25,145,326	24,750,000	24,750,000					2.687	2.687	AO	127,465	332,516	04/16/2021	04/22/2032
06051G-JZ-3	BANK OF AMERICA CORP			1,2,5	1.F FE	5,000,000	99.3821	4,969,104	5,000,000	5,000,000					2.087	2.087	JD	4,928	52,175	06/07/2021	06/14/2029
06051G-KA-6	BANK OF AMERICA CORP			1,2,5	1.F FE	5,000,000	98.4360	4,921,800	5,000,000	5,000,000					2.299	2.299	JJ	51,089		07/15/2021	07/21/2032
06366R-JJ-5	BANK OF MONTREAL		C	1,2	1.C FE	13,463,902	101.5733	13,737,791	13,525,000	13,519,005		6,927			2.550	2.603	MN	52,691	344,888	04/10/2013	11/06/2022
06367W-HH-9	BANK OF MONTREAL		C		1.F FE	7,145,250	104.6474	7,492,751	7,160,000	7,153,523		2,937			3.300	3.345	FA	95,825	236,280	01/31/2019	02/05/2024
06367W-MQ-3	BANK OF MONTREAL		C		1.F FE	14,997,900	103.1441	15,471,620	15,000,000	14,998,922		415			2.500	2.503	JD	3,125	375,000	06/25/2019	06/28/2024
06406F-AD-5	BANK OF NEW YORK MELLON CORP			2	1.F FE	3,643,649	102.1753	3,729,400	3,650,000	3,648,437		934			2.200	2.227	FA	30,113	80,300	08/09/2016	08/16/2023
06406R-AE-7	BANK OF NEW YORK MELLON CORP			2	1.E FE	11,167,999	102.2128	11,432,497	11,185,000	11,181,127		3,492			2.950	2.983	JJ	139,315	329,958	01/22/2018	01/29/2023
06406R-AJ-6	BANK OF NEW YORK MELLON CORP				1.E FE	6,012,917	104.2012	6,266,658	6,014,000	6,013,627		221			3.450	3.454	FA	80,688	207,483	08/06/2018	08/11/2023
06406R-AW-7	BANK OF NEW YORK MELLON CORP			2	1.E FE	12,000,000	97.7858	11,734,301	12,000,000	12,000,000					1.800	1.800	JJ	92,400		07/20/2021	07/28/2031
06654D-AA-5	BANNER HEALTH			1,2	1.D FE	7,272,000	112.8424	8,205,899	7,272,000	7,272,000					3.759	3.759	JJ	136,677	273,354	06/05/2019	01/01/2049
06654D-AB-3	BANNER HEALTH			1,2	1.D FE	5,100,850	101.3194	5,065,971	5,000,000	5,085,104		(10,003)			2.338	2.099	JJ	58,450	116,900	05/29/2020	01/01/2030
071813-BQ-1	BAXTER INTERNATIONAL INC			1,2	2.B FE	9,990,400	103.6850	10,368,498	10,000,000	9,995,253		954			2.600	2.611	FA	98,222	260,000	08/10/2016	08/15/2026
072722-AE-1	BAYCARE HEALTH SYSTEM INC			1,2	1.C FE	2,727,000	118.9438	3,243,598	2,727,000	2,727,000					3.831	3.831	MN	13,349	104,471	04/08/2020	11/15/2050
07274N-AE-3	BAYER US FINANCE II LLC			1,2	2.B FE	6,119,984	104.5143	6,417,180	6,140,000	6,132,339		3,703			3.875	3.942	JD	10,574	237,925	06/18/2018	12/15/2023
07274N-AV-5	BAYER US FINANCE II LLC			1,2	2.B FE	2,477,123	100.3025	2,487,503	2,480,000	2,479,829		312			3.200	3.213	JJ	25,158	54,560	07/09/2012	07/15/2022
07274N-AW-3	BAYER US FINANCE II LLC			1,2	2.B FE	4,997,000	104.0740	5,203,698	5,000,000	4,999,664		257			3.375	3.380	JJ	77,813	168,750	06/26/2014	07/15/2024
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA OR BELL		C	1,2	2.A FE	14,934,150	97.6440	14,646,602	15,000,000	14,936,325		2,175			2.150	2.197	FA	124,521		08/09/2021	02/15/2032
084664-BT-7	BERKSHIRE HATHAWAY FINANCE CORP			1	1.C FE	18,281,919	100.9391	18,592,983	18,420,000	18,414,113		15,604			3.000	3.088	MN	70,610	552,600	05/10/2012	05/15/2022
084664-CR-0	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	4,849,752	123.2174	5,945,241	4,825,000	4,848,732		(478)			4.250	4.219	JJ	94,557	205,063	03/06/2019	01/15/2049
084670-BF-4	BERKSHIRE HATHAWAY INC				1.C FE	6,656,510	100.2308	6,690,405	6,675,000	6,674,826		2,113			3.400	3.433	JJ	95,193	226,950	01/24/2012	01/31/2022
09062X-AH-6	BIOGEN INC			1,2	2.A FE	10,137,700	98.5794	9,857,942	10,000,000	10,116,998		(13,141)			2.250	2.092	MN	37,500	225,000	05/27/2020	05/01/2030
09247X-AJ-0	BLACKROCK INC			1	1.D FE	9,727,924	101.2132	9,878,411	9,760,000	9,758,449		3,656			3.375	3.414	JD	27,450	329,400	05/23/2012	06/01/2022
09247X-AN-1	BLACKROCK INC			1	1.D FE	2,405,219	107.9979	2,608,150	2,415,000	2,409,493		957			3.200	3.248	MS	22,755	77,280	03/21/2017	03/15/2027
09247X-AQ-4	BLACKROCK INC			1,2	1.D FE	11,990,400	103.0089	12,361,070	12,000,000	11,991,855		873			2.400	2.409	AO	48,800	288,000	01/16/2020	04/30/2030
09256B-AJ-6	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	2,215,922	105.5211	2,347,844	2,225,000	2,219,433		869			3.150	3.198	AO	17,327	70,088	09/25/2017	10/02/2027
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	10,998,968	101.5573	11,313,482	11,140,000	11,027,090		12,477			2.500	2.641	JJ	132,288	278,500	09/03/2019	01/10/2030
09778P-AB-1	BON SECOURS MERCY HEALTH INC			1,2	1.E FE	3,429,000	98.3195	3,371,375	3,429,000	3,429,000					2.095	2.095	JD	5,986	81,017	10/07/2020	06/01/2031
100743-AK-9	BOSTON GAS CO			1,2	2.A FE	2,034,720	103.8147	2,076,293	2,000,000	2,024,589		(4,195)			3.150	2.900	FA	26,250	63,000	07/09/2019	08/01/2027
100743-AL-7	BOSTON GAS CO			1,2	2.A FE	3,500,000	102.0230	3,570,804	3,500,000	3,500,000					3.001	3.001	FA	43,765	105,035	07/24/2019	08/01/2029
10112R-BB-9	BOSTON PROPERTIES LP			1,2	2.A FE	9,612,185	106.2332	10,230,262	9,630,000	9,616,455		1,920			3.400	3.421	JD	9,095	327,420	06/12/2019	06/21/2029
10112R-BC-7	BOSTON PROPERTIES LP			1,2	2.A FE	3,138,556	101.9313	3,200,642	3,140,000	3,138,857		122			2.900	2.905	MS	26,812	91,060	08/19/2019	03/15/2030
102291-AS-0	BOWDOIN COLLEGE			1	1.C FE	2,250,000	98.5307	2,216,942	2,250,000	2,250,000					2.930	2.930	JJ	6,959		11/16/2021	07/01/2051
10373Q-BN-9	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	7,999,440	94.1418	7,531,347	8,000,000	8,000,003		266			2.772	2.772	MN	31,416	277,200	08/05/2020	11/10/2050
110122-AT-5	BRISTOL-MYERS SQUIBB CO			1	1.F FE	8,217,747	100.9378	8,501,988	8,423,000	8,409,516		22,682			2.000	2.278	FA	70,192	168,460	09/27/2012	08/01/2022
110122-AU-2	BRISTOL-MYERS SQUIBB CO			1	1.F FE	4,578,550	106.7500	5,337,502	5,000,000	4,662,059		10,767			3.250	3.723	FA	67,708	162,500	01/18/2013	08/01/2042
110122-AW-8	BRISTOL-MYERS SQUIBB CO			1	1.F FE	2,470,450	104.3643	2,609,108	2,500,000	2,488,482		5,989			3.250	3.512	MN	13,542	81,250	11/16/2018	11/01/2023
110122-CM-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	12,232,354	104.6633	12,852,654	12,280,000	12,255,937		8,889			2.900	2.980	JJ	153,329	356,120	05/07/2019	07/26/2024
110122-CP-1	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	7,626,558	109.6035	8,428,506	7,690,000	7,641,341		5,527			3.400	3.496	JJ	112,573	261,460	05/07/2019	07/26/2029
110122-CR-7	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	3,609,351	124.0166	4,514,203	3,640,000	3,610,841		536			4.250	4.300	AO	27,932	154,700	05/07/2019	10/26/2049
110122-CZ-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	20,396,916	102.6370	20,987,208	20,448,000	20,436,086		10,135			3.250	3.303	FA	241,826	708,229	02/12/2018	02/20/2023
110122-DC-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	6,848,201	108.2513	7,485,576	6,915,000	6,888,083		6,779			3.875	3.992	FA	101,228	267,956	08/03/2015	08/15/2025
110122-DD-7	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	6,804,641	109.2061	7,442,392	6,815,000	6,808,740		946			3.450	3.467	MN	30,043	235,118	10/31/2017	11/15/2027
110122-DQ-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	7,553,040	95.3850	7,630,802	8,000,000	7,581,276		28,236			1.450	2.100	MN	15,467	116,000	04/30/2021	11/13/2030
110122-DR-6	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	17,029,860	95.1134	15,955,266	16,775,000	17,018,301		(10,659)			2.350	2.252	MN	52,562	394,213	11/25/2020	11/13/2040
110122-DS-4	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	4,985,400	94.9870	4,749,350	5,000,000	4,985,774		329			2.550	2.564	MN	17,000	127,500	11/09/2020	11/13/2050
114259-AT-1	BROOKLYN UNION GAS CO			1,2	2.A FE	21,457,175	107.7275	22,353,465	20,750,000	21,295,197		(69,868)			3.865	3.431	MS	260,646	801,988	10/29/2019	03/04/2029
115637-AM-2	BROWN-FORMAN CORP			1,2	1.G FE	989,694	101.0798	1,076,500	1,065,000	1,054,724		9,586			2.250	3.203	JJ	11,049	23,963	06/26/2014	01/15/2023
115637-AS-9	BROWN-FORMAN CORP			1,2	1.G FE	6,065,625	106.5671	6,394,027	6,000,000	6,046,191		(14,373)			3.500	3.232	AO	44,333	210,000	04/03/2020	04/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	5,474,550	122.0379	6,101,895	5,000,000	5,438,110		(14,780)			4.400	3.766	MS	64,778	220,000	06/11/2019	03/15/2042
12189L-AM-3	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	2,479,625	102.0019	2,550,047	2,500,000	2,494,768		4,208			3.000	3.179	MS	22,083	75,000	03/29/2018	03/15/2023
12189L-AR-2	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	4,564,255	105.2128	4,734,578	4,500,000	4,524,572		(11,623)			3.750	3.466	AO	42,188	168,750	11/28/2018	04/01/2024
12189L-AT-8	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	11,504,960	105.4365	12,072,475	11,450,000	11,473,274		(8,964)			3.400	3.313	MS	129,767	389,300	04/09/2018	09/01/2024
12189L-BA-8	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	37,916,523	107.6802	40,918,458	38,000,000	37,954,496		7,501			3.250	3.274	JD	54,889	1,235,000	03/08/2017	06/15/2027
12189L-BE-0	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	3,240,315	112.4243	3,653,788	3,250,000	3,240,825		187			3.550	3.566	FA	43,586	115,375	07/15/2019	02/15/2050
12189L-BG-5	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	11,191,800	108.9888	10,898,883	10,000,000	11,180,728		(11,072)			3.300	2.712	MS	97,167	145,750	07/28/2021	09/15/2051
125523-AC-4	CIGNA CORP			2	2.A FE	6,123,000	100.9361	6,180,317	6,123,000	6,123,000					1.014	1.025	JAJO	13,449	67,469	09/06/2018	07/15/2023
125523-AF-7	CIGNA CORP			1,2	2.A FE	6,562,080	104.0002	6,829,691	6,567,000	6,565,343		1,027			3.750	3.767	JJ	113,554	514,017	09/28/2018	07/15/2023
125523-AG-5	CIGNA CORP			1,2	2.A FE	3,388,185	109.4115	3,710,142	3,391,000	3,389,664		312			4.125	4.136	MN	17,873	139,879	09/06/2018	11/15/2025
125523-AH-3	CIGNA CORP			1,2	2.A FE	5,543,617	113.7401	6,313,712	5,551,000	5,546,051		614			4.375	4.390	AO	51,270	242,856	09/06/2018	10/15/2028
125523-AJ-9	CIGNA CORP			1,2	2.A FE	5,144,704	123.2866	6,352,959	5,153,000	5,145,496		289			4.800	4.813	FA	93,441	247,344	09/06/2018	08/15/2038
125523-CJ-7	CIGNA CORP			1,2	2.B FE	2,017,031	103.5194	2,091,091	2,020,000	2,017,226		111			3.200	3.210	MS	19,033	64,640	03/04/2020	03/15/2040
126408-HD-8	CSX CORP			1,2	2.A FE	9,976,300	106.7407	10,674,075	10,000,000	9,990,037		2,397			3.350	3.378	MN	55,833	335,000	10/15/2015	11/01/2025
126408-HE-6	CSX CORP			1,2	2.A FE	9,959,600	104.2888	10,428,878	10,000,000	9,979,257		3,975			2.600	2.646	MN	43,333	260,000	10/13/2016	11/01/2026
126408-HH-9	CSX CORP			1,2	2.A FE	4,993,900	107.2990	5,364,949	5,000,000	4,996,551		573			3.250	3.264	JD	13,542	162,500	04/26/2017	06/01/2027
126408-HJ-5	CSX CORP			1,2	2.A FE	7,994,640	109.9710	8,797,678	8,000,000	7,996,730		463			3.800	3.808	MS	101,333	304,000	02/15/2018	03/01/2028
126650-CL-2	CVS HEALTH CORP			1,2	2.B FE	13,941,207	107.5128	15,105,548	14,050,000	14,006,380		11,222			3.875	3.970	JJ	243,485	544,438	07/13/2015	07/20/2025
126650-CU-2	CVS HEALTH CORP			1,2	2.B FE	4,956,950	104.4919	5,224,594	5,000,000	4,979,461		4,292			2.875	2.975	JD	11,979	143,750	05/16/2016	06/01/2026
126650-CX-6	CVS HEALTH CORP			1,2	2.B FE	11,543,386	112.3010	13,148,200	11,708,000	11,597,676		15,050			4.300	4.475	MS	134,252	503,444	03/06/2018	03/25/2028
126650-CY-4	CVS HEALTH CORP			1,2	2.B FE	5,103,589	122.2189	6,363,936	5,207,000	5,116,476		3,571			4.780	4.937	MS	66,372	248,895	03/06/2018	03/25/2038
126650-DG-2	CVS HEALTH CORP			1,2	2.B FE	5,351,238	106.7159	5,762,661	5,400,000	5,361,410		4,375			3.250	3.357	FA	66,300	175,500	08/08/2019	08/15/2029
133131-AX-0	CAMDEN PROPERTY TRUST			1,2	1.G FE	3,261,858	106.4438	3,480,711	3,270,000	3,263,706		732			3.150	3.179	JJ	51,503	103,005	06/06/2019	07/01/2029
133131-AZ-5	CAMDEN PROPERTY TRUST			1,2	1.G FE	2,388,303	104.0989	2,487,964	2,390,000	2,388,588		148			2.800	2.808	MN	8,551	66,920	04/16/2020	05/15/2030
13607G-LZ-5	CANADIAN IMPERIAL BANK OF COMMERCE		C		1.F FE	9,211,171	102.1995	9,414,621	9,212,000	9,211,480		162			2.250	2.252	JJ	88,090	207,270	01/21/2020	01/28/2025
136375-BX-9	CANADIAN NATIONAL RAILWAY CO		A	1,2	1.F FE	2,746,343	100.9874	2,777,154	2,750,000	2,749,647		397			2.250	2.265	MN	7,906	61,875	11/08/2012	11/15/2022
136375-CJ-9	CANADIAN NATIONAL RAILWAY CO		A	1,2	1.F FE	4,980,850	104.5310	5,226,549	5,000,000	4,991,406		1,921			2.750	2.794	MS	45,833	137,500	02/18/2016	03/01/2026
136375-CK-6	CANADIAN NATIONAL RAILWAY CO		C	1,2	1.F FE	7,913,120	104.8881	8,391,051	8,000,000	7,923,270		2,011			3.200	3.257	FA	105,956	256,000	07/28/2016	08/02/2046
13645R-AY-0	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	6,660,866	111.4088	7,427,625	6,667,000	6,662,886		552			4.000	4.011	JD	22,223	266,680	05/14/2018	06/01/2028
14040H-BL-8	CAPITAL ONE FINANCIAL CORP			2	2.A FE	9,993,600	100.2619	10,026,189	10,000,000	9,999,747		1,351			3.050	3.064	MS	94,889	305,000	03/06/2017	03/09/2022
14040H-BN-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	4,984,700	108.3266	5,416,330	5,000,000	4,991,356		1,483			3.750	3.787	MS	58,333	187,500	03/06/2017	03/09/2027
14040H-BW-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	4,990,100	108.9478	5,447,388	5,000,000	4,993,540		927			3.800	3.824	JJ	79,694	190,000	01/25/2018	01/31/2028
14040H-CA-1	CAPITAL ONE FINANCIAL CORP			2	2.A FE	5,118,919	105.2491	5,399,280	5,130,000	5,125,136		2,206			3.900	3.948	JJ	84,474	200,070	01/24/2019	01/29/2024
141781-BJ-2	CARGILL INC			1,2	1.F FE	11,267,249	120.5310	13,782,722	11,435,000	11,275,306		3,187			3.875	3.959	MN	46,772	443,106	05/20/2019	05/23/2049
141781-BK-9	CARGILL INC			1,2	1.F FE	7,363,074	107.6500	7,966,097	7,400,000	7,371,570		3,343			3.250	3.309	MN	25,386	240,500	05/20/2019	05/23/2029
141781-BS-2	CARGILL INC			1,2	1.F FE	11,946,360	98.7150	11,845,805	12,000,000	11,947,054		694			2.125	2.175	MN	36,125		11/08/2021	11/10/2031
143499-AB-7	CARNEGIE INSTITUTION OF WASHINGTON			1,2	1.C FE	2,000,000	105.8783	2,117,566	2,000,000	2,000,000					3.224	3.224	JJ	32,240	64,480	06/03/2020	07/01/2049
144141-DB-1	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	5,751,331	117.0905	6,767,834	5,780,000	5,757,055		707			4.100	4.129	MN	30,281	236,980	05/15/2012	05/15/2042
144141-DC-9	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	10,775,700	100.2665	10,828,780	10,800,000	10,798,974		2,724			2.800	2.826	MN	38,640	302,400	05/15/2012	05/15/2022
149123-CB-5	CATERPILLAR INC			1	1.F FE	9,962,890	117.0174	12,871,917	11,000,000	10,105,684		26,182			3.803	4.407	FA	158,036	418,330	12/09/2015	08/15/2042
149123-CG-4	CATERPILLAR INC			1,2	1.F FE	4,742,923	104.6752	4,972,073	4,750,000	4,744,384		649			2.600	2.617	MS	34,992	123,500	09/16/2019	09/19/2029
149123-CH-2	CATERPILLAR INC			1,2	1.F FE	5,221,598	104.3089	5,476,218	5,250,000	5,225,994		2,563			2.600	2.662	AO	31,092	136,500	04/06/2020	04/09/2030
149123-CK-5	CATERPILLAR INC			1,2	1.F FE	18,017,178	99.7938	18,212,364	18,250,000	18,033,246		16,069			1.900	2.042	MS	104,988	173,375	04/08/2021	03/12/2031
14912L-5F-4	CATERPILLAR FINANCIAL SERVICES CORP				1.F FE	15,880,182	100.9560	16,046,963	15,895,000	15,894,299		1,658			2.850	2.861	JD	37,751	453,008	05/23/2012	06/01/2022
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES CORP				1.F FE	3,296,370	106.1394	3,502,600	3,300,000	3,298,818		380			3.250	3.263	JD	8,938	107,250	11/21/2014	12/01/2024
14913Q-2L-2	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	3,247,790	103.4588	3,362,410	3,250,000	3,249,355		452			3.450	3.465	MN	14,327	112,125	05/09/2018	05/15/2023
14913R-2G-1	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	14,471,725	97.0211	14,068,066	14,500,000	14,476,815		3,917			1.100	1.129	MS	47,407	159,500	09/09/2020	09/14/2027
14913R-2H-9	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	27,564,948	98.1218	27,081,625	27,600,000	27,572,782		6,903			0.800	0.826	MN	29,440	220,800	11/09/2020	11/13/2025
14916R-AC-8	COMMONSPIRIT HEALTH			1	2.A FE	16,168,041	101.8746	16,452,750	16,150,000	16,151,596		(1,882)			2.950	2.938	MN	79,404	476,425	11/21/2012	11/01/2022
15073L-AA-1	CEDARS-SINAI HEALTH SYSTEM			1,2	1.D FE	5,750,000	99.8996	5,744,228	5,750,000	5,750,000					2.288	2.288	FA	10,963		11/17/2021	08/15/2031
15189T-AU-1	CENTERPOINT ENERGY INC			1,2	2.B FE	2,398,272	104.7874	2,514,897	2,400,000	2,399,240		344			3.850	3.866	FA	38,500	236,428	10/03/2018	02/01/2024
15189X-AL-2	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	2,303,855	100.5788	2,323,371	2,310,000	2,309,600		672			2.250	2.280	FA	21,656	51,975	08/07/2012	08/01/2022
166764-AB-6	CHEVRON CORP			1,2	1.D FE	4,735,000	101.2676	4,795,022	4,735,000	4,735,000					2.355	2.355	JD	8,053	111,509	11/28/2012	12/05/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
166764-AH-3	CHEVRON CORP			1,2	1.D FE	19,262,600	102.9695	20,037,871	19,460,000	19,426,415		21,788			3.191	3.312	JD	12,074	620,969	06/25/2013	06/24/2023
166764-BK-5	CHEVRON CORP			1,2	1.D FE	10,000,000	102.1753	10,217,527	10,000,000	10,000,000					2.566	2.566	MN	32,075	256,600	05/09/2016	05/16/2023
166764-BT-6	CHEVRON CORP			1,2	1.D FE	9,255,000	103.8846	9,614,516	9,255,000	9,255,000					2.895	2.895	MS	87,822	267,932	02/28/2017	03/03/2024
16876B-AA-0	CHILDREN'S HOSPITAL CORP			1,2	1.C FE	2,855,000	123.8862	3,536,952	2,855,000	2,855,000					4.115	4.116	JJ	58,742	117,483	01/24/2017	01/01/2047
17275R-BH-4	CISCO SYSTEMS INC			1,2	1.E FE	14,969,100	102.4871	15,373,073	15,000,000	14,991,981		4,538			2.200	2.232	MS	92,583	330,000	09/13/2016	09/20/2023
17275R-BL-5	CISCO SYSTEMS INC			1,2	1.E FE	14,986,800	104.9661	15,744,913	15,000,000	14,993,366		1,310			2.500	2.510	MS	105,208	375,000	09/13/2016	09/20/2026
172967-KN-0	CITIGROUP INC				2.A FE	4,989,900	107.2830	5,364,150	5,000,000	4,995,200		1,012			3.400	3.424	MN	28,333	170,000	04/26/2016	05/01/2026
172967-KY-6	CITIGROUP INC			1,2	2.A FE	3,997,640	106.0280	4,241,120	4,000,000	3,998,773		233			3.200	3.207	AO	24,889	128,000	10/17/2016	10/21/2026
172967-LD-1	CITIGROUP INC			1,2,5	2.A FE	9,984,200	108.4823	10,848,233	10,000,000	9,989,220		1,695			3.887	3.909	JJ	184,633	388,700	02/27/2019	01/10/2028
172967-LP-4	CITIGROUP INC			1,2,5	2.A FE	9,805,900	107.9259	10,792,587	10,000,000	9,858,223		18,727			3.668	3.916	JJ	159,966	366,800	02/08/2019	07/24/2028
172967-LU-3	CITIGROUP INC			1,2,5	1.G FE	10,000,000	113.9923	11,399,225	10,000,000	10,000,000					3.878	3.878	JJ	169,124	387,800	01/17/2018	01/24/2039
172967-MB-4	CITIGROUP INC			2	1.G FE	4,000,000	102.2990	4,091,961	4,000,000	4,000,000					1.381	1.400	JAJO	14,116	58,886	06/05/2018	07/01/2026
172967-ME-8	CITIGROUP INC			1,2,5	2.A FE	17,732,090	110.4853	18,568,165	16,806,000	17,532,294		(89,073)			3.980	3.296	MS	187,658	668,879	09/18/2019	03/20/2030
172967-MM-0	CITIGROUP INC			1,2,5	1.G FE	5,000,000	132.4974	6,624,872	5,000,000	5,000,000					5.316	5.316	MS	70,142	265,800	03/19/2020	03/26/2041
172967-MP-3	CITIGROUP INC			1,2,5	1.G FE	8,273,090	114.3163	8,002,138	7,000,000	8,089,054		(118,389)			4.412	2.328	MS	78,068	308,840	06/05/2020	03/31/2031
172967-MS-7	CITIGROUP INC			1,2,5	1.G FE	29,054,340	100.9696	28,927,777	28,650,000	29,030,255		(24,085)			2.572	2.395	JD	57,313	582,558	06/28/2021	06/03/2031
172967-MT-5	CITIGROUP INC			1,2,5	1.G FE	23,500,000	99.3663	23,351,078	23,500,000	23,500,000					0.776	0.776	AO	30,900	182,360	10/23/2020	10/30/2024
172967-MY-4	CITIGROUP INC			1,2,5	1.G FE	4,920,000	100.6329	4,951,140	4,920,000	4,920,000					2.561	2.561	MN	21,000	61,951	04/27/2021	05/01/2032
172967-ND-9	CITIGROUP INC			1,2,5	1.F FE	4,000,000	99.7534	3,990,136	4,000,000	4,000,000					1.281	1.281	MN	8,255		10/27/2021	11/03/2025
17308C-C5-3	CITIGROUP INC			1,2,5	2.A FE	12,500,000	103.9454	12,993,175	12,500,000	12,500,000					2.976	2.976	MN	57,867	372,000	10/28/2019	11/05/2030
17325F-AS-7	CITIBANK NA			1,2	1.E FE	45,537,984	105.2039	47,972,961	45,600,000	45,573,082		12,360			3.650	3.680	JJ	730,487	1,664,400	01/15/2019	01/23/2024
17401Q-AS-0	CITIZENS BANK NA			2	2.A FE	4,068,294	100.0816	4,075,322	4,072,000	4,071,846		1,271			3.250	3.282	FA	50,363	132,340	02/11/2019	02/14/2022
174610-AR-6	CITIZENS FINANCIAL GROUP INC			1,2	2.A FE	14,969,700	104.2253	15,633,798	15,000,000	14,979,563		4,126			2.850	2.882	JJ	182,875	427,500	07/22/2019	07/27/2026
191216-CM-0	COCA-COLA CO			1	1.E FE	24,510,000	101.7532	25,438,290	25,000,000	24,612,098		45,609			2.125	2.347	MS	169,705	531,250	09/24/2019	09/06/2029
191216-CT-5	COCA-COLA CO			1	1.E FE	6,727,388	110.8188	7,480,269	6,750,000	6,730,846		1,978			3.450	3.490	MS	62,100	232,875	03/20/2020	03/25/2030
191216-CW-8	COCA-COLA CO			1	1.E FE	10,591,900	100.6688	10,066,882	10,000,000	10,565,862		(24,822)			2.500	2.127	JD	20,833	250,000	12/10/2020	06/01/2040
191216-CY-4	COCA-COLA CO			1	1.E FE	7,683,520	99.5255	7,962,043	8,000,000	7,690,514		4,325			2.750	2.918	JD	18,333	220,000	06/05/2020	06/01/2060
191216-DE-7	COCA-COLA CO			1	1.E FE	12,997,530	94.4314	12,276,080	13,000,000	12,997,811		220			1.375	1.377	MS	52,632	177,260	09/14/2020	03/15/2031
191216-DP-2	COCA-COLA CO			1	1.E FE	50,348,859	101.7563	51,173,227	50,290,000	50,345,704		(3,155)			2.250	2.238	JJ	553,190	188,588	06/04/2021	01/05/2032
19416Q-EA-4	COLGATE-PALMOLIVE CO			1	1.D FE	6,853,881	101.3472	7,144,975	7,050,000	7,011,535		34,460			1.950	2.463	FA	57,281	137,475	03/14/2018	02/01/2023
19416Q-EG-1	COLGATE-PALMOLIVE CO			1	1.D FE	3,732,480	104.8617	3,775,020	3,600,000	3,634,724		(15,090)			3.250	2.795	MS	34,450	117,000	12/18/2014	03/15/2024
19416Q-EK-2	COLGATE-PALMOLIVE CO			1,2	1.D FE	3,838,641	121.1936	4,684,131	3,865,000	3,840,953		554			3.700	3.738	FA	59,585	143,005	07/24/2017	08/01/2047
19416Q-EL-0	COLGATE-PALMOLIVE CO			1	1.D FE	6,947,905	101.4968	7,074,329	6,970,000	6,966,006		4,495			2.250	2.317	MN	20,039	156,825	10/30/2017	11/15/2022
20029P-AH-2	COMCAST CABLE COMMUNICATIONS LLC			1	1.G FE	4,791,045	131.7535	4,611,372	3,500,000	4,102,172		(96,967)			8.500	4.803	MN	49,583	297,500	07/25/2013	05/01/2027
20030N-BH-3	COMCAST CORP			1	1.G FE	37,556,195	117.1877	41,601,623	35,500,000	37,233,408		(134,809)			4.250	3.683	JJ	695,701	1,508,750	06/05/2020	01/15/2033
20030N-BM-2	COMCAST CORP			1,2	1.G FE	17,061,402	117.7658	19,961,302	16,950,000	17,029,295		(5,031)			4.200	4.150	FA	268,940	711,900	09/04/2014	08/15/2034
20030N-BN-0	COMCAST CORP			1,2	1.G FE	17,977,500	106.9203	19,245,650	18,000,000	17,990,882		2,328			3.375	3.390	FA	229,500	607,500	05/19/2015	08/15/2025
20030N-CL-3	COMCAST CORP			1,2	1.G FE	5,866,126	121.6252	7,139,400	5,870,000	5,866,619		131			4.600	4.605	AO	57,004	270,020	10/02/2018	10/15/2038
20030N-CM-1	COMCAST CORP			1,2	1.G FE	3,107,450	127.7638	3,973,455	3,110,000	3,107,633		43			4.700	4.705	AO	30,858	146,170	10/02/2018	10/15/2048
20030N-CR-0	COMCAST CORP			1,2	1.G FE	3,999,760	106.2596	4,250,386	4,000,000	3,999,912		36			3.700	3.701	AO	31,244	148,000	10/02/2018	04/15/2024
20030N-CT-6	COMCAST CORP			1,2	1.G FE	7,403,565	113.6136	8,214,265	7,230,000	7,358,218		(17,238)			4.150	3.837	AO	63,343	300,045	04/11/2019	10/15/2028
20030N-DA-6	COMCAST CORP			1,2	1.G FE	2,467,318	103.8132	2,565,225	2,471,000	2,467,969		332			2.650	2.667	FA	27,284	65,482	10/29/2019	02/01/2030
20030N-DN-8	COMCAST CORP			1,2	1.G FE	17,355,540	94.5035	17,010,631	18,000,000	17,387,665		31,506			1.500	1.905	FA	102,000	177,500	06/28/2021	02/15/2031
20030N-DP-3	COMCAST CORP			1,2	1.G FE	5,110,140	89.9222	5,395,330	6,000,000	5,122,813		12,673			2.450	3.203	FA	55,533	73,500	03/30/2021	08/15/2052
200340-AS-6	COMERICA INC			2	2.A FE	14,998,650	104.0727	15,610,911	15,000,000	14,999,546		274			3.700	3.702	JJ	232,792	555,000	07/26/2018	07/31/2023
20268J-AD-5	COMMONSPIRIT HEALTH			1,2	1.F FE	11,564,568	113.4517	13,176,277	11,614,000	11,566,799		925			3.817	3.841	AO	110,827	443,306	09/16/2019	10/01/2049
202795-JK-7	COMMONWEALTH EDISON CO			1,2	1.F FE	9,972,600	105.4883	10,548,826	10,000,000	9,983,548		2,650			2.950	2.982	FA	111,444	295,000	08/16/2017	08/15/2027
209111-EH-2	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	2.A FE	14,761,350	124.4815	18,672,228	15,000,000	14,849,560		7,656			5.300	5.407	MS	265,000	795,000	03/09/2005	03/01/2035
209111-FC-2	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	35,997,700	108.9498	39,494,285	36,250,000	36,050,613		5,909			3.950	3.989	MS	477,292	1,431,875	02/25/2013	03/01/2043
209111-FE-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	7,359,374	105.0221	7,755,884	7,385,000	7,376,664		2,680			3.300	3.341	JD	20,309	243,705	11/19/2014	12/01/2024
209111-FJ-7	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	6,971,510	103.4153	7,239,069	7,000,000	6,985,047		2,788			2.900	2.947	JD	16,917	203,000	11/10/2016	12/01/2026
209111-FV-0	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	4,998,250	114.8119	5,740,593	5,000,000	4,998,367		32			4.125	4.127	MN	26,354	206,250	05/06/2019	05/15/2049
209111-GA-5	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	5,496,335	100.7113	5,549,191	5,510,000	5,497,038		703			2.400	2.428	JD	5,877	68,691	06/03/2021	06/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22160K-AL-9	COSTCO WHOLESALE CORP			1,2	1.D FE	1,949,640	103.9013	2,078,026	2,000,000	1,979,233		8,276			2.750	3.207	MN	6,569	55,000	04/06/2018	05/18/2024
231021-AR-7	CUMMINS INC			1,2	1.E FE	1,650,073	104.1231	1,728,443	1,660,000	1,657,998		1,090			3.650	3.722	AO	15,148	60,590	09/19/2013	10/01/2023
231021-AS-5	CUMMINS INC			1,2	1.F FE	12,288,100	92.5021	11,354,631	12,275,000	12,288,179		(300)			2.600	2.594	MS	106,383	325,356	12/08/2020	09/01/2050
233851-DL-5	DAIMLER FINANCE NORTH AMERICA LLC			1	1.G FE	11,977,200	103.6170	12,434,037	12,000,000	11,993,475		4,667			3.700	3.742	MN	70,300	444,000	04/30/2018	05/04/2023
235851-AQ-5	DANAHER CORP			1,2	2.A FE	11,448,195	106.5118	12,248,854	11,500,000	11,473,643		6,546			3.350	3.416	MS	113,435	385,250	06/22/2018	09/15/2025
235851-AV-4	DANAHER CORP			1,2	2.A FE	6,126,243	95.7104	5,924,475	6,190,000	6,127,989		1,417			2.600	2.650	AO	40,235	158,705	09/29/2020	10/01/2050
244199-BH-7	DEERE & CO			1,2	1.F FE	8,987,760	104.5049	9,405,439	9,000,000	8,991,884		2,328			2.750	2.779	AO	52,250	247,500	03/25/2020	04/15/2025
24422E-RM-3	JOHN DEERE CAPITAL CORP				1.F FE	22,974,357	100.4880	23,275,028	23,162,000	23,150,820		54,623			2.750	2.993	MS	187,548	636,955	12/20/2018	03/15/2022
24422E-RT-8	JOHN DEERE CAPITAL CORP				1.F FE	2,776,400	102.2284	2,811,282	2,750,000	2,754,467		(4,062)			2.800	2.645	JJ	32,939	77,000	03/23/2016	01/27/2023
24422E-SP-5	JOHN DEERE CAPITAL CORP				1.F FE	9,986,805	105.5937	10,031,403	9,500,000	9,786,265		(112,983)			3.350	2.079	JD	16,797	318,250	03/13/2020	06/12/2024
24422E-TG-4	JOHN DEERE CAPITAL CORP				1.F FE	8,115,837	102.4729	8,146,595	7,950,000	7,980,322		(25,102)			2.800	2.469	MS	71,108	222,600	04/08/2016	03/06/2023
24422E-TH-2	JOHN DEERE CAPITAL CORP				1.F FE	6,998,810	104.6026	7,322,180	7,000,000	6,999,433		119			2.650	2.652	JD	10,821	185,500	06/07/2016	06/10/2026
24422E-TT-6	JOHN DEERE CAPITAL CORP				1.F FE	8,149,405	103.8322	8,477,899	8,165,000	8,159,152		2,253			2.650	2.680	JD	4,207	216,373	06/19/2017	06/24/2024
24422E-UE-7	JOHN DEERE CAPITAL CORP				1.F FE	7,231,585	106.6337	7,730,942	7,250,000	7,240,450		2,778			3.450	3.494	MS	75,038	250,125	09/05/2018	03/13/2025
24422E-UH-0	JOHN DEERE CAPITAL CORP				1.F FE	2,248,763	103.6563	2,332,266	2,250,000	2,249,624		252			3.450	3.462	JD	5,175	77,625	06/04/2018	06/07/2023
24422E-UM-9	JOHN DEERE CAPITAL CORP				1.F FE	8,998,380	104.9444	9,444,998	9,000,000	8,999,391		326			3.650	3.654	AO	72,088	328,500	10/09/2018	10/12/2023
24422E-UR-8	JOHN DEERE CAPITAL CORP				1.F FE	2,249,798	105.0706	2,364,089	2,250,000	2,249,914		40			3.450	3.452	JJ	36,872	77,625	01/04/2019	01/10/2024
24422E-UY-3	JOHN DEERE CAPITAL CORP				1.F FE	22,382,528	105.5694	23,647,537	22,400,000	22,386,376		1,600			2.800	2.809	JJ	283,982	627,200	07/15/2019	07/18/2029
24422E-VD-8	JOHN DEERE CAPITAL CORP				1.F FE	5,746,953	103.1008	5,928,297	5,750,000	5,747,498		279			2.450	2.456	JJ	67,307	140,875	01/06/2020	01/09/2030
24422E-VF-3	JOHN DEERE CAPITAL CORP				1.F FE	2,498,350	100.7459	2,518,648	2,500,000	2,498,759		227			1.750	1.760	MS	13,611	43,750	03/04/2020	03/09/2027
24422E-VR-7	JOHN DEERE CAPITAL CORP				1.F FE	5,890,265	98.3315	5,801,561	5,900,000	5,891,294		1,029			1.050	1.084	JD	2,409	30,975	06/14/2021	06/17/2026
24422E-VS-5	JOHN DEERE CAPITAL CORP				1.F FE	21,968,320	100.0821	22,018,073	22,000,000	21,969,877		1,557			2.000	2.016	JD	17,111	220,000	06/14/2021	06/17/2031
247109-BS-9	DELMARVA POWER & LIGHT CO			1,2	1.F FE	5,106,600	104.0480	5,202,400	5,000,000	5,021,302		(12,509)			3.500	3.230	MN	22,361	175,000	06/02/2014	11/15/2023
25245B-AB-3	DIAGEO INVESTMENT CORP			1	1.G FE	50,538,808	100.8497	51,181,215	50,750,000	50,729,531		55,874			2.875	2.989	MN	202,648	1,459,063	12/19/2018	05/11/2022
25466A-AK-7	DISCOVER BANK			2	2.B FE	11,513,941	102.3983	11,929,398	11,650,000	11,613,453		31,948			3.350	3.644	FA	157,194	390,275	09/28/2018	02/06/2023
25466A-AQ-4	DISCOVER BANK			2	2.B FE	5,277,782	102.3777	5,405,542	5,280,000	5,278,772		436			2.450	2.459	MS	39,167	129,360	09/09/2019	09/12/2024
254687-FN-1	WALT DISNEY CO			1	1.G FE	27,259,999	106.3983	29,020,144	27,275,000	27,265,058		2,871			3.350	3.362	MS	246,195	913,713	03/19/2020	03/24/2025
254687-FQ-4	WALT DISNEY CO			1	1.G FE	5,733,900	112.2845	6,456,357	5,750,000	5,736,330		1,390			3.800	3.834	MS	60,088	218,500	03/19/2020	03/22/2030
254687-FW-1	WALT DISNEY CO			1	1.G FE	4,804,335	101.9390	4,913,458	4,820,000	4,807,557		1,912			2.200	2.246	JJ	49,485	123,713	05/11/2020	01/13/2028
254687-FX-9	WALT DISNEY CO			1	2.A FE	20,580,995	104.1376	21,447,131	20,595,000	20,583,576		1,144			2.650	2.657	JJ	254,692	636,729	05/11/2020	01/13/2031
25468P-CT-1	TWDC ENTERPRISES 18 CORP			1	2.A FE	3,039,210	100.2588	3,007,766	3,000,000	3,001,161		(9,418)			2.550	2.230	FA	28,900	76,500	10/19/2017	02/15/2022
25468P-CW-4	TWDC ENTERPRISES 18 CORP			1	2.A FE	9,923,200	101.3042	10,130,417	10,000,000	9,992,182		8,354			2.350	2.437	JD	19,583	235,000	11/27/2012	12/01/2022
25468P-CX-2	TWDC ENTERPRISES 18 CORP			1	2.A FE	4,964,100	113.5245	5,676,223	5,000,000	4,971,152		897			3.700	3.740	JD	15,417	185,000	11/27/2012	12/01/2042
25468P-DB-9	TWDC ENTERPRISES 18 CORP			1	2.A FE	15,862,828	119.7947	19,035,377	15,890,000	15,866,910		616			4.125	4.135	JD	54,622	655,463	05/28/2014	06/01/2044
257375-AE-5	EASTERN ENERGY GAS HOLDINGS LLC			1,2	2.A FE	5,243,805	103.9886	5,459,403	5,250,000	5,248,754		647			3.550	3.564	MN	31,063	186,375	10/17/2013	11/01/2023
260543-CN-1	DOW CHEMICAL CO			1,2	2.B FE	2,976,990	109.7113	3,269,396	2,980,000	2,978,216		408			4.550	4.567	MN	11,676	135,590	11/28/2018	11/30/2025
26078J-AC-4	DUPONT DE NEMOURS INC			1,2	2.A FE	15,000,000	110.5453	16,581,793	15,000,000	15,000,000					4.493	4.493	MN	86,116	673,950	11/14/2018	11/15/2025
263534-CP-2	E I DU PONT DE NEMOURS AND CO			1,2	1.G FE	3,925,698	100.4760	3,958,756	3,940,000	3,927,867		1,276			2.300	2.340	JJ	41,786	105,723	05/13/2020	07/15/2030
264414-AX-1	DUKE REALTY PARTNERSHIP LTD			1,2	2.A FE	6,927,492	98.1908	6,883,176	7,010,000	6,928,431		939			2.250	2.381	JJ	22,344		11/01/2021	01/15/2032
26441Y-BA-4	DUKE REALTY PARTNERSHIP LTD			1,2	2.A FE	9,160,171	106.7586	9,570,912	8,965,000	9,107,944		(22,833)			3.375	3.066	JD	13,448	302,569	08/13/2019	12/15/2027
26441Y-BC-0	DUKE REALTY PARTNERSHIP LTD			1,2	2.A FE	2,379,595	103.9968	2,475,125	2,380,000	2,379,714		78			2.875	2.877	MN	8,743	68,425	11/05/2019	11/15/2029
26442C-AS-3	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	4,738,505	105.5180	5,012,106	4,750,000	4,743,970		1,123			2.950	2.978	JD	11,677	140,125	11/14/2016	12/01/2026
26442C-AY-0	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	3,213,043	101.8335	3,275,985	3,217,000	3,213,900		365			2.450	2.464	FA	29,775	78,817	08/12/2019	08/15/2029
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	9,973,200	103.8850	10,388,501	10,000,000	9,974,526		566			3.200	3.214	FA	120,889	320,000	08/12/2019	08/15/2049
26442U-AF-1	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	25,068,620	103.8243	25,956,070	25,000,000	25,023,508		(14,016)			3.375	3.314	MS	281,250	843,750	08/13/2018	09/01/2023
26443C-AA-1	DUKE UNIVERSITY HEALTH SYSTEM INC			1,2	1.C FE	5,007,638	119.2126	5,979,706	5,016,000	5,008,412		171			3.920	3.929	JD	16,386	196,627	07/07/2017	06/01/2047
26443C-AN-3	DUKE UNIVERSITY HEALTH SYSTEM INC			1	1.C FE	6,500,000	101.5495	6,600,717	6,500,000	6,500,000					2.902	2.902	JD	15,719	188,630	01/07/2020	06/01/2034
26444H-AK-7	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	2,745,848	101.2696	2,784,914	2,750,000	2,745,880		33			2.400	2.417	JD	5,317		11/30/2021	12/15/2031
26875P-AK-7	EOG RESOURCES INC			1,2	1.G FE	26,875,580	101.7033	27,902,289	27,435,000	27,349,465		68,902			2.625	2.891	MS	212,050	720,169	07/22/2014	03/15/2023
26875P-AM-3	EOG RESOURCES INC			1,2	1.G FE	25,669,743	104.9851	26,949,664	25,670,000	25,670,002					3.150	3.150	AO	202,151	808,605	03/12/2015	04/01/2025
26884A-BM-4	ERP OPERATING LP			1,2	1.G FE	7,910,091	102.6867	8,163,591	7,950,000	7,918,103		3,492			2.500	2.555	FA	75,083	198,750	08/20/2019	02/15/2030
26884A-BN-2	ERP OPERATING LP			1,2	1.G FE	14,953,858	97.1865	14,577,977	15,000,000	14,955,498		1,640			1.850	1.884	FA	109,458		08/04/2021	08/01/2031
26884T-AT-9	ERAC USA FINANCE LLC			1,2	2.A FE	5,704,427	102.5418	5,860,263	5,715,000	5,712,063		1,544			2.700	2.729	MN	25,718	154,305	10/11/2016	11/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
27409L-AC-7	EAST OHIO GAS CO			1,2	1.F FE	4,595,893	96.7800	4,461,557	4,610,000	4,597,889		1,300			2.000	2.034	JD	4,098	92,200	06/02/2020	06/15/2030
278062-AG-9	EATON CORP			1,2	2.A FE	7,000,000	106.4580	7,452,063	7,000,000	7,000,000					3.103	3.103	MS	63,956	217,210	09/06/2017	09/15/2027
278642-AV-5	EBAY INC			1,2	2.A FE	12,971,270	101.1621	13,151,067	13,000,000	12,981,349		5,613			1.900	1.947	MS	75,472	247,000	03/06/2020	03/11/2025
278865-AV-2	ECOLAB INC			1,2	1.G FE	4,984,250	105.0605	5,253,023	5,000,000	4,991,901		1,548			2.700	2.736	MN	22,500	135,000	10/13/2016	11/01/2026
278865-BG-4	ECOLAB INC			1,2	1.G FE	7,453,899	88.5179	6,656,547	7,520,000	7,456,105		1,599			2.125	2.165	FA	60,369	160,688	08/10/2020	08/15/2050
278865-BJ-8	ECOLAB INC			1,2	1.G FE	3,899,498	98.5776	3,864,243	3,920,000	3,901,241		415			2.750	2.772	FA	39,826	1,168,978	11/16/2017	08/18/2055
278865-BL-3	ECOLAB INC			1,2	1.G FE	1,999,400	100.5063	2,010,126	2,000,000	1,999,407		7			1.650	1.656	FA	1,467		12/06/2021	02/01/2027
291011-BE-3	EMERSON ELECTRIC CO			1,2	1.F FE	12,241,517	101.6284	12,495,215	12,295,000	12,288,258		5,844			2.625	2.675	FA	121,925	322,744	02/14/2013	02/15/2023
291011-BG-8	EMERSON ELECTRIC CO			1,2	1.F FE	28,659,150	105.4263	30,310,058	28,750,000	28,715,863		9,320			3.150	3.187	JD	75,469	905,625	05/18/2015	06/01/2025
291011-BQ-6	EMERSON ELECTRIC CO			1,2	1.F FE	10,017,812	99.9065	10,030,614	10,040,000	10,017,901		90			2.000	2.034	JD	5,578		12/07/2021	12/21/2028
29157T-AD-8	EMORY UNIVERSITY			1,2	1.C FE	7,000,000	101.4910	7,104,373	7,000,000	7,000,000					2.143	2.143	MS	50,003	150,010	05/13/2020	09/01/2030
29248H-AC-7	EMPOWER FINANCE 2020 LP			1,2	1.F FE	7,105,000	101.5013	7,211,667	7,105,000	7,105,000					3.075	3.075	MS	63,116	218,479	09/14/2020	09/17/2051
29364N-AT-5	ENTERGY MISSISSIPPI LLC			1,2	1.F FE	6,997,760	104.3751	7,306,254	7,000,000	6,998,757		174			2.850	2.853	JD	16,625	199,500	05/10/2016	06/01/2028
29364W-AU-2	ENTERGY LOUISIANA LLC			1,2	1.F FE	7,014,173	106.0055	7,441,584	7,020,000	7,017,880		603			3.780	3.790	AO	66,339	265,356	06/24/2014	04/01/2025
29364W-BA-5	ENTERGY LOUISIANA LLC			1,2	1.F FE	7,987,520	113.7676	9,101,410	8,000,000	7,989,952		698			4.000	4.014	MS	94,222	320,000	03/20/2018	03/15/2033
29736R-AE-0	ESTEE LAUDER COMPANIES INC			1	1.E FE	6,743,993	101.1467	6,827,404	6,750,000	6,749,588		651			2.350	2.360	FA	59,925	158,625	07/30/2012	08/15/2022
29736R-AP-5	ESTEE LAUDER COMPANIES INC			1,2	1.E FE	16,342,590	102.0886	16,844,618	16,500,000	16,372,662		14,391			2.375	2.483	JD	32,656	391,875	11/19/2019	12/01/2029
29736R-AQ-3	ESTEE LAUDER COMPANIES INC			1,2	1.E FE	7,735,740	103.7475	8,040,429	7,750,000	7,737,942		1,287			2.600	2.621	AO	42,539	201,500	04/07/2020	04/15/2030
30231G-AT-9	EXXON MOBIL CORP			1,2	1.D FE	10,000,000	105.8418	10,584,182	10,000,000	10,000,000					3.043	3.043	MS	101,433	304,300	02/29/2016	03/01/2026
30231G-AW-2	EXXON MOBIL CORP			1,2	1.D FE	1,115,000	117.2605	1,307,455	1,115,000	1,115,000					4.114	4.114	MS	15,290	45,871	02/29/2016	03/01/2046
30231G-AY-8	EXXON MOBIL CORP			1,2	1.D FE	10,000,000	101.6075	10,160,754	10,000,000	10,000,000					2.995	2.995	FA	112,313	299,500	08/13/2019	08/16/2039
30231G-AZ-5	EXXON MOBIL CORP			1,2	1.D FE	37,000,000	101.7350	37,641,939	37,000,000	37,000,000					3.095	3.095	FA	429,431	1,145,150	08/13/2019	08/16/2049
30231G-BD-3	EXXON MOBIL CORP			1,2	1.D FE	2,718,000	103.2525	2,806,404	2,718,000	2,718,000					2.275	2.275	FA	23,188	61,835	08/13/2019	08/16/2026
30231G-BE-1	EXXON MOBIL CORP			1,2	1.D FE	3,628,000	102.6604	3,724,520	3,628,000	3,628,000					2.440	2.440	FA	33,196	88,523	08/13/2019	08/16/2029
31428X-BP-0	FEDEX CORP			1,2	2.B FE	4,151,888	107.9990	4,492,757	4,160,000	4,154,511		793			3.400	3.424	FA	53,433	141,440	01/29/2018	02/15/2028
31428X-BV-7	FEDEX CORP			1,2	2.B FE	4,983,300	105.7501	5,287,505	5,000,000	4,986,920		1,503			3.100	3.139	FA	62,861	155,000	07/22/2019	08/05/2029
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	5,426,093	97.9044	5,345,580	5,460,000	5,428,634		2,540			2.250	2.320	MS	40,950	61,084	02/23/2021	03/01/2031
316773-CV-0	FIFTH THIRD BANCORP			2	2.A FE	7,985,600	110.4323	8,834,588	8,000,000	7,990,420		1,338			3.950	3.972	MS	93,922	316,000	03/12/2018	03/14/2028
31677Q-BM-0	FIFTH THIRD BANK NA (OHIO)			2	1.G FE	12,359,000	108.8116	13,448,027	12,359,000	12,359,000					3.950	3.950	JJ	207,477	488,181	07/23/2018	07/28/2025
31677Q-BR-9	FIFTH THIRD BANK NA (OHIO)			1,2	1.G FE	5,046,415	102.3489	5,168,618	5,050,000	5,047,109		531			2.250	2.262	FA	47,344	113,625	01/28/2020	02/01/2027
337738-AT-5	FISERV INC			1,2	2.B FE	6,509,544	105.7886	6,886,840	6,510,000	6,509,718		57			3.200	3.201	JJ	104,160	208,320	06/10/2019	07/01/2026
33834D-AA-2	FIVE CORNERS FUNDING TRUST II			1,2	1.G FE	8,570,000	103.7223	8,889,004	8,570,000	8,570,000					2.850	2.850	MN	31,209	244,245	05/19/2020	05/15/2030
341081-FZ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	3,146,787	104.4642	3,290,621	3,150,000	3,147,871		617			2.850	2.872	AO	22,444	89,775	03/24/2020	04/01/2025
354613-AJ-0	FRANKLIN RESOURCES INC			1	1.F FE	8,778,000	101.7668	8,955,480	8,800,000	8,798,242		2,450			2.800	2.829	MS	72,551	246,400	09/19/2012	09/15/2022
354613-AL-5	FRANKLIN RESOURCES INC			1,2	1.F FE	21,015,420	94.5656	20,804,425	22,000,000	21,076,556		61,136			1.600	2.121	AO	59,644	260,889	08/05/2021	10/30/2030
361448-BC-6	GATX CORP			1,2	2.B FE	8,000,000	114.6779	9,174,232	8,000,000	8,000,000					4.550	4.550	MN	54,600	364,000	05/03/2018	11/07/2028
369550-AU-2	GENERAL DYNAMICS CORP			1,2	1.G FE	15,030,277	101.0778	15,869,218	15,700,000	15,633,012		75,100			2.250	2.750	MN	45,138	353,250	02/11/2013	11/15/2022
369550-AW-8	GENERAL DYNAMICS CORP			1,2	1.G FE	18,850,177	101.6135	19,286,244	18,980,000	18,948,347		19,019			1.875	1.980	FA	134,442	355,875	08/09/2016	08/15/2023
369550-AX-6	GENERAL DYNAMICS CORP			1,2	1.G FE	24,739,000	102.9531	25,738,287	25,000,000	24,871,905		26,021			2.125	2.242	FA	200,694	531,250	08/09/2016	08/15/2026
369550-AZ-1	GENERAL DYNAMICS CORP			1,2	1.G FE	6,628,050	104.9493	7,110,317	6,775,000	6,685,206		13,855			2.625	2.872	MN	22,724	177,844	09/11/2017	11/15/2027
369550-BD-9	GENERAL DYNAMICS CORP			1,2	1.G FE	3,486,560	103.3343	3,616,700	3,500,000	3,496,098		2,736			3.375	3.459	MN	15,094	118,125	05/08/2018	05/15/2023
369550-BG-2	GENERAL DYNAMICS CORP			1,2	1.G FE	7,407,062	106.6495	7,997,645	7,499,000	7,451,881		12,901			3.500	3.700	MN	33,537	262,465	05/08/2018	05/15/2025
369550-BM-9	GENERAL DYNAMICS CORP			1,2	1.G FE	2,721,043	111.1826	3,057,523	2,750,000	2,725,423		2,500			3.625	3.752	AO	24,922	99,688	03/23/2020	04/01/2030
369550-BP-2	GENERAL DYNAMICS CORP			1,2	1.G FE	9,991,000	101.8276	10,182,764	10,000,000	9,991,594		594			2.250	2.260	JD	18,750	125,625	05/03/2021	06/01/2031
370334-BZ-6	GENERAL MILLS INC			1,2	2.B FE	11,949,600	106.3091	12,757,095	12,000,000	11,972,503		4,873			3.200	3.249	FA	150,400	384,000	01/09/2017	02/10/2027
370334-CE-2	GENERAL MILLS INC			1,2	2.B FE	1,995,660	104.6481	2,092,962	2,000,000	1,998,489		801			3.700	3.744	AO	15,211	74,000	04/17/2018	10/17/2023
372546-AT-8	GEORGE WASHINGTON UNIVERSITY			1	1.E FE	5,732,780	127.2686	7,317,947	5,750,000	5,735,396		372			4.300	4.318	MS	72,801	247,250	07/30/2014	09/15/2044
373334-JX-0	GEORGIA POWER CO			1	2.A FE	24,956,750	100.9593	25,239,820	25,000,000	24,998,177		4,838			2.850	2.870	MN	91,042	712,500	05/08/2012	05/15/2022
373334-KH-3	GEORGIA POWER CO			1,2	2.A FE	7,990,960	105.4170	8,433,360	8,000,000	7,994,633		924			3.250	3.264	MS	65,722	260,000	02/28/2017	03/30/2027
37363J-AL-5	GEORGIA TECH FOUNDATION INC			1	1.B FE	2,250,000	99.3826	2,236,109	2,250,000	2,250,000					2.886	2.886	MN	6,854		11/18/2021	11/01/2051
375558-AZ-6	GILEAD SCIENCES INC			1,2	2.A FE	5,729,609	105.7512	6,064,831	5,735,000	5,733,334		503			3.500	3.510	FA	83,635	200,725	11/12/2014	02/01/2025
375558-BF-9	GILEAD SCIENCES INC			1,2	2.A FE	14,398,950	107.7874	15,359,702	14,250,000	14,315,547		(15,333)			3.650	3.523	MS	173,375	520,125	01/15/2016	03/01/2026
375558-BH-5	GILEAD SCIENCES INC			1,2	2.A FE	2,908,266	100.1160	2,918,381	2,915,000	2,914,788		1,290			1.950	1.995	MS	18,948	56,843	09/15/2016	03/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
375558-BJ-1	GILEAD SCIENCES INC			1,2	2.A FE	1,774,826	115.1941	2,056,215	1,785,000	1,776,760		405			4.000	4.042	MS	23,800	71,400	09/15/2016	09/01/2036
375558-BK-8	GILEAD SCIENCES INC			1,2	2.A FE	3,435,192	118.1282	4,087,234	3,460,000	3,437,527		496			4.150	4.192	MS	47,863	143,590	09/15/2016	03/01/2047
375558-BM-4	GILEAD SCIENCES INC			1,2	2.A FE	4,961,450	105.3977	5,269,887	5,000,000	4,977,477		3,971			2.950	3.045	MS	49,167	147,500	10/17/2017	03/01/2027
375558-BS-1	GILEAD SCIENCES INC			1,2	2.A FE	11,946,120	96.6094	11,593,126	12,000,000	11,948,745		2,095			2.600	2.629	AO	78,000	312,867	09/23/2020	10/01/2040
377372-AH-0	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	9,530,528	102.4375	9,987,660	9,750,000	9,688,923		48,709			2.800	3.333	MS	78,108	273,000	08/15/2018	03/18/2023
377372-AL-1	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	32,596,403	103.5623	33,916,663	32,750,000	32,705,269		31,358			3.375	3.478	MN	141,234	1,105,313	05/10/2018	05/15/2023
38141E-C3-1	GOLDMAN SACHS GROUP INC			1,2	2.A FE	9,182,250	128.0860	8,966,018	7,000,000	9,083,583		(66,382)			4.800	2.952	JJ	161,467	336,000	06/30/2020	07/08/2044
38141G-GS-7	GOLDMAN SACHS GROUP INC				2.A FE	14,152,568	100.3008	13,991,959	13,950,000	13,951,642		(25,879)			5.750	5.557	JJ	349,816	802,125	06/20/2012	01/24/2022
38141G-WB-6	GOLDMAN SACHS GROUP INC			1,2	2.A FE	10,969,200	107.5307	11,828,372	11,000,000	10,982,918		2,995			3.850	3.884	JJ	182,340	423,500	01/23/2017	01/26/2027
38141G-WV-2	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	4,190,000	108.8597	4,561,220	4,190,000	4,190,000					3.814	3.813	AO	30,186	159,807	01/18/2018	04/23/2029
38141G-WZ-3	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	18,752,325	111.1683	20,844,061	18,750,000	18,751,835		(248)			4.223	4.222	MN	131,969	791,813	02/21/2019	05/01/2029
38141G-XA-7	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	9,738,300	119.7404	11,974,040	10,000,000	9,762,900		8,843			4.411	4.612	AO	83,319	441,100	02/27/2019	04/23/2039
38141G-XR-0	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	16,330,000	95.9863	15,674,558	16,330,000	16,330,000					1.992	1.992	JJ	139,153	162,647	01/20/2021	01/27/2032
38141G-XS-8	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	7,500,000	98.0799	7,355,996	7,500,000	7,500,000					0.855	0.855	FA	24,759	32,063	02/10/2021	02/12/2026
38141G-YB-4	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	27,323,700	100.8322	27,224,696	27,000,000	27,309,003		(14,697)			2.615	2.476	AO	135,326	353,025	06/28/2021	04/22/2032
38141G-YJ-7	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	16,170,000	98.5746	15,939,517	16,170,000	16,170,000					2.383	2.383	JJ	171,258		07/14/2021	07/21/2032
38141G-YM-0	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	4,420,000	99.6198	4,403,195	4,420,000	4,420,000					1.948	1.948	AO	16,742		10/18/2021	10/21/2027
38141G-YN-8	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	17,600,000	100.7448	17,731,077	17,600,000	17,600,000					2.650	2.650	AO	90,689		10/18/2021	10/21/2032
38145G-AH-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	14,477,100	106.6208	15,993,127	15,000,000	14,685,940		57,340			3.500	3.977	MN	65,625	525,000	02/27/2018	11/16/2026
384802-AE-4	W W GRAINGER INC			1,2	1.G FE	11,608,790	101.9051	11,719,084	11,500,000	11,568,956		(21,933)			1.850	1.647	FA	80,372	212,750	02/28/2020	02/15/2025
40414L-AM-1	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	12,894,050	104.9534	13,643,936	13,000,000	12,963,457		11,036			3.400	3.497	FA	184,167	442,000	01/13/2015	02/01/2025
40414L-AN-9	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	9,912,600	107.6388	10,763,885	10,000,000	9,966,227		9,037			4.000	4.107	JD	33,333	400,000	05/14/2015	06/01/2025
40414L-AQ-2	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	3,316,879	106.2394	3,527,147	3,320,000	3,317,922		418			3.250	3.265	JJ	49,754	107,900	06/20/2019	07/15/2026
406216-BD-2	HALLIBURTON CO			1,2	2.A FE	779,172	103.2478	806,365	781,000	780,666		202			3.500	3.528	FA	11,390	27,335	07/29/2013	08/01/2023
406216-BG-5	HALLIBURTON CO			1,2	2.A FE	2,057,203	107.5500	2,218,757	2,063,000	2,060,496		590			3.800	3.834	MN	10,017	78,394	11/05/2015	11/15/2025
406216-BL-4	HALLIBURTON CO			1,2	2.A FE	10,053,600	102.9725	10,297,248	10,000,000	10,046,507		(5,141)			2.920	2.854	MS	97,333	292,000	07/31/2020	03/01/2030
416515-BE-3	HARTFORD FINANCIAL SERVICES GROUP INC			1,2	2.A FE	4,993,968	103.7946	5,200,112	5,010,000	4,997,366		1,463			2.800	2.837	FA	51,436	140,280	08/08/2019	08/19/2029
42250P-AA-1	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	5,766,167	105.0739	6,080,627	5,787,000	5,770,198		1,819			3.000	3.041	JJ	80,054	173,610	11/06/2019	01/15/2030
437076-AZ-5	HOME DEPOT INC			1,2	1.F FE	10,908,211	102.0041	11,358,154	11,135,000	11,102,317		25,346			2.700	2.941	AO	75,161	300,645	06/11/2013	04/01/2023
437076-BM-3	HOME DEPOT INC			1,2	1.F FE	1,266,789	106.2952	1,355,264	1,275,000	1,271,272		810			3.000	3.074	AO	9,563	38,250	02/03/2016	04/01/2026
437076-BN-1	HOME DEPOT INC			1,2	1.F FE	6,379,308	103.1930	6,655,951	6,450,000	6,414,797		7,023			2.125	2.248	MS	40,357	137,063	09/06/2016	09/15/2026
437076-BW-1	HOME DEPOT INC			1,2	1.F FE	2,899,940	112.6987	3,290,803	2,920,000	2,905,284		1,811			3.900	3.984	JD	7,908	113,880	11/27/2018	12/06/2028
437076-BY-7	HOME DEPOT INC			1,2	1.F FE	4,188,847	106.6281	4,283,252	4,017,000	4,155,145		(17,339)			2.950	2.427	JD	5,267	118,502	01/06/2020	06/15/2029
437076-BZ-4	HOME DEPOT INC			1,2	1.F FE	11,433,700	105.7913	10,579,134	10,000,000	11,396,603		(35,453)			3.125	2.425	JD	13,889	312,500	12/11/2020	12/15/2049
437076-CF-7	HOME DEPOT INC			1,2	1.F FE	7,465,440	94.3777	7,550,217	8,000,000	7,498,173		32,733			1.375	2.129	MS	32,389	75,778	04/30/2021	03/15/2031
437076-CJ-9	HOME DEPOT INC			1,2	1.F FE	2,901,546	98.5036	2,876,304	2,920,000	2,902,018		472			1.875	1.945	MS	15,208		09/07/2021	09/15/2031
438516-BL-9	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	14,946,000	104.7499	15,712,487	15,000,000	14,971,681		5,443			2.500	2.542	MN	62,500	375,000	10/24/2016	11/01/2026
438516-BU-9	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	5,480,365	104.8193	5,765,063	5,500,000	5,484,604		1,793			2.700	2.741	FA	56,100	148,500	07/30/2019	08/15/2029
438516-CA-2	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	4,963,750	104.3637	5,218,184	5,000,000	4,965,060		791			2.800	2.836	JD	11,667	140,000	05/14/2020	06/01/2050
440452-AF-7	HORMEL FOODS CORP			1,2	1.F FE	22,438,575	98.1562	22,085,146	22,500,000	22,447,424		5,709			1.800	1.830	JD	22,500	405,000	06/04/2020	06/11/2030
440452-AH-3	HORMEL FOODS CORP			1,2	1.F FE	6,693,695	99.6972	6,689,679	6,710,000	6,694,972		1,277			1.700	1.737	JD	8,872	57,035	05/25/2021	06/03/2028
440452-AJ-9	HORMEL FOODS CORP			1,2	1.F FE	2,978,400	106.6291	3,198,872	3,000,000	2,978,657		257			3.050	3.087	JD	7,117	45,750	05/25/2021	06/03/2051
44644A-AE-7	HUNTINGTON NATIONAL BANK			2	1.G FE	7,545,364	104.3826	7,893,414	7,562,000	7,556,062		3,212			3.550	3.596	AO	63,384	268,451	08/16/2018	10/06/2023
44891A-BC-0	HYUNDAI CAPITAL AMERICA			1	2.A FE	3,409,625	101.7270	3,468,892	3,410,000	3,409,817		215			2.850	2.857	MN	16,198	97,185	10/28/2019	11/01/2022
45687A-AP-7	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN			1,2	2.B FE	8,319,233	109.3149	9,116,862	8,340,000	8,325,942		1,831			3.750	3.779	FA	112,938	312,750	02/13/2018	08/21/2028
45780D-BV-3	INSTITUTE FOR ADVANCED STUDY			1	1.A FE	1,585,000	109.9068	1,742,023	1,585,000	1,585,000					4.244	4.244	JD	5,606	67,267	11/16/2015	12/01/2035
45780D-BW-1	INSTITUTE FOR ADVANCED STUDY			1	1.A FE	2,205,000	117.0820	2,581,657	2,205,000	2,205,000					4.294	4.294	JD	7,890	94,683	11/13/2015	12/01/2040
458140-AM-2	INTEL CORP			1	1.E FE	9,710,700	102.0694	10,206,935	10,000,000	9,963,745		36,923			2.700	3.089	JD	12,000	270,000	06/05/2014	12/15/2022
458140-AY-6	INTEL CORP			1,2	1.E FE	6,959,330	120.3304	8,423,130	7,000,000	6,962,856		817			4.100	4.134	MN	39,861	287,000	05/08/2017	05/11/2047
458140-BD-1	INTEL CORP			1,2	1.E FE	5,962,168	104.1274	6,455,902	6,200,000	6,091,824		43,156			2.875	3.654	MN	24,757	178,250	11/15/2018	05/11/2024
458140-BP-4	INTEL CORP			1,2	1.E FE	17,173,340	106.3370	18,289,961	17,200,000	17,182,272		5,108			3.400	3.434	MS	155,947	584,800	03/20/2020	03/25/2025
458140-BR-0	INTEL CORP			1,2	1.E FE	7,983,600	113.6809	9,094,470	8,000,000	7,986,061		1,410			3.900	3.925	MS	83,200	312,000	03/20/2020	03/25/2030
458140-BT-6	INTEL CORP			1,2	1.E FE	6,985,720	98.8755	6,921,283	7,000,000	6,986,466		746			1.600	1.631	FA	43,244		08/10/2021	08/12/2028

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
458140-BU-3	INTEL CORP			1,2	1.E FE	4,998,200	99.4568	4,972,840	5,000,000	4,998,263		63			2.000	2.004	FA	38,611		08/10/2021	08/12/2031
45866F-AF-1	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	8,811,634	106.3196	9,388,021	8,830,000	8,819,025		1,733			3.100	3.124	MS	80,598	273,730	08/10/2017	09/15/2027
45866F-AG-9	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	3,528,376	103.8807	3,666,989	3,530,000	3,529,469		295			3.450	3.459	MS	33,829	121,785	08/06/2018	09/21/2023
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	3,593,305	99.1513	3,588,286	3,619,000	3,597,049		2,341			2.100	2.179	JD	3,378	75,999	05/18/2020	06/15/2030
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	9,896,000	95.9156	9,591,560	10,000,000	9,903,609		7,609			1.850	1.950	MS	54,472	197,847	01/25/2021	09/15/2032
45866F-AP-9	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	9,932,000	96.9669	9,696,690	10,000,000	9,935,699		2,661			2.650	2.694	MS	78,028	283,403	08/17/2020	09/15/2040
459200-JQ-5	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	16,977,730	100.1420	17,024,142	17,000,000	16,999,667		4,672			2.500	2.528	JJ	181,806	425,000	01/24/2017	01/27/2022
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	33,122,985	104.4797	34,739,515	33,250,000	33,187,385		25,094			3.000	3.083	MN	127,458	997,500	05/08/2019	05/15/2024
459200-KK-6	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	7,949,200	98.4343	7,874,741	8,000,000	7,952,413		1,939			2.850	2.892	MN	29,133	228,000	04/30/2020	05/15/2040
459200-KL-4	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	8,293,440	98.0309	7,842,473	8,000,000	8,285,204		(6,719)			2.950	2.766	MN	30,156	236,000	09/28/2020	05/15/2050
46625H-JU-5	JPMORGAN CHASE & CO				1.F FE	9,982,700	131.0179	13,101,795	10,000,000	9,985,225		367			4.850	4.861	FA	202,083	485,000	01/21/2014	02/01/2044
46625H-JY-7	JPMORGAN CHASE & CO				1.G FE	4,973,750	106.0953	5,304,764	5,000,000	4,991,914		2,800			3.875	3.939	MS	59,740	193,750	09/03/2014	09/10/2024
46625H-RV-4	JPMORGAN CHASE & CO			1,2	1.F FE	9,978,400	105.6230	10,562,295	10,000,000	9,989,425		2,045			2.950	2.974	AO	73,750	295,000	07/14/2016	10/01/2026
46647P-AJ-5	JPMORGAN CHASE & CO			1,2,5	1.F FE	9,500,880	113.7429	9,099,433	8,000,000	9,409,342		(73,204)			3.882	2.508	JJ	135,439	310,560	09/25/2020	07/24/2038
46647P-AN-6	JPMORGAN CHASE & CO			1,2,5	1.F FE	15,000,000	116.4097	17,461,454	15,000,000	15,000,000					3.897	3.897	JJ	256,553	584,550	01/16/2018	01/23/2049
46647P-AU-0	JPMORGAN CHASE & CO			1,2,5	1.F FE	2,288,115	104.2274	2,345,115	2,250,000	2,263,480		(8,663)			3.797	3.379	JJ	37,495	85,433	02/26/2019	07/23/2024
46647P-BA-3	JPMORGAN CHASE & CO			1,2,5	1.F FE	5,750,000	108.1024	6,215,887	5,750,000	5,750,000					3.960	3.961	JJ	96,140	227,700	01/22/2019	01/29/2027
46647P-BD-7	JPMORGAN CHASE & CO			1,2,5	1.F FE	14,000,000	109.3835	15,313,685	14,000,000	14,000,000					3.702	3.703	MN	79,182	518,280	04/29/2019	05/06/2030
46647P-BE-5	JPMORGAN CHASE & CO			1,2,5	1.F FE	4,000,000	102.8473	4,113,893	4,000,000	4,000,000					2.739	2.739	AO	23,129	109,560	09/05/2019	10/15/2030
46647P-BL-9	JPMORGAN CHASE & CO			1,2,5	1.F FE	5,000,000	101.1771	5,058,857	5,000,000	5,000,000					2.522	2.522	AO	24,169	126,100	04/15/2020	04/22/2031
46647P-BM-7	JPMORGAN CHASE & CO			1,2,5	1.F FE	12,000,000	103.8520	12,462,246	12,000,000	12,000,000					3.109	3.109	AO	71,507	373,080	04/15/2020	04/22/2041
46647P-BP-0	JPMORGAN CHASE & CO			1,2,5	1.G FE	2,245,000	103.6429	2,326,783	2,245,000	2,245,000					2.956	2.956	MN	8,848	66,362	05/06/2020	05/13/2031
46647P-BS-4	JPMORGAN CHASE & CO			2,5	1.F FE	17,500,000	99.5407	17,419,616	17,500,000	17,500,000					0.653	0.653	MS	33,330	114,275	09/09/2020	09/16/2024
46647P-BT-2	JPMORGAN CHASE & CO			1,2,5	1.F FE	15,600,000	97.4692	15,205,200	15,600,000	15,600,000					1.045	1.045	MN	19,019	163,020	11/12/2020	11/19/2026
46647P-BU-9	JPMORGAN CHASE & CO			1,2,5	1.F FE	43,250,000	94.8858	41,038,106	43,250,000	43,250,000					1.764	1.764	MN	89,009	762,930	11/12/2020	11/19/2031
46647P-BV-7	JPMORGAN CHASE & CO			1,2,5	1.F FE	12,000,000	95.3690	11,444,275	12,000,000	12,000,000					2.525	2.525	MN	35,350	303,000	11/12/2020	11/19/2041
46647P-BX-3	JPMORGAN CHASE & CO			1,2,5	1.F FE	6,579,000	96.4258	6,343,854	6,579,000	6,579,000					1.953	1.953	FA	52,466	64,244	01/28/2021	02/04/2032
46647P-CB-0	JPMORGAN CHASE & CO			1,2,5	1.F FE	7,400,000	98.8752	7,316,765	7,400,000	7,400,000					1.578	1.578	AO	22,381	58,386	04/15/2021	04/22/2027
46647P-CJ-3	JPMORGAN CHASE & CO			1,2,5	1.F FE	12,250,000	99.2688	12,160,423	12,250,000	12,250,000					2.069	2.069	JD	21,121	126,726	05/24/2021	06/01/2029
46647P-CT-1	JPMORGAN CHASE & CO			1,2,5	1.F FE	9,000,000	100.1557	9,014,014	9,000,000	9,000,000					1.561	1.561	JD	8,195		12/07/2021	12/10/2025
477854-AA-1	JOHN D AND CATHERINE T MACARTHUR FOUNDAT			1,2	1.A FE	1,933,480	92.7485	1,854,969	2,000,000	1,939,088		5,608			1.299	1.668	JD	2,165	25,980	02/09/2021	12/01/2030
478111-AB-3	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1.D FE	2,700,000	102.4202	2,765,345	2,700,000	2,700,000					2.767	2.767	MN	9,546	74,709	05/01/2013	05/15/2023
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1.D FE	2,250,000	119.0760	2,679,209	2,250,000	2,250,000					3.837	3.837	MN	11,031	86,333	11/04/2016	05/15/2046
478115-AE-8	JOHNS HOPKINS UNIVERSITY			1	1.C FE	10,691,640	100.2316	10,719,770	10,695,000	10,691,878		238			1.972	1.976	JJ	105,453	191,185	05/05/2021	07/01/2030
478160-BT-0	JOHNSON & JOHNSON			1,2	1.A FE	11,968,080	101.4504	12,174,050	12,000,000	11,994,372		4,734			2.050	2.091	MS	82,000	246,000	02/25/2016	03/01/2023
478160-CE-2	JOHNSON & JOHNSON			1,2	1.A FE	14,984,550	107.4436	16,116,546	15,000,000	14,991,451		1,510			2.950	2.962	MS	145,042	442,500	02/28/2017	03/03/2027
478160-CG-7	JOHNSON & JOHNSON			1,2	1.A FE	14,965,050	118.0069	17,701,032	15,000,000	14,968,399		743			3.750	3.763	MS	184,375	562,500	02/28/2017	03/03/2047
478160-CL-6	JOHNSON & JOHNSON			1,2	1.A FE	14,377,173	112.8349	16,270,797	14,420,000	14,384,597		1,634			3.400	3.420	JJ	226,074	490,280	11/08/2017	01/15/2038
47837R-AA-8	JOHNSON CONTROLS INTERNATIONAL PLC			1,2	2.B FE	8,370,800	95.8096	8,143,816	8,500,000	8,381,563		10,763			1.750	1.925	MS	43,799	150,403	02/19/2021	09/15/2030
482480-AJ-9	KLA CORP			1,2	2.A FE	5,216,017	106.8113	5,573,411	5,218,000	5,216,102		40			3.300	3.302	MS	57,398	172,194	02/19/2020	03/01/2050
48305Q-AC-7	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	6,974,450	106.5058	7,455,406	7,000,000	6,985,476		2,590			3.150	3.193	MN	36,750	220,500	04/25/2017	05/01/2027
48305Q-AD-5	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	3,219,158	123.6914	4,019,971	3,250,000	3,221,810		615			4.150	4.206	MN	22,479	134,875	04/25/2017	05/01/2047
48305Q-AF-0	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	6,750,000	100.8313	6,806,111	6,750,000	6,750,000					2.810	2.810	JD	15,806	87,461	06/08/2021	06/01/2041
48305Q-AG-8	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	3,250,000	103.3182	3,357,842	3,250,000	3,250,000					3.002	3.002	JD	8,130	44,988	06/08/2021	06/01/2051
49326E-EG-4	KEYCORP				2.A FE	11,979,480	112.0995	13,451,940	12,000,000	11,986,067		1,892			4.100	4.121	AO	83,367	492,000	04/23/2018	04/30/2028
49327M-2S-2	KEYBANK NA				1.G FE	11,036,357	100.8793	11,137,071	11,040,000	11,039,664		756			2.400	2.407	JD	16,192	264,960	06/06/2017	06/09/2022
49327M-2U-7	KEYBANK NA				1.G FE	4,999,100	103.0747	5,153,736	5,000,000	4,999,774		185			3.375	3.379	MS	53,438	168,750	02/28/2018	03/07/2023
494368-BG-7	KIMBERLY-CLARK CORP			1	1.F FE	11,610,189	135.1110	13,531,371	10,015,000	11,321,783		(43,238)			5.300	4.294	MS	176,932	530,795	04/29/2014	03/01/2041
494368-BU-6	KIMBERLY-CLARK CORP			1	1.F FE	5,728,610	105.7744	6,082,027	5,750,000	5,740,435		2,160			2.750	2.793	FA	59,736	158,125	02/17/2016	02/15/2026
494368-BV-4	KIMBERLY-CLARK CORP			1,2	1.F FE	6,574,843	109.5672	7,220,476	6,590,000	6,576,633		353			3.200	3.212	JJ	88,452	210,880	07/26/2016	07/30/2046
494368-CA-9	KIMBERLY-CLARK CORP			1,2	1.F FE	11,388,700	102.9123	10,291,229	10,000,000	11,350,742		(35,042)			2.875	2.218	FA	115,000	287,500	11/25/2020	02/07/2050
494368-CB-7	KIMBERLY-CLARK CORP			1,2	1.F FE	10,257,676	107.8545	10,084,394	9,350,000	10,135,040		(91,988)			3.100	1.942	MS	76,488	289,850	08/28/2020	03/26/2030
494368-CD-3	KIMBERLY-CLARK CORP			1,2	1.F FE	39,834,400	99.6008	39,840,301	40,000,000	39,836,888		2,488			2.000	2.046	MN	131,111		10/28/2021	11/02/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49446R-AN-9	KIMCO REALTY CORP			1,2	2.A FE	2,027,101	101.8276	2,078,302	2,041,000	2,039,179		2,124			3.400	3.510	MN	11,566	69,394	10/07/2015	11/01/2022
49446R-AP-4	KIMCO REALTY CORP			1,2	2.A FE	4,075,846	103.9933	4,274,127	4,110,000	4,092,803		3,334			2.800	2.895	AO	28,770	115,080	08/09/2016	10/01/2026
49446R-AW-9	KIMCO REALTY CORP			1,2	2.A FE	3,921,994	101.5940	4,002,804	3,940,000	3,924,480		1,623			2.700	2.751	AO	26,595	129,429	07/07/2020	10/01/2030
512807-AU-2	LAM RESEARCH CORP			1,2	1.G FE	4,211,364	112.0634	4,727,955	4,219,000	4,213,260		675			4.000	4.022	MS	49,690	168,760	02/25/2019	03/15/2029
532457-BR-8	ELI LILLY AND CO			1,2	1.F FE	7,926,882	121.4778	9,681,780	7,970,000	7,930,758		883			3.950	3.981	MN	40,226	314,815	05/04/2017	05/15/2047
532457-BY-3	ELI LILLY AND CO			1,2	1.F FE	4,759,650	91.8469	4,592,343	5,000,000	4,766,746		5,610			2.250	2.480	MN	14,375	112,500	09/28/2020	05/15/2050
534187-BD-0	LINCOLN NATIONAL CORP			1	2.A FE	5,951,400	104.8398	6,290,388	6,000,000	5,990,551		5,386			4.000	4.099	MS	80,000	240,000	08/13/2013	09/01/2023
534187-BJ-7	LINCOLN NATIONAL CORP			1,2	2.A FE	6,972,741	104.0863	7,265,221	6,980,000	6,974,099		638			3.050	3.062	JJ	98,166	212,890	08/12/2019	01/15/2030
534187-BK-4	LINCOLN NATIONAL CORP			1,2	2.A FE	9,978,100	107.4296	10,742,964	10,000,000	9,980,676		1,796			3.400	3.425	JJ	156,778	340,000	05/08/2020	01/15/2031
534187-BL-2	LINCOLN NATIONAL CORP			1,2	2.A FE	8,067,430	121.6369	8,514,581	7,000,000	8,036,062		(21,444)			4.375	3.537	JD	13,611	306,250	06/30/2020	06/15/2050
539830-BH-1	LOCKHEED MARTIN CORP			1,2	1.G FE	28,660,772	108.3004	31,136,366	28,750,000	28,710,739		8,553			3.550	3.585	JJ	470,622	1,020,625	12/22/2015	01/15/2026
539830-BP-3	LOCKHEED MARTIN CORP			1,2	1.G FE	1,995,600	98.3145	1,966,290	2,000,000	1,996,263		404			1.850	1.874	JD	1,644	37,000	05/15/2020	06/15/2030
539830-BQ-1	LOCKHEED MARTIN CORP			1,2	1.G FE	2,845,117	100.0691	2,871,984	2,870,000	2,846,029		541			2.800	2.843	JD	3,572	80,360	05/15/2020	06/15/2050
548661-CW-5	LOWE'S COMPANIES INC			1,2	2.A FE	6,397,312	100.2130	6,413,632	6,400,000	6,399,910		309			3.120	3.125	AO	42,155	199,680	04/16/2012	04/15/2022
548661-DD-6	LOWE'S COMPANIES INC			1,2	2.A FE	9,913,300	104.9868	10,498,684	10,000,000	9,973,828		9,131			3.125	3.227	MS	92,014	312,500	09/03/2014	09/15/2024
548661-DP-9	LOWE'S COMPANIES INC			1,2	2.A FE	14,976,900	106.7579	16,013,687	15,000,000	14,986,789		2,242			3.100	3.118	MN	74,917	465,000	04/19/2017	05/03/2027
548661-DR-5	LOWE'S COMPANIES INC			1,2	2.A FE	4,651,432	109.7223	5,110,864	4,658,000	4,653,003		591			3.650	3.667	AO	40,615	170,017	04/03/2019	04/05/2029
548661-DZ-7	LOWE'S COMPANIES INC			1,2	2.A FE	2,197,844	99.0074	2,178,162	2,200,000	2,197,889		40			3.000	3.005	AO	13,933	64,717	10/07/2020	10/15/2050
55261F-AJ-3	M&T BANK CORP			2	1.G FE	4,778,318	103.8140	4,964,386	4,782,000	4,780,775		747			3.550	3.567	JJ	73,092	169,761	07/19/2018	07/26/2023
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	10,240,775	106.2975	10,895,489	10,250,000	10,241,297		166			3.950	3.955	MS	134,958	404,875	08/08/2019	03/01/2050
571676-AC-9	MARS INC			1,2	1.F FE	2,361,278	111.7278	2,647,948	2,370,000	2,362,554		475			3.600	3.632	AO	21,330	85,320	03/26/2019	04/01/2034
571676-AN-5	MARS INC			1,2	1.F FE	6,997,760	95.4814	6,683,696	7,000,000	6,997,890		90			2.375	2.377	JJ	76,198	166,250	07/13/2020	07/16/2040
571748-BG-6	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	10,601,802	114.0849	10,267,643	9,000,000	10,325,400		(175,380)			4.375	2.088	MS	115,938	393,750	05/29/2020	03/15/2029
574599-BQ-8	MASCO CORP			1,2	2.B FE	7,623,706	95.9418	7,368,329	7,680,000	7,627,914		4,208			2.000	2.082	FA	58,027	68,693	02/18/2021	02/15/2031
575634-AU-4	MASSACHUSETTS ELECTRIC CO			1,2	2.A FE	27,000,000	93.2036	25,164,976	27,000,000	27,000,000					1.729	1.729	MN	47,980	466,830	11/19/2020	11/24/2030
57629W-BR-0	MASSMUTUAL GLOBAL FUNDING II				1.B FE	22,347,263	101.4732	22,846,701	22,515,000	22,500,118		18,400			2.500	2.585	AO	115,702	562,875	10/10/2012	10/17/2022
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	8,782,048	106.8919	9,406,483	8,800,000	8,788,767		2,458			3.400	3.433	MS	93,916	299,200	03/05/2019	03/08/2026
57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	9,978,200	102.5195	10,251,949	10,000,000	9,983,959		2,964			2.350	2.384	JJ	109,014	235,000	01/09/2020	01/14/2027
576360-AJ-3	MASTERCARD INC			1,2	1.E FE	4,534,365	109.7869	4,989,816	4,545,000	4,538,025		999			3.500	3.528	FA	55,234	159,075	02/21/2018	02/26/2028
576360-AN-4	MASTERCARD INC			1,2	1.E FE	5,083,260	102.5583	5,384,313	5,250,000	5,140,848		32,583			2.000	2.689	MS	34,417	105,000	03/18/2020	03/03/2025
576360-AS-3	MASTERCARD INC			1,2	1.E FE	24,478,627	100.6657	24,673,163	24,510,000	24,481,211		2,584			1.900	1.914	MS	137,120	247,074	03/02/2021	03/15/2031
576360-AU-8	MASTERCARD INC			1,2	1.E FE	13,579,976	99.8167	13,624,978	13,650,000	13,580,746		771			2.000	2.057	MN	32,608		11/15/2021	11/18/2031
578454-AF-7	MAYO CLINIC			1,2	1.C FE	4,000,000	107.9737	4,318,947	4,000,000	4,000,000					3.196	3.196	MN	16,335	79,545	03/23/2021	11/15/2061
58013M-EM-2	MCDONALD'S CORP			1	2.A FE	15,388,900	100.0630	15,509,772	15,500,000	15,499,511		12,758			2.625	2.709	JJ	187,615	406,875	03/06/2017	01/15/2022
58013M-EN-0	MCDONALD'S CORP			1	2.A FE	9,771,700	110.6941	11,069,412	10,000,000	9,820,184		5,845			3.700	3.829	FA	139,778	370,000	05/16/2012	02/15/2042
58013M-ES-9	MCDONALD'S CORP			1	2.A FE	24,849,100	105.0955	26,273,887	25,000,000	24,957,807		16,333			3.250	3.323	JD	47,396	812,500	09/17/2014	06/10/2024
58013M-FE-9	MCDONALD'S CORP			1,2	2.A FE	2,408,085	102.9502	2,480,072	2,409,000	2,408,767		180			3.350	3.358	AO	20,175	80,702	03/14/2018	04/01/2023
58013M-FK-5	MCDONALD'S CORP			1,2	2.A FE	23,229,095	110.7584	23,536,163	21,250,000	23,214,540		(18,175)			3.625	3.108	MS	256,771	512,031	08/02/2021	09/01/2049
585055-BS-4	MEDTRONIC INC			1	1.G FE	12,703,759	106.5102	13,217,919	12,410,000	12,537,863		(37,441)			3.500	3.159	MS	127,892	434,350	04/07/2017	03/15/2025
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCER CENTER			1	1.D FE	2,038,640	132.8117	2,656,233	2,000,000	2,031,650		(883)			5.000	4.877	JJ	50,000	100,000	01/06/2012	07/01/2042
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCER CENTER			1,2	1.D FE	10,000,000	102.5510	10,255,104	10,000,000	10,000,000					2.955	2.955	JJ	147,750	307,813	06/09/2020	01/01/2050
58933Y-AF-2	MERCK & CO INC			1	1.E FE	43,354,920	102.9498	45,297,899	44,000,000	43,896,361		72,177			2.800	2.975	MN	147,156	1,232,000	06/25/2013	05/18/2023
58933Y-AJ-4	MERCK & CO INC			1	1.E FE	24,704,750	121.8793	30,469,837	25,000,000	24,751,707		7,043			4.150	4.221	MN	123,924	1,037,500	05/14/2014	05/18/2043
58933Y-AR-6	MERCK & CO INC			1,2	1.E FE	9,983,500	104.7547	10,475,472	10,000,000	9,994,378		1,709			2.750	2.769	FA	107,708	275,000	02/05/2015	02/10/2025
58933Y-AV-7	MERCK & CO INC			1,2	1.E FE	7,916,640	117.6556	9,412,446	8,000,000	7,924,817		3,003			3.900	3.976	MS	98,800	312,000	03/05/2019	03/07/2039
58933Y-AX-3	MERCK & CO INC			1,2	1.E FE	13,483,793	108.8805	14,764,197	13,560,000	13,502,713		6,917			3.400	3.467	MS	145,996	461,040	03/05/2019	03/07/2029
58933Y-AZ-8	MERCK & CO INC			1,2	1.E FE	7,435,575	95.8571	7,189,281	7,500,000	7,444,753		6,054			1.450	1.543	JD	2,115	108,750	06/16/2020	06/24/2030
58933Y-BD-6	MERCK & CO INC			1,2	1.E FE	12,597,789	100.4989	12,682,960	12,620,000	12,597,969		180			1.900	1.927	JD	13,987		12/07/2021	12/10/2028
591539-AA-9	HOUSTON METHODIST HOSPITAL			1,2	1.C FE	8,000,000	97.0809	7,766,471	8,000,000	8,000,000					2.705	2.705	JD	18,033	216,400	08/19/2020	12/01/2050
59156R-AY-4	METLIFE INC			1	1.G FE	6,125,050	141.8774	7,093,870	5,000,000	5,892,418		(29,084)			5.875	4.475	FA	118,316	293,750	05/11/2012	02/06/2041
59156R-BH-0	METLIFE INC			1	1.G FE	9,999,200	105.5636	10,556,359	10,000,000	9,999,793		86			3.600	3.601	AO	81,000	360,000	04/07/2014	04/10/2024
59156R-BZ-0	METLIFE INC			1,2	1.G FE	4,372,221	118.2921	5,193,023	4,390,000	4,374,820		1,488			4.550	4.601	MS	54,375	199,745	03/19/2020	03/23/2030
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	9,982,400	107.8967	10,789,673	10,000,000	9,990,508		1,725			3.450	3.471	JD	12,458	345,000	12/15/2016	12/18/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59217G-CT-4	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	7,270,628	105.1522	7,623,536	7,250,000	7,258,919		(4,187)			3.600	3.536	JJ	123,250	261,000	02/01/2019	01/11/2024
59217G-DC-0	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	3,736,784	106.8676	3,996,850	3,740,000	3,737,511		293			3.050	3.060	JD	4,436	114,070	06/11/2019	06/17/2029
59217G-EG-0	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	3,991,760	105.5540	4,222,160	4,000,000	3,993,019		735			2.950	2.974	AO	26,878	118,000	04/03/2020	04/09/2030
594918-AQ-7	MICROSOFT CORP			1	1.A FE	7,645,936	101.7093	7,821,443	7,690,000	7,685,786		4,748			2.125	2.189	MN	20,880	163,413	11/02/2012	11/15/2022
594918-AU-8	MICROSOFT CORP			1,2	1.A FE	4,930,800	114.1111	5,705,553	5,000,000	4,943,503		1,688			3.750	3.828	MN	31,250	187,500	04/25/2013	05/01/2043
594918-BK-9	MICROSOFT CORP			1,2	1.A FE	9,971,800	122.5892	12,258,922	10,000,000	9,978,142		1,143			4.200	4.221	MN	67,667	420,000	10/29/2015	11/03/2035
594918-BS-2	MICROSOFT CORP			1,2	1.A FE	6,848,394	115.3449	7,929,963	6,875,000	6,853,875		1,094			3.450	3.477	FA	94,216	237,188	08/01/2016	08/08/2036
594918-BW-3	MICROSOFT CORP			1,2	1.A FE	24,946,250	100.0121	25,003,034	25,000,000	24,998,890		11,252			2.400	2.446	FA	241,667	600,000	01/30/2017	02/06/2022
594918-BX-1	MICROSOFT CORP			1,2	1.A FE	7,040,377	104.0976	7,552,280	7,255,000	7,164,031		41,101			2.875	3.500	FA	84,012	208,581	11/16/2018	02/06/2024
594918-BY-9	MICROSOFT CORP			1,2	1.A FE	11,957,400	109.0409	13,084,907	12,000,000	11,976,528		4,158			3.300	3.342	FA	159,500	396,000	01/30/2017	02/06/2027
594918-CC-6	MICROSOFT CORP			1,2	1.A FE	10,691,900	97.9061	9,790,614	10,000,000	10,673,092		(17,301)			2.525	2.201	JD	21,042	252,500	11/25/2020	06/01/2050
595620-AQ-8	MIDAMERICAN ENERGY CO			1,2	1.E FE	25,591,808	106.2285	27,194,500	25,600,000	25,595,372		1,228			3.100	3.104	MN	132,267	793,600	01/23/2017	05/01/2027
595620-AR-6	MIDAMERICAN ENERGY CO			1,2	1.E FE	4,992,950	117.8339	5,891,695	5,000,000	4,993,811		353			3.950	3.958	FA	82,292	197,500	01/23/2017	08/01/2047
595620-AS-4	MIDAMERICAN ENERGY CO			1,2	1.E FE	3,186,933	112.7972	3,626,430	3,215,000	3,189,154		682			3.650	3.698	FA	48,895	117,348	01/29/2018	08/01/2048
595620-AW-5	MIDAMERICAN ENERGY CO			1,2	1.E FE	14,893,650	97.4818	14,622,267	15,000,000	14,894,680		1,030			2.700	2.734	FA	178,875		07/20/2021	08/01/2052
609207-AR-6	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	3,481,170	107.8659	3,775,306	3,500,000	3,488,346		2,575			3.625	3.713	FA	48,635	126,875	02/11/2019	02/13/2026
61237W-AC-0	MONTEFIORE MEDICAL CENTER			2	1.A	7,130,000	104.9481	7,482,799	7,130,000	7,130,000					2.895	2.895	AO	40,709	214,436	05/04/2016	04/20/2032
617446-8C-6	MORGAN STANLEY			1	1.G FE	4,751,101	108.4216	5,155,445	4,755,000	4,753,432		402			4.000	4.010	JJ	83,477	190,200	07/20/2015	07/23/2025
617446-8G-7	MORGAN STANLEY			1,2,5	1.G FE	30,419,970	114.0521	33,930,494	29,750,000	30,251,486		(59,989)			4.431	4.153	JJ	578,553	1,318,223	01/25/2019	01/23/2030
617446-8L-6	MORGAN STANLEY			1,2,5	1.F FE	10,359,500	102.4102	10,241,017	10,000,000	10,291,021		(48,985)			2.699	2.281	JJ	119,206	269,900	01/22/2031	05/28/2020
617446-8N-2	MORGAN STANLEY			1,2,5	1.G FE	5,000,000	149.8871	7,494,356	5,000,000	5,000,000					5.597	5.597	MS	75,404	279,850	03/19/2020	03/24/2051
617446-8U-6	MORGAN STANLEY			1,2,5	1.F FE	15,987,500	94.7630	15,635,901	16,500,000	16,008,169		20,669			1.794	2.118	FA	113,471	177,158	06/04/2021	02/13/2032
617446-8X-0	MORGAN STANLEY			1,2,5	1.F FE	19,102,500	95.6629	18,290,737	19,120,000	19,100,432		(2,068)			1.928	1.937	AO	64,511	279,547	01/21/2021	04/28/2032
617446-8Y-8	MORGAN STANLEY			1,2,5	1.F FE	4,465,000	98.5172	4,398,792	4,465,000	4,465,000					2.802	2.802	JJ	54,214	62,555	01/20/2021	01/25/2052
61746B-DJ-2	MORGAN STANLEY			1	1.G FE	25,035,000	103.4359	25,858,979	25,000,000	25,010,553		(8,832)			3.750	3.712	FA	328,125	937,500	01/17/2019	02/25/2023
61746B-EF-9	MORGAN STANLEY			1	1.G FE	9,899,900	108.4820	10,848,203	10,000,000	9,944,810		9,752			3.625	3.746	JJ	162,118	362,500	01/17/2017	01/20/2027
61747Y-ED-3	MORGAN STANLEY			1,2,5	1.F FE	12,000,000	97.9221	11,750,656	12,000,000	12,000,000					2.239	2.239	JJ	120,160		07/15/2021	07/21/2032
61747Y-EH-4	MORGAN STANLEY			1,2,5	1.F FE	5,790,000	100.0208	5,791,203	5,790,000	5,790,000					2.511	2.511	AO	29,077		10/14/2021	10/20/2032
61761J-3R-8	MORGAN STANLEY			1	1.G FE	21,007,184	105.9917	22,650,435	21,370,000	21,185,327		36,734			3.125	3.330	JJ	285,675	667,813	11/14/2016	07/27/2026
631005-BJ-3	NARRAGANSETT ELECTRIC CO			1,2	2.A FE	20,325,554	106.6200	20,044,560	18,800,000	20,177,810		(147,744)			3.395	2.370	AO	145,381	638,260	01/21/2021	04/09/2030
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	9,023,393	107.9237	9,767,099	9,050,000	9,032,708		2,508			3.400	3.435	FA	123,080	307,700	01/31/2018	02/07/2028
63902H-AB-5	NATURE CONSERVANCY			1	1.D FE	2,000,000	129.7827	2,595,654	2,000,000	2,000,000					4.496	4.496	FA	37,467	89,920	02/05/2019	02/01/2049
641062-AD-6	NESTLE HOLDINGS INC			1,2	1.D FE	24,934,105	104.1111	26,027,776	25,000,000	24,975,432		13,582			3.350	3.409	MS	225,660	837,500	11/15/2018	09/24/2023
641062-AV-6	NESTLE HOLDINGS INC			1,2	1.D FE	32,213,558	97.6327	31,486,552	32,250,000	32,215,433		1,875			1.150	1.172	JJ	110,232		09/07/2021	01/14/2027
641062-AX-2	NESTLE HOLDINGS INC			1,2	1.D FE	31,750,000	98.3580	31,228,659	31,750,000	31,750,000					1.875	1.875	MS	176,940		09/07/2021	09/14/2031
64952W-CS-0	NEW YORK LIFE GLOBAL FUNDING				1.A FE	3,902,297	100.8455	3,943,057	3,910,000	3,909,286		1,599			2.300	2.342	JD	5,246	89,930	06/05/2017	06/10/2022
650119-AL-4	NEW YORK UNIVERSITY				1.D FE	3,500,000	103.0458	3,606,604	3,500,000	3,500,000					2.871	2.870	JJ	50,243	100,485	04/10/2015	07/01/2024
650119-AM-2	NEW YORK UNIVERSITY				1.D FE	2,650,000	103.5915	2,745,175	2,650,000	2,650,000					2.971	2.970	JJ	39,366	78,732	04/10/2015	07/01/2025
650119-AR-1	NEW YORK UNIVERSITY			2	1.D FE	2,500,000	103.8647	2,596,616	2,500,000	2,500,000					4.142	4.142	JJ	51,775	103,550	04/10/2015	07/01/2048
65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	11,995,560	99.4947	11,939,361	12,000,000	11,996,292		396			2.250	2.254	JD	22,500	270,000	05/05/2020	06/01/2030
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	1,349,204	99.0310	1,336,919	1,350,000	1,349,266		63			1.900	1.909	JD	1,140	13,324	06/02/2021	06/15/2028
65364U-AB-2	NIAGARA MOHAWK POWER CORP			1	2.A FE	7,000,000	101.7093	7,119,651	7,000,000	7,000,000					2.721	2.721	MN	17,460	190,470	11/20/2012	11/28/2022
65364U-AE-6	NIAGARA MOHAWK POWER CORP			1	2.A FE	7,000,000	113.0246	7,911,723	7,000,000	7,000,000					4.119	4.119	MN	26,430	288,330	11/20/2012	11/28/2042
65364U-AP-1	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	5,000,000	95.2396	4,761,980	5,000,000	5,000,000					3.025	3.025	JD	1,681	151,250	06/23/2020	06/27/2050
654106-AF-0	NIKE INC			1,2	1.E FE	10,759,313	104.5437	11,499,809	11,000,000	10,864,168		25,801			2.375	2.647	MN	43,542	261,250	10/06/2017	11/01/2026
654106-AK-9	NIKE INC			1,2	1.E FE	54,614,700	106.4063	52,671,109	49,500,000	53,897,964		(498,009)			2.850	1.657	MS	368,363	1,410,750	02/23/2021	03/27/2030
654106-AL-7	NIKE INC			1,2	1.E FE	11,706,300	109.0778	10,907,778	10,000,000	11,625,190		(74,593)			3.250	2.144	MS	84,861	325,000	11/24/2020	03/27/2040
655844-BS-6	NORFOLK SOUTHERN CORP			1,2	2.A FE	6,976,340	105.5489	7,388,425	7,000,000	6,988,666		2,349			2.900	2.939	JD	9,022	203,000	05/31/2016	06/15/2026
655844-CA-4	NORFOLK SOUTHERN CORP			1,2	2.A FE	2,744,115	106.9348	2,940,708	2,750,000	2,746,797		821			3.650	3.685	FA	41,823	100,375	07/30/2018	08/01/2025
655844-CE-6	NORFOLK SOUTHERN CORP			1,2	2.A FE	2,491,025	102.4428	2,561,070	2,500,000	2,492,773		822			2.550	2.591	MN	10,625	63,750	10/24/2019	11/01/2029
655844-CK-2	NORFOLK SOUTHERN CORP			1,2	2.A FE	19,406,351	100.6119	19,488,525	19,370,000	19,404,438		(1,914)			2.300	2.278	MN	56,926	226,468	05/25/2021	05/15/2031
665772-CT-4	NORTHERN STATES POWER CO			1,2	1.E FE	8,738,321	100.9252	8,856,189	8,775,000	8,740,824		2,504			2.250	2.297	AO	49,359	99,267	03/23/2021	04/01/2031
666807-BK-7	NORTHROP GRUMMAN CORP			1,2	2.A FE	9,768,248	106.1903	10,389,662	9,784,000	9,775,781		1,466			3.200	3.218	FA	130,453	313,088	11/28/2016	02/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.A FE	11,483,450	107.1028	12,589,929	11,755,000	11,578,156		25,611			3.250	3.527	JJ	176,162	382,038	02/27/2018	01/15/2028
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCARE			1,2	1.C FE	7,000,000	95.9760	6,718,323	7,000,000	7,000,000					2.633	2.633	JJ	68,092		08/03/2021	07/15/2051
668444-AC-6	NORTHWESTERN UNIVERSITY			1	1.B FE	5,840,000	130.0850	7,596,962	5,840,000	5,840,000					4.643	4.643	JD	22,596	271,151	10/21/2013	12/01/2044
66988A-AG-9	NOVANT HEALTH INC			1,2	1.D FE	2,000,000	100.9381	2,018,763	2,000,000	2,000,000					2.637	2.637	MN	8,790	28,714	04/08/2021	11/01/2036
66989H-AE-8	NOVARTIS CAPITAL CORP			1	1.D FE	8,518,466	101.5106	8,714,683	8,585,000	8,579,659		7,287			2.400	2.488	MS	57,233	206,040	09/18/2012	09/21/2022
66989H-AG-3	NOVARTIS CAPITAL CORP			1	1.D FE	1,989,020	105.5196	2,110,391	2,000,000	1,995,000		2,012			3.400	3.512	MN	10,389	68,000	12/10/2018	05/06/2024
66989H-AJ-7	NOVARTIS CAPITAL CORP			1,2	1.D FE	36,881,225	106.0193	39,492,174	37,250,000	37,093,122		37,440			3.000	3.116	MN	127,271	1,117,500	11/17/2015	11/20/2025
66989H-AM-0	NOVARTIS CAPITAL CORP			1,2	1.D FE	31,276,711	100.5868	31,634,552	31,450,000	31,436,807		34,575			2.400	2.513	MN	92,253	754,800	02/14/2017	05/17/2022
66989H-AN-8	NOVARTIS CAPITAL CORP			1,2	1.D FE	9,826,657	106.7101	10,580,307	9,915,000	9,864,933		8,408			3.100	3.203	MN	37,567	307,365	02/14/2017	05/17/2027
66989H-AR-9	NOVARTIS CAPITAL CORP			1,2	1.D FE	5,722,494	101.5864	5,820,901	5,730,000	5,723,714		655			2.200	2.214	FA	47,973	126,060	02/11/2020	08/14/2030
67021C-AG-2	NSTAR ELECTRIC CO			1,2	1.E FE	8,087,779	100.9934	8,190,566	8,110,000	8,108,057		2,423			2.375	2.406	AO	40,663	192,613	10/09/2012	10/15/2022
67021C-AK-3	NSTAR ELECTRIC CO			1,2	1.F FE	12,240,837	105.4353	12,968,544	12,300,000	12,274,753		6,020			3.250	3.307	MN	51,079	399,750	11/13/2015	11/15/2025
67021C-AM-9	NSTAR ELECTRIC CO			1,2	1.F FE	5,782,037	106.7707	6,101,947	5,715,000	5,754,147		(6,932)			3.200	3.055	MN	23,368	182,880	10/02/2017	05/15/2027
67021C-AN-7	NSTAR ELECTRIC CO			1,2	1.F FE	24,672,485	107.0377	25,397,894	23,728,000	24,474,769		(94,003)			3.250	2.758	MN	98,537	771,160	11/08/2019	05/15/2029
67021C-AQ-0	NSTAR ELECTRIC CO			1,2	1.E FE	9,909,100	105.2552	10,525,518	10,000,000	9,910,228		1,128			3.100	3.147	JD	25,833	158,444	05/24/2021	06/01/2051
67021C-AR-8	NSTAR ELECTRIC CO			1,2	1.E FE	9,877,900	97.5037	9,750,371	10,000,000	9,880,235		2,335			1.950	2.088	FA	69,333		10/14/2021	08/15/2031
670346-AR-6	NUCOR CORP			1,2	2.A FE	1,048,404	102.0059	1,071,061	1,050,000	1,048,900		308			2.000	2.032	JD	1,750	21,000	05/20/2020	06/01/2025
670346-AS-4	NUCOR CORP			1,2	1.G FE	1,141,805	103.1810	1,181,423	1,145,000	1,142,267		285			2.700	2.732	JD	2,576	30,915	05/20/2020	06/01/2030
67066G-AG-9	NVIDIA CORP			1,2	1.G FE	12,033,400	112.6810	11,268,104	10,000,000	11,937,217		(88,502)			3.500	2.178	AO	87,500	350,000	11/24/2020	04/01/2040
67066G-AN-4	NVIDIA CORP			1,2	1.G FE	11,947,080	99.5931	11,951,169	12,000,000	11,949,688		2,608			2.000	2.049	JD	10,667	119,333	06/14/2021	06/15/2031
67077M-AD-0	NUTRIEN LTD		C	1,2	2.B FE	9,428,700	104.1335	10,413,352	10,000,000	9,714,767		80,829			3.000	3.945	AO	75,000	300,000	04/10/2018	04/01/2025
67077M-AE-8	NUTRIEN LTD		C	1,2	2.B FE	2,337,886	109.3958	2,576,270	2,355,000	2,344,572		1,863			4.000	4.100	JD	4,187	94,200	04/10/2018	12/15/2026
67777J-AJ-7	OHIOHEALTH CORP			1	1.B FE	8,000,000	100.5920	8,047,363	8,000,000	8,000,000					2.807	2.807	MN	28,694	224,560	05/21/2020	11/15/2035
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	3,900,075	110.1470	4,130,512	3,750,000	3,862,072		(14,959)			3.700	3.196	MN	17,729	138,750	05/20/2019	11/15/2028
68233J-BZ-6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	17,147,363	96.3074	16,613,027	17,250,000	17,172,905		20,273			0.550	0.671	AO	23,719	95,666	09/23/2020	10/01/2025
68233J-CC-6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	11,412,191	104.1783	11,355,435	10,900,000	11,404,931		(7,260)			2.750	2.126	MN	37,469		11/10/2021	05/15/2030
68235P-AE-8	ONE GAS INC			1,2	2.A FE	2,247,998	104.2620	2,345,894	2,250,000	2,249,241		345			3.610	3.627	FA	33,844	81,225	06/08/2018	02/01/2024
68389X-AP-0	ORACLE CORP			1	2.A FE	4,993,900	101.4259	5,071,295	5,000,000	4,999,461		671			2.500	2.514	AO	26,389	125,000	10/18/2012	10/15/2022
68389X-AU-9	ORACLE CORP			1,2	2.A FE	10,975,030	104.5632	11,501,947	11,000,000	10,992,890		2,658			3.400	3.427	JJ	179,728	374,000	06/30/2014	07/08/2024
68389X-AV-7	ORACLE CORP			1,2	2.A FE	6,317,500	110.9014	5,545,069	5,000,000	6,223,182		(89,162)			4.300	2.000	JJ	103,319	215,000	12/08/2020	07/08/2034
68389X-BB-0	ORACLE CORP			1,2	2.A FE	14,947,200	100.4114	15,061,707	15,000,000	14,996,987		8,014			2.500	2.555	MN	47,917	375,000	04/28/2015	05/15/2022
68389X-BH-7	ORACLE CORP			1,2	2.A FE	10,717,560	105.7925	9,521,324	9,000,000	10,598,702		(95,054)			3.850	2.356	JJ	159,775	346,500	09/25/2020	07/15/2036
68389X-BM-6	ORACLE CORP			1,2	2.A FE	3,491,821	102.8236	3,603,968	3,505,000	3,498,601		1,309			2.650	2.693	JJ	42,829	92,883	06/29/2016	07/15/2026
68389X-BW-4	ORACLE CORP			1,2	2.A FE	5,869,200	100.6813	5,034,066	5,000,000	5,829,323		(36,886)			3.600	2.443	AO	45,000	180,000	11/30/2020	04/01/2040
686514-AE-0	ORLANDO HEALTH INC			1,2	1.F FE	4,545,000	109.1256	4,959,757	4,545,000	4,545,000					3.777	3.777	AO	42,916	171,665	01/30/2018	10/01/2028
693304-AT-4	PECO ENERGY CO			1,2	1.E FE	13,384,650	106.0089	14,311,197	13,500,000	13,442,093		14,083			3.150	3.271	AO	89,775	425,250	08/08/2018	10/15/2025
693304-AY-3	PECO ENERGY CO			1,2	1.E FE	4,994,950	98.2057	4,910,284	5,000,000	4,995,141		110			2.800	2.805	JD	6,222	140,000	06/01/2020	06/15/2050
693475-AV-7	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	1,995,460	104.7248	2,094,495	2,000,000	1,998,033		905			3.500	3.550	JJ	30,722	70,000	01/17/2019	01/23/2024
693475-AW-5	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	9,984,000	108.9788	10,897,879	10,000,000	9,987,792		1,445			3.450	3.469	AO	65,167	345,000	04/16/2019	04/23/2029
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	6,248,043	104.6067	6,548,376	6,260,000	6,251,966		1,638			2.600	2.630	JJ	71,434	162,760	07/18/2019	07/23/2026
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	24,750,000	100.9130	24,975,976	24,750,000	24,750,000					2.307	2.307	AO	107,852	285,491	04/20/2021	04/23/2032
693475-BB-0	PNC FINANCIAL SERVICES GROUP INC			1,2	1.G FE	11,478,265	98.6436	11,344,018	11,500,000	11,479,886		1,621			1.150	1.189	FA	50,696		08/10/2021	08/13/2026
693476-BN-2	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	23,564,424	100.2760	23,665,132	23,600,000	23,598,545		3,851			3.300	3.317	MS	244,457	778,800	05/30/2012	03/08/2022
69349L-AG-3	PNC BANK NA			2	1.G FE	2,424,782	101.6679	2,465,447	2,425,000	2,424,981		23			2.700	2.701	MN	10,913	65,475	10/17/2012	11/01/2022
69349L-AK-4	PNC BANK NA			2	1.G FE	10,561,734	102.2407	10,837,510	10,600,000	10,595,310		4,217			2.950	2.992	JJ	131,160	312,700	01/23/2013	01/30/2023
693506-BN-6	PPG INDUSTRIES INC			1,2	1.G FE	14,965,050	102.5298	15,379,467	15,000,000	14,991,221		7,057			3.200	3.250	MS	141,333	480,000	02/22/2018	03/15/2023
69351U-AQ-6	PPL ELECTRIC UTILITIES CORP			1,2	1.E FE	10,464,825	100.7927	10,583,233	10,500,000	10,497,393		3,855			2.500	2.538	MS	87,500	262,500	08/21/2012	09/01/2022
69351U-AW-3	PPL ELECTRIC UTILITIES CORP			1,2	1.F FE	2,703,828	102.7153	2,824,671	2,750,000	2,706,127		988			3.000	3.086	AO	20,625	82,500	09/03/2019	10/01/2049
69353R-FG-8	PNC BANK NA			2	1.F FE	9,996,600	107.0567	10,705,666	10,000,000	9,997,907		324			3.100	3.104	AO	56,833	310,000	10/18/2017	10/25/2027
69353R-FJ-2	PNC BANK NA			2	1.F FE	9,959,400	107.5241	10,752,405	10,000,000	9,973,846		3,841			3.250	3.298	JJ	143,542	325,000	01/17/2018	01/22/2028
69371R-Q7-4	PACCAR FINANCIAL CORP				1.E FE	2,093,932	102.3582	2,144,404	2,095,000	2,094,540		354			2.650	2.668	AO	13,108	55,518	04/02/2020	04/06/2023
701094-AJ-3	PARKER-HANNIFIN CORP			1,2	2.A FE	9,990,600	107.1556	10,715,556	10,000,000	9,995,000		876			3.250	3.261	MS	108,333	325,000	02/21/2017	03/01/2027
701094-AN-4	PARKER-HANNIFIN CORP			1,2	2.A FE	1,854,178	106.0716	1,972,932	1,860,000	1,855,487		526			3.250	3.287	JD	2,855	60,450	06/05/2019	06/14/2029

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
701094-AP-9	PARKER-HANNIFIN CORP			1,2	2.A FE	2,462,600	117.2969	2,932,424	2,500,000	2,464,318		695			4.000	4.087	JD	4,722	100,000	06/05/2019	06/14/2049
70109H-AM-7	PARKER-HANNIFIN CORP			1,2	2.A FE	9,989,300	114.0643	11,406,430	10,000,000	9,992,138		452			4.200	4.208	MN	46,667	420,000	11/18/2014	11/21/2034
70213H-AD-0	MASS GENERAL BRIGHAM INC			1,2	1.D FE	11,436,685	115.9856	13,216,556	11,395,000	11,434,527		(893)			3.765	3.744	JJ	214,511	429,022	06/04/2019	07/01/2048
70213H-AE-8	MASS GENERAL BRIGHAM INC			1,2	1.D FE	2,000,000	106.3449	2,126,897	2,000,000	2,000,000					3.192	3.192	JJ	31,920	63,840	01/22/2020	07/01/2049
70450Y-AD-5	PAYPAL HOLDINGS INC			1,2	1.G FE	5,721,775	105.0342	6,024,764	5,736,000	5,726,095		1,931			2.650	2.689	AO	38,001	152,004	09/19/2019	10/01/2026
70450Y-AH-6	PAYPAL HOLDINGS INC			1,2	1.G FE	4,874,778	101.6690	4,961,449	4,880,000	4,875,564		472			2.300	2.312	JD	9,353	112,240	05/11/2020	06/01/2030
709599-BF-0	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	5,227,634	104.7999	5,491,515	5,240,000	5,233,913		2,291			3.450	3.499	JJ	90,390	180,780	04/24/2019	07/01/2024
713448-BY-3	PEPSICO INC			1	1.E FE	47,658,408	100.4307	47,428,411	47,225,000	47,234,465		(53,851)			2.750	2.633	MS	418,466	1,298,688	04/29/2013	03/05/2022
713448-CC-0	PEPSICO INC			1	1.E FE	13,649,513	113.3553	17,286,676	15,250,000	13,915,391		39,878			3.600	4.241	FA	210,450	549,000	05/20/2014	08/13/2042
713448-CG-1	PEPSICO INC			1	1.E FE	15,784,832	102.4661	16,189,650	15,800,000	15,798,332		1,393			2.750	2.759	MS	144,833	434,500	02/25/2013	03/01/2023
713448-CM-8	PEPSICO INC			1,2	1.E FE	4,805,403	105.3994	4,901,071	4,650,000	4,685,770		(17,782)			3.600	3.184	MS	55,800	167,400	07/22/2014	03/01/2024
713448-CT-3	PEPSICO INC			1,2	1.E FE	27,883,520	104.6785	29,309,976	28,000,000	27,957,615		11,996			2.750	2.798	AO	130,472	770,000	04/27/2015	04/30/2025
713448-DF-2	PEPSICO INC			1,2	1.E FE	4,171,744	105.3986	4,400,390	4,175,000	4,173,537		328			2.850	2.859	FA	41,976	118,988	02/19/2016	02/24/2026
713448-DY-1	PEPSICO INC			1,2	1.E FE	3,320,576	107.2640	3,571,892	3,330,000	3,324,219		901			3.000	3.033	AO	21,090	99,900	10/05/2017	10/15/2027
713448-EP-9	PEPSICO INC			1,2	1.E FE	10,894,800	105.2620	10,526,197	10,000,000	10,867,160		(22,106)			2.875	2.438	AO	60,694	287,500	09/28/2020	10/15/2049
713448-EQ-7	PEPSICO INC			1,2	1.E FE	7,244,853	103.3711	7,494,405	7,250,000	7,246,627		1,001			2.250	2.265	MS	46,219	163,125	03/17/2020	03/19/2025
713448-ES-3	PEPSICO INC			1,2	1.E FE	18,273,587	105.6642	18,913,888	17,900,000	18,246,413		(30,476)			2.750	2.477	MS	139,471	368,500	03/17/2021	03/19/2030
713448-ET-1	PEPSICO INC			1,2	1.E FE	9,679,200	113.0464	9,043,713	8,000,000	9,601,138		(73,642)			3.500	2.137	MS	79,333	280,000	12/08/2020	03/19/2040
713448-FE-3	PEPSICO INC			1,2	1.E FE	15,392,835	100.0705	15,460,899	15,450,000	15,393,863		1,028			1.950	1.991	AO	58,581		10/06/2021	10/21/2031
717081-EA-7	PFIZER INC			1	1.F FE	20,035,700	107.5493	21,509,859	20,000,000	20,022,576		(4,325)			3.000	2.975	JD	26,667	600,000	07/25/2017	12/15/2026
717081-EW-9	PFIZER INC			1,2	1.F FE	1,993,000	105.4740	2,109,481	2,000,000	1,994,106		631			2.625	2.665	AO	13,125	52,500	03/25/2020	04/01/2030
717081-EY-5	PFIZER INC			1,2	1.F FE	12,959,570	98.0721	12,749,373	13,000,000	12,965,557		3,775			1.700	1.734	MN	20,258	221,000	05/18/2020	05/28/2030
718546-AL-8	PHILLIPS 66			1,2	2.A FE	2,857,982	126.4405	3,451,826	2,730,000	2,847,461		(2,971)			4.875	4.566	MN	17,006	133,088	02/26/2018	11/15/2044
718546-AW-4	PHILLIPS 66			1,2	2.A FE	11,964,120	96.3439	11,561,265	12,000,000	11,968,960		3,107			2.150	2.182	JD	11,467	258,000	06/08/2020	12/15/2030
72014T-AC-3	PIEDMONT HEALTHCARE INC			1,2	1.E FE	2,580,000	97.3795	2,512,392	2,580,000	2,580,000					2.044	2.044	JJ	15,528		09/09/2021	01/01/2032
737679-DD-9	POTOMAC ELECTRIC POWER CO			1	1.F FE	7,029,555	100.6688	7,097,149	7,050,000	7,049,417		2,323			3.050	3.084	AO	53,756	215,025	03/28/2012	04/01/2022
74005P-BN-3	LINDE INC			1,2	1.F FE	6,644,454	103.8629	6,927,656	6,670,000	6,661,353		2,645			2.650	2.694	FA	71,684	176,755	01/29/2015	02/05/2025
74005P-BS-2	LINDE INC			1,2	1.F FE	2,516,198	87.7018	2,351,285	2,681,000	2,520,507		3,956			2.000	2.286	FA	21,001	53,620	11/24/2020	08/10/2050
740816-AK-9	PRESIDENT AND FELLOWS OF HARVARD COLLEGE			1	1.A FE	5,805,000	113.4484	6,585,680	5,805,000	5,805,000					3.529	3.529	AO	51,215	204,858	04/30/2013	10/01/2031
741531-FA-0	PRICOA GLOBAL FUNDING I				1.D FE	27,997,480	104.2578	29,192,175	28,000,000	27,999,148		490			3.450	3.452	MS	322,000	966,000	08/20/2018	09/01/2023
74153W-CL-1	PRICOA GLOBAL FUNDING I				1.D FE	5,739,483	103.2547	5,926,817	5,740,000	5,739,711		101			2.400	2.402	MS	37,501	137,760	09/16/2019	09/23/2024
74153W-CN-7	PRICOA GLOBAL FUNDING I				1.D FE	8,241,503	101.4524	8,369,826	8,250,000	8,248,716		1,753			2.450	2.472	MS	56,146	202,125	09/14/2017	09/21/2022
74153W-CP-2	PRICOA GLOBAL FUNDING I				1.D FE	3,741,488	97.9647	3,673,677	3,750,000	3,741,971		484			1.200	1.248	MS	15,125		08/24/2021	09/01/2026
74251V-AR-3	PRINCIPAL FINANCIAL GROUP INC			1,2	1.G FE	3,456,189	110.4595	3,832,944	3,470,000	3,459,366		1,232			3.700	3.748	MN	16,405	128,390	05/07/2019	05/15/2029
74256L-EP-0	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	4,878,048	97.6488	4,784,793	4,900,000	4,879,645		1,597			1.250	1.343	FA	22,969		08/10/2021	08/16/2026
742651-DP-4	PRIVATE EXPORT FUNDING CORP				1.A FE	9,962,700	103.4546	10,345,464	10,000,000	9,991,201		3,318			2.450	2.486	JJ	112,972	245,000	06/26/2012	07/15/2024
742651-DT-6	PRIVATE EXPORT FUNDING CORP				1.A FE	6,728,966	105.1459	6,855,510	6,520,000	6,569,425		(23,123)			3.550	3.163	JJ	106,729	231,460	04/29/2014	01/15/2024
742718-EP-0	PROCTER & GAMBLE CO			1	1.D FE	19,324,208	105.6788	20,496,397	19,395,000	19,363,726		7,137			2.700	2.742	FA	216,739	523,665	01/28/2016	02/02/2026
742718-FB-0	PROCTER & GAMBLE CO			1	1.D FE	4,387,171	119.4565	5,309,843	4,445,000	4,392,055		1,233			3.500	3.571	AO	28,522	155,575	10/23/2017	10/25/2047
742718-FH-7	PROCTER & GAMBLE CO			1	1.D FE	2,244,600	108.7981	2,447,958	2,250,000	2,245,442		481			3.000	3.028	MS	18,000	67,500	03/23/2020	03/25/2030
742718-FJ-3	PROCTER & GAMBLE CO			1	1.D FE	2,487,575	115.9838	2,899,594	2,500,000	2,488,355		446			3.550	3.585	MS	23,667	88,750	03/23/2020	03/25/2040
743315-AW-3	PROGRESSIVE CORP			1,2	1.F FE	935,000	107.9916	1,009,722	935,000	935,000					3.200	3.200	MS	7,896	29,920	03/17/2020	03/26/2030
744320-CH-6	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	3,609,485	100.0995	3,628,606	3,625,000	3,614,032		2,530			1.500	1.575	MS	16,766	54,375	03/05/2020	03/10/2026
744320-CJ-2	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	10,978,000	102.7567	10,275,670	10,000,000	10,932,605		(41,992)			3.000	2.352	MS	92,500	300,000	11/30/2020	03/10/2040
744448-CV-1	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	4,484,885	97.3214	4,394,062	4,515,000	4,487,067		2,183			1.875	1.947	JD	3,763	66,784	02/22/2021	06/15/2031
744560-BC-9	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.E FE	38,013,600	101.7586	40,703,458	40,000,000	39,420,756		406,114			2.375	3.467	MN	121,389	950,000	05/16/2018	05/15/2023
744560-BF-2	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	24,267,495	113.6622	27,847,250	24,500,000	24,302,917		5,315			4.000	4.055	JD	81,667	980,000	05/28/2014	06/01/2044
744560-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	5,197,843	102.7931	5,360,660	5,215,000	5,206,454		1,703			2.250	2.287	MS	34,549	117,338	09/07/2016	09/15/2026
744560-BT-2	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	6,360,354	112.4793	7,159,308	6,365,000	6,360,708		99			3.600	3.604	JD	19,095	229,140	12/04/2017	12/01/2047
744560-BW-5	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	7,798,173	103.4927	8,084,851	7,812,000	7,807,125		2,808			3.250	3.289	MS	84,630	253,890	09/05/2018	09/01/2023
744560-BY-1	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	4,994,448	107.5305	5,376,527	5,000,000	4,995,764		499			3.200	3.213	MN	20,444	160,000	05/07/2019	05/15/2029
744560-CA-2	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	9,679,313	105.3390	10,270,553	9,750,000	9,682,723		1,492			3.200	3.238	FA	130,000	312,000	08/08/2019	08/01/2049
744560-CH-7	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	3,242,070	97.4200	3,166,150	3,250,000	3,242,333		263			1.900	1.927	FA	22,642		08/17/2021	08/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
747525-AE-3	QUALCOMM INC			1	1.F FE	10,249,800	101.0035	10,100,353	10,000,000	10,021,969		(56,350)			3.000	2.421	MN	34,167	300,000	10/17/2017	05/20/2022
747525-AS-2	QUALCOMM INC				1.F FE	6,513,300	100.5932	6,538,557	6,500,000	6,502,581		(2,391)			0.859	0.834	JAJO	9,922	60,134	07/05/2017	01/30/2023
747525-AT-0	QUALCOMM INC			1,2	1.F FE	4,811,104	104.2302	5,029,109	4,825,000	4,819,929		2,025			2.900	2.946	MN	15,936	139,925	05/19/2017	05/20/2024
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	18,271,582	99.8215	18,262,336	18,295,000	18,275,271		2,083			2.250	2.264	JJ	205,819	460,805	05/14/2020	07/01/2030
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	6,743,854	107.1787	7,239,921	6,755,000	6,749,038		1,227			3.500	3.519	MS	69,614	236,425	03/28/2017	03/15/2027
75513E-CL-3	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	29,969,400	96.5704	28,971,119	30,000,000	29,969,926		526			2.820	2.825	MS	331,350		08/04/2021	09/01/2051
756109-AQ-7	REALTY INCOME CORP			1,2	1.G FE	6,082,323	106.0962	6,455,954	6,085,000	6,084,264		271			3.875	3.880	JJ	108,727	235,794	06/18/2014	07/15/2024
756109-AR-5	REALTY INCOME CORP			1,2	1.G FE	5,148,850	110.4177	5,520,888	5,000,000	5,078,933		(15,643)			4.125	3.744	AO	43,542	206,250	03/08/2017	10/15/2026
756109-AS-3	REALTY INCOME CORP			1,2	1.G FE	1,292,590	105.5555	1,382,778	1,310,000	1,300,733		1,672			3.000	3.153	JJ	18,122	39,300	10/04/2016	01/15/2027
756109-AX-2	REALTY INCOME CORP			1,2	1.G FE	2,722,143	107.6399	2,960,097	2,750,000	2,725,744		2,262			3.250	3.364	JJ	41,212	89,375	05/06/2020	01/15/2031
756109-BA-1	REALTY INCOME CORP			1,2	1.G FE	5,351,845	93.8143	5,098,805	5,435,000	5,358,181		6,047			1.800	1.941	MS	28,806	73,644	12/09/2020	03/15/2033
771196-BK-7	ROCHE HOLDINGS INC			1,2	1.C FE	3,294,853	104.6757	3,483,608	3,328,000	3,312,755		3,242			2.625	2.737	MN	11,163	87,360	02/22/2016	05/15/2026
771196-BL-5	ROCHE HOLDINGS INC			1,2	1.C FE	15,216,842	103.9494	15,992,622	15,385,000	15,296,267		16,211			2.375	2.497	JJ	155,292	365,394	10/24/2016	01/28/2027
775109-AY-7	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	9,981,300	104.3737	10,437,371	10,000,000	9,996,159		2,080			4.100	4.123	AO	102,500	410,000	09/25/2013	10/01/2023
78012K-ZG-5	ROYAL BANK OF CANADA		A		1.C FE	10,587,564	100.1945	10,610,597	10,590,000	10,589,942		681			2.750	2.757	FA	121,344	291,225	01/25/2017	02/01/2022
79466L-AH-7	SALESFORCE.COM INC			1,2	1.F FE	6,794,757	98.8637	6,752,394	6,830,000	6,797,006		2,249			1.500	1.578	JJ	48,095		06/29/2021	07/15/2028
79466L-AJ-3	SALESFORCE.COM INC			1,2	1.F FE	4,616,619	99.1823	4,592,141	4,630,000	4,617,194		575			1.950	1.982	JJ	42,384		06/29/2021	07/15/2031
79466L-AK-0	SALESFORCE.COM INC			1,2	1.F FE	1,551,389	100.1679	1,562,619	1,560,000	1,551,544		156			2.700	2.736	JJ	19,773		06/29/2021	07/15/2041
795830-AR-9	SALVATION ARMY				1.E FE	5,000,000	125.7249	6,286,247	5,000,000	5,000,000					5.677	5.676	MS	94,617	283,850	09/08/2006	09/01/2031
797440-BU-7	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	5,816,036	103.4486	6,036,225	5,835,000	5,826,110		1,900			2.500	2.537	MN	18,640	145,875	05/16/2016	05/15/2026
806851-AH-4	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	19,986,400	111.0479	22,209,589	20,000,000	19,988,824		1,272			4.300	4.309	MN	143,333	860,000	01/28/2019	05/01/2029
806851-AJ-0	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	2,375,050	104.9299	2,497,331	2,380,000	2,377,630		955			3.750	3.795	MN	14,875	89,250	01/28/2019	05/01/2024
80685X-AB-7	SCHLUMBERGER FINANCE CANADA LTD		C	2	1.F FE	7,045,065	101.6136	7,163,761	7,050,000	7,049,080		1,016			2.650	2.665	MN	21,277	186,825	11/14/2017	11/20/2022
808513-AQ-8	CHARLES SCHWAB CORP			1,2	1.F FE	9,075,365	106.7953	9,707,694	9,090,000	9,081,860		1,427			3.200	3.219	MS	96,152	290,880	02/27/2017	03/02/2027
808513-BS-3	CHARLES SCHWAB CORP			1,2	1.F FE	11,976,600	101.1121	12,133,452	12,000,000	11,977,933		1,333			2.300	2.322	MN	36,800	138,000	05/11/2021	05/13/2031
808513-BX-2	CHARLES SCHWAB CORP			1,2	1.F FE	5,553,773	104.6054	5,816,062	5,560,000	5,555,026		590			2.750	2.763	AO	38,225	158,460	08/13/2019	10/01/2029
816851-BJ-7	SEMPRA ENERGY			1,2	2.B FE	5,643,009	111.6198	6,384,653	5,720,000	5,648,791		1,510			4.000	4.078	FA	95,333	228,800	01/09/2018	02/01/2048
817826-AE-0	7-ELEVEN INC			1,2	2.B FE	5,458,996	94.7417	5,174,792	5,462,000	5,459,242		246			1.800	1.806	FA	38,507	49,158	01/27/2021	02/10/2031
817826-AF-7	7-ELEVEN INC			1,2	2.B FE	6,923,770	92.5379	6,477,652	7,000,000	6,926,405		2,635			2.500	2.570	FA	68,542	87,500	01/27/2021	02/10/2041
819892-AL-4	SHARP HEALTHCARE			1,2	1.D FE	5,000,000	94.9102	4,745,509	5,000,000	5,000,000					2.680	2.680	FA	55,833	111,667	09/17/2020	08/01/2050
828807-CY-1	SIMON PROPERTY GROUP LP			1,2	1.G FE	6,981,590	107.0529	7,493,702	7,000,000	6,990,247		1,802			3.250	3.281	MN	19,590	227,500	11/15/2016	11/30/2026
828807-DE-4	SIMON PROPERTY GROUP LP			1,2	1.G FE	9,921,400	107.6007	10,760,072	10,000,000	9,950,126		7,475			3.375	3.469	JD	28,125	337,500	11/30/2017	12/01/2027
828807-DF-1	SIMON PROPERTY GROUP LP			1,2	1.G FE	5,441,150	100.7749	5,542,618	5,500,000	5,453,411		5,409			2.450	2.572	MS	40,425	134,750	09/04/2019	09/13/2029
828807-DG-9	SIMON PROPERTY GROUP LP			1,2	1.G FE	14,029,080	101.7981	14,251,733	14,000,000	14,017,134		(6,708)			2.000	1.949	MS	84,000	280,000	03/12/2020	09/13/2024
832432-AC-2	SMITHSONIAN INSTITUTION			1	1.A FE	4,000,000	101.1530	4,046,120	4,000,000	4,000,000					2.695	2.695	MS	35,933	107,800	06/11/2020	09/01/2044
832432-AU-2	SMITHSONIAN INSTITUTION			1	1.A FE	10,280,500	101.2671	10,126,713	10,000,000	10,266,268		(13,599)			2.645	2.440	MS	88,167	264,500	12/10/2020	09/01/2039
841322-AA-7	SOUTHEAST ALASKA REGIONAL HEALTH CONSORT			1	1.G FE	2,125,000	97.3857	2,069,445	2,125,000	2,125,000					2.262	2.262	JJ	12,150		09/23/2021	07/01/2031
842400-FW-8	SOUTHERN CALIFORNIA EDISON CO			1,2	2.A FE	9,940,300	106.8259	10,682,589	10,000,000	9,951,396		1,446			3.900	3.934	MS	114,833	390,000	03/04/2013	03/15/2043
842400-FY-4	SOUTHERN CALIFORNIA EDISON CO			1,2	2.A FE	19,219,202	103.6913	19,794,667	19,090,000	19,113,768		(15,322)			3.500	3.413	AO	167,038	668,150	04/09/2014	10/01/2023
842400-GD-9	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	8,349,416	100.1484	8,362,389	8,350,000	8,349,993		81			2.400	2.401	FA	83,500	200,400	01/13/2015	02/01/2022
842400-HD-8	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	3,835,871	100.4916	3,868,925	3,850,000	3,836,541		671			2.500	2.542	JD	8,021	44,649	06/09/2021	06/01/2031
842434-CS-9	SOUTHERN CALIFORNIA GAS CO			1,2	1.D FE	4,997,750	124.4954	6,224,770	5,000,000	4,997,626		46			4.300	4.303	JJ	99,139	215,000	09/19/2018	01/15/2049
845011-AC-9	SOUTHWEST GAS CORP			1,2	2.A FE	13,383,116	97.0591	13,005,921	13,400,000	13,385,575		1,536			2.200	2.214	JD	13,102	294,800	06/01/2020	06/15/2030
85434V-AA-6	STANFORD HEALTH CARE			1,2	1.D FE	4,545,000	119.2879	5,421,637	4,545,000	4,545,000					3.795	3.795	MN	22,039	172,483	01/09/2018	11/15/2048
85434V-AC-2	STANFORD HEALTH CARE			1,2	1.D FE	2,000,000	104.3791	2,087,581	2,000,000	2,000,000					3.027	3.027	FA	22,871	17,658	04/21/2021	08/15/2051
855244-AD-1	STARBUCKS CORP			1,2	2.B FE	20,131,058	104.4241	20,153,851	19,300,000	19,459,520		(101,878)			3.850	3.282	AO	185,763	743,050	09/16/2014	10/01/2023
855244-AN-9	STARBUCKS CORP			1,2	2.B FE	8,997,120	102.3881	9,214,925	9,000,000	8,999,671		274			3.100	3.103	MS	93,000	279,000	02/26/2018	03/01/2023
855244-AP-4	STARBUCKS CORP			1,2	2.B FE	9,975,700	108.2318	10,823,177	10,000,000	9,985,319		2,098			3.500	3.527	MS	116,667	350,000	02/26/2018	03/01/2028
855244-AV-1	STARBUCKS CORP			1,2	2.A FE	3,485,685	101.2144	3,542,503	3,500,000	3,489,186		1,953			2.000	2.063	MS	21,194	70,000	03/10/2020	03/12/2027
857477-AN-3	STATE STREET CORP				1.F FE	6,992,860	106.4734	7,453,137	7,000,000	6,997,643		747			3.300	3.312	JD	9,625	231,000	12/10/2014	12/16/2024
857477-BG-7	STATE STREET CORP				1.E FE	24,898,500	103.2113	25,802,834	25,000,000	24,916,291		9,285			2.400	2.446	JJ	261,667	600,000	01/21/2020	01/24/2030
857477-BL-6	STATE STREET CORP			2,5	1.F FE	2,250,000	100.5252	2,261,817	2,250,000	2,250,000					2.825	2.826	MS	16,067	63,563	03/26/2020	03/30/2023
863667-AE-1	STRYKER CORP			1,2	2.A FE	7,039,183	117.7303	8,405,941	7,140,000	7,057,132		2,384			4.100	4.183	AO	73,185	292,740	03/20/2013	04/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
863667-AQ-4	STRYKER CORP			1,2	2.A FE	11,776,052	109.2284	12,868,197	11,781,000	11,777,735		463			3.650	3.655	MS	136,169	430,007	02/26/2018	03/07/2028
863667-AY-7	STRYKER CORP			1,2	2.A FE	34,863,850	97.8631	34,252,076	35,000,000	34,883,602		12,523			1.950	1.993	JD	30,333	682,500	05/26/2020	06/15/2030
86787E-AT-4	TRUIST BANK			2	1.F FE	13,735,507	101.0181	13,900,097	13,760,000	13,756,868		5,262			2.450	2.490	FA	140,467	337,120	07/26/2017	08/01/2022
867914-BS-1	TRUIST FINANCIAL CORP			1,2	1.G FE	10,511,528	107.9449	11,361,198	10,525,000	10,518,164		1,882			4.000	4.021	MN	70,167	421,000	04/24/2018	05/01/2025
871829-AQ-0	SYSCO CORP			1	2.B FE	10,879,330	100.9204	11,101,241	11,000,000	10,993,478		14,381			2.600	2.735	JD	15,094	286,000	03/15/2013	06/12/2022
875127-BG-6	TAMPA ELECTRIC CO			1,2	1.G FE	4,444,830	111.4957	5,017,305	4,500,000	4,447,167		1,036			3.625	3.692	JD	7,250	163,125	07/22/2019	06/15/2050
87612E-BE-5	TARGET CORP			1	1.F FE	13,905,900	104.7104	15,706,565	15,000,000	14,440,964		119,119			2.500	3.443	AO	79,167	375,000	03/15/2017	04/15/2026
87612E-BH-8	TARGET CORP			1,2	1.F FE	14,362,290	109.6235	15,621,347	14,250,000	14,334,784		(10,492)			3.375	3.280	AO	101,531	480,938	04/08/2019	04/15/2029
87612E-BJ-4	TARGET CORP			1,2	1.F FE	11,658,158	102.8664	12,014,792	11,680,000	11,662,022		1,985			2.350	2.371	FA	103,692	274,480	01/21/2020	02/15/2030
87612E-BL-9	TARGET CORP			1,2	1.F FE	3,993,360	103.0962	4,123,847	4,000,000	3,995,435		1,323			2.250	2.286	AO	19,000	90,000	03/26/2020	04/15/2025
882508-BB-9	TEXAS INSTRUMENTS INC			1,2	1.E FE	2,624,660	103.8210	2,746,067	2,645,000	2,637,710		2,938			2.625	2.746	MN	8,872	69,431	04/27/2017	05/15/2024
882508-BC-7	TEXAS INSTRUMENTS INC			1,2	1.E FE	5,218,910	106.7726	5,637,591	5,280,000	5,242,134		5,846			2.900	3.035	MN	24,669	153,120	10/26/2017	11/03/2027
882508-BK-9	TEXAS INSTRUMENTS INC			1,2	1.E FE	2,250,000	99.0932	2,229,598	2,250,000	2,250,000					1.125	1.125	MS	7,453		09/07/2021	09/15/2026
883556-BZ-4	THERMO FISHER SCIENTIFIC INC			1,2	2.A FE	40,243,983	104.0307	41,924,366	40,300,000	40,255,191		5,154			2.600	2.616	AO	261,950	1,047,800	09/24/2019	10/01/2029
883556-CL-4	THERMO FISHER SCIENTIFIC INC			1,2	2.A FE	12,699,270	98.6479	12,676,260	12,850,000	12,704,219		4,949			2.000	2.129	AO	91,378		08/09/2021	10/15/2031
88579Y-AF-8	3M CO				1.E FE	12,112,419	100.7723	12,389,958	12,295,000	12,285,240		19,870			2.000	2.166	JD	3,415	245,900	06/21/2012	06/26/2022
88579Y-AH-4	3M CO			1	1.E FE	29,082,000	116.6978	35,009,353	30,000,000	29,221,869		20,938			3.875	4.052	JD	51,667	1,162,500	05/29/2014	06/15/2044
88579Y-AV-3	3M CO			1,2	1.E FE	8,244,982	102.5996	8,551,674	8,335,000	8,289,936		8,936			2.250	2.372	MS	53,136	187,538	09/14/2016	09/19/2026
88579Y-AY-7	3M CO			1,2	1.E FE	4,969,300	106.4982	5,324,911	5,000,000	4,981,239		2,933			2.875	2.946	AO	30,347	143,750	09/21/2017	10/15/2027
88579Y-AZ-4	3M CO			1,2	1.E FE	4,952,900	114.0833	5,704,167	5,000,000	4,956,928		989			3.625	3.677	AO	38,264	181,250	09/21/2017	10/15/2047
88579Y-BJ-9	3M CO			1,2	1.E FE	6,429,670	102.6761	6,673,948	6,500,000	6,444,654		6,487			2.375	2.498	FA	53,602	154,375	08/19/2019	08/26/2029
88579Y-BP-5	3M CO			1,2	1.E FE	2,972,738	117.6475	3,509,426	2,983,000	2,973,132		194			3.700	3.719	AO	23,301	110,371	03/25/2020	04/15/2050
89114Q-CA-4	TORONTO-DOMINION BANK		C		1.E FE	9,998,600	103.7462	10,374,624	10,000,000	9,999,292		277			2.650	2.653	JD	13,986	265,000	06/05/2019	06/12/2024
89153U-AF-8	TOTALENERGIES CAPITAL CANADA LTD		C	1	1.E FE	57,266,160	102.7538	58,949,854	57,370,000	57,352,838		10,777			2.750	2.770	JJ	727,483	1,577,675	01/10/2013	07/15/2023
89233P-5T-9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	9,962,900	100.0574	10,005,745	10,000,000	9,999,872		4,243			3.300	3.344	JJ	154,917	330,000	01/09/2012	01/12/2022
89236T-DK-8	TOYOTA MOTOR CREDIT CORP			1	1.E FE	31,815,784	102.5347	32,708,569	31,900,000	31,877,130		12,353			2.250	2.291	AO	145,544	717,750	10/13/2016	10/18/2023
89236T-EL-5	TOYOTA MOTOR CREDIT CORP			1	1.E FE	13,492,440	102.2500	13,803,750	13,500,000	13,498,363		1,551			2.700	2.712	JJ	172,125	364,500	01/08/2018	01/11/2023
89236T-EM-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	9,977,800	107.3501	10,735,014	10,000,000	9,985,819		2,111			3.050	3.076	JJ	144,028	305,000	01/08/2018	01/11/2028
89236T-EW-1	TOYOTA MOTOR CREDIT CORP			1	1.E FE	11,621,924	106.5785	12,416,397	11,650,000	11,636,011		3,961			3.400	3.439	AO	84,721	396,100	04/10/2018	04/14/2025
89236T-FN-0	TOYOTA MOTOR CREDIT CORP			1	1.E FE	6,487,260	104.5090	6,793,084	6,500,000	6,495,381		2,570			3.450	3.493	MS	62,915	224,250	09/17/2018	09/20/2023
89236T-FS-9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	3,249,123	104.7256	3,403,581	3,250,000	3,249,628		175			3.350	3.356	JJ	52,320	108,875	01/03/2019	01/08/2024
89236T-GT-6	TOYOTA MOTOR CREDIT CORP			1	1.E FE	24,882,188	101.5368	25,130,367	24,750,000	24,838,823		(27,594)			1.800	1.681	FA	170,775	445,500	05/20/2020	02/13/2025
89236T-GU-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	9,958,900	100.3105	10,031,051	10,000,000	9,966,067		3,886			2.150	2.196	FA	82,417	215,000	02/10/2020	02/13/2030
89236T-GW-9	TOYOTA MOTOR CREDIT CORP				1.E FE	24,297,327	102.7771	24,974,832	24,300,000	24,298,858		890			2.900	2.904	MS	178,133	704,700	03/27/2020	03/30/2023
89352H-AM-1	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	5,972,880	117.5499	7,052,996	6,000,000	5,981,775		1,093			4.625	4.658	MS	92,500	277,500	02/25/2014	03/01/2034
89417E-AL-3	TRAVELERS COMPANIES INC			1,2	1.F FE	4,344,550	115.1679	5,038,597	4,375,000	4,348,010		665			3.750	3.789	MN	20,964	164,063	05/04/2016	05/15/2046
89417E-AP-4	TRAVELERS COMPANIES INC			1,2	1.F FE	6,973,610	121.3912	8,497,387	7,000,000	6,974,955		493			4.100	4.122	MS	93,275	287,000	02/27/2019	03/04/2049
89417E-AQ-2	TRAVELERS COMPANIES INC			1,2	1.F FE	3,969,240	95.4595	3,818,379	4,000,000	3,970,409		701			2.550	2.587	AO	18,133	102,000	04/23/2020	04/27/2050
89566E-AG-3	TRI-STATE GENERATION AND TRANSMISSION AS			1,2	1.G FE	9,839,030	105.3574	10,240,740	9,720,000	9,756,031		(13,054)			3.700	3.549	MN	59,940	359,640	11/26/2014	11/01/2024
896516-AA-9	TRINITY HEALTH CORP			1	1.D FE	4,774,328	121.4270	5,494,573	4,525,000	4,752,493		(5,754)			4.125	3.803	JD	15,555	186,656	12/06/2017	12/01/2045
89788M-AB-8	TRUIST FINANCIAL CORP			2	1.G FE	33,153,908	98.8490	32,867,277	33,250,000	33,167,809		8,879			1.950	1.982	JD	46,827	648,375	06/02/2020	06/05/2030
89788M-AD-4	TRUIST FINANCIAL CORP			2,5	1.G FE	29,550,000	98.1660	29,008,065	29,550,000	29,550,000					1.267	1.267	MS	123,760	187,199	02/25/2021	03/02/2027
89788M-AE-2	TRUIST FINANCIAL CORP			2,5	1.G FE	17,750,000	98.5542	17,493,378	17,750,000	17,750,000					1.887	1.887	JD	22,330	167,471	06/02/2021	06/07/2029
898361-AQ-3	TRUSTEES OF AMHERST COLLEGE			1	1.B FE	5,500,000	124.0747	6,824,108	5,500,000	5,500,000					4.100	4.100	MN	37,583	225,500	12/09/2015	11/01/2045
898384-AZ-5	TRUSTEES OF UNION COLLEGE			1	1.E FE	2,042,960	106.3742	2,127,484	2,000,000	2,023,390		(3,767)			3.950	3.713	JJ	39,500	79,000	04/25/2016	07/01/2027
89838L-AG-9	TRUSTEES OF BOSTON COLLEGE			1	1.D FE	3,250,000	107.8485	3,505,075	3,250,000	3,250,000					3.129	3.129	JJ	50,846	101,693	10/17/2019	07/01/2052
89838L-AH-7	TRUSTEES OF BOSTON COLLEGE			1	1.D FE	2,000,000	103.2338	2,064,677	2,000,000	2,000,000					3.042	3.042	JJ	31,603		06/15/2021	07/01/2057
899043-AC-7	TUFTS UNIVERSITY			1,2	1.D FE	3,500,000	106.2027	3,717,095	3,500,000	3,500,000					3.099	3.099	FA	40,976	31,937	04/22/2021	08/15/2051
902494-BG-7	TYSON FOODS INC			1,2	2.B FE	4,993,050	104.6704	5,233,518	5,000,000	4,997,432		1,402			3.900	3.931	MS	50,375	195,000	09/25/2018	09/28/2023
904764-AU-1	UNILEVER CAPITAL CORP			1	1.E FE	8,198,136	102.3034	8,521,874	8,330,000	8,266,148		13,140			2.000	2.177	JJ	70,805	166,600	07/25/2016	07/28/2026
904764-AW-7	UNILEVER CAPITAL CORP			1,2	1.E FE	15,122,400	100.4757	15,071,348	15,000,000	15,015,710		(60,004)			2.200	1.793	MN	51,333	330,000	03/12/2020	05/05/2022
904764-AY-3	UNILEVER CAPITAL CORP			1,2	1.E FE	14,769,150	106.0683	15,910,241	15,000,000	14,867,955		22,412			2.900	3.080	MN	67,667	435,000	05/02/2017	05/05/2027
904764-BA-4	UNILEVER CAPITAL CORP			1,2	1.E FE	19,763,287	102.7545	20,448,154	19,900,000	19,864,567		28,015			3.125	3.275	MS	171,016	621,875	03/19/2018	03/22/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
904764-BH-9	UNILEVER CAPITAL CORP			1,2	1.E FE	3,963,960	100.8897	4,035,590	4,000,000	3,971,638		3,353			2.125	2.226	MS	27,153	85,000	09/03/2019	09/06/2029
904764-BK-2	UNILEVER CAPITAL CORP			1,2	1.E FE	5,996,100	94.9228	5,695,370	6,000,000	5,996,578		368			1.375	1.382	MS	24,521	82,500	09/08/2020	09/14/2030
904764-BQ-9	UNILEVER CAPITAL CORP			1,2	1.E FE	8,941,050	97.2115	8,749,039	9,000,000	8,943,134		2,084			1.750	1.822	FA	60,813		08/09/2021	08/12/2031
904764-BR-7	UNILEVER CAPITAL CORP			1,2	1.E FE	4,688,630	99.2844	4,716,010	4,750,000	4,689,148		518			2.625	2.688	FA	48,143		08/09/2021	08/12/2051
907818-DU-9	UNION PACIFIC CORP			1,2	2.A FE	6,997,060	122.1367	8,549,568	7,000,000	6,998,077		49			4.750	4.752	JD	14,778	332,500	10/22/2013	12/15/2043
907818-DV-7	UNION PACIFIC CORP			1,2	2.A FE	5,791,062	105.1279	6,134,213	5,835,000	5,824,138		4,644			3.750	3.839	MS	64,428	218,813	01/07/2014	03/15/2024
907818-EB-0	UNION PACIFIC CORP			1,2	2.A FE	5,570,250	109.4483	5,472,414	5,000,000	5,553,764		(16,486)			3.375	2.353	FA	70,313	84,375	07/21/2021	02/01/2035
907818-EH-7	UNION PACIFIC CORP			1,2	2.A FE	3,150,044	104.8105	3,332,973	3,180,000	3,166,468		3,020			2.750	2.859	MS	29,150	87,450	02/25/2016	03/01/2026
907818-ES-3	UNION PACIFIC CORP			1,2	1.G FE	3,660,854	108.0671	3,956,336	3,661,000	3,661,005		(1)			3.750	3.750	JJ	63,305	137,288	06/05/2018	07/15/2025
907818-EU-8	UNION PACIFIC CORP			1,2	1.G FE	7,493,175	103.4442	7,758,316	7,500,000	7,497,920		1,391			3.500	3.520	JD	16,771	262,500	06/05/2018	06/08/2023
907818-FB-9	UNION PACIFIC CORP			1,2	1.G FE	4,370,120	110.6521	4,837,708	4,372,000	4,370,628		164			3.700	3.705	MS	53,921	161,764	02/11/2019	03/01/2029
907818-FT-0	UNION PACIFIC CORP			1,2	1.G FE	16,139,750	106.7619	16,014,280	15,000,000	16,119,974		(19,776)			3.200	2.693	MN	54,667	240,000	07/20/2021	05/20/2041
911312-AQ-9	UNITED PARCEL SERVICE INC			1	1.G FE	11,350,656	101.4420	11,488,301	11,325,000	11,327,130		(2,796)			2.450	2.424	AO	69,366	277,463	09/27/2012	10/01/2022
911312-AY-2	UNITED PARCEL SERVICE INC			1,2	1.G FE	6,519,652	103.6643	6,760,987	6,522,000	6,520,824		225			2.400	2.404	MN	20,001	156,528	10/19/2016	11/15/2026
911312-BL-9	UNITED PARCEL SERVICE INC			1,2	1.G FE	5,013,833	104.5088	5,486,710	5,250,000	5,129,947		39,000			2.800	3.647	MN	18,783	147,000	11/28/2018	11/15/2024
911312-BM-7	UNITED PARCEL SERVICE INC			1,2	1.G FE	12,800,943	106.8332	13,735,538	12,857,000	12,822,043		5,351			3.050	3.101	MN	50,107	392,139	11/09/2017	11/15/2027
911312-BR-6	UNITED PARCEL SERVICE INC			1,2	1.G FE	17,129,839	109.1617	18,557,496	17,000,000	17,098,362		(12,426)			3.400	3.306	MS	170,189	578,000	05/13/2019	03/15/2029
911312-BS-4	UNITED PARCEL SERVICE INC			1,2	1.G FE	17,514,978	113.1006	19,962,249	17,650,000	17,521,585		2,744			3.400	3.441	MS	200,033	600,100	08/13/2019	09/01/2049
911312-BT-2	UNITED PARCEL SERVICE INC			1,2	1.G FE	8,161,360	102.9785	8,238,283	8,000,000	8,096,743		(36,356)			2.200	1.719	MS	58,667	176,000	03/16/2020	09/01/2024
911312-BU-9	UNITED PARCEL SERVICE INC			1,2	1.G FE	5,591,740	103.4231	5,688,270	5,500,000	5,571,631		(8,752)			2.500	2.308	MS	45,833	137,500	08/28/2019	09/01/2029
911312-BX-3	UNITED PARCEL SERVICE INC			1,2	1.G FE	4,495,275	107.9555	4,857,999	4,500,000	4,496,863		889			3.900	3.923	AO	43,875	175,500	03/19/2020	04/01/2025
911312-BY-1	UNITED PARCEL SERVICE INC			1,2	1.G FE	2,241,518	117.8567	2,651,775	2,250,000	2,242,776		709			4.450	4.497	AO	25,031	100,125	03/19/2020	04/01/2030
91159H-HC-7	US BANCORP			2	1.F FE	16,498,833	100.3107	16,576,344	16,525,000	16,524,407		2,903			3.000	3.018	MS	145,971	495,750	03/01/2012	03/15/2022
91159H-HR-4	US BANCORP			2	1.F FE	11,992,800	107.1385	12,856,624	12,000,000	11,995,892		699			3.150	3.157	AO	67,200	378,000	04/24/2017	04/27/2027
91159H-HV-5	US BANCORP			2	1.E FE	11,496,895	104.8425	12,056,887	11,500,000	11,498,640		616			3.375	3.381	FA	157,406	388,125	01/28/2019	02/05/2024
913017-BT-5	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	21,420,800	124.6289	24,925,773	20,000,000	21,150,484		(35,549)			4.500	4.082	JD	75,000	900,000	01/31/2013	06/01/2042
91324P-BV-3	UNITEDHEALTH GROUP INC			1,2	1.G FE	13,620,620	100.1966	13,706,892	13,680,000	13,678,637		6,668			2.875	2.925	MS	115,805	393,300	05/29/2012	03/15/2022
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1.G FE	34,811,520	108.4739	36,805,195	33,930,000	34,292,235		(95,155)			3.750	3.426	JJ	586,706	1,272,375	01/29/2016	07/15/2025
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1.G FE	23,479,404	108.4134	25,585,561	23,600,000	23,532,085		11,532			3.375	3.435	AO	168,150	796,500	03/08/2017	04/15/2027
91324P-DD-1	UNITEDHEALTH GROUP INC			1	1.F FE	5,482,125	101.4185	5,578,018	5,500,000	5,497,029		3,704			2.375	2.445	AO	27,576	130,625	10/18/2017	10/15/2022
91324P-DE-9	UNITEDHEALTH GROUP INC			1	1.F FE	9,916,300	106.7203	10,672,030	10,000,000	9,948,366		8,045			2.950	3.048	AO	62,278	295,000	10/18/2017	10/15/2027
91324P-DM-1	UNITEDHEALTH GROUP INC			1	1.F FE	11,970,120	105.4043	12,648,519	12,000,000	11,987,392		5,624			3.500	3.554	FA	158,667	420,000	12/13/2018	02/15/2024
91324P-DT-6	UNITEDHEALTH GROUP INC			1,2	1.G FE	6,198,402	111.1669	6,959,045	6,260,000	6,203,872		2,255			3.500	3.569	FA	82,771	219,100	07/23/2019	08/15/2039
91324P-DU-3	UNITEDHEALTH GROUP INC			1,2	1.G FE	9,741,305	115.4916	10,682,973	9,250,000	9,721,161		(10,983)			3.700	3.405	FA	129,294	342,250	02/11/2020	08/15/2049
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.F FE	14,060,463	99.3824	14,092,419	14,180,000	14,078,206		11,018			2.000	2.094	MN	36,238	283,600	05/13/2020	05/15/2030
91324P-DY-5	UNITEDHEALTH GROUP INC			1,2	1.G FE	5,428,200	101.8095	5,090,477	5,000,000	5,408,139		(18,447)			2.750	2.195	MN	17,569	137,500	11/24/2020	05/15/2040
91324P-ED-0	UNITEDHEALTH GROUP INC			1,2	1.F FE	35,607,505	101.8567	36,159,130	35,500,000	35,602,397		(5,108)			2.300	2.265	MN	104,331	399,178	06/28/2021	05/15/2031
91412N-AG-5	UNIVERSITY OF CHICAGO			1	1.C FE	1,094,945	103.4157	1,132,402	1,095,000	1,095,000					3.065	3.065	AO	8,390	38,849	01/24/2012	10/01/2024
91412N-AH-3	UNIVERSITY OF CHICAGO			2	1.C FE	2,999,640	102.4436	3,073,309	3,000,000	2,999,988					4.683	4.683	AO	35,123	140,490	01/24/2012	10/01/2042
91412N-AV-2	UNIVERSITY OF CHICAGO			1	1.C FE	4,000,000	103.3211	4,132,846	4,000,000	4,000,000					3.372	3.372	AO	33,720	134,880	08/19/2015	10/01/2025
91412N-AW-0	UNIVERSITY CHICAGO			1	1.C FE	8,505,000	105.2171	8,948,710	8,505,000	8,505,000					3.522	3.522	AO	74,887	299,546	08/19/2015	10/01/2026
91412N-BG-4	UNIVERSITY OF CHICAGO			1,2	1.C FE	2,000,000	104.7101	2,094,203	2,000,000	2,000,000					3.000	3.000	AO	15,000	33,500	03/03/2021	10/01/2052
91481C-AB-6	TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN			2	1.D FE	2,251,238	110.4643	2,485,446	2,250,000	2,250,713		(111)			4.008	4.002	FA	34,068	90,180	11/29/2017	08/15/2047
91481C-AD-2	TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN			1,2	1.B FE	3,000,000	95.7553	2,872,659	3,000,000	3,000,000					2.396	2.396	AO	17,970	71,880	07/07/2020	10/01/2050
914886-AB-2	UNIVERSITY OF SOUTHERN CALIFORNIA			1	1.C FE	6,411,065	106.3520	6,912,878	6,500,000	6,420,658		3,713			3.028	3.128	AO	49,205	196,820	05/07/2019	10/01/2039
914886-AC-0	UNIVERSITY OF SOUTHERN CALIFORNIA			1,2	1.C FE	2,750,000	118.4353	3,256,970	2,750,000	2,750,000					3.841	3.840	AO	26,407	105,628	04/10/2017	10/01/2047
92277G-AD-9	VENTAS REALTY LP			1,2	2.A FE	6,563,994	104.7440	6,923,581	6,610,000	6,597,733		4,940			3.750	3.834	MN	41,313	247,875	04/10/2014	05/01/2024
92277G-AG-2	VENTAS REALTY LP			1,2	2.A FE	4,960,900	108.8570	5,442,850	5,000,000	4,982,904		3,807			4.125	4.218	JJ	95,104	206,250	07/09/2015	01/15/2026
92277G-AM-9	VENTAS REALTY LP			1,2	2.A FE	6,256,641	110.7247	6,981,191	6,305,000	6,273,024		4,477			4.000	4.094	MS	84,067	252,200	02/13/2018	03/01/2028
92277G-AN-7	VENTAS REALTY LP			1,2	2.A FE	10,129,338	113.5802	11,510,215	10,134,000	10,130,385		429			4.400	4.406	JJ	205,608	445,896	08/06/2018	01/15/2029
92277G-AP-2	VENTAS REALTY LP			1,2	2.A FE	2,447,011	104.5782	2,562,166	2,450,000	2,448,664		552			3.500	3.525	AO	18,103	85,750	02/19/2019	04/15/2024
92277G-AU-1	VENTAS REALTY LP			1,2	2.A FE	3,900,635	103.3036	4,049,503	3,920,000	3,904,457		1,682			3.000	3.056	JJ	54,227	117,600	08/12/2019	01/15/2030
92277G-AV-9	VENTAS REALTY LP			1,2	2.A FE	3,816,618	116.5830	4,546,736	3,900,000	3,827,841		6,323			4.750	5.011	MN	23,671	185,250	03/30/2020	11/15/2030

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
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1,2	2.A FE	16,022,412	116.6354	15,987,211	13,707,000	15,983,664		(67,206)			4.400	2.768	MN	100,518	345,554	07/19/2021	11/01/2034
92343V-DD-3	VERIZON COMMUNICATIONS INC			1	2.A FE	12,768,252	104.1661	13,348,882	12,815,000	12,791,972		4,622			2.625	2.667	FA	127,082	336,394	07/28/2016	08/15/2026
92343V-DS-0	VERIZON COMMUNICATIONS INC			1	2.A FE	953,919	132.8127	1,292,268	973,000	955,520		289			5.012	5.135	AO	10,295	48,767	02/03/2017	04/15/2049
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	27,913,620	112.2131	31,509,435	28,080,000	27,955,691		13,051			4.016	4.082	JD	87,709	1,127,693	02/28/2019	12/03/2029
92343V-FE-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	5,812,102	105.9145	6,174,814	5,830,000	5,814,902		1,583			3.150	3.186	MS	50,502	183,645	03/17/2020	03/22/2030
92343V-FL-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	7,991,120	93.8973	7,511,784	8,000,000	7,992,208		848			1.500	1.512	MS	34,333	120,000	09/16/2020	09/18/2030
92343V-FT-6	VERIZON COMMUNICATIONS INC			1,2	2.A FE	8,482,104	95.2975	8,090,758	8,490,000	8,482,444		305			2.650	2.656	MN	25,623	224,985	11/10/2020	11/20/2040
92343V-FU-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,987,000	95.2640	4,763,201	5,000,000	4,987,310		278			2.875	2.888	MN	16,372	143,750	11/10/2020	11/20/2050
92343V-FW-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	8,835,845	95.0710	9,894,988	10,408,000	8,872,909		20,829			2.987	3.749	AO	52,678	331,613	02/03/2017	10/30/2056
92343V-GH-1	VERIZON COMMUNICATIONS INC			1,2	2.A FE	1,904,143	100.2714	1,910,169	1,905,000	1,904,232		89			2.100	2.107	MS	11,001	20,003	03/11/2021	03/22/2028
92343V-GJ-7	VERIZON COMMUNICATIONS INC			1,2	2.A FE	5,472,416	101.0022	5,550,073	5,495,000	5,473,973		1,557			2.550	2.597	MS	38,923	69,672	03/11/2021	03/21/2031
92343V-GL-2	VERIZON COMMUNICATIONS INC			1,2	2.A FE	7,262,382	98.9452	7,203,210	7,280,000	7,262,601		218			2.850	2.866	MS	68,007		09/01/2021	09/03/2041
927804-FU-3	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	6,084,452	105.7671	6,435,929	6,085,000	6,084,760		55			3.150	3.151	JJ	88,385	191,678	01/12/2016	01/15/2026
927804-FX-7	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	6,993,560	107.7944	7,545,609	7,000,000	6,996,368		626			3.500	3.511	MS	72,139	245,000	03/13/2017	03/15/2027
927804-GB-4	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	6,997,550	104.9714	7,347,997	7,000,000	6,998,108		222			2.875	2.879	JJ	92,799	201,250	07/08/2019	07/15/2029
927804-GC-2	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	13,724,013	106.6467	14,663,925	13,750,000	13,725,067		537			3.300	3.310	JD	37,813	453,750	11/20/2019	12/01/2049
92826C-AC-6	VISA INC			1,2	1.D FE	21,098,326	101.8487	20,751,671	20,375,000	20,465,920		(117,752)			2.800	2.205	JD	26,940	570,500	03/20/2018	12/14/2022
92826C-AD-4	VISA INC			1,2	1.D FE	35,178,133	106.6315	37,384,994	35,060,000	35,116,652		(17,073)			3.150	3.096	JD	52,152	1,104,390	03/16/2020	12/14/2025
92826C-AF-9	VISA INC			1,2	1.D FE	5,605,623	126.2445	7,088,629	5,615,000	5,606,687		195			4.300	4.310	JD	11,402	241,445	12/09/2015	12/14/2045
92826C-AH-5	VISA INC			1,2	1.D FE	3,657,547	105.4857	3,887,148	3,685,000	3,668,431		2,642			2.750	2.836	MS	29,838	101,338	09/06/2017	09/15/2027
92826C-AM-4	VISA INC			1,2	1.D FE	2,496,375	101.3513	2,533,783	2,500,000	2,496,963		333			2.050	2.066	AO	10,819	51,250	03/31/2020	04/15/2030
92826C-AQ-5	VISA INC			1,2	1.D FE	11,871,360	88.4192	10,610,302	12,000,000	11,875,684		3,165			2.000	2.048	FA	90,667	238,667	08/10/2020	08/15/2050
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	14,215,487	105.6131	15,102,669	14,300,000	14,266,341		16,971			4.250	4.383	MN	81,033	607,750	11/07/2018	11/13/2023
92940P-AB-0	WRKCO INC			1,2	2.B FE	5,002,685	111.5545	5,588,883	5,010,000	5,005,333		984			4.650	4.675	MS	68,595	232,965	11/27/2018	03/15/2026
92940P-AE-4	WRKCO INC			1,2	2.B FE	3,089,258	109.5663	3,385,598	3,090,000	3,089,475		71			3.900	3.903	JD	10,043	120,510	05/16/2019	06/01/2028
931142-CB-7	WALMART INC				1.C FE	29,129,908	136.3261	34,081,534	25,000,000	28,044,659		(163,739)			5.250	4.078	MS	437,500	1,312,500	08/18/2014	09/01/2035
931142-CV-3	WALMART INC				1.C FE	10,877,800	131.4493	13,144,934	10,000,000	10,713,139		(24,748)			4.875	4.312	JJ	234,271	487,500	04/29/2014	07/08/2040
931142-DG-5	WALMART INC		2		1.C FE	4,529,229	121.7976	5,535,701	4,545,000	4,532,076		379			4.000	4.020	AO	40,400	181,800	04/04/2013	04/11/2043
931142-DH-3	WALMART INC		2		1.C FE	15,079,800	102.2025	15,330,378	15,000,000	15,009,632		(8,893)			2.550	2.488	AO	85,000	382,500	04/25/2013	04/11/2023
931142-DV-2	WALMART INC			1,2	1.C FE	6,997,970	104.6638	7,326,469	7,000,000	6,999,220		251			2.650	2.654	JD	8,244	185,500	10/11/2017	12/15/2024
931142-DW-0	WALMART INC			1,2	1.C FE	3,819,186	119.1282	4,556,652	3,825,000	3,819,894		117			3.625	3.633	JD	6,163	138,656	10/11/2017	12/15/2047
931142-EC-3	WALMART INC			1,2	1.C FE	13,677,200	127.5408	12,754,080	10,000,000	13,568,209		(100,336)			4.050	2.233	JD	2,250	405,000	11/25/2020	06/29/2048
931142-EE-9	WALMART INC			1,2	1.C FE	16,269,508	112.0319	15,893,960	14,187,000	16,140,070		(129,438)			3.700	1.387	JD	7,291	262,460	07/22/2021	06/26/2028
931142-EK-5	WALMART INC			1,2	1.C FE	28,292,359	104.0336	29,441,503	28,300,000	28,297,589		1,559			3.400	3.406	JD	13,364	962,200	06/20/2018	06/26/2023
931142-EL-3	WALMART INC			1,2	1.C FE	7,990,240	104.5142	8,361,138	8,000,000	7,995,000		1,887			2.850	2.876	JJ	109,567	228,000	04/16/2019	07/08/2024
931142-ET-6	WALMART INC			1,2	1.C FE	24,981,002	99.1183	24,848,960	25,070,000	24,983,275		2,273			1.800	1.839	MS	124,097		09/08/2021	09/22/2031
94106L-BE-8	WASTE MANAGEMENT INC			1,2	2.A FE	8,028,555	106.8528	8,580,284	8,030,000	8,029,124		134			3.150	3.152	MN	32,321	252,945	10/30/2017	11/15/2027
94106L-BM-0	WASTE MANAGEMENT INC			1,2	2.A FE	4,949,900	95.5301	4,776,504	5,000,000	4,951,169		1,130			2.500	2.548	MN	15,972	124,306	11/05/2020	11/15/2050
950400-AC-8	WELLTOWER INC			1,2	2.A FE	7,407,296	109.5994	8,181,595	7,465,000	7,437,784		5,719			4.250	4.345	AO	79,316	317,263	02/23/2016	04/01/2026
950400-AH-7	WELLTOWER INC			1,2	2.A FE	9,955,500	111.9194	11,191,942	10,000,000	9,966,697		3,890			4.125	4.179	MS	121,458	412,500	02/13/2019	03/15/2029
950400-AJ-3	WELLTOWER INC			1,2	2.A FE	13,589,895	104.8613	13,338,356	12,720,000	13,504,990		(85,431)			3.100	2.226	JJ	181,825	239,320	01/26/2021	01/15/2030
950400-AK-0	WELLTOWER INC			1,2	2.A FE	2,472,352	104.2437	2,580,032	2,475,000	2,473,163		373			2.700	2.716	FA	25,245	66,825	12/09/2019	02/15/2027
97658W-AA-8	WISCONSIN ALUMNI RESEARCH FOUNDATION			1,2	1.A FE	2,000,000	109.3860	2,187,721	2,000,000	2,000,000					3.564	3.560	AO	17,820	71,280	12/10/2019	10/01/2049
976826-BP-1	WISCONSIN POWER AND LIGHT CO			1,2	1.G FE	4,169,625	97.3994	4,061,555	4,170,000	4,169,635		10			1.950	1.951	MS	23,717		09/13/2021	09/16/2031
98459H-AA-0	YALE NEW HAVEN HEALTH SERVICES CORP			1,2	1.D FE	1,333,000	92.8190	1,237,277	1,333,000	1,333,000					2.496	2.496	JJ	16,636	28,928	08/11/2020	07/01/2050
98459L-AC-7	YALE UNIVERSITY			1,2	1.A FE	5,000,000	98.7587	4,937,936	5,000,000	5,000,000					2.402	2.402	AO	25,354	120,100	06/02/2020	04/15/2050
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						8,941,451,709	XXX	9,322,624,754	8,899,517,000	8,944,335,010		(1,065,300)			XXX	XXX	XXX	68,109,445	243,481,223	XXX	XXX
3133B1-TA-9	FH QD4145 - RMBS			4	1.A FE	18,412,031	102.1938	18,394,886	18,000,000	18,412,289		258			2.500	2.130	MON	37,500		12/23/2021	01/01/2052
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						18,412,031	XXX	18,394,886	18,000,000	18,412,289		258			XXX	XXX	XXX	37,500		XXX	XXX
05565S-AA-2	BNSF RAILWAY CO - ABS			1	1.B FE	2,594,666	103.8740	2,695,183	2,594,666	2,594,666					5.629	5.618	AO	36,513	146,054	08/02/2006	04/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05568B-AA-6	BNSF RAILWAY CO - ABS			1	1.B FE	5,721,798	103.7686	5,897,101	5,682,936	5,682,936					5.720	5.716	JJ	149,891	325,064	10/23/2006	01/15/2024
05568D-AA-2	BNSF 2006-3 CTF - ABS			4	1.C FE	1,155,770	103.5238	1,196,497	1,155,770	1,155,770					5.342	5.331	AO	15,435	61,741	09/21/2006	04/01/2024
69403W-AC-1	PACBEA 2006 - A AC - RMBS			1	2.B FE	31,640,000	115.1300	36,427,140	31,640,000	31,640,000					5.508	5.508	JJ	803,593	1,742,731	12/19/2006	07/15/2036
907825-AA-1	UNION PACIFIC RAILROAD CO - ABS			1	1.D FE	5,314,418	105.4253	5,602,741	5,314,418	5,314,418					3.227	3.226	MN	22,390	171,496	05/06/2014	05/14/2026
90783X-AA-9	UNION PACIFIC RAILROAD CO 2007-3 PASS TH			1	1.D FE	10,511,323	116.7441	12,129,340	10,389,684	10,622,686		(4,493)			6.176	5.503	JJ	319,051	641,667	08/07/2007	01/02/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						56,937,975	XXX	63,948,003	56,777,475	57,010,476		(4,493)			XXX	XXX	XXX	1,346,873	3,088,754	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						9,016,801,715	XXX	9,404,967,642	8,974,294,475	9,019,757,776		(1,069,535)			XXX	XXX	XXX	69,493,818	246,569,977	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						12,102,744,046	XXX	12,701,065,999	11,951,631,972	12,071,626,224		(6,459,617)			XXX	XXX	XXX	96,336,459	350,119,108	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						5,731,749,147	XXX	5,787,360,653	5,514,896,993	5,700,528,926		(9,097,961)			XXX	XXX	XXX	14,018,487	151,251,954	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						659,378,184	XXX	674,447,572	645,957,366	651,498,902		(1,562,128)			XXX	XXX	XXX	1,635,118	19,974,743	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						90,884,526	XXX	105,955,126	90,187,475	90,919,986		(23,248)			XXX	XXX	XXX	1,830,523	4,742,797	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						18,584,755,903	XXX	19,268,829,349	18,202,673,806	18,514,574,037		(17,142,955)			XXX	XXX	XXX	113,820,587	526,088,602	XXX	XXX

1.

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

1A	1A ...$	7,193,999,181	1B ...$	786,077,894	1C ...$	1,238,757,900	1D ...$	1,266,246,770	1E ...$	1,738,447,228	1F ...$ 2,171,411,316 1G ...$ 1,875,830,403
1B	2A ...$	1,699,906,361	2B ...$	543,896,985	2C ...$						
1C	3A ...$		3B ...$		3C ...$						
1D	4A ...$		4B ...$		4C ...$						
1E	5A ...$		5B ...$		5C ...$						
1F	6 ...$										

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

1.

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

1A 1A ...$ ..... 1B ...$ ..... 1C ...$ ..... 1D ...$ ..... 1E ...$ ..... 1F ...$ ..... 1G ...$ .....

1B 2A ...$ ..... 2B ...$ ..... 2C ...$ .....

1C 3A ...$ ..... 3B ...$ ..... 3C ...$ .....

1D 4A ...$ ..... 4B ...$ ..... 4C ...$ .....

1E 5A ...$ ..... 5B ...$ ..... 5C ...$ .....

1F 6 .....$ .....

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	FEDERAL HOME LOAN BANK COMMON STOCK	RF		150,000.000	15,000,000	100.000	15,000,000	15,000,000		816,323						08/27/2021	
002824-10-0	ABBOTT LABORATORIES ORD			50,225.000	7,068,667	140.740	7,068,667	6,039,526		61,935		1,029,141		1,029,141		12/03/2021	
00724F-10-1	ADOBE ORD			3,977.000	2,255,198	567.060	2,255,198	2,447,732				(192,534)		(192,534)		12/23/2021	
007903-10-7	ADVANCED MICRO DEVICES ORD			11,586.000	1,667,225	143.900	1,667,225	1,190,249				476,977		476,977		09/28/2021	
009066-10-1	AIRBNB CL A ORD			6,187.000	1,030,074	166.490	1,030,074	993,892				36,182		36,182		12/23/2021	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			21,975.000	6,686,114	304.260	6,686,114	6,367,834	32,963	113,802		697,017		697,017		12/03/2021	
016255-10-1	ALIGN TECHNOLOGY ORD			1,477.000	970,655	657.180	970,655	1,020,920				(50,265)		(50,265)		09/28/2021	
02079K-30-5	ALPHABET CL A ORD			2,431.000	7,042,704	2,897.040	7,042,704	6,625,694				417,010		417,010		09/28/2021	
023135-10-6	AMAZON COM ORD			1,969.000	6,565,315	3,334.340	6,565,315	6,642,033				(76,718)		(76,718)		09/28/2021	
025816-10-9	AMERICAN EXPRESS ORD			102,646.000	16,792,886	163.600	16,792,886	10,462,843		164,072		3,934,164		3,934,164		09/28/2021	
03027X-10-0	AMERICAN TOWER REIT			37,393.000	10,937,453	292.500	10,937,453	7,074,691	59,880	172,894		2,346,638		2,346,638		12/23/2021	
03076C-10-6	AMERIPRISE FINANCE ORD			21,811.000	6,579,506	301.660	6,579,506	4,210,382		96,336		2,334,153		2,334,153		12/03/2021	
031162-10-0	AMGEN ORD			31,761.000	7,145,272	224.970	7,145,272	6,349,777		199,241		(103,853)		(103,853)		12/03/2021	
032654-10-5	ANALOG DEVICES ORD			35,044.000	6,159,684	175.770	6,159,684	6,451,979		24,151		(292,295)		(292,295)		12/03/2021	
037833-10-0	APPLE ORD			96,213.000	17,084,542	177.570	17,084,542	13,309,294		38,988		3,775,248		3,775,248		12/03/2021	
038222-10-5	APPLIED MATERIAL ORD			43,194.000	6,797,008	157.360	6,797,008	4,874,557		37,509		1,922,450		1,922,450		12/03/2021	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			78,328.000	19,314,118	246.580	19,314,118	12,322,457	91,233	265,025		5,519,968		5,519,968		12/03/2021	
05338G-10-6	AVALARA ORD			5,315.000	686,220	129.110	686,220	775,045				(88,825)		(88,825)		11/29/2021	
060505-10-4	BANK OF AMERICA ORD			142,047.000	6,319,671	44.490	6,319,671	5,132,186		105,970		1,187,485		1,187,485		12/03/2021	
071813-10-9	BAXTER INTERNATIONAL ORD			165,207.000	14,181,369	85.840	14,181,369	12,730,499	54,784	167,750		971,835		971,835		02/10/2021	
086516-10-1	BEST BUY ORD			59,112.000	6,005,779	101.600	6,005,779	6,953,405	41,378	80,927		(947,626)		(947,626)		12/03/2021	
09247X-10-1	BLACKROCK ORD			6,982.000	6,392,440	915.560	6,392,440	2,969,565		115,071		1,354,821		1,354,821		12/03/2021	
09857L-10-8	BOOKING HOLDINGS ORD			577.000	1,384,356	2,399.230	1,384,356	1,347,892				36,463		36,463		11/12/2021	
110122-10-8	BRISTOL MYERS SQUIBB ORD			117,786.000	7,343,957	62.350	7,343,957	6,893,827		196,837		129,303		129,303		12/03/2021	
11135F-10-1	BROADCOM ORD			11,408.000	7,590,997	665.410	7,590,997	5,498,025		164,831		2,092,972		2,092,972		12/03/2021	
12008R-10-7	BUILDERS FIRSTSOURCE ORD			6,680.000	572,543	85.710	572,543	513,202				59,341		59,341		12/15/2021	
125523-10-0	CIGNA ORD			32,917.000	7,558,731	229.630	7,558,731	6,498,050		32,917		1,060,681		1,060,681		12/03/2021	
136375-10-2	CANADIAN NATIONAL RAILWAY ORD		C	109,694.000	13,477,005	122.860	13,477,005	9,195,758		213,575		1,427,119		1,427,119		04/27/2020	
149123-10-1	CATERPILLAR ORD			32,669.000	6,753,989	206.740	6,753,989	7,758,840		65,835		(1,004,851)		(1,004,851)		12/03/2021	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			753.000	1,316,432	1,748.250	1,316,432	1,398,660				(82,228)		(82,228)		12/10/2021	
17275R-10-2	CISCO SYSTEMS ORD			115,187.000	7,299,400	63.370	7,299,400	4,882,192		167,977		2,135,478		2,135,478		12/03/2021	
191216-10-0	COCA-COLA ORD			497,020.000	29,428,554	59.210	29,428,554	24,070,540		812,038		2,149,319		2,149,319		12/03/2021	
192422-10-3	COGNEX ORD			8,035.000	624,802	77.760	624,802	665,277		681		(40,475)		(40,475)		12/23/2021	
194162-10-3	COLGATE PALMOLIVE ORD			379,819.000	32,413,753	85.340	32,413,753	27,563,538		503,216		636,746		636,746		12/03/2021	
20030N-10-1	COMCAST CL A ORD			250,230.000	12,594,076	50.330	12,594,076	11,248,573		187,799		(621,780)		(621,780)		11/05/2021	
20825C-10-4	CONOCOPHILLIPS ORD			90,073.000	6,501,469	72.180	6,501,469	4,953,546	18,015	41,383		1,547,924		1,547,924		12/03/2021	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			3,902.000	979,285	250.970	979,285	836,827		3,208		142,458		142,458		11/16/2021	
22160K-10-5	COSTCO WHOLESALE ORD			24,898.000	14,134,595	567.700	14,134,595	8,043,840		58,663		4,711,580		4,711,580		05/18/2021	
231021-10-6	CUMMINS ORD			30,115.000	6,569,286	218.140	6,569,286	4,742,272		149,310		(315,035)		(315,035)		12/03/2021	
235851-10-2	DANAHER ORD			37,310.000	12,275,363	329.010	12,275,363	4,832,937	8,588	30,221		3,987,320		3,987,320		03/23/2020	
244199-10-5	DEERE ORD			22,184.000	7,606,672	342.890	7,606,672	4,134,406	3,795	69,147		1,330,907		1,330,907		12/23/2021	
254687-10-6	WALT DISNEY ORD			6,610.000	1,023,823	154.890	1,023,823	1,154,866				(131,043)		(131,043)		12/07/2021	
278865-10-0	ECOLAB ORD			102,162.000	23,966,184	234.590	23,966,184	19,538,209	59,008	118,873		1,438,120		1,438,120		12/03/2021	
28176E-10-8	EDWARDS LIFESCIENCES ORD			7,884.000	1,021,372	129.550	1,021,372	902,493				118,879		118,879		09/28/2021	
29362U-10-4	ENTEGRIS ORD			7,038.000	975,326	138.580	975,326	946,933				28,393		28,393		12/23/2021	
29414B-10-4	EPAM SYSTEMS ORD			1,699.000	1,135,697	668.450	1,135,697	1,012,105				123,591		123,591		09/28/2021	
294429-10-5	EQUIFAX ORD			3,394.000	993,729	292.790	993,729	914,341		1,238		79,388		79,388		12/23/2021	
30063P-10-5	EXACT SCIENCES ORD			3,822.000	297,466	77.830	297,466	377,045				(79,579)		(79,579)		09/28/2021	
30303M-10-2	META PLATFORMS CL A ORD			12,698.000	4,270,972	336.350	4,270,972	4,512,542				(241,570)		(241,570)		09/28/2021	
31428X-10-6	FEDEX ORD			3,747.000	969,124	258.640	969,124	962,723		3,447		6,401		6,401		12/23/2021	
338307-10-1	FIVE9 ORD			5,926.000	813,758	137.320	813,758	835,833				(22,075)		(22,075)		12/23/2021	
339041-10-5	FLEETCOR TECHNOLOGIES ORD			4,334.000	970,123	223.840	970,123	972,659				(2,537)		(2,537)		12/23/2021	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD			8,830.000	943,927	106.900	943,927	844,746		3,228		99,181		99,181		09/28/2021	
369550-10-8	GENERAL DYNAMICS ORD			105,537.000	22,001,298	208.470	22,001,298	17,441,266		492,426		6,288,956		6,288,956		12/03/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
372460-10-5	GENUINE PARTS ORD			49,450.000	6,932,890	140.200	6,932,890	6,042,265	40,253	13,290		890,625		890,625		12/03/2021	
375558-10-3	GILEAD SCIENCES ORD			91,641.000	6,654,053	72.610	6,654,053	6,475,369		259,150		1,300,737		1,300,737		12/03/2021	
37940X-10-2	GLOBAL PAYMENTS ORD			5,254.000	710,236	135.180	710,236	878,055		1,857		(167,819)		(167,819)		09/28/2021	
40434L-10-5	HP ORD			179,049.000	6,744,776	37.670	6,744,776	3,701,052	44,762	129,957		2,234,554		2,234,554		12/03/2021	
437076-10-2	HOME DEPOT ORD			46,680.000	19,372,667	415.010	19,372,667	9,633,985		307,963		6,973,560		6,973,560		12/03/2021	
438516-10-6	HONEYWELL INTERNATIONAL ORD			89,162.000	18,591,169	208.510	18,591,169	14,659,427		295,200		(473,288)		(473,288)		11/04/2021	
452308-10-9	ILLINOIS TOOL ORD			27,210.000	6,715,428	246.800	6,715,428	3,752,259	33,196	122,853		1,141,913		1,141,913		12/03/2021	
458140-10-0	INTEL ORD			128,391.000	6,612,137	51.500	6,612,137	6,407,685		153,854		57,113		57,113		12/03/2021	
461202-10-3	INTUIT ORD			9,746.000	6,268,822	643.220	6,268,822	4,003,233		17,984		2,265,589		2,265,589		12/03/2021	
46625H-10-0	JPMORGAN CHASE ORD			39,770.000	6,297,580	158.350	6,297,580	4,156,383		140,364		1,159,294		1,159,294		12/03/2021	
482480-10-0	KLA ORD			3,085.000	1,326,889	430.110	1,326,889	1,083,371		3,239		243,519		243,519		09/28/2021	
494368-10-3	KIMBERLY CLARK ORD			48,474.000	6,927,904	142.920	6,927,904	5,986,778	55,260	209,564		408,268		408,268		12/03/2021	
512807-10-8	LAM RESEARCH ORD			9,351.000	6,724,772	719.150	6,724,772	5,312,567	14,027	37,053		1,412,204		1,412,204		12/03/2021	
518439-10-4	ESTEE LAUDER CL A ORD			19,145.000	7,087,479	370.200	7,087,479	5,801,442		21,462		1,286,037		1,286,037		12/03/2021	
525327-10-2	LEIDOS HOLDINGS ORD			5,537.000	492,239	88.900	492,239	530,712		2,433		(38,473)		(38,473)		12/23/2021	
532457-10-8	ELI LILLY ORD			32,809.000	9,062,502	276.220	9,062,502	7,026,771		69,093		2,035,731		2,035,731		12/23/2021	
539830-10-9	LOCKHEED MARTIN ORD			53,242.000	18,922,739	355.410	18,922,739	17,915,620		496,598		113,737		113,737		12/03/2021	
550021-10-9	LULULEMON ATHLETICA ORD		C	3,043.000	1,191,182	391.450	1,191,182	1,259,997				(68,815)		(68,815)		12/16/2021	
55261F-10-4	M&T BANK ORD			43,085.000	6,616,994	153.580	6,616,994	6,686,914		83,661		(69,919)		(69,919)		12/03/2021	
571748-10-2	MARSH & MCLENNAN ORD			106,641.000	18,536,339	173.820	18,536,339	9,599,099		213,282		6,079,177		6,079,177		01/15/2021	
573874-10-4	MARVELL TECHNOLOGY ORD			13,336.000	1,166,767	87.490	1,166,767	802,873		800		363,894		363,894		09/28/2021	
57636Q-10-4	MASTERCARD CL A ORD			54,709.000	19,658,038	359.320	19,658,038	19,169,901		27,358		488,137		488,137		12/08/2021	
580135-10-1	MCDONALD'S ORD			97,560.000	26,152,909	268.070	26,152,909	19,564,729		494,247		5,053,920		5,053,920		12/03/2021	
58933Y-10-5	MERCK & CO. INC.			187,565.000	14,374,982	76.640	14,374,982	14,644,587	153,274	231,208		(269,606)		(269,606)		10/29/2021	
594918-10-4	MICROSOFT ORD			98,368.000	33,083,126	336.320	33,083,126	19,926,882		172,550		8,872,742		8,872,742		12/23/2021	
595112-10-3	MICRON TECHNOLOGY ORD			7,696.000	716,882	93.150	716,882	560,738	770	770		156,145		156,145		09/28/2021	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			107,174.000	7,106,708	66.310	7,106,708	6,111,258	37,511	134,114		829,177		829,177		12/03/2021	
61174X-10-9	MONSTER BEVERAGE ORD			11,717.000	1,125,301	96.040	1,125,301	1,098,788				26,513		26,513		12/23/2021	
64110D-10-4	NETAPP ORD			10,747.000	988,617	91.990	988,617	919,924		5,374		68,693		68,693		09/28/2021	
64110L-10-6	NETFLIX ORD			3,689.000	2,222,401	602.440	2,222,401	2,257,887				(35,486)		(35,486)		12/23/2021	
654106-10-3	NIKE CL B ORD			166,071.000	27,679,054	166.670	27,679,054	18,274,630		143,972		2,925,871		2,925,871		12/03/2021	
655663-10-2	NORDSON ORD			3,146.000	803,079	255.270	803,079	771,142	1,462	203		31,937		31,937		12/23/2021	
666807-10-2	NORTHROP GRUMMAN ORD			54,317.000	21,024,481	387.070	21,024,481	17,184,450		312,070		4,286,827		4,286,827		11/01/2021	
67066G-10-4	NVIDIA ORD			25,504.000	7,500,981	294.110	7,500,981	4,081,266		3,359		3,419,715		3,419,715		12/03/2021	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			77,781.000	15,596,646	200.520	15,596,646	9,274,102		367,444		3,937,232		3,937,232		12/03/2021	
693506-10-7	PPG INDUSTRIES ORD			6,800.000	1,172,592	172.440	1,172,592	1,080,184		3,483		92,408		92,408		12/23/2021	
697435-10-5	PALO ALTO NETWORKS ORD			1,787.000	994,930	556.760	994,930	943,294				51,636		51,636		11/19/2021	
70432V-10-2	PAYCOM SOFTWARE ORD			1,765.000	732,810	415.190	732,810	840,369				(107,558)		(107,558)		09/28/2021	
713448-10-8	PEPSICO ORD			139,977.000	24,315,405	173.710	24,315,405	17,011,940	170,326	542,753		3,454,754		3,454,754		12/03/2021	
717081-10-3	PFIZER ORD			380,732.000	22,482,225	59.050	22,482,225	13,583,940		525,536		8,327,547		8,327,547		12/03/2021	
742718-10-9	PROCTER & GAMBLE ORD			180,223.000	29,480,878	163.580	29,480,878	19,762,252		571,236		4,380,222		4,380,222		12/03/2021	
74460D-10-9	PUBLIC STORAGE REIT ORD			27,216.000	10,194,025	374.560	10,194,025	5,992,467		217,728		3,909,034		3,909,034		03/23/2020	
747525-10-3	QUALCOMM ORD			34,984.000	6,397,524	182.870	6,397,524	2,748,539		86,858		1,160,966		1,160,966		12/03/2021	
747601-20-1	QUALTRICS INTERNATIONAL CL A ORD			13,325.000	471,705	35.400	471,705	551,253				(79,548)		(79,548)		11/19/2021	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD			252,313.000	21,714,057	86.060	21,714,057	18,897,074		418,263		2,526,380		2,526,380		12/03/2021	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			1,471.000	928,966	631.520	928,966	911,469				17,497		17,497		12/23/2021	
76680R-20-6	RINGCENTRAL CL A ORD			2,768.000	518,585	187.350	518,585	630,533				(111,948)		(111,948)		09/28/2021	
77543R-10-2	ROKU CL A ORD			3,559.000	812,164	228.200	812,164	905,299				(93,135)		(93,135)		12/10/2021	
78409V-10-4	S&P GLOBAL ORD			1,941.000	916,016	471.930	916,016	863,039		1,811		52,977		52,977		12/23/2021	
79466L-30-2	SALESFORCE.COM ORD			6,941.000	1,763,916	254.130	1,763,916	1,786,579				(22,663)		(22,663)		09/28/2021	
808513-10-5	CHARLES SCHWAB ORD			82,153.000	6,909,067	84.100	6,909,067	6,004,372		14,670		904,696		904,696		12/03/2021	
81181C-10-4	SEAGEN ORD			3,775.000	583,615	154.600	583,615	590,020				(6,405)		(6,405)		12/23/2021	
81762P-10-2	SERVICENOW ORD			2,137.000	1,387,148	649.110	1,387,148	1,315,300				71,848		71,848		09/28/2021	
83088M-10-2	SKYWORKS SOLUTIONS ORD			4,157.000	644,917	155.140	644,917	637,724				7,193		7,193		12/23/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
852234-10-3	BLOCK CL A ORD			3,767.000	608,408	161.510	608,408	626,411				(18,002)		(18,002)		12/23/2021	
863667-10-1	STRYKER ORD			54,427.000	14,554,868	267.420	14,554,868	14,001,630		60,837		553,238		553,238		11/02/2021	
872540-10-9	TJX ORD			371,191.000	28,180,821	75.920	28,180,821	21,483,092		305,290		2,794,710		2,794,710		12/23/2021	
87612E-10-6	TARGET ORD			25,905.000	5,995,453	231.440	5,995,453	5,987,631		46,573		7,822		7,822		12/03/2021	
879369-10-6	TELEFLEX ORD			2,268.000	744,993	328.480	744,993	744,556				437		437		12/23/2021	
880770-10-2	TERADYNE ORD			5,480.000	896,144	163.530	896,144	626,146		548		269,998		269,998		09/28/2021	
88160R-10-1	TESLA ORD			2,097.000	2,216,068	1,056.780	2,216,068	2,111,820				104,248		104,248		12/23/2021	
882508-10-4	TEXAS INSTRUMENTS ORD			83,570.000	15,750,438	188.470	15,750,438	13,491,850		175,787		527,200		527,200		12/23/2021	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			2,292.000	1,529,314	667.240	1,529,314	1,329,364	571	207		199,950		199,950		12/23/2021	
88579Y-10-1	3M ORD			37,149.000	6,598,777	177.630	6,598,777	5,972,899		195,705		67,087		67,087		12/03/2021	
89417E-10-9	TRAVELERS COMPANIES ORD			42,986.000	6,724,300	156.430	6,724,300	5,405,392		146,246		658,946		658,946		12/03/2021	
902494-10-3	TYSON FOODS CL A ORD			80,000.000	6,972,800	87.160	6,972,800	5,368,874		138,670		1,764,802		1,764,802		12/03/2021	
907818-10-8	UNION PACIFIC ORD			100,505.000	25,320,225	251.930	25,320,225	15,902,361		425,503		4,376,749		4,376,749		12/03/2021	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			100,148.000	21,465,722	214.340	21,465,722	10,228,907		397,312		4,506,996		4,506,996		12/03/2021	
91324P-10-2	UNITEDHEALTH GRP ORD			68,085.000	34,188,202	502.140	34,188,202	18,872,391		366,416		10,329,801		10,329,801		12/03/2021	
918204-10-8	VF ORD			9,141.000	669,304	73.220	669,304	621,624		4,571		47,680		47,680		09/28/2021	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			3,913.000	859,295	219.600	859,295	779,218				80,077		80,077		12/23/2021	
92826C-83-9	VISA CL A ORD			110,284.000	23,899,646	216.710	23,899,646	19,768,735		113,123		328,395		328,395		12/09/2021	
98138H-10-1	WORKDAY CL A ORD			5,043.000	1,377,647	273.180	1,377,647	1,258,658				118,989		118,989		09/28/2021	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,080,451,700	XXX	1,080,451,700	820,631,873	921,054	15,008,295		159,534,797		159,534,797		XXX	XXX
749868-10-1	RREEF AMERICA REIT II CORP.			525,975.539	71,821,798	136.550	71,821,798	59,563,274		2,210,289		5,966,819		5,966,819		10/01/2021	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					71,821,798	XXX	71,821,798	59,563,274		2,210,289		5,966,819		5,966,819		XXX	XXX
9799999 - Total Common Stocks					1,152,273,498	XXX	1,152,273,498	880,195,147	921,054	17,218,583		165,501,617		165,501,617		XXX	XXX
9899999 - Total Preferred and Common Stocks					1,152,273,498	XXX	1,152,273,498	880,195,147	921,054	17,218,583		165,501,617		165,501,617		XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
13063D-GD-4	CALIFORNIA ST		07/21/2021	GOLDMAN SACHS & CO		2,371,640	2,000,000	28,000
20772K-PA-1	CONNECTICUT ST		05/20/2021	UBS FINANCIAL SERVICES INC.		2,500,000	2,500,000	
20772K-PB-9	CONNECTICUT ST		05/20/2021	UBS		2,895,000	2,895,000	
20772K-PC-7	CONNECTICUT ST		05/20/2021	UBS		2,250,000	2,250,000	
419792-B6-2	HAWAII ST		09/30/2021	MERRILL LYNCH & CO		3,000,000	3,000,000	
419792-ZE-9	HAWAII ST		03/24/2021	RAYMOND JAMES/FI		2,807,400	3,000,000	10,464
57582R-JN-7	MASSACHUSETTS (COMMONWEALTH OF)		06/10/2021	CHASE SECURITIES		3,569,443	3,250,000	3,846
649791-RL-6	NEW YORK ST		03/16/2021	Morgan Stanley		3,000,000	3,000,000	
68609T-Q6-8	OREGON ST		03/17/2021	Morgan Stanley		1,000,000	1,000,000	
68609T-Q7-6	OREGON ST		03/17/2021	Morgan Stanley		2,060,000	2,060,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						25,453,483	24,955,000	42,310
106691-KU-1	BRECKSVILLE-BROADVIEW HEIGHTS OHIO CITY		10/20/2021	Stifel Nicolaus & Co.		2,101,500	2,000,000	29,587
15722T-JV-4	CHABOT-LAS POSITAS CALIF CMNTY COLLEGE D		07/22/2021	Morgan Stanley & Co. LLC New York		2,000,000	2,000,000	
186162-JF-1	CLEVELAND HEIGHTS & UNIVERSITY HEIGHTS O		07/27/2021	Unknown		2,000,000	2,000,000	
348764-TN-1	FORT SMITH ARK SCH DIST NO 100		07/28/2021	BAIRD, ROBERT W., & COMPANY IN		2,250,000	2,250,000	
355064-KS-4	FRANKLIN TWP SOMERSET CNTY N J SCH DIST		07/08/2021	Unknown		2,000,000	2,000,000	
463777-8V-7	IRVING TEX		11/17/2021	PIPER SANDLER & CO.		2,500,000	2,500,000	
494791-TA-4	KING CNTY WASH PUB HOSP DIST NO 002		11/05/2021	MESIROW FINANCIAL INC.		2,543,975	2,500,000	2,418
494791-TB-2	KING CNTY WASH PUB HOSP DIST NO 002		10/14/2021	PERSHING LLC		2,000,000	2,000,000	
544351-QG-7	LOS ANGELES CALIF		10/29/2021	CITIGROUP GLOBAL MARKETS INC.		8,606,938	8,750,000	
54438C-YQ-9	LOS ANGELES CALIF CMNTY COLLEGE DIST		01/07/2021	RBC CAPITAL MARKETS		2,092,620	2,000,000	7,916
59333R-KK-9	MIAMI-DADE CNTY FLA SCH DIST		11/03/2021	WELLS FARGO SECURITIES LLC		6,250,000	6,250,000	
608557-B9-4	MOLINE ILL		11/18/2021	ROBERT W. BAIRD & CO. INCORPORATED		2,065,000	2,065,000	
608557-C2-8	MOLINE ILL		11/18/2021	ROBERT W. BAIRD & CO. INCORPORATED		2,000,000	2,000,000	
625517-MZ-7	MULTNOMAH CNTY ORE SCH DIST NO 1J PORTLA		10/07/2021	Morgan Stanley		4,789,250	5,000,000	29,604
669674-EB-5	NORWOOD OHIO CITY SCH DIST		11/02/2021	RAYMOND JAMES/FI		2,022,440	2,000,000	
68587F-BB-9	OREGON ED DISTS FULL FAITH & CR PENSION		07/23/2021	Unknown		7,500,000	7,500,000	
68587F-BD-5	OREGON ED DISTS FULL FAITH & CR PENSION		07/23/2021	PERSHING LLC		2,000,000	2,000,000	
68587F-BL-7	OREGON ED DISTS FULL FAITH & CR PENSION		07/23/2021	PERSHING LLC		2,500,000	2,500,000	
692039-SP-6	OXNARD CALIF UN HIGH SCH DIST		10/22/2021	Unknown		2,250,000	2,250,000	
748508-A5-7	QUINCY MASS		12/15/2021	PERSHING LLC		2,250,000	2,250,000	
748508-B2-3	QUINCY MASS		12/15/2021	PERSHING LLC		2,000,000	2,000,000	
758449-SD-5	REEDY CREEK IMPT DIST FLA		11/02/2021	Morgan Stanley		2,036,580	2,000,000	20,375
797356-DU-3	SAN DIEGO CALIF UNI SCH DIST		10/07/2021	CITIGROUP GLOBAL MARKETS INC.		6,000,000	6,000,000	
79773K-DR-2	SAN FRANCISCO CALIF CITY & CNTY		05/17/2021	FIRST TENNESSEE BANK BOND DIVI		1,999,140	2,000,000	7,034
798186-P9-7	SAN JOSE CALIF UNI SCH DIST SANTA CLARA		01/08/2021	Stifel Nicolaus & Co.		1,000,000	1,000,000	
798186-Q2-1	SAN JOSE CALIF UNI SCH DIST SANTA CLARA		01/08/2021	Stifel Nicolaus & Co.		1,000,000	1,000,000	
798186-Q3-9	SAN JOSE CALIF UNI SCH DIST SANTA CLARA		01/08/2021	Stifel Nicolaus & Co.		4,380,000	4,380,000	
801139-AK-2	SANTA ANA CALIF PENSION OBLIG		08/26/2021	Unknown		1,635,000	1,635,000	
801139-AL-0	SANTA ANA CALIF PENSION OBLIG		08/26/2021	Unknown		4,000,000	4,000,000	
801139-AM-8	SANTA ANA CALIF PENSION OBLIG		08/26/2021	Unknown		2,550,000	2,550,000	
801546-RJ-3	SANTA CLARA CNTY CALIF		10/06/2021	Morgan Stanley		1,873,820	2,000,000	8,361
874721-JZ-7	TALLMADGE OHIO CITY SCH DIST		12/16/2021	Stifel Nicolaus & Co.		2,490,825	2,500,000	
91882R-HM-7	VAL VERDE CALIF UNI SCH DIST		11/12/2021	PERSHING LLC		2,250,000	2,250,000	
953107-AL-3	WEST HARTFORD CONN		06/25/2021	Unknown		5,000,000	5,000,000	
953107-AM-1	WEST HARTFORD CONN		06/25/2021	Unknown		6,000,000	6,000,000	
953107-AP-4	WEST HARTFORD CONN		06/25/2021	Unknown		2,000,000	2,000,000	
953107-AQ-2	WEST HARTFORD CONN		06/25/2021	RAYMOND JAMES/FI		2,500,000	2,500,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						110,437,088	110,630,000	105,294
010268-CT-5	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R		10/07/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		3,500,000	3,500,000	
010268-CU-2	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R		10/07/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		5,000,000	5,000,000	
010268-CW-8	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R		10/07/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		3,250,000	3,250,000	
010268-CX-6	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R		10/07/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,250,000	2,250,000	
040664-EF-7	ARIZONA ST UNIV REVS		03/25/2021	Unknown		1,335,000	1,335,000	
040664-EG-5	ARIZONA ST UNIV REVS		03/25/2021	Unknown		1,040,000	1,040,000	
051595-CD-6	AURORA COLO WTR REV		08/20/2021	Unknown		2,000,000	2,000,000	
051595-CF-1	AURORA COLO WTR REV		08/20/2021	Unknown		4,500,000	4,500,000	
052451-BC-4	AUSTIN TEX RENT CAR SPL FAC REV		02/10/2021	Wachovia Capital Markets		1,000,000	1,000,000	
052451-BD-2	AUSTIN TEX RENT CAR SPL FAC REV		02/10/2021	WELLS FARGO SECURITIES LLC		4,250,000	4,250,000	
052451-BE-0	AUSTIN TEX RENT CAR SPL FAC REV		02/10/2021	WELLS FARGO SECURITIES LLC		3,280,000	3,280,000	
052451-BF-7	AUSTIN TEX RENT CAR SPL FAC REV		02/10/2021	Wachovia Capital Markets		1,750,000	1,750,000	
072024-XL-1	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		03/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		5,000,000	5,000,000	
072024-XW-7	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		12/09/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		4,750,000	4,750,000	
100216-GL-8	BOSSIER CITY LA UTILS REV		04/21/2021	STIFEL, NICOLAUS & CO INC		2,001,760	2,000,000	

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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
101029-XH-4	BOSTON MASS WTR & SWR COMMN REV IAM COML		06/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,256,570	2,250,000	
13032U-VJ-4	CALIFORNIA HEALTH FACS FING AUTH REV		07/28/2021	JEFFERIES & COMPANY, INC.		2,163,060	2,000,000	9,388
13032U-XQ-6	CALIFORNIA HEALTH FACS FING AUTH REV		12/15/2021	Various		7,262,277	7,270,000	3,793
13032U-XU-7	CALIFORNIA HEALTH FACS FING AUTH REV		05/14/2021	RAYMOND JAMES/FI		1,984,080	2,000,000	20,680
13048V-ZT-8	CALIFORNIA MUN FIN AUTH REV		12/09/2021	CITIGROUP GLOBAL MARKETS INC.		3,075,000	3,075,000	
13048V-ZU-5	CALIFORNIA MUN FIN AUTH REV		12/09/2021	CITIGROUP GLOBAL MARKETS INC.		3,760,000	3,760,000	
13048V-ZV-3	CALIFORNIA MUN FIN AUTH REV		12/09/2021	CITIGROUP GLOBAL MARKETS INC.		3,065,000	3,065,000	
13067W-TF-9	CALIFORNIA ST DEPT WTR RES CENT VY PROJ		05/06/2021	Morgan Stanley		2,000,000	2,000,000	
13077D-QH-8	CALIFORNIA ST UNIV REV		07/09/2021	JP MORGAN SECURITIES INC.		2,000,000	2,000,000	
13077D-QU-9	CALIFORNIA ST UNIV REV		07/09/2021	JP MORGAN SECURITIES INC.		4,850,000	4,850,000	
13124M-CK-9	CALLEGUAS CALIF MUN WTR DIST WTR REV		03/26/2021	Unknown		1,000,000	1,000,000	
160853-VC-8	CHARLOTTE-MECKLENBURG HOSP AUTH N C HEAL		05/21/2021	CITIGROUP GLOBAL MARKETS INC.		6,250,000	6,250,000	
17131R-BJ-4	CHULA VISTA CALIF PENSION OBLIG		02/12/2021	Stifel Nicolaus & Co.		2,750,000	2,750,000	
198504-D9-0	COLUMBIA S C WTRWKS & SWR SYS REV		03/04/2021	RAYMOND JAMES/FI		2,250,000	2,250,000	
20281P-KV-3	COMMONWEALTH FING AUTH PA REV		05/19/2021	Southwest Securities		450,000	450,000	7,771
20281P-MC-3	COMMONWEALTH FING AUTH PA REV		12/06/2021	PERSHING LLC		1,579,260	1,500,000	857
20281P-MV-1	COMMONWEALTH FING AUTH PA REV		08/16/2021	RAYMOND JAMES/FI		3,974,363	3,750,000	28,330
20281P-NE-8	COMMONWEALTH FING AUTH PA REV		06/17/2021	PERSHING LLC		3,000,000	3,000,000	
20775D-LG-5	CONNECTICUT ST HEALTH & EDL FACS AUTH R		05/13/2021	CHASE SECURITIES		1,978,520	2,000,000	2,611
20775D-LH-3	CONNECTICUT ST HEALTH & EDL FACS AUTH R		05/17/2021	JEFFERIES & COMPANY, INC.		2,154,825	2,165,000	3,241
20775D-MU-3	CONNECTICUT ST HEALTH & EDL FACS AUTH R		10/21/2021	First Tennessee Bank		5,362,115	5,500,000	40,806
235241-WD-4	DALLAS TEX AREA RAPID TRAN SALES TAX REV		11/10/2021	RBC CAP MARKETS CORP		1,285,438	1,100,000	
235241-WE-2	DALLAS TEX AREA RAPID TRAN SALES TAX REV		11/10/2021	RBC CAP MARKETS CORP		2,693,878	2,285,000	
235241-WF-9	DALLAS TEX AREA RAPID TRAN SALES TAX REV		11/10/2021	RBC CAP MARKETS CORP		1,645,015	1,380,000	
249182-PR-1	DENVER COLO CITY & CNTY ARPT REV		05/25/2021	CHASE SECURITIES		2,025,760	2,000,000	1,425
3131XX-5D-9	FH ZM4444 - RMBS		01/21/2021	GOLDMAN		10,288,832	9,504,695	9,241
3132AA-7L-2	FH ZS9899 - RMBS		01/19/2021	GOLDMAN		15,562,333	14,277,370	13,881
3132AC-S3-5	FH ZT0538 - RMBS		03/30/2021	BANK OF NEW YORK (SALMBS)		15,724,535	14,638,113	18,501
3132AC-SZ-4	FH ZT0536 - RMBS		03/30/2021	BANK OF NYC/NSIMBS		5,620,722	5,206,632	6,581
3132DM-ND-3	FH SD0388 - RMBS		07/30/2021	BK OF NYC/BCMBS		15,754,932	14,304,378	1,391
3132DM-RT-4	FH SD0498 - RMBS		01/15/2021	BK OF NYC/BCMBS		9,451,525	8,686,066	7,238
3132DW-CN-1	FH SD8177 - RMBS		10/22/2021	BMO Capital Markets Corp.		16,113,198	16,201,802	21,602
3133AT-K3-4	FH QC8414 - RMBS		09/29/2021	BANK OF NEW YORK (SALMBS)		20,036,731	19,999,232	14,444
3133AX-LJ-9	FH QD1229 - RMBS		12/23/2021	BANK OF NYC/NSIMBS		10,913,476	10,676,589	19,277
3133AX-X6-4	FH QD1601 - RMBS		11/12/2021	BANK OF NEW YORK (PIERPONTMBS)		10,306,367	10,013,017	9,735
3133GD-ZW-3	FH QN7057 - RMBS		07/30/2021	BK OF NYC/CRSMBS		39,832,376	38,369,538	34,106
3133KK-VK-2	FH RA4218 - RMBS		02/25/2021	GOLDMAN		27,674,035	26,742,234	18,570
3133KL-A7-2	FH RA4530 - RMBS		04/29/2021	BK OF NYC/NCMMBS		30,957,330	29,659,718	24,716
3133KY-V7-1	FH RB5138 - RMBS		11/30/2021	CANTOR FITZGERALD/CANTOR CLEAR		29,335,365	28,892,942	19,262
3133KY-WA-3	FH RB5141 - RMBS		12/28/2021	BANK OF NEW YORK (SALMBS)		7,601,367	7,500,000	11,667
3136BH-2S-7	FNR 2021-47 PA - CMO/RMBS		12/17/2021	BANK OF NYC/MIZUHO SEC		13,878,606	13,803,120	14,570
3138WE-RN-1	FN AS4992 - RMBS		08/23/2021	BK OF NYC/CRSMBS		12,641,087	11,659,166	26,071
3140FX-R8-7	FN BF0510 - RMBS		07/21/2021	BANK OF NEW YORK (SALMBS)		19,324,088	18,206,119	31,861
3140GY-EM-7	FN BH9139 - RMBS		01/21/2021	GOLDMAN		11,011,851	10,172,611	9,890
3140J7-2D-6	FN BM3471 - RMBS		01/19/2021	GOLDMAN		3,178,897	2,925,435	5,404
3140J9-5G-2	FN BM5346 - RMBS		05/25/2021	BK OF NYC/CRSMBS		24,700,343	22,712,959	28,707
3140KS-JV-0	FN BQ6575 - RMBS		09/23/2021	BANK OF NEW YORK (BDMBS)		25,875,000	25,000,000	45,139
3140KT-UB-9	FN BQ7777 - RMBS		03/29/2021	FIRST UNION CAPITAL		50,124,255	48,782,730	48,783
3140KV-XN-5	FN BQ9684 - RMBS		01/26/2021	FIRST UNION CAPITAL		30,170,696	28,517,569	19,804
3140L2-5B-5	FN BR4441 - RMBS		03/29/2021	FIRST UNION CAPITAL		46,087,362	44,819,802	44,820
3140L4-CK-3	FN BR5473 - RMBS		02/26/2021	BANK OF NYC/NSIMBS		15,543,750	15,000,000	10,417
3140L6-WJ-9	FN BR7848 - RMBS		04/28/2021	FIRST UNION CAPITAL		34,798,031	33,712,898	31,840
3140LN-HS-9	FN BT0240 - RMBS		09/29/2021	FIRST UNION CAPITAL		19,965,243	19,932,541	14,396
3140M1-3G-7	FN BU0798 - RMBS		09/30/2021	CANTOR FITZGERALD/CANTOR CLEAR		20,024,707	19,963,880	
3140M1-F2-5	FN BU0184 - RMBS		10/14/2021	BMO Capital Markets Corp.		15,934,639	15,872,637	12,345
3140M3-CP-3	FN BU1877 - RMBS		10/07/2021	BANK OF NYC/NSIMBS		8,002,613	7,991,375	3,108
3140QG-R7-4	FN CA8609 - RMBS		04/30/2021	BK OF NYC/NCMMBS		20,659,895	19,740,718	16,451
3140QG-YZ-4	FN CA8827 - RMBS		01/27/2021	BANK OF NYC/NSIMBS		48,718,398	45,771,836	31,786
3140QH-PR-0	FN CA9431 - RMBS		03/30/2021	BK OF NYC/CRSMBS		8,544,975	8,284,781	8,285
3140QK-HZ-4	FN CB0247 - RMBS		03/30/2021	BK OF NYC/STCM		53,992,969	52,500,000	52,500
3140QL-CB-0	FN CB0965 - RMBS		08/30/2021	FIRST UNION CAPITAL		71,612,566	67,409,976	70,219
3140QL-YS-9	FN CB1620 - RMBS		09/30/2021	BANK OF NYC/NSIMBS		19,948,273	19,886,129	14,362
3140QM-AP-9	FN CB1813 - RMBS		10/22/2021	BK OF NYC/NCMMBS		19,085,040	19,138,868	25,518
3140QM-KC-7	FN CB2090 - RMBS		11/12/2021	BMO Capital Markets Corp.		21,512,638	20,956,791	20,375
3140QM-RZ-9	FN CB2303 - RMBS		11/22/2021	BMO Capital Markets Corp.		5,139,844	5,000,000	7,639

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

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3140X5-T5-2	FN FM2371 - RMBS		03/22/2021	BK OF NYC/NCMMBS		19,733,988	18,562,246	20,109
3140X6-DT-5	FN FM2813 - RMBS		05/27/2021	BK OF NYC/CRSMBS		25,930,803	24,366,046	26,397
3140X8-DY-0	FN FM4618 - RMBS		03/25/2021	BANK OF NEW YORK (SALMBS)		16,478,181	15,211,360	19,225
3140X9-FF-7	FN FM5565 - RMBS		08/23/2021	BK OF NYC/CRSMBS		20,530,928	18,968,953	42,417
3140X9-GS-8	FN FM5608 - RMBS		01/28/2021	BK OF NYC/TMSEC		44,405,667	41,830,478	29,049
3140X9-MG-7	FN FM5758 - RMBS		02/04/2021	BANK OF NEW YORK (SALMBS)		6,224,660	5,666,831	5,509
3140XA-V4-1	FN FM6934 - RMBS		04/19/2021	BANK OF NYC/NSIMBS		17,727,331	16,485,748	16,486
3140XB-FD-7	FN FM7363 - RMBS		05/27/2021	BANK OF NEW YORK (BDMBS)		39,501,011	37,873,628	34,191
3140XB-QT-0	FN FM7665 - RMBS		08/23/2021	BK OF NYC/CRSMBS		8,294,908	7,572,287	16,932
3140XB-W9-7	FN FM7871 - RMBS		07/30/2021	BANK OF NYC/NSIMBS		37,317,288	35,758,443	31,785
3140XC-NJ-3	FN FM8492 - RMBS		08/23/2021	BK OF NYC/CRSMBS		27,253,906	25,000,000	55,903
3140XD-CJ-3	FN FM9072 - RMBS		10/22/2021	BANK OF NEW YORK (PIERPONTMBS)		5,974,010	5,999,555	7,999
31418D-2V-3	FN MA4387 - RMBS		06/29/2021	Various		88,499,475	86,701,905	62,618
31418D-6L-1	FN MA4474 - RMBS		09/29/2021	BK OF NYC/STCM		58,224,609	57,000,000	41,167
31418D-Y8-9	FN MA4334 - RMBS		04/30/2021	BMO Capital Markets Corp.		13,523,558	12,954,763	10,796
31418D-YH-9	FN MA4311 - RMBS		02/24/2021	BK OF NYC/STCM		50,836,113	49,500,000	27,500
31418D-Z6-2	FN MA4364 - RMBS		05/27/2021	BANK OF NYC/NSIMBS		55,865,646	54,799,622	39,578
31418D-ZX-3	FN MA4357 - RMBS		05/21/2021	BANK OF NYC/NSIMBS		26,152,711	24,896,230	26,971
31418E-AC-4	FN MA4502 - RMBS		10/29/2021	BK OF NYC/STCM		6,241,875	6,000,000	3,750
31418E-AW-0	FN MA4520 - RMBS		12/22/2021	Various		40,405,859	40,000,000	53,889
38611T-DK-0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R		02/11/2021	JEFFERIES & COMPANY, INC.		2,302,300	2,200,000	26,532
386289-NK-4	GRAND RAPIDS MICH SAN SWR SYS REV		07/14/2021	CITIGROUP GLOBAL MARKETS INC.		1,280,000	1,280,000	
386289-NL-2	GRAND RAPIDS MICH SAN SWR SYS REV		07/14/2021	CITIGROUP GLOBAL MARKETS INC.		1,465,000	1,465,000	
387874-YS-3	GRANT CNTY WASH PUB UTIL DIST NO 002 ELE		03/05/2021	Stifel Nicolaus & Co.		2,087,480	2,015,000	10,924
387883-ZK-0	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES		12/16/2021	Stifel Nicolaus & Co.		2,019,160	2,000,000	23,773
41422E-LF-8	HARRIS CNTY TEX MET TRAN AUTH SALES & US		11/03/2021	ACADEMY SECURITIES, INC.		2,000,000	2,000,000	
416498-DH-3	HARTFORD CNTY CONN MET DIST CLEAN WTR PR		11/22/2021	Southwest Securities		1,796,406	1,850,000	5,921
416498-EX-7	HARTFORD CNTY CONN MET DIST CLEAN WTR PR		10/21/2021	Unknown		2,500,000	2,500,000	
426170-SH-0	HENRICO CNTY VA WTR & SWR REV		03/25/2021	RAYMOND JAMES/FI		2,830,020	3,000,000	33,435
44244C-M8-7	HOUSTON TEX UTIL SYS REV		05/27/2021	UBS		1,250,000	1,250,000	
44244C-M9-5	HOUSTON TEX UTIL SYS REV		05/27/2021	UBS		1,200,000	1,200,000	
44244C-N5-2	HOUSTON TEX UTIL SYS REV		05/27/2021	UBS FINANCIAL SERVICES INC.		1,000,000	1,000,000	
446201-AS-4	HUNTINGTON BEACH CALIF PENSION OBLIG		03/18/2021	Stifel Nicolaus & Co.		5,000,000	5,000,000	
462460-8D-1	IOWA HIGHER ED LN AUTH REV		03/26/2021	Unknown		5,000,000	5,000,000	
485428-ZY-5	KANSAS ST DEV FIN AUTH REV		11/15/2021	CITIGROUP GLOBAL MARKETS INC.		2,489,020	2,000,000	4,890
485429-Z6-4	KANSAS ST DEV FIN AUTH REV		03/03/2021	CITIGROUP GLOBAL MARKETS INC.		2,463,620	2,000,000	36,766
48542R-SP-0	KANSAS ST DEV FIN AUTH REV		08/18/2021	CITIGROUP GLOBAL MARKETS INC.		1,500,000	1,500,000	
48542R-SQ-8	KANSAS ST DEV FIN AUTH REV		08/18/2021	CITIGROUP GLOBAL MARKETS INC.		4,000,000	4,000,000	
48542R-SR-6	KANSAS ST DEV FIN AUTH REV		08/18/2021	CITIGROUP GLOBAL MARKETS INC.		5,000,000	5,000,000	
491552-T2-1	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV		10/07/2021	JP MORGAN SECURITIES INC.		2,464,575	2,500,000	
546486-CD-1	LOUISIANA ST HWY IMPT REV		01/21/2021	UBS FINANCIAL SERVICES INC.		485,000	485,000	
546486-CE-9	LOUISIANA ST HWY IMPT REV		01/21/2021	Unknown		1,125,000	1,125,000	
575831-GR-7	MASSACHUSETTS ST COLLEGE BLDG AUTH REV		09/24/2021	CORPORATE ACTION		35,000	35,000	292
57587A-4V-7	MASSACHUSETTS ST HSG FIN AGY HSG REV		11/03/2021	BAIRD, ROBERT W., & COMPANY IN		5,031,550	5,000,000	66,306
57587G-KG-9	MASSACHUSETTS ST HSG FIN AGY HSG REV		10/22/2021	BARCLAYS CAPITAL INC FIXED INC		2,000,000	2,000,000	
575896-WM-3	MASSACHUSETTS ST PORT AUTH REV		02/04/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		5,000,000	5,000,000	
575896-WN-1	MASSACHUSETTS ST PORT AUTH REV		02/04/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,500,000	2,500,000	
575896-WP-6	MASSACHUSETTS ST PORT AUTH REV		02/04/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,000,000	2,000,000	
575896-WQ-4	MASSACHUSETTS ST PORT AUTH REV		02/04/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,000,000	2,000,000	
576051-ZT-6	MASSACHUSETTS ST WTR RES AUTH IAM COML P		12/16/2021	CITIGROUP GLOBAL MARKETS INC.		4,944,377	4,935,000	
591745-7Y-4	METROPOLITAN ATLANTA RAPID TRAN AUTH GA		12/17/2021	GOLDMAN SACHS & CO		2,015,840	2,000,000	134
592041-ZW-0	MET GOVT NASHVILLE & DAVIDSON CNTY TENN		11/23/2021	CHASE SECURITIES		1,990,280	2,000,000	3,954
592098-Z2-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		12/15/2021	BNY/SUNTRUST CAPTIAL MARKETS		2,131,164	2,100,000	9,853
59335K-CW-5	MIAMI-DADE CNTY FLA SEAPORT REV		08/19/2021	Unknown		2,000,000	2,000,000	
59335K-CY-1	MIAMI-DADE CNTY FLA SEAPORT REV		11/05/2021	Wachovia Capital Markets		1,942,720	2,000,000	7,986
59335K-DX-2	MIAMI-DADE CNTY FLA SEAPORT REV		08/19/2021	Unknown		3,000,000	3,000,000	
59335K-DY-0	MIAMI-DADE CNTY FLA SEAPORT REV		08/19/2021	Unknown		1,500,000	1,500,000	
59335K-DZ-7	MIAMI-DADE CNTY FLA SEAPORT REV		08/19/2021	Unknown		2,500,000	2,500,000	
594654-QA-6	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		07/30/2021	Unknown		2,000,000	2,000,000	
61212L-RB-7	MONTANA ST BRD REGENTS HIGHER ED REV		08/12/2021	First Tennessee Bank		511,825	500,000	4,076
631060-CV-0	NARRAGANSETT R I BAY COMMN WASTEWATER SY		02/12/2021	PERSHING LLC		2,350,807	2,245,000	24,753
646140-DV-2	NEW JERSEY ST TPK AUTH TPK REV		01/22/2021	CITIGROUP GLOBAL MARKETS INC.		765,000	765,000	
646140-DW-0	NEW JERSEY ST TPK AUTH TPK REV		01/22/2021	CITIGROUP GLOBAL MARKETS INC.		765,000	765,000	
646140-DX-8	NEW JERSEY ST TPK AUTH TPK REV		01/22/2021	Unknown		765,000	765,000	
646140-DY-6	NEW JERSEY ST TPK AUTH TPK REV		01/22/2021	Unknown		560,000	560,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
646140-EA-7	NEW JERSEY ST TPK AUTH TPK REV		01/22/2021	CITIGROUP GLOBAL MARKETS INC.		2,745,000	2,745,000	
64985T-DE-8	NEW YORK ST URBAN EEV CORP ST SALES TAX		10/15/2021	CHASE SECURITIES		12,200,000	12,200,000	
64988Y-PB-7	NEW YORK ST MTG AGY HOMEOWNER MTG REV		11/10/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		4,340,000	4,340,000	
64990F-D8-4	NEW YORK STATE DORMITORY AUTHORITY		06/16/2021	JEFFERIES & COMPANY, INC.		2,000,000	2,000,000	
64990F-E3-4	NEW YORK STATE DORMITORY AUTHORITY		06/16/2021	JEFFERIES & COMPANY, INC.		12,400,000	12,400,000	
64990G-A7-7	NEW YORK STATE DORMITORY AUTHORITY		11/15/2021	PERSHING LLC		2,219,625	2,250,000	23,579
65887P-WR-2	NORTH DAKOTA PUB FIN AUTH		12/17/2021	JP MORGAN SECURITIES INC.		4,735,236	4,695,000	
66285W-D6-0	NORTH TEX TWY AUTH REV		05/06/2021	Dain Rauscher		765,000	765,000	
66285W-D7-8	NORTH TEX TWY AUTH REV		05/06/2021	Dain Rauscher		1,215,000	1,215,000	
663903-JQ-6	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE		05/24/2021	PERSHING LLC		2,079,680	2,000,000	1,956
67760H-NB-3	OHIO ST TPK COMMN TPK REV		01/22/2021	Wachovia Capital Markets		2,087,440	2,000,000	28,765
67908P-BP-0	OKLAHOMA ST CAPITOL IMPT AUTH REV		11/12/2021	JP MORGAN SECURITIES INC.		2,065,000	2,065,000	
679191-JT-4	OKLAHOMA ST UNIV AGRICULTURAL MECHANICAL		11/23/2021	PERSHING LLC		2,136,020	2,000,000	17,128
68304R-CM-0	ONTARIO CALIF PUB FING AUTH LEASE REV		12/02/2021	CABRERA CAPITAL MARKETS		2,250,000	2,250,000	
70917T-DN-8	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		06/23/2021	BAIRD, ROBERT W., & COMPANY IN		2,868,441	2,930,000	195
70917T-DP-3	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		06/23/2021	BAIRD, ROBERT W., & COMPANY IN		2,855,497	2,920,000	203
753385-MY-6	RAPID CITY S D SALES TAX REV		07/29/2021	Unknown		850,000	850,000	
753385-MZ-3	RAPID CITY S D SALES TAX REV		07/29/2021	Unknown		1,500,000	1,500,000	
753385-NA-7	RAPID CITY S D SALES TAX REV		07/29/2021	Unknown		3,420,000	3,420,000	
753385-NB-5	RAPID CITY S D SALES TAX REV		07/29/2021	Unknown		2,000,000	2,000,000	
759136-VH-4	REGIONAL TRANSN DIST COLO SALES TAX REV		02/19/2021	GOLDMAN SACHS & CO		3,500,000	3,500,000	
759136-VJ-0	REGIONAL TRANSN DIST COLO SALES TAX REV		02/19/2021	Unknown		6,280,000	6,280,000	
759136-VL-5	REGIONAL TRANSN DIST COLO SALES TAX REV		03/24/2021	First Tennessee Bank		2,184,660	2,250,000	2,144
76913D-GG-6	RIVERSIDE CNTY CALIF INFRASTRUCTURE FING		09/29/2021	Unknown		3,265,000	3,265,000	
79765R-5A-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		05/19/2021	PERSHING LLC		2,386,733	2,250,000	4,129
79765R-5B-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		05/27/2021	CITIGROUP GLOBAL MARKETS INC.		2,123,400	2,000,000	5,788
79766D-TK-5	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		03/18/2021	Stifel Nicolaus & Co.		4,475,100	5,000,000	87,097
80168A-DF-1	SANTA CLARA VY CALIF WTR DIST WTR SYS RE		03/16/2021	First Tennessee Bank		2,974,950	3,000,000	26,456
87971L-AQ-8	TEMPE ARIZ CTFS PARTN		07/08/2021	Dain Rauscher		5,000,000	5,000,000	
880558-PE-5	TENNESSEE ST SCH BD AUTH		02/10/2021	JEFFERIES & COMPANY, INC.		2,000,000	2,000,000	
880558-PF-2	TENNESSEE ST SCH BD AUTH		02/10/2021	JEFFERIES & COMPANY, INC.		2,000,000	2,000,000	
880558-PG-0	TENNESSEE ST SCH BD AUTH		02/10/2021	JEFFERIES & COMPANY, INC.		4,265,000	4,265,000	
882669-CV-4	TEXAS PUBLIC FINANCE AUTHORITY		03/04/2021	BARCLAYS CAPITAL INC FIXED INC		8,760,000	8,760,000	
882669-CY-8	TEXAS PUBLIC FINANCE AUTHORITY		03/04/2021	BARCLAYS CAPITAL INC FIXED INC		2,000,000	2,000,000	
882669-DF-8	TEXAS PUBLIC FINANCE AUTHORITY		03/04/2021	BARCLAYS CAPITAL INC FIXED INC		2,235,000	2,235,000	
89546R-SY-1	TRI-CNTY MET TRANSN DIST ORE REV		12/21/2021	SUNTRUST ROBINSON HUMPHREY INC		2,405,000	2,405,000	6,932
89546R-TE-4	TRI-CNTY MET TRANSN DIST ORE REV		10/06/2021	JP MORGAN SECURITIES INC.		2,020,000	2,020,000	
898735-US-2	TUCSON ARIZ CTFS PARTN		02/18/2021	Unknown		4,055,000	4,055,000	
898735-UT-0	TUCSON ARIZ CTFS PARTN		02/18/2021	Unknown		4,500,000	4,500,000	
898735-UW-3	TUCSON ARIZ CTFS PARTN		02/18/2021	First Tennessee Bank		2,750,000	2,750,000	
906347-WR-6	UNION CNTY N J IMPT AUTH REV		03/26/2021	Unknown		1,000,000	1,000,000	
906347-WT-2	UNION CNTY N J IMPT AUTH REV		03/26/2021	Unknown		1,000,000	1,000,000	
906347-WU-9	UNION CNTY N J IMPT AUTH REV		03/26/2021	Unknown		1,430,000	1,430,000	
906347-WV-7	UNION CNTY N J IMPT AUTH REV		03/26/2021	Unknown		2,495,000	2,495,000	
913366-KB-5	UNIV CALIF REGTS MED CTR POOLED REV		01/08/2021	BARCLAYS CAPITAL INC FIXED INC		2,064,220	2,000,000	9,519
91412H-JU-8	UNIVERSITY CALIF REVS		02/24/2021	Unknown		2,000,000	2,000,000	
91412H-KC-6	UNIVERSITY CALIF REVS		02/24/2021	Unknown		2,000,000	2,000,000	
91412H-KE-2	UNIVERSITY CALIF REVS		02/24/2021	JEFFERIES & COMPANY, INC.		2,250,000	2,250,000	
917567-GJ-2	UTAH TRAN AUTH SALES TAX REV		12/20/2021	RAYMOND JAMES/FI		2,044,780	2,000,000	5,924
917567-GK-9	UTAH TRAN AUTH SALES TAX REV		10/20/2021	Wachovia Capital Markets		2,000,000	2,000,000	
917567-GL-7	UTAH TRAN AUTH SALES TAX REV		10/20/2021	Wachovia Capital Markets		2,000,000	2,000,000	
92812V-Y4-2	VIRGINIA ST HSG DEV AUTH		04/09/2021	RAYMOND JAMES/FI		2,435,000	2,435,000	
955525-CR-9	WEST RANKIN MISS UTIL AUTH REV		08/04/2021	Unknown		2,000,000	2,000,000	
955525-CS-7	WEST RANKIN MISS UTIL AUTH REV		08/04/2021	Unknown		4,000,000	4,000,000	
956704-E4-8	WEST VIRGINIA UNIV REVS		05/20/2021	BARCLAYS CAPITAL INC FIXED INC		2,000,000	2,000,000	
977100-HB-5	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		03/16/2021	RBC CAPITAL MARKETS		2,131,016	2,050,000	18,325
3199999. Subtotal - Bonds - U.S. Special Revenues						1,878,872,026	1,819,417,360	2,013,404
00846U-AN-1	AGILENT TECHNOLOGIES INC		03/03/2021	CITIGROUP GLOBAL MARKETS INC.		6,049,213	6,060,000	
015271-AW-9	ALEXANDRIA REAL ESTATE EQUITIES INC		11/02/2021	Various		14,814,300	15,000,000	46,111
023135-BZ-8	AMAZON.COM INC		05/10/2021	CHASE SECURITIES		11,997,840	12,000,000	
02361D-AX-8	AMEREN ILLINOIS CO		08/11/2021	Various		19,590,077	19,550,000	35,444
02665W-DT-5	AMERICAN HONDA FINANCE CORP		03/26/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		9,481,900	10,000,000	38,500
03073E-AT-2	AMERISOURCEBERGEN CORP		03/25/2021	CHASE SECURITIES		12,224,643	12,250,000	
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC		07/28/2021	CITIGROUP GLOBAL MARKETS INC.		22,387,400	20,000,000	31,250
037833-EJ-5	APPLE INC		07/29/2021	BARCLAYS CAPITAL INC FIXED INC		7,966,400	8,000,000	

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039482-AB-0	ARCHER-DANIELS-MIDLAND CO		06/28/2021	MERRILL LYNCH PROF CLRING CORP		11,083,900	10,000,000	83,958
04352E-AA-3	ASCENSION HEALTH		03/25/2021	Morgan Stanley		6,827,625	6,594,000	63,074
04636N-AB-9	ASTRAZENECA FINANCE LLC		05/25/2021	CHASE SECURITIES		1,058,675	1,060,000	
04636N-AE-3	ASTRAZENECA FINANCE LLC		05/25/2021	Morgan Stanley		4,252,758	4,260,000	
053015-AG-8	AUTOMATIC DATA PROCESSING INC		05/11/2021	Merril Lynch Pierce Fenner Smith		5,483,390	5,500,000	
053484-AB-7	AVALONBAY COMMUNITIES INC		09/08/2021	CHASE SECURITIES		19,386,902	19,410,000	
053484-AC-5	AVALONBAY COMMUNITIES INC		11/08/2021	Merril Lynch Pierce Fenner Smith		10,955,629	10,970,000	
05348E-BG-3	AVALONBAY COMMUNITIES INC		04/22/2021	BNY/SUNTRUST CAPTIAL MARKETS		14,551,910	14,500,000	50,951
05565E-BS-3	BMW US CAPITAL LLC		03/29/2021	CHASE SECURITIES		4,247,812	4,265,000	
05565E-BW-4	BMW US CAPITAL LLC		08/09/2021	GOLDMAN SACHS & CO		3,991,320	4,000,000	
059165-EN-6	BALTIMORE GAS AND ELECTRIC CO		06/07/2021	CHASE SECURITIES		3,932,987	3,940,000	
06051G-JT-7	BANK OF AMERICA CORP		04/16/2021	Merril Lynch Pierce Fenner Smith		24,750,000	24,750,000	
06051G-JZ-3	BANK OF AMERICA CORP		06/07/2021	Merril Lynch Pierce Fenner Smith		5,000,000	5,000,000	
06051G-KA-6	BANK OF AMERICA CORP		07/15/2021	Merril Lynch Pierce Fenner Smith		5,000,000	5,000,000	
06406R-AW-7	BANK OF NEW YORK MELLON CORP		07/20/2021	Morgan Stanley		12,000,000	12,000,000	
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA OR BELL		08/09/2021	BANK OF NEW YORK		14,934,150	15,000,000	
102291-AS-0	BOWDOIN COLLEGE		11/16/2021	BARCLAYS CAPITAL INC FIXED INC		2,250,000	2,250,000	
110122-DQ-8	BRISTOL-MYERS SQUIBB CO		04/30/2021	BNP Paribas		7,553,040	8,000,000	55,100
12189L-BG-5	BURLINGTON NORTHERN SANTA FE LLC		07/28/2021	CITIGROUP GLOBAL MARKETS INC.		11,191,800	10,000,000	104,500
141781-BS-2	CARGILL INC		11/08/2021	CITIGROUP GLOBAL MARKETS INC.		11,946,360	12,000,000	
149123-CK-5	CATERPILLAR INC		04/08/2021	Various		18,017,178	18,250,000	9,896
15073L-AA-1	CEDARS-SINAI HEALTH SYSTEM		11/17/2021	BARCLAYS CAPITAL INC		5,750,000	5,750,000	
172967-MS-7	CITIGROUP INC		06/28/2021	Various		22,404,340	22,000,000	131,029
172967-MY-4	CITIGROUP INC		04/27/2021	CITIGROUP GLOBAL MARKETS INC.		4,920,000	4,920,000	
172967-ND-9	CITIGROUP INC		10/27/2021	CITIGROUP GLOBAL MARKETS INC.		4,000,000	4,000,000	
191216-DP-2	COCA-COLA CO		06/04/2021	CITIGROUP GLOBAL MARKETS INC.		50,348,859	50,290,000	20,625
20030N-DN-8	COMCAST CORP		06/28/2021	BARCLAYS CAPITAL INC FIXED INC		11,375,760	12,000,000	67,500
20030N-DP-3	COMCAST CORP		03/30/2021	CITIGROUP GLOBAL MARKETS INC.		5,110,140	6,000,000	18,783
209111-GA-5	CONSOLIDATED EDISON COMPANY OF NEW YORK		06/03/2021	CHASE SECURITIES		5,496,335	5,510,000	
24422E-VR-7	JOHN DEERE CAPITAL CORP		06/14/2021	BARCLAYS CAPITAL INC FIXED INC		5,890,265	5,900,000	
24422E-VS-5	JOHN DEERE CAPITAL CORP		06/14/2021	BARCLAYS CAPITAL INC FIXED INC		21,968,320	22,000,000	
264414-AX-1	DUKE REALTY PARTNERSHIP LTD		11/01/2021	CHASE SECURITIES		6,927,492	7,010,000	
26444H-AK-7	DUKE ENERGY FLORIDA LLC		11/30/2021	Unknown		2,745,848	2,750,000	
26884A-BN-2	ERP OPERATING LP		08/04/2021	CITIGROUP GLOBAL MARKETS INC.		14,953,858	15,000,000	
278865-BL-3	ECOLAB INC		12/06/2021	CHASE SECURITIES		1,999,400	2,000,000	
291011-BQ-6	EMERSON ELECTRIC CO		12/07/2021	GOLDMAN SACHS & CO		10,017,812	10,040,000	
3133B1-TA-9	FH QD4145 - RMBS		12/23/2021	BMO Capital Markets Corp.		18,412,031	18,000,000	32,500
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERVICES I		02/23/2021	CHASE SECURITIES		5,426,093	5,460,000	
354613-AL-5	FRANKLIN RESOURCES INC		08/05/2021	Merril Lynch Pierce Fenner Smith		21,015,420	22,000,000	126,400
369550-BP-2	GENERAL DYNAMICS CORP		05/03/2021	FIRST UNION CAPITAL		9,991,000	10,000,000	
37363J-AL-5	GEORGIA TECH FOUNDATION INC		11/18/2021	BARCLAYS CAPITAL INC FIXED INC		2,250,000	2,250,000	
38141G-XR-0	GOLDMAN SACHS GROUP INC		01/20/2021	GOLDMAN SACHS & CO		16,330,000	16,330,000	
38141G-XS-8	GOLDMAN SACHS GROUP INC		02/10/2021	GOLDMAN SACHS & CO		7,500,000	7,500,000	
38141G-YB-4	GOLDMAN SACHS GROUP INC		06/28/2021	Various		27,323,700	27,000,000	74,092
38141G-YJ-7	GOLDMAN SACHS GROUP INC		07/14/2021	GOLDMAN SACHS & CO		16,170,000	16,170,000	
38141G-YM-0	GOLDMAN SACHS GROUP INC		10/18/2021	GOLDMAN SACHS & CO		4,420,000	4,420,000	
38141G-YN-8	GOLDMAN SACHS GROUP INC		10/18/2021	GOLDMAN SACHS & CO		17,600,000	17,600,000	
437076-CF-7	HOME DEPOT INC		04/30/2021	BNP Paribas		7,465,440	8,000,000	35,750
437076-CJ-9	HOME DEPOT INC		09/07/2021	Merril Lynch Pierce Fenner Smith		2,901,546	2,920,000	
440452-AH-3	HORMEL FOODS CORP		05/25/2021	Merril Lynch Pierce Fenner Smith		6,693,695	6,710,000	
440452-AJ-9	HORMEL FOODS CORP		05/25/2021	FIRST UNION CAPITAL		2,978,400	3,000,000	
458140-BT-6	INTEL CORP		08/10/2021	GOLDMAN SACHS & CO		6,985,720	7,000,000	
458140-BU-3	INTEL CORP		08/10/2021	GOLDMAN SACHS & CO		4,998,200	5,000,000	
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC		01/25/2021	CITIGROUP GLOBAL MARKETS INC.		9,896,000	10,000,000	80,681
46647P-BX-3	JPMORGAN CHASE & CO		01/28/2021	Unknown		6,579,000	6,579,000	
46647P-CB-0	JPMORGAN CHASE & CO		04/15/2021	CHASE SECURITIES		7,400,000	7,400,000	
46647P-CJ-3	JPMORGAN CHASE & CO		05/24/2021	CHASE SECURITIES		12,250,000	12,250,000	
46647P-CT-1	JPMORGAN CHASE & CO		12/07/2021	CHASE SECURITIES		9,000,000	9,000,000	
477854-AA-1	JOHN D AND CATHERINE T MACARTHUR FOUNDAT		02/09/2021	JP MORGAN SECURITIES INC.		1,933,480	2,000,000	5,052
478115-AE-8	JOHNS HOPKINS UNIVERSITY		05/05/2021	RAYMOND JAMES/FI		1,996,640	2,000,000	13,804
47837R-AA-8	JOHNSON CONTROLS INTERNATIONAL PLC		02/19/2021	FIRST UNION CAPITAL		8,370,800	8,500,000	66,938
48305Q-AF-0	KAISER FOUNDATION HOSPITALS		06/08/2021	GOLDMAN SACHS & CO		6,750,000	6,750,000	
48305Q-AG-8	KAISER FOUNDATION HOSPITALS		06/08/2021	GOLDMAN SACHS & CO		3,250,000	3,250,000	
494368-CD-3	KIMBERLY-CLARK CORP		10/28/2021	GOLDMAN SACHS & CO		39,834,400	40,000,000	
574599-BQ-8	MASCO CORP		02/18/2021	Merril Lynch Pierce Fenner Smith		7,623,706	7,680,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
57636Q-AS-3	MASTERCARD INC		03/02/2021	Merril Lynch Pierce Fenner Smith		24,478,627	24,510,000	
57636Q-AU-8	MASTERCARD INC		11/15/2021	CITIGROUP GLOBAL MARKETS INC.		13,579,976	13,650,000	
578454-AF-7	MAYO CLINIC		03/23/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		4,000,000	4,000,000	
58013M-FK-5	MCDONALD'S CORP		08/02/2021	CREDIT SUISSE SECURITIES		16,363,845	14,250,000	219,539
58933Y-BD-6	MERCK & CO INC		12/07/2021	Merril Lynch Pierce Fenner Smith		12,597,789	12,620,000	
595620-AW-5	MIDAMERICAN ENERGY CO		07/20/2021	WELLS FARGO SECURITIES LLC		14,893,650	15,000,000	
617446-8U-6	MORGAN STANLEY		06/04/2021	Morgan Stanley		9,487,500	10,000,000	57,308
617446-8X-0	MORGAN STANLEY		01/21/2021	Morgan Stanley		19,102,500	19,120,000	
617446-8Y-8	MORGAN STANLEY		01/20/2021	Morgan Stanley		4,465,000	4,465,000	
61747Y-ED-3	MORGAN STANLEY		07/15/2021	Morgan Stanley		12,000,000	12,000,000	
61747Y-EH-4	MORGAN STANLEY		10/14/2021	Morgan Stanley		5,790,000	5,790,000	
631005-BJ-3	NARRAGANSETT ELECTRIC CO		01/21/2021	CITIGROUP GLOBAL MARKETS INC.		13,675,554	12,150,000	121,456
641062-AV-6	NESTLE HOLDINGS INC		09/07/2021	CHASE SECURITIES		32,213,558	32,250,000	
641062-AX-2	NESTLE HOLDINGS INC		09/07/2021	CITIGROUP GLOBAL MARKETS INC.		31,750,000	31,750,000	
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDINGS INC		06/02/2021	CREDIT SUISSE SECURITIES		1,349,204	1,350,000	
654106-AK-9	NIKE INC		02/23/2021	CHASE SECURITIES		10,859,600	10,000,000	117,167
655844-CK-2	NORFOLK SOUTHERN CORP		05/25/2021	Various		19,406,351	19,370,000	9,583
665772-CT-4	NORTHERN STATES POWER CO		03/23/2021	FBS INVESTMENT SERVICES, INC		8,738,321	8,775,000	
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCARE		08/03/2021	RBC CAPITAL MARKETS		7,000,000	7,000,000	
66988A-AG-9	NOVANT HEALTH INC		04/08/2021	JP MORGAN SECURITIES INC.		2,000,000	2,000,000	
67021C-AQ-0	NSTAR ELECTRIC CO		05/24/2021	BARCLAYS CAPITAL INC FIXED INC		9,909,100	10,000,000	
67021C-AR-8	NSTAR ELECTRIC CO		10/14/2021	PERSHING LLC		9,877,900	10,000,000	29,792
67066G-AN-4	NVIDIA CORP		06/14/2021	Morgan Stanley		11,947,080	12,000,000	
68233J-CC-6	ONCOR ELECTRIC DELIVERY COMPANY LLC		11/10/2021	ACADEMY SECURITIES, INC.		11,412,191	10,900,000	833
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC		04/20/2021	CITIGROUP GLOBAL MARKETS INC.		24,750,000	24,750,000	
693475-BB-0	PNC FINANCIAL SERVICES GROUP INC		08/10/2021	PNC SECURITIES CORP.		11,478,265	11,500,000	
713448-ES-3	PEPSICO INC		03/17/2021	CITIGROUP GLOBAL MARKETS INC.		9,421,380	9,000,000	
713448-FE-3	PEPSICO INC		10/06/2021	CHASE SECURITIES		15,392,835	15,450,000	
72014T-AC-3	PIEDMONT HEALTHCARE INC		09/09/2021	RBC CAPITAL MARKETS		2,580,000	2,580,000	
74153W-CP-2	PRICOA GLOBAL FUNDING I		08/24/2021	Merril Lynch Pierce Fenner Smith		3,741,488	3,750,000	
74256L-EP-0	PRINCIPAL LIFE GLOBAL FUNDING II		08/10/2021	BNP Paribas		4,878,048	4,900,000	
744448-CV-1	PUBLIC SERVICE COMPANY OF COLORADO		02/22/2021	JP MORGAN SECURITIES INC.		4,484,885	4,515,000	
744560-CH-7	PUBLIC SERVICE ELECTRIC AND GAS CO		08/17/2021	MITSUBISHI UFJ SECURITIES		3,242,070	3,250,000	
75513E-CL-3	RAYTHEON TECHNOLOGIES CORP		08/04/2021	CITIGROUP GLOBAL MARKETS INC.		29,969,400	30,000,000	
79466L-AH-7	SALESFORCE.COM INC		06/29/2021	JP MORGAN SECURITIES INC.		6,794,757	6,830,000	
79466L-AJ-3	SALESFORCE.COM INC		06/29/2021	Unknown		4,616,619	4,630,000	
79466L-AK-0	SALESFORCE.COM INC		06/29/2021	Unknown		1,551,389	1,560,000	
808513-BS-3	CHARLES SCHWAB CORP		05/11/2021	CREDIT SUISSE SECURITIES		11,976,600	12,000,000	
817826-AE-0	7-ELEVEN INC		01/27/2021	CREDIT SUISSE SECURITIES		5,458,996	5,462,000	
817826-AF-7	7-ELEVEN INC		01/27/2021	Unknown		6,923,770	7,000,000	
84132G-AA-7	SOUTHEAST ALASKA REGIONAL HEALTH CONSORT		09/23/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,125,000	2,125,000	
842400-HD-8	SOUTHERN CALIFORNIA EDISON CO		06/09/2021	CREDIT SUISSE SECURITIES		3,835,871	3,850,000	
85434V-AC-2	STANFORD HEALTH CARE		04/21/2021	GOLDMAN SACHS & CO		2,000,000	2,000,000	
882508-BK-9	TEXAS INSTRUMENTS INC		09/07/2021	MITSUBISHI UFJ SECURITIES		2,250,000	2,250,000	
883556-CL-4	THERMO FISHER SCIENTIFIC INC		08/09/2021	CITIGROUP GLOBAL MARKETS INC.		12,699,270	12,850,000	
89788M-AD-4	TRUIST FINANCIAL CORP		02/25/2021	BNY/SUNTRUST CAPTIAL MARKETS		29,550,000	29,550,000	
89788M-AE-2	TRUIST FINANCIAL CORP		06/02/2021	BNY/SUNTRUST CAPTIAL MARKETS		17,750,000	17,750,000	
89838L-AH-7	TRUSTEES OF BOSTON COLLEGE		06/15/2021	BARCLAYS CAPITAL INC FIXED INC		2,000,000	2,000,000	
899043-AC-7	TUFTS UNIVERSITY		04/22/2021	BARCLAYS CAPITAL INC FIXED INC		3,500,000	3,500,000	
904764-BQ-9	UNILEVER CAPITAL CORP		08/09/2021	CHASE SECURITIES		8,941,050	9,000,000	
904764-BR-7	UNILEVER CAPITAL CORP		08/09/2021	DEUTSCHE BANK ALEX BROWN		4,688,630	4,750,000	
907818-EB-0	UNION PACIFIC CORP		07/21/2021	WELLS FARGO SECURITIES LLC		5,570,250	5,000,000	80,625
907818-FT-0	UNION PACIFIC CORP		07/20/2021	Various		16,139,750	15,000,000	82,667
91324P-ED-0	UNITEDHEALTH GROUP INC		06/28/2021	Various		35,607,505	35,500,000	13,097
91412N-BG-4	UNIVERSITY OF CHICAGO		03/03/2021	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	
92343V-CQ-5	VERIZON COMMUNICATIONS INC		07/19/2021	Various		14,170,972	11,707,000	114,468
92343V-GH-1	VERIZON COMMUNICATIONS INC		03/11/2021	Morgan Stanley		1,904,143	1,905,000	
92343V-GJ-7	VERIZON COMMUNICATIONS INC		03/11/2021	Morgan Stanley		5,472,416	5,495,000	
92343V-GL-2	VERIZON COMMUNICATIONS INC		09/01/2021	Various		7,262,382	7,280,000	
931142-EE-9	WALMART INC		07/22/2021	Various		16,269,508	14,187,000	43,743
931142-ET-6	WALMART INC		09/08/2021	CITIGROUP GLOBAL MARKETS INC.		24,981,002	25,070,000	
950400-AJ-3	WELLTOWER INC		01/26/2021	FIRST UNION CAPITAL		10,874,900	10,000,000	11,194
976826-BP-1	WISCONSIN POWER AND LIGHT CO		09/13/2021	Merril Lynch Pierce Fenner Smith		4,169,625	4,170,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,458,101,425	1,446,614,000	2,093,411

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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
8399997. Total - Bonds - Part 3						3,472,864,022	3,401,616,360	4,254,419
8399998. Total - Bonds - Part 5								
8399999. Total - Bonds						3,472,864,022	3,401,616,360	4,254,419
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
000000-00-0	FEDERAL HOME LOAN BANK COMMON STOCK		08/27/2021	Unknown	70,226.000	7,022,600		
002824-10-0	ABBOTT LABORATORIES ORD		12/03/2021	Various	64,138.000	7,712,476		
00724F-10-1	ADOBE ORD		12/23/2021	Various	4,054.000	2,495,076		
007903-10-7	ADVANCED MICRO DEVICES ORD		09/28/2021	Various	13,925.000	1,441,658		
009066-10-1	AIRBNB CL A ORD		12/23/2021	Various	6,597.000	1,051,733		
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		12/03/2021	BARCLAYS CAPITAL INC./LE	3,631.000	977,149		
016255-10-1	ALIGN TECHNOLOGY ORD		09/28/2021	Various	1,909.000	1,319,327		
02079K-30-5	ALPHABET CL A ORD		09/28/2021	Various	2,511.000	6,834,446		
023135-10-6	AMAZON COM ORD		09/28/2021	Various	2,040.000	6,898,375		
025816-10-9	AMERICAN EXPRESS ORD		09/28/2021	Various	9,674.000	1,617,477		
03027X-10-0	AMERICAN TOWER REIT		12/23/2021	Various	3,392.000	958,950		
03076C-10-6	AMERIPRISE FINANCE ORD		12/03/2021	BARCLAYS CAPITAL INC./LE	191.000	43,938		
031162-10-0	AMGEN ORD		12/03/2021	Various	4,391.000	956,214		
032654-10-5	ANALOG DEVICES ORD		12/03/2021	BARCLAYS CAPITAL INC./LE	35,044.000	6,451,979		
037833-10-0	APPLE ORD		12/03/2021	Various	99,932.000	13,811,962		
038222-10-5	APPLIED MATERIAL ORD		12/03/2021	Various	52,230.000	5,777,469		
053015-10-3	AUTOMATIC DATA PROCESSING ORD		12/03/2021	Various	35,756.000	6,285,835		
05338G-10-6	AVALARA ORD		11/29/2021	Various	5,315.000	775,045		
060505-10-4	BANK OF AMERICA ORD		12/03/2021	Various	186,558.000	6,721,153		
071813-10-9	BAXTER INTERNATIONAL ORD		02/10/2021	Various	19,758.000	1,538,706		
086516-10-1	BEST BUY ORD		12/03/2021	Various	59,112.000	6,953,405		
09247X-10-1	BLACKROCK ORD		12/03/2021	BARCLAYS CAPITAL INC./LE	61.000	43,840		
09857L-10-8	BOOKING HOLDINGS ORD		11/12/2021	Various	644.000	1,490,662		
110122-10-8	BRISTOL MYERS SQUIBB ORD		12/03/2021	Various	18,925.000	1,082,306		
11135F-10-1	BROADCOM ORD		12/03/2021	Various	14,317.000	6,902,306		
12008R-10-7	BUILDERS FIRSTSOURCE ORD		12/15/2021	JEFFERIES & COMPANY, INC.	6,680.000	513,202		
125523-10-0	CIGNA ORD		12/03/2021	BARCLAYS CAPITAL INC./LE	32,917.000	6,498,050		
149123-10-1	CATERPILLAR ORD		12/03/2021	Various	32,669.000	7,758,840		
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		12/10/2021	Various	887.000	1,643,686		
17275R-10-2	CISCO SYSTEMS ORD		12/03/2021	BARCLAYS CAPITAL INC./LE	1,530.000	77,771		
191216-10-0	COCA-COLA ORD		12/03/2021	Various	18,880.000	1,058,038		
192422-10-3	COGNEX ORD		12/23/2021	Various	8,035.000	665,277		
194162-10-3	COLGATE PALMOLIVE ORD		12/03/2021	Various	120,743.000	9,623,419		
20030N-10-1	COMCAST CL A ORD		11/05/2021	Various	58,598.000	3,174,339		
20825C-10-4	CONOCOPHILLIPS ORD		12/03/2021	Various	121,772.000	6,696,230		
21036P-10-8	CONSTELLATION BRANDS CL A ORD		11/16/2021	Various	4,130.000	888,197		
22160K-10-5	COSTCO WHOLESALE ORD		05/18/2021	Various	11,929.000	4,536,555		
231021-10-6	CUMMINS ORD		12/03/2021	Various	6,012.000	1,410,530		
244199-10-5	DEERE ORD		12/23/2021	Various	3,614.000	1,279,506		
254687-10-6	WALT DISNEY ORD		12/07/2021	Various	7,350.000	1,287,397		
278865-10-0	ECOLAB ORD		12/03/2021	Various	40,249.000	9,132,567		
28176E-10-8	EDWARDS LIFESCIENCES ORD		09/28/2021	Various	8,095.000	925,557		
29362U-10-4	ENTEGRIS ORD		12/23/2021	GOLDMAN SACHS & CO	7,038.000	946,933		
29414B-10-4	EPAM SYSTEMS ORD		09/28/2021	Various	1,915.000	1,145,804		
294429-10-5	EQUIFAX ORD		12/23/2021	Various	3,394.000	914,341		
30063P-10-5	EXACT SCIENCES ORD		09/28/2021	Various	4,353.000	426,463		
30303M-10-2	FACEBOOK CL A ORD		09/28/2021	Various	14,557.000	5,193,239		
31428X-10-6	FEDEX ORD		12/23/2021	Various	3,747.000	962,723		
338307-10-1	FIVE9 ORD		12/23/2021	GOLDMAN SACHS & CO	5,926.000	835,833		
339041-10-5	FLEETCOR TECHNOLOGIES ORD		12/23/2021	GOLDMAN SACHS & CO	4,334.000	972,659		
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD		09/28/2021	Various	9,475.000	907,607		
369550-10-8	GENERAL DYNAMICS ORD		12/03/2021	BARCLAYS CAPITAL INC./LE	263.000	45,466		
372460-10-5	GENUINE PARTS ORD		12/03/2021	Various	55,259.000	6,754,801		
375558-10-3	GILEAD SCIENCES ORD		12/03/2021	Various	1,937.000	127,161		
37940X-10-2	GLOBAL PAYMENTS ORD		09/28/2021	Various	5,568.000	938,324		
40434L-10-5	HP ORD		12/03/2021	Various	20,497.000	611,428		
437076-10-2	HOME DEPOT ORD		12/03/2021	BARCLAYS CAPITAL INC./LE	333.000	88,416		

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
438516-10-6	HONEYWELL INTERNATIONAL ORD		11/04/2021	Various	16,911.000	3,696,669		
452308-10-9	ILLINOIS TOOL ORD		12/03/2021	Various	1,104.000	251,024		
458140-10-0	INTEL ORD		12/03/2021	Various	27,996.000	1,553,344		
461202-10-3	INTUIT ORD		12/03/2021	Various	10,347.000	4,253,382		
46625H-10-0	JPMORGAN CHASE ORD		12/03/2021	Various	2,660.000	422,718		
482480-10-0	KLA ORD		09/28/2021	Various	4,337.000	1,495,524		
494368-10-3	KIMBERLY CLARK ORD		12/03/2021	BARCLAYS CAPITAL INC./LE	3,801.000	496,375		
512807-10-8	LAM RESEARCH ORD		12/03/2021	Various	11,251.000	6,269,991		
518439-10-4	ESTEE LAUDER CL A ORD		12/03/2021	Various	23,180.000	7,023,192		
525327-10-2	LEIDOS HOLDINGS ORD		12/23/2021	Various	5,537.000	530,712		
532457-10-8	ELI LILLY ORD		12/23/2021	Various	40,778.000	8,675,465		
539830-10-9	LOCKHEED MARTIN ORD		12/03/2021	Various	8,949.000	3,085,873		
550021-10-9	LULULEMON ATHLETICA ORD		12/16/2021	Various	3,289.000	1,360,224		
55261F-10-4	M&T BANK ORD		12/03/2021	Various	48,305.000	7,534,396		
571748-10-2	MARSH & MCLENNAN ORD		01/15/2021	CREDIT SUISSE SECURITIES	3,906.000	437,166		
573874-10-4	MARVELL TECHNOLOGY ORD		09/28/2021	Various	14,365.000	863,755		
57636Q-10-4	MASTERCARD CL A ORD		12/08/2021	Various	56,530.000	19,844,034		
580135-10-1	MCDONALD'S ORD		12/03/2021	Various	4,744.000	1,182,532		
58933Y-10-5	MERCK & CO. INC.		10/29/2021	CORPORATE ACTION	222,136.000	16,842,491		
594918-10-4	MICROSOFT ORD		12/23/2021	Various	48,442.000	13,108,444		
595112-10-3	MICRON TECHNOLOGY ORD		09/28/2021	Various	7,880.000	573,930		
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		12/03/2021	Various	5,848.000	353,000		
61174X-10-9	MONSTER BEVERAGE ORD		12/23/2021	Various	11,717.000	1,098,788		
64110D-10-4	NETAPP ORD		09/28/2021	Various	10,747.000	919,924		
64110L-10-6	NETFLIX ORD		12/23/2021	GOLDMAN SACHS & CO	3,689.000	2,257,887		
654106-10-3	NIKE CL B ORD		12/03/2021	Various	58,364.000	9,611,753		
655663-10-2	NORDSON ORD		12/23/2021	Various	3,303.000	807,183		
666807-10-2	NORTHROP GRUMMAN ORD		11/01/2021	Various	10,366.000	3,344,905		
67066G-10-4	NVIDIA ORD		12/03/2021	Various	14,715.000	5,813,940		
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		12/03/2021	BARCLAYS CAPITAL INC./LE	1,796.000	337,649		
693506-10-7	PPG INDUSTRIES ORD		12/23/2021	Various	6,800.000	1,080,184		
697435-10-5	PALO ALTO NETWORKS ORD		11/19/2021	Various	1,787.000	943,294		
70432V-10-2	PAYCOM SOFTWARE ORD		09/28/2021	Various	1,765.000	840,369		
713448-10-8	PEPSICO ORD		12/03/2021	Various	12,198.000	1,911,025		
717081-10-3	PFIZER ORD		12/03/2021	Various	118,050.000	4,485,353		
742718-10-9	PROCTER & GAMBLE ORD		12/03/2021	Various	14,222.000	2,003,277		
747525-10-3	QUALCOMM ORD		12/03/2021	Various	5,379.000	726,533		
747601-20-1	QUALTRICS INTERNATIONAL CL A ORD		11/19/2021	Various	13,325.000	551,253		
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		12/03/2021	Various	192,641.000	14,989,226		
75886F-10-7	REGENERON PHARMACEUTICALS ORD		12/23/2021	Various	1,471.000	911,469		
76680R-20-6	RINGCENTRAL CL A ORD		09/28/2021	Various	2,868.000	655,002		
77543R-10-2	ROKU CL A ORD		12/10/2021	Various	3,559.000	905,299		
78409V-10-4	S&P GLOBAL ORD		12/23/2021	Various	1,941.000	863,039		
79466L-30-2	SALESFORCE.COM ORD		09/28/2021	Various	7,474.000	1,915,897		
808513-10-5	CHARLES SCHWAB ORD		12/03/2021	BARCLAYS CAPITAL INC./LE	93,454.000	6,829,835		
81181C-10-4	SEAGEN ORD		12/23/2021	Various	3,775.000	590,020		
81762P-10-2	SERVICENOW ORD		09/28/2021	Various	2,502.000	1,526,968		
83088M-10-2	SKYWORKS SOLUTIONS ORD		12/23/2021	GOLDMAN SACHS & CO	4,157.000	637,724		
852234-10-3	BLOCK CL A ORD		12/23/2021	GOLDMAN SACHS & CO	3,767.000	626,411		
863667-10-1	STRYKER ORD		11/02/2021	Various	57,659.000	14,798,848		
872540-10-9	TJX ORD		12/23/2021	Various	127,437.000	8,740,480		
87612E-10-6	TARGET ORD		12/03/2021	Various	30,170.000	6,973,355		
879369-10-6	TELEFLEX ORD		12/23/2021	GOLDMAN SACHS & CO	2,268.000	744,556		
880770-10-2	TERADYNE ORD		09/28/2021	Various	5,877.000	672,192		
88160R-10-1	TESLA ORD		12/23/2021	GOLDMAN SACHS & CO	2,097.000	2,111,820		
882508-10-4	TEXAS INSTRUMENTS ORD		12/23/2021	Various	53,215.000	10,283,929		
883556-10-2	THERMO FISHER SCIENTIFIC ORD		12/23/2021	Various	2,329.000	1,348,941		
88579Y-10-1	3M ORD		12/03/2021	Various	4,774.000	872,863		
89417E-10-9	TRAVELERS COMPANIES ORD		12/03/2021	Various	2,086.000	324,221		
902494-10-3	TYSON FOODS CL A ORD		12/03/2021	BARCLAYS CAPITAL INC./LE	4,021.000	311,911		
907818-10-8	UNION PACIFIC ORD		12/03/2021	BARCLAYS CAPITAL INC./LE	1,943.000	420,896		
911312-10-6	UNITED PARCEL SERVICE CL B ORD		12/03/2021	BARCLAYS CAPITAL INC./LE	4,140.000	790,979		
91324P-10-2	UNITEDHEALTH GRP ORD		12/03/2021	Various	23,342.000	8,157,261		
918204-10-8	VF ORD		09/28/2021	Various	10,116.000	687,979		
92532F-10-0	VERTEX PHARMACEUTICALS ORD		12/23/2021	Various	3,913.000	779,218		

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
92826C-83-9	VISA CL A ORD		12/09/2021	Various	53,826.000	11,206,273		
98138H-10-1	WORKDAY CL A ORD		09/28/2021	Various	5,944.000	1,461,176		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						412,929,793	XXX	
749868-10-1	BREEF AMERICA REIT II CORP.		10/01/2021	Unknown	17,075.820	2,210,289		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,210,289	XXX	
9799997. Total - Common Stocks - Part 3						415,140,082	XXX	
9799998. Total - Common Stocks - Part 5						36,162,727	XXX	
9799999. Total - Common Stocks						451,302,809	XXX	
9899999. Total - Preferred and Common Stocks						451,302,809	XXX	
9999999 - Totals						3,924,166,831	XXX	4,254,419

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
36176D-6R-9	GN 763480 - RMBS		12/01/2021	Paydown		1,628,317	1,628,318	1,624,247	1,624,633		3,684		3,684		1,628,318				31,032	03/15/2041
36176X-KP-3	GN 779102 - RMBS		12/01/2021	Paydown		1,431,538	1,431,538	1,511,168	1,506,270		(74,732)		(74,732)		1,431,538				26,643	04/15/2042
36179M-X4-7	G2 MA0699 - RMBS		12/01/2021	Paydown		2,681,868	2,681,868	2,833,771	2,824,744		(142,876)		(142,876)		2,681,868				47,027	01/20/2043
36179N-DQ-8	G2 MA1011 - RMBS		12/01/2021	Paydown		2,063,191	2,063,191	2,103,326	2,095,396		(32,205)		(32,205)		2,063,191				30,012	05/20/2043
36179N-JA-7	G2 MA1157 - RMBS		12/01/2021	Paydown		3,813,595	3,813,595	3,974,481	3,966,918		(153,323)		(153,323)		3,813,595				65,938	07/20/2043
36179N-NA-2	G2 MA1285 - RMBS		12/01/2021	Paydown		2,459,971	2,459,971	2,590,080	2,582,884		(122,914)		(122,914)		2,459,971				42,879	09/20/2043
36179Q-JT-9	G2 MA2074 - RMBS		12/01/2021	Paydown		606,653	606,653	643,621	642,456		(35,803)		(35,803)		606,653				12,242	07/20/2044
36179R-7J-2	G2 MA3597 - RMBS		12/01/2021	Paydown		18,259,217	18,259,216	18,466,580	18,457,613		(198,396)		(198,396)		18,259,216				306,023	04/20/2046
36179R-D7-1	G2 MA2826 - RMBS		12/01/2021	Paydown		1,782,148	1,782,148	1,870,072	1,851,754		(69,607)		(69,607)		1,782,148				29,998	05/20/2045
36179R-LP-2	G2 MA3034 - RMBS		12/01/2021	Paydown		2,321,558	2,321,558	2,422,401	2,407,710		(86,152)		(86,152)		2,321,558				39,419	08/20/2045
36179T-4P-7	G2 MA5330 - RMBS		12/01/2021	Paydown		9,936,707	9,936,707	10,158,730	10,110,541		(173,834)		(173,834)		9,936,707				188,682	07/20/2048
36179T-7L-3	G2 MA5399 - RMBS		12/01/2021	Paydown		15,225,383	15,225,384	15,812,988	15,676,200		(450,817)		(450,817)		15,225,384				326,218	08/20/2048
36179T-Z5-7	G2 MA5264 - RMBS		12/01/2021	Paydown		14,255,625	14,255,625	14,594,674	14,524,906		(269,281)		(269,281)		14,255,625		(1)	(1)	265,520	06/20/2048
36181C-CF-3	GN AE8170 - RMBS		12/01/2021	Paydown		436,416	436,416	469,420	467,867		(31,451)		(31,451)		436,416				9,017	02/15/2044
36200K-J3-2	GN 603382 - RMBS		12/01/2021	Paydown		82,333	82,333	83,992	83,892		(1,559)		(1,559)		82,333				1,779	01/15/2033
36200Q-PK-4	GN 569326 - RMBS		12/01/2021	Paydown		116,853	116,853	115,886	116,027		827		827		116,853				5,607	04/15/2032
36200R-LX-8	GN 570142 - RMBS		12/01/2021	Paydown		41,498	41,498	40,882	41,010		487		487		41,498				1,308	12/15/2031
36200R-YP-1	GN 570518 - RMBS		12/01/2021	Paydown		50,116	50,116	49,724	49,798		317		317		50,116				2,124	01/15/2032
36202D-5C-1	G2 003543 - RMBS		12/01/2021	Paydown		125,047	125,047	124,774	124,786		261		261		125,047				3,260	04/20/2034
36202D-5R-8	G2 003556 - RMBS		12/01/2021	Paydown		199,225	199,225	196,237	197,001		2,224		2,224		199,225				5,839	05/20/2034
36202D-6D-8	G2 003568 - RMBS		12/01/2021	Paydown		405,831	405,831	405,831	405,831						405,831				10,518	06/20/2034
36202D-6F-3	G2 003570 - RMBS		12/01/2021	Paydown		299,910	299,910	305,580	304,918		(5,008)		(5,008)		299,910				9,452	06/20/2034
36202D-G7-0	G2 002922 - RMBS		12/01/2021	Paydown		18,308	18,308	18,401	18,326		(18)		(18)		18,308				922	05/20/2030
36202D-QZ-7	G2 003172 - RMBS		12/01/2021	Paydown		41,572	41,572	41,357	41,411		161		161		41,572				1,267	12/20/2031
36202D-RG-8	G2 003187 - RMBS		12/01/2021	Paydown		38,644	38,644	38,300	38,399		245		245		38,644				1,218	01/20/2032
36202D-ZG-9	G2 003443 - RMBS		12/01/2021	Paydown		127,643	127,643	128,381	128,331		(689)		(689)		127,643				3,693	09/20/2033
36202E-AK-5	G2 003610 - RMBS		12/01/2021	Paydown		355,255	355,255	362,471	362,250		(6,995)		(6,995)		355,255				10,100	09/20/2034
36202E-DP-1	G2 003710 - RMBS		12/01/2021	Paydown		158,553	158,553	157,512	157,538		1,015		1,015		158,553				4,192	05/20/2035
36202E-MA-4	G2 003953 - RMBS		12/01/2021	Paydown		281,909	281,909	277,284	276,690		5,219		5,219		281,909				8,600	02/20/2037
36202E-NA-3	G2 003985 - RMBS		12/01/2021	Paydown		212,638	212,638	212,522	212,558		80		80		212,638				6,558	05/20/2037
36202E-P9-4	G2 004048 - RMBS		12/01/2021	Paydown		314,412	314,413	314,673	314,561		(149)		(149)		314,413				8,653	11/20/2037
36202E-QZ-5	G2 004072 - RMBS		12/01/2021	Paydown		145,278	145,278	147,957	147,645		(2,367)		(2,367)		145,278				4,023	01/20/2038
36202E-RD-3	G2 004084 - RMBS		12/01/2021	Paydown		156,302	156,302	157,328	157,214		(912)		(912)		156,302				4,588	02/20/2038
36202E-RR-2	G2 004096 - RMBS		12/01/2021	Paydown		430,273	430,273	413,869	418,280		11,993		11,993		430,273				7,512	03/20/2038
36202E-RS-0	G2 004097 - RMBS		12/01/2021	Paydown		286,151	286,151	284,720	284,771		1,380		1,380		286,151				6,127	03/20/2038
36202E-RT-8	G2 004098 - RMBS		12/01/2021	Paydown		410,654	410,655	406,737	406,970		3,684		3,684		410,655				12,085	03/20/2038
36202E-S3-4	G2 004138 - RMBS		12/01/2021	Paydown		11,580	11,579	11,452	11,440		140		140		11,579				348	05/20/2038
36202E-S8-3	G2 004143 - RMBS		12/01/2021	Paydown		114,512	114,512	112,454	112,504		2,008		2,008		114,512				2,837	05/20/2038
36202E-SA-8	G2 004113 - RMBS		12/01/2021	Paydown		472,600	472,600	464,107	465,224		7,376		7,376		472,600				12,480	04/20/2038
36202E-T2-5	G2 004169 - RMBS		12/01/2021	Paydown		356,868	356,868	357,760	357,803		(935)		(935)		356,868				11,159	06/20/2038
36202E-UL-1	G2 004187 - RMBS		12/01/2021	Paydown		20,441	20,441	20,076	20,080		360		360		20,441				790	07/20/2038
36202E-UT-4	G2 004194 - RMBS		12/01/2021	Paydown		146,205	146,205	146,372	146,372		(168)		(168)		146,205				4,224	07/20/2038
36202E-VN-6	G2 004221 - RMBS		12/01/2021	Paydown		791,621	791,621	797,773	797,148		(5,528)		(5,528)		791,621		1	1	21,183	08/20/2038
36202E-WD-7	G2 004244 - RMBS		12/01/2021	Paydown		248,616	248,617	249,061	249,035		(418)		(418)		248,617				7,173	09/20/2038
36202E-WE-5	G2 004245 - RMBS		12/01/2021	Paydown		257,581	257,581	257,903	257,802		(221)		(221)		257,581				8,007	09/20/2038
36202E-XT-1	G2 004290 - RMBS		12/01/2021	Paydown		526,500	526,500	526,665	526,432		68		68		526,500				14,362	11/20/2038
36202F-BH-8	G2 004540 - RMBS		12/01/2021	Paydown		507,157	507,157	510,882	510,292		(3,134)		(3,134)		507,157				11,440	09/20/2039
36202F-CP-9	G2 004578 - RMBS		12/01/2021	Paydown		743,727	743,727	774,406	779,321		(35,594)		(35,594)		743,727				19,393	11/20/2039
36202F-P7-5	G2 004946 - RMBS		12/01/2021	Paydown		860,044	860,044	876,170	871,707		(11,663)		(11,663)		860,044				19,532	02/20/2041
36202F-PG-5	G2 004923 - RMBS		12/01/2021	Paydown		1,019,808	1,019,808	1,038,611	1,033,876		(14,068)		(14,068)		1,019,808				22,990	01/20/2041
36202F-Y5-9	G2 005232 - RMBS		12/01/2021	Paydown		6,418,957	6,418,957	6,740,407	6,719,098		(300,141)		(300,141)		6,418,957				109,152	11/20/2041
36203B-J5-4	GN 344184 - RMBS		12/01/2021	Paydown		19,592	19,592	19,352	19,517		75		75		19,592				531	12/15/2022
36203B-KJ-2	GN 344197 - RMBS		12/01/2021	Paydown		5,975	5,975	5,975	5,975						5,975				246	01/15/2023
36203B-LQ-5	GN 344235 - RMBS		12/01/2021	Paydown		1,969	1,969	1,968	1,964		4		4		1,969				56	03/15/2023
36203D-HB-9	GN 345926 - RMBS		12/01/2021	Paydown		2,938	2,938	2,926	2,930		8		8		2,938				104	01/15/2024
36203D-KF-6	GN 345994 - RMBS		12/01/2021	Paydown		4,482	4,482	4,237	4,420		62		62		4,482				172	12/15/2023
36203D-MD-9	GN 346056 - RMBS		12/01/2021	Paydown		14,317	14,317	14,317	14,294		23		23		14,317				563	01/15/2024
36203E-G9-3	GN 346824 - RMBS		12/01/2021	Paydown		5,533	5,533	5,635	5,545		(12)		(12)		5,533				206	10/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
36203G-KP-7	GN 348702 - RMBS		12/01/2021	Paydown		5,613	5,613	5,647	5,609		4		4		5,613				215	06/15/2023
36203G-Q5-5	GN 348876 - RMBS		12/01/2021	Paydown		2,387	2,387	2,429	2,392		(5)		(5)		2,387				85	07/15/2023
36203L-A5-1	GN 352028 - RMBS		12/01/2021	Paydown		9,232	9,232	9,203	9,209		23		23		9,232				352	11/15/2023
36203L-BN-1	GN 352045 - RMBS		12/01/2021	Paydown		10,645	10,645	10,805	10,656		(11)		(11)		10,645				410	10/15/2023
36203L-W5-7	GN 352668 - RMBS		12/15/2021	Paydown		14,805	14,805	14,962	14,791		13		13		14,805				476	05/15/2023
36203M-D6-4	GN 353025 - RMBS		12/01/2021	Paydown		2,732	2,732	2,709	2,721		11		11		2,732				119	06/15/2024
36203N-6B-9	GN 354666 - RMBS		12/01/2021	Paydown		18,665	18,665	19,001	18,703		(37)		(37)		18,665				545	09/15/2023
36203Q-EX-5	GN 355750 - RMBS		12/01/2021	Paydown		17,825	17,825	18,063	17,827		(2)		(2)		17,825				664	08/15/2023
36203R-4W-6	GN 357337 - RMBS		12/01/2021	Paydown		11,178	11,178	11,346	11,198		(20)		(20)		11,178				438	10/15/2023
36203R-GJ-2	GN 356701 - RMBS		12/01/2021	Paydown		12,591	12,591	12,957	12,635		(45)		(45)		12,591				457	08/15/2023
36203R-Y6-0	GN 357233 - RMBS		12/01/2021	Paydown		10,661	10,661	10,606	10,630		31		31		10,661				381	10/15/2023
36203R-Z2-8	GN 357261 - RMBS		12/01/2021	Paydown		14,415	14,415	14,699	14,428		(14)		(14)		14,415				509	10/15/2023
36203U-J5-2	GN 359484 - RMBS		12/01/2021	Paydown		6,412	6,412	6,410	6,401		11		11		6,412				246	03/15/2024
36203U-K7-6	GN 359518 - RMBS		12/01/2021	Paydown		2,772	2,772	2,718	2,751		20		20		2,772				122	05/15/2024
36203W-3R-7	GN 361808 - RMBS		09/15/2021	Paydown		4,664	4,664	4,747	4,667		(3)		(3)		4,664				181	09/15/2023
36204B-FN-8	GN 364773 - RMBS		12/01/2021	Paydown		7,574	7,574	7,473	7,536		39		39		7,574				290	11/15/2023
36204C-3U-3	GN 366311 - RMBS		12/01/2021	Paydown		15,412	15,412	15,605	15,417		(5)		(5)		15,412				738	08/15/2023
36204C-P7-0	GN 365946 - RMBS		12/01/2021	Paydown		15,959	15,959	16,046	15,950		9		9		15,959				331	11/15/2023
36204C-QG-9	GN 365955 - RMBS		12/01/2021	Paydown		5,035	5,035	5,089	5,040		(5)		(5)		5,035				177	10/15/2023
36204D-HH-5	GN 366632 - RMBS		12/01/2021	Paydown		7,635	7,635	7,543	7,601		34		34		7,635				272	11/15/2023
36204D-JJ-9	GN 366665 - RMBS		12/01/2021	Paydown		26,178	26,178	26,167	26,130		48		48		26,178				917	12/15/2023
36204D-KF-5	GN 366694 - RMBS		12/01/2021	Paydown		20,812	20,812	20,807	20,774		38		38		20,812				620	01/15/2024
36204D-P5-2	GN 366844 - RMBS		12/01/2021	Paydown		1,177	1,177	1,174	1,174		3		3		1,177				52	08/15/2024
36204E-RJ-8	GN 367789 - RMBS		12/01/2021	Paydown		5,680	5,680	5,785	5,691		(12)		(12)		5,680				202	09/15/2023
36204F-3F-9	GN 368998 - RMBS		12/01/2021	Paydown		1,998	1,998	1,904	1,974		25		25		1,998				77	04/15/2024
36204H-6K-1	GN 370874 - RMBS		12/01/2021	Paydown		6,061	6,061	6,159	6,066		(5)		(5)		6,061				193	10/15/2023
36204H-6W-5	GN 370885 - RMBS		12/01/2021	Paydown		9,663	9,663	9,651	9,643		20		20		9,663				231	11/15/2023
36204H-WK-2	GN 370650 - RMBS		12/01/2021	Paydown		3,578	3,578	3,644	3,583		(5)		(5)		3,578				127	10/15/2023
36204J-AA-4	GN 370901 - RMBS		12/01/2021	Paydown		7,980	7,980	7,970	7,963		17		17		7,980				236	11/15/2023
36204K-BZ-5	GN 371856 - RMBS		12/01/2021	Paydown		7,640	7,640	7,558	7,606		34		34		7,640				367	07/15/2024
36204P-WJ-7	GN 376049 - RMBS		12/01/2021	Paydown		8,255	8,255	8,230	8,233		22		22		8,255				362	06/15/2024
36204Q-GY-0	GN 376515 - RMBS		12/01/2021	Paydown		3,575	3,576	3,498	3,551		25		25		3,576				134	05/15/2024
36204V-BR-9	GN 380848 - RMBS		12/01/2021	Paydown		46,230	46,230	46,186	46,141		89		89		46,230				1,165	02/15/2024
36205A-PC-2	GN 384819 - RMBS		12/01/2021	Paydown		18,398	18,398	18,536	18,511		(112)		(112)		18,398				522	01/15/2037
36205B-KZ-4	GN 385612 - RMBS		12/01/2021	Paydown		8,474	8,474	8,178	8,395		79		79		8,474				331	04/15/2024
36205B-LE-0	GN 385625 - RMBS		12/01/2021	Paydown		3,900	3,900	3,864	3,884		16		16		3,900				169	05/15/2024
36205B-R5-3	GN 385808 - RMBS		12/01/2021	Paydown		5,419	5,419	5,374	5,398		21		21		5,419				222	07/15/2024
36206A-N5-8	GN 405512 - RMBS		12/01/2021	Paydown		4,786	4,786	4,816	4,785						4,786				209	10/15/2025
36206F-SK-9	GN 410122 - RMBS		12/01/2021	Paydown		6,952	6,952	6,949	6,940		12		12		6,952				267	10/15/2025
36206V-KB-2	GN 422490 - RMBS		12/01/2021	Paydown		8,248	8,249	8,063	8,179		70		70		8,249				328	03/15/2026
36206W-YV-1	GN 423824 - RMBS		12/01/2021	Paydown		4,750	4,749	4,791	4,758		(8)		(8)		4,749				201	06/15/2026
3620A2-LX-2	GN 716842 - RMBS		12/01/2021	Paydown		1,548,842	1,548,842	1,529,239	1,535,597		13,245		13,245		1,548,842				26,334	04/15/2039
3620AM-PA-4	GN 734017 - RMBS		12/01/2021	Paydown		1,485,282	1,485,282	1,527,345	1,517,625		(32,343)		(32,343)		1,485,282				28,512	11/15/2040
3620AQ-PR-8	GN 736732 - RMBS		12/01/2021	Paydown		771,673	771,672	793,496	789,859		(18,186)		(18,186)		771,672				18,135	05/15/2040
3620AR-HB-0	GN 737426 - RMBS		12/01/2021	Paydown		627,907	627,907	645,861	641,901		(13,994)		(13,994)		627,907				13,374	09/15/2040
3620AR-QM-6	GN 737660 - RMBS		12/01/2021	Paydown		1,095,783	1,095,783	1,119,753	1,114,027		(18,244)		(18,244)		1,095,783				21,519	11/15/2040
3620CD-5B-0	GN 745242 - RMBS		12/01/2021	Paydown		789,383	789,383	804,431	801,620		(12,237)		(12,237)		789,383				17,038	07/15/2040
36210H-UJ-9	GN 492985 - RMBS		12/01/2021	Paydown		69,263	69,262	68,786	68,953		309		309		69,262				1,636	11/15/2028
36211R-CH-0	GN 520372 - RMBS		12/01/2021	Paydown		962	962	964	962						962				42	01/15/2030
36213T-FS-7	GN 563677 - RMBS		12/01/2021	Paydown		81,722	81,721	84,262	83,975		(2,254)		(2,254)		81,721				2,732	11/15/2032
36216N-XT-5	GN 169990 - RMBS		04/15/2021	Paydown		2,392	2,392	2,364	2,384		8		8		2,392				31	10/15/2022
36220J-7E-2	GN 301593 - RMBS		12/01/2021	Paydown		6,203	6,203	6,261	6,199		4		4		6,203				212	11/15/2022
36223S-Z3-0	GN 316762 - RMBS		11/15/2021	Paydown		3,170	3,170	3,142	3,159		11		11		3,170				114	12/15/2021
36223V-VZ-6	GN 319332 - RMBS		08/16/2021	Paydown		1,623	1,623	1,610	1,618		5		5		1,623				45	02/15/2022
36224A-Y8-8	GN 323035 - RMBS		03/15/2021	Paydown		4,143	4,143	4,122	4,130		13		13		4,143				76	03/15/2022
36224C-H9-1	GN 324356 - RMBS		12/01/2021	Paydown		7,803	7,803	7,699	7,772		31		31		7,803				254	05/15/2022
36224C-JE-8	GN 324361 - RMBS		05/17/2021	Paydown		1,010	1,010	1,004	1,006		3		3		1,010				28	05/15/2022
36224C-LR-6	GN 324436 - RMBS		12/01/2021	Paydown		16,766	16,766	16,557	16,701		65		65		16,766				712	09/15/2022

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
36224F-DV-9	GN 326916 - RMBS		12/01/2021	Paydown		2,643	2,643	2,643	2,643						2,643				109	01/15/2023
36224F-QJ-2	GN 327257 - RMBS		12/01/2021	Paydown		4,226	4,226	4,216	4,214		12		12		4,226				133	06/15/2022
36224G-W6-1	GN 328369 - RMBS		12/01/2021	Paydown		10,145	10,145	10,031	10,106		39		39		10,145				404	11/15/2022
36224J-HS-4	GN 329741 - RMBS		12/01/2021	Paydown		2,191	2,191	2,185	2,185		6		6		2,191				90	01/15/2023
36224K-Q3-6	GN 330874 - RMBS		12/01/2021	Paydown		7,616	7,616	7,472	7,578		38		38		7,616				220	11/15/2022
36224L-FZ-5	GN 331484 - RMBS		01/15/2021	Paydown		4,671	4,671	4,574	4,651		20		20		4,671				27	10/15/2022
36224Q-DJ-2	GN 335005 - RMBS		12/01/2021	Paydown		10,059	10,059	9,955	10,020		39		39		10,059				404	11/15/2022
36224S-3X-8	GN 337514 - RMBS		12/01/2021	Paydown		9,699	9,699	9,847	9,708		(9)		(9)		9,699				347	08/15/2023
36224S-4K-5	GN 337526 - RMBS		12/01/2021	Paydown		3,692	3,692	3,742	3,696		(4)		(4)		3,692				131	10/15/2023
36224S-7K-2	GN 337598 - RMBS		12/01/2021	Paydown		4,939	4,939	4,914	4,924		15		15		4,939				203	01/15/2023
36224S-V9-0	GN 337340 - RMBS		12/01/2021	Paydown		17,165	17,165	17,095	17,119		46		46		17,165				611	08/15/2023
36224T-2C-3	GN 338371 - RMBS		12/01/2021	Paydown		9,758	9,758	9,745	9,734		25		25		9,758				375	12/15/2022
36224T-WL-0	GN 338251 - RMBS		12/01/2021	Paydown		1,931	1,931	1,899	1,922		9		9		1,931				77	11/15/2022
36224T-WW-6	GN 338261 - RMBS		12/01/2021	Paydown		7,160	7,160	7,260	7,157		3		3		7,160				269	11/15/2022
36224T-WX-4	GN 338262 - RMBS		12/01/2021	Paydown		3,363	3,363	3,327	3,351		12		12		3,363				156	11/15/2022
36224U-BP-1	GN 338546 - RMBS		12/01/2021	Paydown		10,120	10,120	10,101	10,093		27		27		10,120				391	12/15/2022
36224W-PS-6	GN 340733 - RMBS		12/01/2021	Paydown		8,768	8,768	8,762	8,750		18		18		8,768				336	04/15/2023
36224W-PY-3	GN 340739 - RMBS		12/01/2021	Paydown		5,429	5,429	5,511	5,431		(2)		(2)		5,429				208	04/15/2023
36224X-Q2-0	GN 341673 - RMBS		12/01/2021	Paydown		3,186	3,186	3,154	3,174		11		11		3,186				125	01/15/2023
36224Y-NR-6	GN 342500 - RMBS		12/01/2021	Paydown		4,815	4,815	4,767	4,797		18		18		4,815				163	01/15/2023
36224Y-QN-2	GN 342561 - RMBS		12/01/2021	Paydown		3,365	3,365	3,321	3,348		17		17		3,365				136	08/15/2024
3622A2-Z8-8	GN 784367 - RMBS		12/01/2021	Paydown		572,724	572,724	608,430	606,839		(34,115)		(34,115)		572,724				11,718	03/15/2044
36241K-LG-1	GN 782127 - RMBS		12/01/2021	Paydown		477,296	477,296	481,323	480,682		(3,386)		(3,386)		477,296				13,356	12/15/2036
36241L-2E-5	GN 783473 - RMBS		12/01/2021	Paydown		1,146,497	1,146,497	1,205,076	1,201,150		(54,652)		(54,652)		1,146,497				19,796	11/15/2041
36241L-SC-1	GN 783215 - RMBS		12/01/2021	Paydown		586,945	586,945	603,911	601,951		(15,006)		(15,006)		586,945				13,092	01/15/2041
36241L-ZX-7	GN 783458 - RMBS		12/01/2021	Paydown		1,800,662	1,800,662	1,901,949	1,895,176		(94,514)		(94,514)		1,800,662				30,549	10/15/2041
36292C-H2-3	GN 644749 - RMBS		12/01/2021	Paydown		121,409	121,409	122,320	122,070		(661)		(661)		121,409				3,435	05/15/2035
36292L-D5-0	GN 651824 - RMBS		12/01/2021	Paydown		264,890	264,890	267,125	266,822		(1,932)		(1,932)		264,890				7,550	05/15/2036
36295Q-LD-0	GN 677224 - RMBS		12/01/2021	Paydown		21,438	21,438	21,056	21,109		328		328		21,438				625	08/15/2038
36295T-SG-0	GN 680119 - RMBS		12/01/2021	Paydown		100,645	100,645	101,997	102,163		(1,518)		(1,518)		100,645				4,102	01/15/2038
36295U-D8-1	GN 680627 - RMBS		12/01/2021	Paydown		175,673	175,673	177,155	176,857		(1,184)		(1,184)		175,673				4,162	12/15/2037
36295U-DT-5	GN 680614 - RMBS		12/01/2021	Paydown		195,949	195,949	197,603	197,284		(1,335)		(1,335)		195,949				6,987	12/15/2037
36295U-FF-3	GN 680666 - RMBS		12/01/2021	Paydown		18,610	18,610	18,738	18,706		(95)		(95)		18,610				592	01/15/2038
36295W-JR-9	GN 682572 - RMBS		12/01/2021	Paydown		70,781	70,781	73,336	72,717		(1,936)		(1,936)		70,781				1,645	11/15/2040
36295W-PQ-4	GN 682731 - RMBS		12/01/2021	Paydown		165,459	165,459	167,683	167,427		(1,968)		(1,968)		165,459				6,671	01/15/2038
36296D-LB-2	GN 688022 - RMBS		12/01/2021	Paydown		160,464	160,464	160,276	160,378		86		86		160,464				3,987	10/15/2038
36296R-VE-4	GN 699113 - RMBS		12/01/2021	Paydown		169,060	169,060	168,770	168,783		277		277		169,060				7,163	09/15/2038
36297F-UJ-9	GN 710785 - RMBS		12/01/2021	Paydown		405,770	405,770	427,612	432,309		(26,540)		(26,540)		405,770				13,216	08/15/2039
38373M-HE-3	GNR 2003-43 E - CMBS		12/01/2021	Paydown		383,562	383,562	383,562	383,562						383,562				12,937	06/16/2043
38374Y-PL-1	GNR 2010-085 DJ - CMO/RMBS		12/01/2021	Paydown		715,756	715,756	732,084	719,673		(3,917)		(3,917)		715,756				12,716	12/20/2039
38375X-F2-5	GNR 2008-067 PG - CMO/RMBS		12/01/2021	Paydown		195,676	195,676	198,611	196,501		(824)		(824)		195,676				6,152	07/20/2038
38376G-3Y-4	GNR 2011-109 C - CMBS		12/01/2021	Paydown		9,221,784	9,221,784	8,964,583	9,111,854		109,930		109,930		9,221,784				196,362	02/16/2052
38376G-5E-6	GNR 2011-120 C - CMBS		12/01/2021	Paydown		2,893,419	2,893,419	2,962,251	2,924,302		(30,883)		(30,883)		2,893,419				31,854	03/16/2052
38376G-5S-5	GNR 2011-142 B - CMBS		12/01/2021	Paydown		4,817,091	4,817,091	4,902,895	4,841,197		(24,106)		(24,106)		4,817,091				93,285	02/16/2044
38376G-6A-3	GNR 2011-143 C - CMBS		12/01/2021	Paydown		4,271,816	4,271,816	4,295,845	4,285,557		(13,741)		(13,741)		4,271,816				98,225	12/16/2052
38376G-6J-4	GNR 2011-152 D - CMBS		12/01/2021	Paydown		4,330,895	4,330,895	4,358,640	4,344,924		(14,030)		(14,030)		4,330,895				127,474	04/16/2045
38376G-7K-0	GNR 2011-149 B - CMBS		10/18/2021	Paydown		7,461,049	7,461,049	7,926,345	7,674,644		(213,595)		(213,595)		7,461,049				206,968	12/16/2052
38376G-D7-2	GNR 2011-027 D - CMBS		12/01/2021	Paydown		6,558,492	6,558,492	5,873,437	6,302,682		255,809		255,809		6,558,492				122,207	07/16/2045
38376G-FZ-8	GNR 2010-028 C - CMBS		12/01/2021	Paydown		587,270	587,270	565,569	582,699		4,571		4,571		587,270				14,897	01/16/2052
38376G-H7-8	GNR 2011-042 C - CMBS		12/01/2021	Paydown		8,916,034	8,916,034	8,478,243	8,773,674		142,360		142,360		8,916,034				99,566	08/16/2050
38376G-M8-0	GNR 2011-058 C - CMBS		12/01/2021	Paydown		9,759,148	9,759,148	9,335,998	9,548,842		210,306		210,306		9,759,148				182,404	08/16/2051
38376G-P8-7	GNR 2011-049 C - CMBS		12/01/2021	Paydown		1,779,308	1,779,308	1,676,789	1,739,206		40,101		40,101		1,779,308				52,035	07/16/2051
38376G-T3-4	GNR 2011-064 C - CMBS		08/16/2021	Paydown		3,604,549	3,604,549	3,515,561	3,567,609		36,939		36,939		3,604,549				50,621	07/16/2051
38376G-ZC-7	GNR 2010-161 C - CMBS		12/01/2021	Paydown		4,054,935	4,054,935	4,245,010	4,138,027		(83,093)		(83,093)		4,054,935				75,264	10/16/2044
38377G-TK-5	GNR 2010-068 WA - CMO/RMBS		12/01/2021	Paydown		691,472	691,472	732,204	716,270		(24,798)		(24,798)		691,472				10,927	12/16/2039
38378B-AN-9	GNR 2011-164 C - CMBS		12/01/2021	Paydown		2,107,280	2,107,280	2,208,035	2,164,552		(57,272)		(57,272)		2,107,280				50,626	09/16/2052
38378B-BM-0	GNR 2012-004 C - CMBS		12/01/2021	Paydown		14,387,542	14,387,541	14,577,502	14,450,251		(62,709)		(62,709)		14,387,541				389,408	06/16/2048
38378B-CM-9	GNR 2012-002 C - CMBS		12/01/2021	Paydown		7,422,779	7,422,779	7,483,959	7,452,401		(29,622)		(29,622)		7,422,779				110,590	11/16/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38378B-DH-9	GNR 2012-019 C - CMBS		12/01/2021	Paydown		15,770,467	15,770,467	15,928,172	15,827,922		(57,455)		(57,455)		15,770,467				280,271	12/16/2046
38378B-EB-1	GNR 2012-025 B - CMBS		12/01/2021	Paydown		12,533,039	12,533,039	12,615,287	12,552,804		(19,765)		(19,765)		12,533,039				157,492	08/16/2052
38378B-RE-1	GNR 2012-035 C - CMBS		12/01/2021	Paydown		6,204,967	6,204,967	6,253,928	6,224,446		(19,479)		(19,479)		6,204,967				96,759	11/16/2052
38378B-UN-7	GNR 2012-070 B - CMBS		07/16/2021	Paydown		9,756,301	9,756,301	10,235,732	9,808,548		(52,247)		(52,247)		9,756,301				107,393	04/16/2045
38378B-UY-3	GNR 2012-058 C - CMBS		12/01/2021	Paydown		492,944	492,944	497,257	494,401		(1,457)		(1,457)		492,944				15,429	02/16/2053
38378B-YP-8	GNR 2012-087 BB - CMBS		12/01/2021	Paydown		10,944,269	10,944,269	11,013,099	10,957,768		(13,499)		(13,499)		10,944,269				176,328	01/16/2051
38379Y-GF-9	GNR 2016-082 KW - CMO/RMBS		12/01/2021	Paydown		2,166,499	2,166,499	2,255,190	2,234,100		(67,601)		(67,601)		2,166,499				48,728	06/20/2046
0599999. Subtotal - Bonds - U.S. Governments						259,289,060	259,289,062	262,377,407	261,789,352		(2,500,290)		(2,500,290)		259,289,062		(2)	(2)	4,932,242	XXX
373384-NZ-5	GEORGIA ST		11/01/2021	Call @ 100.00		1,295,000	1,295,000	1,295,000	1,295,000						1,295,000				58,314	11/01/2025
57582P-UE-8	MASSACHUSETTS (COMMONWEALTH OF)		07/15/2021	BARCLAYS CAPITAL INC FIXED INC		40,010,542	28,600,000	28,600,000	28,600,000						28,600,000		11,410,542	11,410,542	1,638,437	12/01/2039
917542-QR-6	UTAH ST		07/01/2021	Call @ 100.00		2,865,000	2,865,000	2,865,000	2,865,000						2,865,000				130,472	07/01/2024
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						44,170,542	32,760,000	32,760,000	32,760,000						32,760,000		11,410,542	11,410,542	1,827,223	XXX
64966H-MU-1	NEW YORK N Y		10/01/2021	Call @ 100.00		3,070,000	3,070,000	3,070,000	3,070,000						3,070,000				140,882	10/01/2022
68583R-BR-2	OREGON CMNTY COLLEGE DISTS		06/30/2021	Call @ 100.00		1,982,372	1,982,372	2,002,651	1,985,996		(683)		(683)		1,985,313		(2,941)	(2,941)	71,694	06/30/2023
686053-DJ-5	OREGON SCH BRDS ASSN		06/30/2021	Maturity @ 100.00		5,190,000	5,190,000	5,308,384	5,195,929		(5,929)		(5,929)		5,190,000				140,727	06/30/2021
848644-2M-1	SPOKANE CNTY WASH		12/30/2021	Call @ 100.00		2,942,334	2,770,000	2,638,259	2,668,669		15,657		15,657		2,684,326		85,674	85,674	253,538	12/01/2026
882722-K4-2	TEXAS ST		10/01/2021	Call @ 100.00		7,745,000	7,745,000	7,745,000	7,745,000						7,745,000				383,068	10/01/2029
882722-K5-9	TEXAS ST		10/01/2021	Call @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				125,400	10/01/2030
882722-KF-7	TEXAS ST		07/15/2021	BARCLAYS CAPITAL INC FIXED INC		47,547,100	32,600,000	32,600,000	32,600,000						32,600,000		14,947,100	14,947,100	1,438,834	04/01/2039
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						70,976,806	55,857,372	55,864,294	55,765,594		9,045		9,045		55,774,639		15,029,833	15,029,833	2,554,142	XXX
04780E-AB-3	ATLANTA GA DOWNTOWN DEV AUTH LEASE REV		02/01/2021	Maturity @ 100.00		1,485,000	1,485,000	1,737,331	1,486,418		(1,418)		(1,418)		1,485,000				51,047	02/01/2021
052414-ME-6	AUSTIN TEX ELEC UTIL SYS REV		11/15/2021	Call @ 100.00		370,000	370,000	370,000	370,000						370,000				18,818	11/15/2025
196479-VN-6	COLORADO HSG & FIN AUTH		05/01/2021	Call @ 100.00		595,000	595,000	595,000	595,000						595,000				6,545	09/01/2041
19668Q-DZ-5	COLORADO ST BLDG EXCELLENT SCHS TODAY CT		03/15/2021	Call @ 100.00		5,755,000	5,755,000	6,236,411	5,774,028		(19,028)		(19,028)		5,755,000				201,914	03/15/2031
207758-KD-4	CONNECTICUT ST SPL TAX OBLIG REV		12/01/2021	Maturity @ 100.00		2,000,000	2,000,000	2,276,900	2,029,470		(29,470)		(29,470)		2,000,000				100,100	12/01/2021
29270C-L3-7	ENERGY NORTHWEST WASH ELEC REV		07/15/2021	Call @ 100.00		155,000	155,000	155,000	155,000						155,000				4,362	07/01/2024
29270C-PW-9	ENERGY NORTHWEST WASH ELEC REV		07/01/2021	Maturity @ 100.00		1,675,000	1,675,000	1,780,460	1,683,076		(8,076)		(8,076)		1,675,000				89,278	07/01/2021
29270C-YP-4	ENERGY NORTHWEST WASH ELEC REV		07/01/2021	Maturity @ 100.00		9,575,000	9,575,000	9,853,920	9,592,825		(17,825)		(17,825)		9,575,000				268,387	07/01/2021
3128JN-QP-3	FH 1B3261 - RMBS		12/01/2021	Paydown		51,539	51,539	51,861	51,629		(90)		(90)		51,539				843	02/01/2037
3128JN-RR-8	FH 1B3295 - RMBS		12/01/2021	Paydown		28,827	28,827	28,764	28,827						28,827				400	02/01/2037
3128JN-SG-1	FH 1B3318 - RMBS		12/01/2021	Paydown		164,340	164,340	165,162	164,555		(215)		(215)		164,340				2,755	03/01/2037
3128LU-L6-1	FH 1J0349 - RMBS		12/01/2021	Paydown		427,428	427,428	429,031	427,730		(302)		(302)		427,428				10,539	03/01/2037
3128LU-LP-9	FH 1J0334 - RMBS		12/01/2021	Paydown		9,475	9,475	9,538	9,491		(16)		(16)		9,475				172	03/01/2037
3128QL-RA-1	FH 1H2581 - RMBS		12/01/2021	Paydown		134,703	134,703	133,735	133,602		1,100		1,100		134,703				1,828	01/01/2036
3131WC-2A-5	FH ZI0769 - RMBS		12/01/2021	Paydown		89,856	89,856	90,572	90,405		(549)		(549)		89,856				1,177	10/01/2033
3131WC-YR-3	FH ZI0720 - RMBS		12/01/2021	Paydown		267,470	267,470	263,249	264,528		2,942		2,942		267,470				8,586	09/01/2033
3131WD-3B-0	FH ZI1694 - RMBS		12/01/2021	Paydown		23,169	23,169	22,973	22,996		173		173		23,169				696	04/01/2034
3131WD-SS-6	FH ZI1429 - RMBS		12/01/2021	Paydown		47,285	47,285	48,755	48,688		(1,403)		(1,403)		47,285				1,223	01/01/2034
3131WD-TF-3	FH ZI1450 - RMBS		12/01/2021	Paydown		3,254	3,254	3,302	3,293		(39)		(39)		3,254				98	01/01/2034
3131WE-4Y-7	FH ZI2639 - RMBS		12/01/2021	Paydown		434,143	434,143	441,197	439,830		(5,688)		(5,688)		434,143				11,630	11/01/2034
3131WE-6U-3	FH ZI2683 - RMBS		12/01/2021	Paydown		11,281	11,281	11,330	11,320		(39)		(39)		11,281				346	11/01/2034
3131WE-FT-6	FH ZI1978 - RMBS		12/01/2021	Paydown		32,191	32,191	31,876	31,916		275		275		32,191				1,045	06/01/2034
3131WE-ML-5	FH ZI2163 - RMBS		03/25/2021	Paydown		166,658	166,658	172,465	171,377		(4,719)		(4,719)		166,658				2,486	07/01/2034
3131WE-NB-6	FH ZI2186 - RMBS		12/01/2021	Paydown		9,719	9,719	10,062	10,020		(301)		(301)		9,719				303	07/01/2034
3131WE-PX-6	FH ZI2238 - RMBS		12/01/2021	Paydown		23,742	23,742	23,425	23,502		240		240		23,742				648	07/01/2034
3131WE-RF-3	FH ZI2286 - RMBS		12/01/2021	Paydown		28,966	28,966	29,926	29,782		(815)		(815)		28,966				1,001	07/01/2034
3131WE-VK-7	FH ZI2418 - RMBS		12/01/2021	Paydown		16,667	16,667	17,138	17,070		(404)		(404)		16,667				546	08/01/2034
3131WE-WY-6	FH ZI2463 - RMBS		12/01/2021	Paydown		8,700	8,700	9,009	8,942		(242)		(242)		8,700				287	09/01/2034
3131WE-YQ-1	FH ZI2519 - RMBS		12/01/2021	Paydown		48,899	48,899	50,221	50,024		(1,125)		(1,125)		48,899				533	09/01/2034
3131WF-B2-6	FH ZI2757 - RMBS		12/01/2021	Paydown		569,550	569,550	565,323	565,695		3,855		3,855		569,550				17,746	01/01/2035
3131WF-BW-0	FH ZI2753 - RMBS		12/01/2021	Paydown		15,101	15,101	14,997	15,001		100		100		15,101				415	12/01/2034
3131WF-BX-8	FH ZI2754 - RMBS		12/01/2021	Paydown		36,519	36,519	36,268	36,280		239		239		36,519				1,005	12/01/2034
3131WF-BY-6	FH ZI2755 - RMBS		12/01/2021	Paydown		370,510	370,510	368,657	368,658		1,852		1,852		370,510				12,288	01/01/2035
3131WF-C9-0	FH ZI2796 - RMBS		12/01/2021	Paydown		70,429	70,429	70,457	70,404		25		25		70,429				1,589	01/01/2035
3131WF-H6-1	FH ZI2953 - RMBS		12/01/2021	Paydown		178,460	178,460	180,914	180,425		(1,965)		(1,965)		178,460				4,722	02/01/2035

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
3131WF-M7-3	FH ZI3082 - RMBS		01/25/2021	Paydown		71,475	71,475	71,380	71,367		108		108		71,475				298	01/01/2035
3131WF-NG-2	FH ZI3091 - RMBS		12/01/2021	Paydown		75,576	75,576	75,860	75,779		(203)		(203)		75,576				1,020	01/01/2035
3131WF-RX-1	FH ZI3202 - RMBS		12/01/2021	Paydown		8,404	8,404	8,474	8,449		(45)		(45)		8,404				255	05/01/2035
3131WF-S9-3	FH ZI3244 - RMBS		12/01/2021	Paydown		26,193	26,193	26,922	26,902		(709)		(709)		26,193				860	05/01/2035
3131WG-D2-2	FH ZI3721 - RMBS		12/01/2021	Paydown		23,140	23,140	23,401	23,326		(185)		(185)		23,140				696	05/01/2035
3131WG-D3-0	FH ZI3722 - RMBS		12/01/2021	Paydown		60,480	60,480	61,161	60,926		(446)		(446)		60,480				2,064	05/01/2035
3131WG-D4-8	FH ZI3723 - RMBS		12/01/2021	Paydown		27,847	27,847	28,639	28,516		(669)		(669)		27,847				913	05/01/2035
3131WG-HG-7	FH ZI3831 - RMBS		12/01/2021	Paydown		103,598	103,598	100,110	100,826		2,772		2,772		103,598				2,736	11/01/2035
3131WG-Q8-5	FH ZI4079 - RMBS		12/01/2021	Paydown		176,222	176,222	180,214	179,548		(3,327)		(3,327)		176,222				4,863	01/01/2036
3131WJ-QF-3	FH ZI5854 - RMBS		12/01/2021	Paydown		193,461	193,461	192,554	192,596		865		865		193,461				3,678	04/01/2037
3131WJ-U4-3	FH ZI6003 - RMBS		12/01/2021	Paydown		214,225	214,225	208,216	209,565		4,659		4,659		214,225				7,538	05/01/2037
3131WJ-YN-7	FH ZI6117 - RMBS		12/01/2021	Paydown		341,767	341,767	350,018	348,566		(6,798)		(6,798)		341,767				9,967	07/01/2036
3131WK-4J-6	FH ZI7125 - RMBS		12/01/2021	Paydown		10,432	10,432	10,454	10,441		(9)		(9)		10,432				314	01/01/2038
3131WK-6J-4	FH ZI7173 - RMBS		12/01/2021	Paydown		267,507	267,507	266,337	266,271		1,237		1,237		267,507				10,329	02/01/2038
3131WK-L3-2	FH ZI6646 - RMBS		12/01/2021	Paydown		9,749	9,749	9,763	9,754		(5)		(5)		9,749				320	10/01/2037
3131WK-NA-4	FH ZI6685 - RMBS		12/01/2021	Paydown		12,350	12,350	12,368	12,351		(1)		(1)		12,350				387	10/01/2037
3131WK-NH-9	FH ZI6692 - RMBS		12/01/2021	Paydown		503,158	503,158	508,033	506,412		(3,253)		(3,253)		503,158				10,281	11/01/2037
3131WK-NX-4	FH ZI6706 - RMBS		12/01/2021	Paydown		49,541	49,541	49,808	49,683		(142)		(142)		49,541				1,631	11/01/2037
3131WL-H3-5	FH ZI7450 - RMBS		12/01/2021	Paydown		212,743	212,743	213,208	212,984		(242)		(242)		212,743				5,186	05/01/2038
3131WL-H4-3	FH ZI7451 - RMBS		12/01/2021	Paydown		273,986	273,986	272,552	272,551		1,435		1,435		273,986				8,778	05/01/2038
3131WL-H5-0	FH ZI7452 - RMBS		12/01/2021	Paydown		140,235	140,235	140,000	139,910		325		325		140,235				1,271	05/01/2038
3131WL-H6-8	FH ZI7453 - RMBS		12/01/2021	Paydown		161,094	161,094	160,289	160,330		764		764		161,094				4,882	05/01/2038
3131WL-JJ-8	FH ZI7465 - RMBS		12/01/2021	Paydown		247,310	247,310	246,073	246,036		1,274		1,274		247,310				5,233	05/01/2038
3131WL-JW-9	FH ZI7477 - RMBS		12/01/2021	Paydown		282,697	282,697	284,464	283,744		(1,047)		(1,047)		282,697				6,163	05/01/2038
3131WL-NG-9	FH ZI7591 - RMBS		12/01/2021	Paydown		377,354	377,354	375,468	375,407		1,948		1,948		377,354				11,491	06/01/2038
3131WM-CJ-3	FH ZI8173 - RMBS		12/01/2021	Paydown		13,545	13,545	13,575	13,560		(15)		(15)		13,545				407	10/01/2038
3131WM-F3-5	FH ZI8286 - RMBS		12/01/2021	Paydown		204,334	204,334	205,012	204,849		(515)		(515)		204,334				4,109	11/01/2038
3131WM-LG-9	FH ZI8427 - RMBS		12/01/2021	Paydown		112,062	112,062	114,145	113,900		(1,838)		(1,838)		112,062				3,391	01/01/2039
3131WM-NP-7	FH ZI8498 - RMBS		12/01/2021	Paydown		149,106	149,106	151,878	151,578		(2,472)		(2,472)		149,106				3,213	02/01/2039
3131WM-QK-5	FH ZI8558 - RMBS		12/01/2021	Paydown		236,689	236,689	241,866	240,936		(4,247)		(4,247)		236,689				6,797	02/01/2039
3131WM-QP-4	FH ZI8562 - RMBS		12/01/2021	Paydown		423,198	423,198	432,142	432,459		(9,261)		(9,261)		423,198				6,432	02/01/2039
3131WM-QT-6	FH ZI8566 - RMBS		12/01/2021	Paydown		341,798	341,798	338,753	338,897		2,901		2,901		341,798				7,062	02/01/2039
3131WM-SZ-0	FH ZI8636 - RMBS		12/01/2021	Paydown		58,474	58,474	58,803	58,697		(223)		(223)		58,474				1,345	03/01/2039
3131WM-VQ-6	FH ZI8723 - RMBS		12/01/2021	Paydown		482,005	482,005	491,796	490,501		(8,496)		(8,496)		482,005				7,373	04/01/2039
3131WM-WV-4	FH ZI8760 - RMBS		12/01/2021	Paydown		254,552	254,552	253,021	253,138		1,415		1,415		254,552				8,634	05/01/2039
3131WM-YJ-9	FH ZI8813 - RMBS		12/01/2021	Paydown		695,665	695,665	703,274	702,325		(6,660)		(6,660)		695,665				9,030	06/01/2039
3131WM-YQ-3	FH ZI8819 - RMBS		12/01/2021	Paydown		807,543	807,543	801,865	802,160		5,383		5,383		807,543				24,740	06/01/2039
3131WM-YS-9	FH ZI8821 - RMBS		12/01/2021	Paydown		225,419	225,419	221,368	221,878		3,540		3,540		225,419				1,558	06/01/2039
3131WM-ZE-9	FH ZI8841 - RMBS		12/01/2021	Paydown		523,793	523,793	514,381	514,823		8,971		8,971		523,793				5,334	06/01/2039
3131WM-ZJ-8	FH ZI8845 - RMBS		12/01/2021	Paydown		662,861	662,861	661,204	661,031		1,830		1,830		662,861				15,227	06/01/2039
3131WM-ZL-3	FH ZI8847 - RMBS		12/01/2021	Paydown		933,738	933,738	928,924	928,804		4,934		4,934		933,738				24,546	06/01/2039
3131WN-5M-2	FH ZI9852 - RMBS		12/01/2021	Paydown		431,666	431,666	446,774	443,392		(11,727)		(11,727)		431,666				15,388	03/01/2040
3131WN-D9-2	FH ZI9128 - RMBS		12/01/2021	Paydown		191,307	191,307	192,383	192,354		(1,047)		(1,047)		191,307				3,581	09/01/2039
3131WN-F6-6	FH ZI9189 - RMBS		12/01/2021	Paydown		220,899	220,899	227,111	226,085		(5,186)		(5,186)		220,899				5,524	09/01/2039
3131WN-H8-0	FH ZI9255 - RMBS		12/01/2021	Paydown		193,433	193,433	197,694	197,236		(3,803)		(3,803)		193,433				5,786	09/01/2039
3131WN-LK-8	FH ZI9330 - RMBS		12/01/2021	Paydown		1,675,830	1,675,830	1,735,008	1,733,413		(57,583)		(57,583)		1,675,830				29,283	10/01/2039
3131WN-VH-4	FH ZI9616 - RMBS		12/01/2021	Paydown		372,781	372,781	373,713	373,444		(663)		(663)		372,781				8,225	01/01/2040
3131WN-ZY-3	FH ZI9759 - RMBS		12/01/2021	Paydown		242,591	242,591	252,977	257,400		(14,809)		(14,809)		242,591				6,243	02/01/2040
3131WP-CX-5	FH ZI9986 - RMBS		12/01/2021	Paydown		1,305,256	1,305,256	1,351,960	1,354,076		(48,820)		(48,820)		1,305,256				29,001	05/01/2040
3131WQ-2W-6	FH ZJ0789 - RMBS		12/01/2021	Paydown		1,438,271	1,438,271	1,423,327	1,425,297		12,974		12,974		1,438,271				32,394	12/01/2040
3131WQ-3D-7	FH ZJ0796 - RMBS		12/01/2021	Paydown		3,857,463	3,857,463	3,920,013	3,902,187		(44,724)		(44,724)		3,857,463				70,157	12/01/2040
3131WQ-5C-7	FH ZJ0843 - RMBS		12/01/2021	Paydown		1,096,960	1,096,960	1,085,562	1,087,206		9,754		9,754		1,096,960				20,091	12/01/2040
3131WQ-DA-2	FH ZJ0097 - RMBS		12/01/2021	Paydown		272,512	272,512	286,563	287,557		(15,045)		(15,045)		272,512				6,450	06/01/2040
3131WQ-HP-5	FH ZJ0238 - RMBS		12/01/2021	Paydown		723,575	723,575	742,682	737,786		(14,211)		(14,211)		723,575				14,759	08/01/2040
3131WQ-J8-1	FH ZJ0287 - RMBS		12/01/2021	Paydown		267,698	267,698	280,623	278,280		(10,583)		(10,583)		267,698				8,512	08/01/2040
3131WQ-JR-9	FH ZJ0272 - RMBS		12/01/2021	Paydown		173,469	173,469	182,387	180,914		(7,445)		(7,445)		173,469				3,856	08/01/2040
3131WQ-JY-4	FH ZJ0279 - RMBS		12/01/2021	Paydown		179,102	179,102	186,364	185,171		(6,069)		(6,069)		179,102				4,744	08/01/2040
3131WQ-PF-8	FH ZJ0422 - RMBS		12/01/2021	Paydown		1,129,758	1,129,758	1,164,489	1,153,622		(23,864)		(23,864)		1,129,758				19,198	09/01/2040

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
3131WQ-RM-1	FH ZJ0492 - RMBS		12/01/2021	Paydown		523,269	523,269	567,665	563,883		(40,614)		(40,614)		523,269				11,238	09/01/2040
3131WQ-ZG-5	FH ZJ0743 - RMBS		12/01/2021	Paydown		1,115,244	1,115,244	1,148,701	1,141,091		(25,847)		(25,847)		1,115,244				20,738	11/01/2040
3131WQ-ZR-1	FH ZJ0752 - RMBS		12/01/2021	Paydown		1,270,049	1,270,049	1,331,468	1,331,560		(61,511)		(61,511)		1,270,049				32,933	12/01/2040
3131WQ-ZT-7	FH ZJ0754 - RMBS		12/01/2021	Paydown		1,410,469	1,410,469	1,414,877	1,411,620		(1,150)		(1,150)		1,410,469				29,925	12/01/2040
3131WR-GY-5	FH ZJ1115 - RMBS		12/01/2021	Paydown		536,880	536,880	557,432	551,667		(14,787)		(14,787)		536,880				11,486	01/01/2041
3131WR-JJ-5	FH ZJ1165 - RMBS		12/01/2021	Paydown		464,413	464,413	472,069	470,100		(5,686)		(5,686)		464,413				9,814	02/01/2041
3131WR-L4-5	FH ZJ1247 - RMBS		12/01/2021	Paydown		683,188	683,188	692,102	686,032		(2,844)		(2,844)		683,188				14,164	02/01/2041
3131WR-PB-5	FH ZJ1318 - RMBS		12/01/2021	Paydown		301,499	301,499	315,491	312,682		(11,182)		(11,182)		301,499				4,740	03/01/2041
3131WR-QY-4	FH ZJ1371 - RMBS		12/01/2021	Paydown		190,327	190,327	202,178	199,294		(8,967)		(8,967)		190,327				5,260	03/01/2041
3131WT-U3-3	FH ZJ3302 - RMBS		12/01/2021	Paydown		7,981	7,981	8,017	7,986		(5)		(5)		7,981				284	02/01/2029
3131WT-V4-0	FH ZJ3335 - RMBS		12/01/2021	Paydown		1,786	1,786	1,763	1,773		13		13		1,786				60	02/01/2029
3131WU-GA-0	FH ZJ3793 - RMBS		12/01/2021	Paydown		27,075	27,075	26,281	26,626		449		449		27,075				1,066	07/01/2029
3131WV-A7-1	FH ZJ4530 - RMBS		12/01/2021	Paydown		3,398	3,398	3,339	3,362		35		35		3,398				130	10/01/2030
3131WW-DP-6	FH ZJ5510 - RMBS		12/01/2021	Paydown		90,612	90,612	88,800	89,220		1,392		1,392		90,612				1,847	12/01/2031
3131WW-KA-1	FH ZJ5689 - RMBS		12/01/2021	Paydown		21,260	21,260	21,064	21,129		131		131		21,260				1,098	01/01/2032
3131WW-LY-8	FH ZJ5743 - RMBS		12/01/2021	Paydown		12,387	12,387	12,318	12,331		56		56		12,387				234	02/01/2032
3131X4-4W-2	FH ZK1737 - RMBS		12/01/2021	Paydown		743,415	743,415	740,975	741,258		2,156		2,156		743,415				15,380	08/01/2024
3131X4-X8-3	FH ZK1603 - RMBS		12/01/2021	Paydown		164,563	164,563	166,954	165,371		(808)		(808)		164,563				3,267	06/01/2024
3131X4-XR-1	FH ZK1588 - RMBS		12/01/2021	Paydown		355,182	355,182	360,898	356,828		(1,647)		(1,647)		355,182				7,670	05/01/2024
3131X4-YZ-2	FH ZK1628 - RMBS		12/01/2021	Paydown		470,196	470,196	474,089	471,079		(883)		(883)		470,196				9,874	07/01/2024
3131X5-6E-7	FH ZK2669 - RMBS		12/01/2021	Paydown		195,715	195,715	201,036	197,694		(1,979)		(1,979)		195,715				2,784	11/01/2025
3131X5-AX-0	FH ZK1822 - RMBS		12/01/2021	Paydown		128,709	128,709	132,832	130,275		(1,566)		(1,566)		128,709				3,161	09/01/2024
3131X5-JN-3	FH ZK2069 - RMBS		12/01/2021	Paydown		203,717	203,717	207,934	205,328		(1,612)		(1,612)		203,717				4,056	01/01/2025
3131X5-SX-1	FH ZK2334 - RMBS		12/01/2021	Paydown		201,624	201,624	208,208	204,362		(2,738)		(2,738)		201,624				3,537	06/01/2025
3131X5-TL-6	FH ZK2355 - RMBS		12/01/2021	Paydown		252,920	252,920	261,258	256,564		(3,645)		(3,645)		252,920				5,406	06/01/2025
3131X5-Y5-5	FH ZK2532 - RMBS		12/01/2021	Paydown		837,149	837,149	864,226	847,441		(10,292)		(10,292)		837,149				14,719	09/01/2025
3131X7-2F-4	FH ZK4374 - RMBS		12/01/2021	Paydown		637,637	637,637	657,513	645,440		(7,803)		(7,803)		637,637				8,113	08/01/2027
3131X7-A3-2	FH ZK3626 - RMBS		12/01/2021	Paydown		246,668	246,668	251,871	248,707		(2,040)		(2,040)		246,668				3,642	11/01/2026
3131X7-NV-6	FH ZK4004 - RMBS		12/01/2021	Paydown		901,456	901,456	933,007	903,870		(2,414)		(2,414)		901,456				14,493	04/01/2027
3131X8-MU-7	FH ZK4871 - RMBS		12/01/2021	Paydown		443,439	443,439	459,756	451,520		(8,081)		(8,081)		443,439				5,953	01/01/2028
3131XG-LE-6	FH ZL1225 - RMBS		12/01/2021	Paydown		839,924	839,924	867,484	859,626		(19,701)		(19,701)		839,924				19,201	04/01/2041
3131XG-VN-5	FH ZL1521 - RMBS		12/01/2021	Paydown		1,642,028	1,642,028	1,700,653	1,683,101		(41,073)		(41,073)		1,642,028				38,396	06/01/2041
3131XH-4V-5	FH ZL2636 - RMBS		12/01/2021	Paydown		3,825,752	3,825,752	3,949,708	3,901,825		(76,073)		(76,073)		3,825,752				65,911	02/01/2042
3131XH-5L-6	FH ZL2651 - RMBS		12/01/2021	Paydown		913,373	913,373	945,912	927,817		(14,444)		(14,444)		913,373				10,812	02/01/2042
3131XH-5M-4	FH ZL2652 - RMBS		12/01/2021	Paydown		1,402,652	1,402,652	1,451,088	1,427,296		(24,644)		(24,644)		1,402,652				28,220	02/01/2042
3131XH-5R-3	FH ZL2656 - RMBS		12/01/2021	Paydown		1,457,178	1,457,178	1,507,723	1,482,630		(25,453)		(25,453)		1,457,178				15,822	02/01/2042
3131XH-6F-8	FH ZL2670 - RMBS		12/01/2021	Paydown		1,308,317	1,308,317	1,378,230	1,359,917		(51,600)		(51,600)		1,308,317				20,217	02/01/2042
3131XH-BG-0	FH ZL1839 - RMBS		12/01/2021	Paydown		417,690	417,690	438,053	427,482		(9,792)		(9,792)		417,690				7,922	08/01/2041
3131XH-CG-9	FH ZL1871 - RMBS		12/01/2021	Paydown		185,672	185,672	192,055	188,772		(3,099)		(3,099)		185,672				2,214	08/01/2041
3131XH-DW-3	FH ZL1917 - RMBS		12/01/2021	Paydown		711,995	711,995	744,368	727,687		(15,693)		(15,693)		711,995				14,342	09/01/2041
3131XH-HV-1	FH ZL2044 - RMBS		12/01/2021	Paydown		476,728	476,728	496,840	490,499		(13,770)		(13,770)		476,728				7,121	09/01/2041
3131XH-MJ-2	FH ZL2161 - RMBS		12/01/2021	Paydown		750,303	750,303	781,722	772,778		(22,475)		(22,475)		750,303				13,299	10/01/2041
3131XH-NW-2	FH ZL2205 - RMBS		12/01/2021	Paydown		772,686	772,686	812,166	808,269		(35,583)		(35,583)		772,686				12,242	10/01/2041
3131XH-P9-1	FH ZL2248 - RMBS		12/01/2021	Paydown		266,787	266,787	275,958	272,706		(5,919)		(5,919)		266,787				3,703	11/01/2041
3131XH-PX-8	FH ZL2238 - RMBS		12/01/2021	Paydown		860,843	860,843	903,952	887,791		(26,948)		(26,948)		860,843				14,604	11/01/2041
3131XH-RU-2	FH ZL2299 - RMBS		12/01/2021	Paydown		1,068,606	1,068,606	1,099,329	1,090,240		(21,634)		(21,634)		1,068,606				13,714	11/01/2041
3131XH-SA-5	FH ZL2313 - RMBS		12/01/2021	Paydown		1,599,602	1,599,602	1,627,033	1,618,663		(19,061)		(19,061)		1,599,602				27,608	11/01/2041
3131XH-TF-3	FH ZL2350 - RMBS		12/01/2021	Paydown		1,574,342	1,574,342	1,601,094	1,592,556		(18,214)		(18,214)		1,574,342				25,354	11/01/2041
3131XH-YD-2	FH ZL2508 - RMBS		12/01/2021	Paydown		3,399,002	3,399,002	3,471,762	3,451,374		(52,372)		(52,372)		3,399,002				59,766	12/01/2041
3131XJ-CK-6	FH ZL2774 - RMBS		12/01/2021	Paydown		1,311,747	1,311,747	1,353,662	1,330,227		(18,480)		(18,480)		1,311,747				34,065	03/01/2042
3131XJ-CQ-3	FH ZL2779 - RMBS		12/01/2021	Paydown		651,116	651,116	671,972	660,322		(9,206)		(9,206)		651,116				5,190	03/01/2042
3131XJ-LJ-9	FH ZL3029 - RMBS		12/01/2021	Paydown		2,837,510	2,837,510	2,954,114	2,895,159		(57,649)		(57,649)		2,837,510				50,813	05/01/2042
3131XJ-NS-7	FH ZL3101 - RMBS		12/01/2021	Paydown		2,433,326	2,433,326	2,447,774	2,444,280		(10,954)		(10,954)		2,433,326				32,654	05/01/2042
3131XJ-PS-5	FH ZL3133 - RMBS		12/01/2021	Paydown		1,503,001	1,503,001	1,576,038	1,544,360		(41,359)		(41,359)		1,503,001				25,134	05/01/2042
3131XJ-S6-0	FH ZL3241 - RMBS		12/01/2021	Paydown		1,665,685	1,665,685	1,748,449	1,674,395		(8,710)		(8,710)		1,665,685				26,553	06/01/2042
3131XJ-SQ-6	FH ZL3227 - RMBS		12/01/2021	Paydown		635,495	635,495	657,340	646,170		(10,675)		(10,675)		635,495				9,039	06/01/2042
3131XJ-SR-4	FH ZL3228 - RMBS		12/01/2021	Paydown		2,169,089	2,169,089	2,268,138	2,239,942		(70,854)		(70,854)		2,169,089				37,329	06/01/2042
3131XJ-TH-5	FH ZL3252 - RMBS		12/01/2021	Paydown		1,764,049	1,764,049	1,859,556	1,816,961		(52,912)		(52,912)		1,764,049				31,926	06/01/2042

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
3131XJ-VJ-8	FH ZL3317 - RMBS		12/01/2021	Paydown		1,686,735	1,686,735	1,726,663	1,721,378		(34,643)		(34,643)		1,686,735				27,535	07/01/2042
3131XK-AM-1	FH ZL3612 - RMBS		12/01/2021	Paydown		703,574	703,574	726,550	715,496		(11,922)		(11,922)		703,574				10,506	09/01/2042
3131XK-AV-1	FH ZL3620 - RMBS		12/01/2021	Paydown		1,710,979	1,710,979	1,791,382	1,769,707		(58,728)		(58,728)		1,710,979				24,940	09/01/2042
3131XK-BL-2	FH ZL3643 - RMBS		12/01/2021	Paydown		4,064,138	4,064,138	4,170,187	4,139,091		(74,953)		(74,953)		4,064,138				52,980	08/01/2042
3131XK-CB-3	FH ZL3666 - RMBS		12/01/2021	Paydown		837,468	837,468	883,267	870,319		(32,851)		(32,851)		837,468				13,301	09/01/2042
3131XK-EK-1	FH ZL3738 - RMBS		12/01/2021	Paydown		1,167,329	1,167,329	1,222,184	1,206,920		(39,591)		(39,591)		1,167,329				15,665	09/01/2042
3131XK-H7-7	FH ZL3854 - RMBS		12/01/2021	Paydown		1,914,471	1,914,471	2,039,959	2,016,088		(101,617)		(101,617)		1,914,471				39,497	09/01/2042
3131XK-H9-3	FH ZL3856 - RMBS		12/01/2021	Paydown		291,826	291,826	307,785	303,194		(11,369)		(11,369)		291,826				2,124	10/01/2042
3131XK-J7-5	FH ZL3886 - RMBS		12/01/2021	Paydown		1,016,508	1,016,508	1,070,669	1,054,641		(38,133)		(38,133)		1,016,508				17,326	10/01/2042
3131XK-PC-7	FH ZL4019 - RMBS		12/01/2021	Paydown		1,660,959	1,660,959	1,777,485	1,767,768		(106,809)		(106,809)		1,660,959				30,769	10/01/2042
3131XL-3S-4	FH ZL5309 - RMBS		12/01/2021	Paydown		850,873	850,873	848,347	848,283		2,590		2,590		850,873				16,555	03/01/2043
3131XM-4W-2	FH ZL6237 - RMBS		12/01/2021	Paydown		1,310,203	1,310,203	1,348,792	1,341,737		(31,535)		(31,535)		1,310,203				21,240	06/01/2043
3131XM-6N-0	FH ZL6277 - RMBS		12/01/2021	Paydown		2,218,604	2,218,604	2,331,961	2,321,449		(102,844)		(102,844)		2,218,604				41,553	06/01/2043
3131XM-BM-6	FH ZL5444 - RMBS		12/01/2021	Paydown		463,286	463,286	491,807	485,318		(22,032)		(22,032)		463,286				6,203	04/01/2043
3131XM-F9-1	FH ZL5592 - RMBS		12/01/2021	Paydown		1,255,083	1,255,083	1,333,722	1,317,320		(62,237)		(62,237)		1,255,083				22,607	04/01/2043
3131XM-FF-7	FH ZL5566 - RMBS		12/01/2021	Paydown		1,169,493	1,169,493	1,242,769	1,227,486		(57,993)		(57,993)		1,169,493				21,305	04/01/2043
3131XM-RT-4	FH ZL5898 - RMBS		12/01/2021	Paydown		460,248	460,248	462,262	461,572		(1,323)		(1,323)		460,248				7,902	05/01/2043
3131XM-YU-3	FH ZL6123 - RMBS		12/01/2021	Paydown		864,392	864,392	863,717	863,409		983		983		864,392				14,252	06/01/2043
3131XN-2R-3	FH ZL7084 - RMBS		12/01/2021	Paydown		2,164,461	2,164,461	2,252,054	2,234,145		(69,684)		(69,684)		2,164,461				45,237	09/01/2043
3131XN-3K-7	FH ZL7102 - RMBS		12/01/2021	Paydown		1,825,802	1,825,802	1,867,168	1,858,029		(32,227)		(32,227)		1,825,802				44,950	09/01/2043
3131XN-JF-1	FH ZL6562 - RMBS		12/01/2021	Paydown		1,411,627	1,411,627	1,421,443	1,418,551		(6,924)		(6,924)		1,411,627				29,702	07/01/2043
3131XN-MW-0	FH ZL6673 - RMBS		12/01/2021	Paydown		2,643,200	2,643,200	2,660,959	2,655,783		(12,584)		(12,584)		2,643,200				46,056	07/01/2043
3131XP-DV-7	FH ZL7316 - RMBS		12/01/2021	Paydown		2,109,696	2,109,696	2,232,981	2,215,195		(105,499)		(105,499)		2,109,696				40,107	11/01/2043
3131XP-UB-2	FH ZL7778 - RMBS		12/01/2021	Paydown		490,901	490,901	523,270	516,480		(25,579)		(25,579)		490,901				15,836	02/01/2044
3131XP-UE-6	FH ZL7781 - RMBS		12/01/2021	Paydown		1,619,557	1,619,557	1,710,910	1,697,574		(78,017)		(78,017)		1,619,557				33,177	02/01/2044
3131XQ-ML-7	FH ZL8463 - RMBS		12/01/2021	Paydown		3,950,496	3,950,496	4,110,368	4,094,015		(143,519)		(143,519)		3,950,496				73,415	09/01/2044
3131XQ-R5-7	FH ZL8608 - RMBS		12/01/2021	Paydown		2,728,279	2,728,279	2,835,705	2,816,119		(87,839)		(87,839)		2,728,279				40,759	10/01/2044
3131XQ-T5-5	FH ZL8672 - RMBS		12/01/2021	Paydown		2,087,926	2,087,926	2,191,018	2,173,617		(85,690)		(85,690)		2,087,926				39,518	11/01/2044
3131XQ-WZ-5	FH ZL8764 - RMBS		12/01/2021	Paydown		3,332,700	3,332,700	3,476,162	3,449,424		(116,724)		(116,724)		3,332,700				65,335	11/01/2044
3131XQ-XU-5	FH ZL8791 - RMBS		12/01/2021	Paydown		1,838,927	1,838,927	1,957,452	1,931,728		(92,801)		(92,801)		1,838,927				27,907	12/01/2044
3131XQ-YQ-3	FH ZL8819 - RMBS		12/01/2021	Paydown		415,902	415,902	442,708	436,865		(20,963)		(20,963)		415,902				4,099	12/01/2044
3131XR-GL-2	FH ZL9203 - RMBS		12/01/2021	Paydown		2,915,999	2,915,999	3,056,331	3,029,461		(113,462)		(113,462)		2,915,999				52,802	03/01/2045
3131XR-JQ-8	FH ZL9271 - RMBS		12/01/2021	Paydown		8,040,484	8,040,484	8,479,042	8,403,861		(363,378)		(363,378)		8,040,484				135,941	03/01/2045
3131XR-T7-9	FH ZL9574 - RMBS		12/01/2021	Paydown		3,887,123	3,887,123	4,077,987	4,039,626		(152,504)		(152,504)		3,887,123				65,330	05/01/2045
3131XR-VS-0	FH ZL9625 - RMBS		12/01/2021	Paydown		2,103,432	2,103,432	2,190,527	2,173,682		(70,251)		(70,251)		2,103,432				29,275	06/01/2045
3131XR-X2-5	FH ZL9697 - RMBS		12/01/2021	Paydown		919,434	919,434	943,210	938,323		(18,889)		(18,889)		919,434				15,683	06/01/2045
3131XR-YY-4	FH ZL9727 - RMBS		12/01/2021	Paydown		3,119,817	3,119,817	3,233,885	3,215,545		(95,729)		(95,729)		3,119,817				50,939	06/01/2045
3131XT-B6-6	FH ZM0061 - RMBS		12/01/2021	Paydown		3,595,807	3,595,807	3,858,751	3,803,969		(208,162)		(208,162)		3,595,807				46,168	08/01/2045
3131XT-FY-1	FH ZM0183 - RMBS		12/01/2021	Paydown		4,627,351	4,627,351	4,822,567	4,787,449		(160,098)		(160,098)		4,627,351				77,022	09/01/2045
3131XT-PV-6	FH ZM0436 - RMBS		12/01/2021	Paydown		2,106,183	2,106,183	2,183,191	2,168,776		(62,593)		(62,593)		2,106,183				39,061	11/01/2045
3131XU-BY-2	FH ZM0955 - RMBS		12/01/2021	Paydown		519,371	519,371	557,107	549,398		(30,027)		(30,027)		519,371				13,884	04/01/2046
3131XU-GK-7	FH ZM1102 - RMBS		12/01/2021	Paydown		1,664,991	1,664,991	1,749,021	1,742,247		(77,256)		(77,256)		1,664,991				29,252	03/01/2046
3131XU-K6-3	FH ZM1217 - RMBS		12/01/2021	Paydown		3,660,143	3,660,143	3,785,103	3,764,359		(104,216)		(104,216)		3,660,143				52,911	06/01/2046
3131XV-RE-7	FH ZM2285 - RMBS		12/01/2021	Paydown		6,419,471	6,419,471	6,412,700	6,412,005		7,466		7,466		6,419,471				89,446	12/01/2046
3131XW-MJ-9	FH ZM3061 - RMBS		12/01/2021	Paydown		2,723,090	2,723,090	2,793,082	2,789,421		(66,331)		(66,331)		2,723,090				51,650	04/01/2047
3131XX-4B-4	FH ZM4418 - RMBS		12/01/2021	Paydown		8,956,784	8,956,784	9,404,623	9,345,788		(389,004)		(389,004)		8,956,784				151,545	10/01/2047
3131XX-5D-9	FH ZM4444 - RMBS		12/01/2021	Paydown		3,048,016	3,048,016	3,299,477			(251,461)		(251,461)		3,048,016				41,176	10/01/2047
3131XY-YS-2	FH ZM5221 - RMBS		12/01/2021	Paydown		8,144,876	8,144,876	8,564,846	8,509,289		(364,413)		(364,413)		8,144,876				153,378	12/01/2047
31329H-2R-1	FH ZA0784 - RMBS		12/01/2021	Paydown		16,496	16,496	16,241	16,301		195		195		16,496				452	11/01/2031
31329H-3L-3	FH ZA0803 - RMBS		12/01/2021	Paydown		41,106	41,106	40,797	40,894		211		211		41,106				1,170	02/01/2032
31329H-6P-1	FH ZA0878 - RMBS		12/01/2021	Paydown		144,118	144,118	143,818	143,740		379		379		144,118				3,836	02/01/2033
31329H-6W-6	FH ZA0885 - RMBS		12/01/2021	Paydown		253,387	253,387	254,060	253,543		(156)		(156)		253,387				6,104	03/01/2033
31329H-6Y-2	FH ZA0887 - RMBS		12/01/2021	Paydown		176,954	176,954	180,092	179,338		(2,384)		(2,384)		176,954				5,062	04/01/2033
31329H-T6-8	FH ZA0573 - RMBS		12/01/2021	Paydown		17,534	17,534	17,265	17,364		170		170		17,534				533	01/01/2029
31329H-TU-5	FH ZA0563 - RMBS		12/01/2021	Paydown		14,705	14,705	14,579	14,639		66		66		14,705				459	11/01/2028
31329H-UG-4	FH ZA0583 - RMBS		12/01/2021	Paydown		17,730	17,730	17,636	17,659		72		72		17,730				609	03/01/2029
31329H-UX-7	FH ZA0598 - RMBS		12/01/2021	Paydown		25,288	25,288	25,216	25,217		71		71		25,288				916	05/01/2029
31329H-V5-7	FH ZA0636 - RMBS		12/01/2021	Paydown		5,178	5,178	5,215	5,192		(14)		(14)		5,178				246	10/01/2029

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
31329H-WG-2	FH ZA0647 - RMBS		12/01/2021	Paydown		3,153	3,153	3,087	3,117		36		36		3,153				147	12/01/2029
31329J-5Y-9	FH ZA1763 - RMBS		12/01/2021	Paydown		54,749	54,749	55,476	54,849		(100)		(100)		54,749				1,337	03/01/2023
31329J-7K-7	FH ZA1798 - RMBS		12/01/2021	Paydown		151,829	151,829	152,137	151,689		140		140		151,829				3,900	10/01/2023
31329J-BD-8	FH ZA0936 - RMBS		12/01/2021	Paydown		124,290	124,290	126,775	126,281		(1,991)		(1,991)		124,290				3,697	01/01/2034
31329J-GA-9	FH ZA1093 - RMBS		12/01/2021	Paydown		984,836	984,836	996,685	993,450		(8,614)		(8,614)		984,836				16,472	02/01/2041
31329J-L9-6	FH ZA1252 - RMBS		12/01/2021	Paydown		2,551,125	2,551,125	2,674,297	2,643,046		(91,921)		(91,921)		2,551,125				35,601	11/01/2042
31329J-MK-0	FH ZA1262 - RMBS		12/01/2021	Paydown		2,464,915	2,464,915	2,582,576	2,553,866		(88,951)		(88,951)		2,464,915				35,195	11/01/2042
31329J-ML-8	FH ZA1263 - RMBS		12/01/2021	Paydown		3,382,717	3,382,717	3,543,132	3,502,315		(119,598)		(119,598)		3,382,717				51,400	11/01/2042
31329J-N7-8	FH ZA1314 - RMBS		12/01/2021	Paydown		2,954,540	2,954,540	2,970,813	2,965,805		(11,265)		(11,265)		2,954,540				41,980	03/01/2043
31329J-PQ-4	FH ZA1331 - RMBS		12/01/2021	Paydown		1,833,340	1,833,340	1,917,058	1,892,551		(59,212)		(59,212)		1,833,340				28,297	06/01/2042
31329J-PX-9	FH ZA1338 - RMBS		12/01/2021	Paydown		2,271,612	2,271,612	2,357,862	2,334,021		(62,410)		(62,410)		2,271,612				31,208	08/01/2042
31329J-PZ-4	FH ZA1340 - RMBS		12/01/2021	Paydown		1,448,261	1,448,261	1,516,318	1,497,653		(49,391)		(49,391)		1,448,261				26,534	09/01/2042
31329J-RA-7	FH ZA1381 - RMBS		12/01/2021	Paydown		2,920,256	2,920,256	3,098,908	3,059,968		(139,711)		(139,711)		2,920,256				48,866	11/01/2044
31329K-2A-1	FH ZA2569 - RMBS		12/01/2021	Paydown		190,531	190,531	198,598	194,168		(3,638)		(3,638)		190,531				4,052	07/01/2025
31329K-3Z-5	FH ZA2616 - RMBS		12/01/2021	Paydown		881,760	881,760	941,416	914,956		(33,196)		(33,196)		881,760				17,868	04/01/2026
31329K-5S-9	FH ZA2657 - RMBS		12/01/2021	Paydown		489,571	489,571	501,964	494,574		(5,002)		(5,002)		489,571				7,425	09/01/2026
31329K-A9-5	FH ZA1832 - RMBS		12/01/2021	Paydown		223,389	223,389	221,644	222,346		1,043		1,043		223,389				5,678	05/01/2024
31329K-AQ-7	FH ZA1815 - RMBS		12/01/2021	Paydown		120,263	120,263	119,398	119,748		515		515		120,263				3,234	02/01/2024
31329K-AT-1	FH ZA1818 - RMBS		12/01/2021	Paydown		176,442	176,442	175,091	175,630		812		812		176,442				4,529	03/01/2024
31329K-AU-8	FH ZA1819 - RMBS		12/01/2021	Paydown		142,335	142,335	146,404	143,590		(1,255)		(1,255)		142,335				3,960	03/01/2024
31329K-BY-9	FH ZA1855 - RMBS		12/01/2021	Paydown		103,999	103,999	106,485	105,108		(1,108)		(1,108)		103,999				2,943	10/01/2024
31329K-W4-2	FH ZA2467 - RMBS		12/01/2021	Paydown		1,041,945	1,041,945	1,083,786	1,076,407		(34,462)		(34,462)		1,041,945				16,897	07/01/2037
31329K-W8-3	FH ZA2471 - RMBS		12/01/2021	Paydown		10,701,117	10,701,117	10,982,729	10,927,917		(226,800)		(226,800)		10,701,117				147,958	09/01/2037
31329K-WE-0	FH ZA2445 - RMBS		12/01/2021	Paydown		4,752,174	4,752,174	4,874,691	4,855,822		(103,648)		(103,648)		4,752,174				68,802	02/01/2037
31329L-CX-8	FH ZA2786 - RMBS		12/01/2021	Paydown		2,170,330	2,170,330	2,254,431	2,211,608		(41,278)		(41,278)		2,170,330				27,440	11/01/2027
31329L-D9-0	FH ZA2828 - RMBS		12/01/2021	Paydown		1,887,705	1,887,705	1,957,314	1,922,590		(34,885)		(34,885)		1,887,705				25,941	03/01/2028
31329L-E5-7	FH ZA2856 - RMBS		07/15/2021	Various		3,524,617	3,401,286	3,574,539	3,482,091		(20,373)		(20,373)		3,461,717		62,900	62,900	48,501	10/01/2027
31329M-4V-9	FH ZA4436 - RMBS		12/01/2021	Paydown		4,201,147	4,201,147	4,459,124	4,414,990		(213,843)		(213,843)		4,201,147				81,425	02/01/2044
31329M-U9-9	FH ZA4208 - RMBS		12/01/2021	Paydown		2,201,916	2,201,916	2,282,768	2,266,865		(64,949)		(64,949)		2,201,916				32,614	04/01/2043
31329M-UU-2	FH ZA4195 - RMBS		12/01/2021	Paydown		3,190,494	3,190,494	3,319,111	3,294,018		(103,524)		(103,524)		3,190,494				46,958	04/01/2043
31329M-VJ-6	FH ZA4217 - RMBS		12/01/2021	Paydown		2,909,236	2,909,236	2,974,239	2,966,100		(56,864)		(56,864)		2,909,236				43,583	05/01/2043
31329M-X9-6	FH ZA4304 - RMBS		12/01/2021	Paydown		2,398,498	2,398,498	2,566,725	2,552,159		(153,661)		(153,661)		2,398,498				48,204	09/01/2043
31329N-AW-8	FH ZA4521 - RMBS		12/01/2021	Paydown		852,084	852,084	877,114	872,772		(20,688)		(20,688)		852,084				14,071	04/01/2045
31329N-CY-2	FH ZA4587 - RMBS		12/01/2021	Paydown		2,884,128	2,884,128	3,034,193	3,025,303		(141,175)		(141,175)		2,884,128				57,917	10/01/2045
31329N-EJ-3	FH ZA4637 - RMBS		12/01/2021	Paydown		3,802,593	3,802,593	3,954,102	3,929,143		(126,551)		(126,551)		3,802,593				53,544	04/01/2041
31329N-F8-6	FH ZA4691 - RMBS		12/01/2021	Paydown		2,606,643	2,606,643	2,772,001	2,739,242		(132,599)		(132,599)		2,606,643				43,816	07/01/2046
31329N-GA-0	FH ZA4693 - RMBS		12/01/2021	Paydown		3,982,306	3,982,306	4,191,999	4,191,131		(208,825)		(208,825)		3,982,306				66,234	07/01/2046
31329N-M9-6	FH ZA4884 - RMBS		12/01/2021	Paydown		2,832,585	2,832,585	2,984,394	2,960,686		(128,101)		(128,101)		2,832,585				50,951	03/01/2047
31329P-CM-3	FH ZA5476 - RMBS		12/01/2021	Paydown		2,400,634	2,400,634	2,473,778	2,462,779		(62,146)		(62,146)		2,400,634				51,468	06/01/2048
31329Q-5Q-0	FH ZA7155 - RMBS		12/01/2021	Paydown		6,497,903	6,497,903	6,783,201	6,719,609		(221,706)		(221,706)		6,497,903				131,372	06/01/2049
31329Q-WE-7	FH ZA6945 - RMBS		12/01/2021	Paydown		7,041,530	7,041,530	7,349,046	7,284,651		(243,121)		(243,121)		7,041,530				119,484	05/01/2049
31329Q-ZH-7	FH ZA7044 - RMBS		12/01/2021	Paydown		14,461,940	14,461,940	15,216,672	15,093,244		(631,304)		(631,304)		14,461,940				260,006	06/01/2049
3132A0-6N-1	FH ZS0877 - RMBS		12/01/2021	Paydown		116,914	116,914	120,230	119,526		(2,612)		(2,612)		116,914				4,084	05/01/2035
3132A0-FD-3	FH ZS0164 - RMBS		12/01/2021	Paydown		7,761	7,761	7,690	7,721		40		40		7,761				235	09/01/2025
3132A0-X2-7	FH ZS0697 - RMBS		12/01/2021	Paydown		125,241	125,241	125,182	125,091		150		150		125,241				3,133	02/01/2033
3132A1-3R-3	FH ZS1708 - RMBS		12/01/2021	Paydown		169,499	169,499	168,757	168,764		735		735		169,499				4,599	10/01/2037
3132A1-QT-4	FH ZS1366 - RMBS		12/01/2021	Paydown		168,932	168,932	170,463	170,146		(1,214)		(1,214)		168,932				5,177	03/01/2037
3132A1-VJ-0	FH ZS1517 - RMBS		12/01/2021	Paydown		408,341	408,341	401,195	402,560		5,781		5,781		408,341				10,329	07/01/2037
3132A1-VX-9	FH ZS1530 - RMBS		12/01/2021	Paydown		350,789	350,789	346,322	346,557		4,233		4,233		350,789				10,530	07/01/2037
3132A1-WX-8	FH ZS1562 - RMBS		12/01/2021	Paydown		220,413	220,413	216,573	217,147		3,266		3,266		220,413				7,144	08/01/2037
3132A1-ZV-9	FH ZS1656 - RMBS		12/01/2021	Paydown		156,483	156,483	158,574	158,067		(1,584)		(1,584)		156,483				5,007	08/01/2037
3132A2-4H-2	FH ZS2624 - RMBS		12/01/2021	Paydown		449,077	449,076	472,302	467,457		(18,381)		(18,381)		449,076				11,506	03/01/2039
3132A2-DN-9	FH ZS1909 - RMBS		12/01/2021	Paydown		185,750	185,750	184,852	184,859		891		891		185,750				5,868	02/01/2038
3132A2-HF-2	FH ZS2030 - RMBS		12/01/2021	Paydown		770,699	770,699	758,837	760,981		9,718		9,718		770,699				18,392	04/01/2038
3132A2-L6-7	FH ZS2149 - RMBS		12/01/2021	Paydown		332,279	332,279	326,204	326,801		5,478		5,478		332,279				8,429	06/01/2038
3132A2-L7-5	FH ZS2150 - RMBS		12/01/2021	Paydown		215,466	215,466	228,428	226,817		(11,350)		(11,350)		215,466				6,767	06/01/2038
3132A2-YE-6	FH ZS2509 - RMBS		12/01/2021	Paydown		22,389	22,389	23,099	23,013		(624)		(624)		22,389				636	12/01/2038
3132A2-YS-5	FH ZS2521 - RMBS		12/01/2021	Paydown		272,080	272,080	275,269	274,730		(2,650)		(2,650)		272,080				6,954	12/01/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132A2-Z3-9	FH ZS2562 - RMBS		12/01/2021	Paydown		64,611	64,611	65,058	64,963		(352)		(352)		64,611				2,009	02/01/2039
3132A3-2H-2	FH ZS3476 - RMBS		12/01/2021	Paydown		5,263,642	5,263,642	5,347,860	5,289,148		(25,506)		(25,506)		5,263,642				68,508	04/01/2042
3132A3-2M-1	FH ZS3480 - RMBS		12/01/2021	Paydown		1,013,214	1,013,214	1,059,284	1,039,711		(26,497)		(26,497)		1,013,214				16,076	04/01/2042
3132A3-3Z-1	FH ZS3516 - RMBS		12/01/2021	Paydown		1,593,423	1,593,423	1,635,250	1,609,098		(15,675)		(15,675)		1,593,423				22,353	06/01/2042
3132A3-5V-8	FH ZS3560 - RMBS		12/01/2021	Paydown		891,470	891,470	895,719	894,721		(3,250)		(3,250)		891,470				16,855	08/01/2042
3132A3-E5-5	FH ZS2856 - RMBS		12/01/2021	Paydown		711,261	711,261	740,267	728,128		(16,867)		(16,867)		711,261				19,294	01/01/2040
3132A3-EV-8	FH ZS2848 - RMBS		12/01/2021	Paydown		589,718	589,718	608,469	608,370		(18,652)		(18,652)		589,718				15,287	11/01/2039
3132A3-G4-6	FH ZS2919 - RMBS		12/01/2021	Paydown		552,095	552,095	566,350	562,776		(10,681)		(10,681)		552,095				12,087	04/01/2040
3132A3-J8-4	FH ZS2987 - RMBS		12/01/2021	Paydown		1,085,784	1,085,784	1,151,271	1,139,287		(53,503)		(53,503)		1,085,784				18,594	09/01/2040
3132A3-JJ-0	FH ZS2965 - RMBS		12/01/2021	Paydown		646,146	646,146	680,826	678,176		(32,030)		(32,030)		646,146				14,744	08/01/2040
3132A3-RK-8	FH ZS3190 - RMBS		12/01/2021	Paydown		4,030,035	4,030,035	4,485,302	4,484,188		(454,153)		(454,153)		4,030,035				82,117	05/01/2041
3132A3-VX-5	FH ZS3330 - RMBS		12/01/2021	Paydown		1,554,618	1,554,618	1,615,102	1,597,171		(42,553)		(42,553)		1,554,618				28,615	09/01/2041
3132A4-2Z-0	FH ZS4392 - RMBS		12/01/2021	Paydown		523,927	523,927	523,927	523,723		204		204		523,927				11,532	08/01/2039
3132A4-3J-5	FH ZS4401 - RMBS		12/01/2021	Paydown		397,017	397,017	430,701	427,600		(30,583)		(30,583)		397,017				8,274	11/01/2039
3132A4-4A-3	FH ZS4417 - RMBS		12/01/2021	Paydown		332,435	332,435	360,640	358,053		(25,618)		(25,618)		332,435				7,183	06/01/2040
3132A4-5R-5	FH ZS4456 - RMBS		12/01/2021	Paydown		411,392	411,392	413,706	412,741		(1,349)		(1,349)		411,392				8,369	08/01/2041
3132A4-5S-3	FH ZS4457 - RMBS		12/01/2021	Paydown		1,402,781	1,402,781	1,453,083	1,437,482		(34,702)		(34,702)		1,402,781				25,412	09/01/2041
3132A4-5V-6	FH ZS4460 - RMBS		12/01/2021	Paydown		366,989	366,989	370,745	368,172		(1,183)		(1,183)		366,989				5,408	10/01/2041
3132A4-5W-4	FH ZS4461 - RMBS		12/01/2021	Paydown		384,668	384,668	400,535	395,015		(10,347)		(10,347)		384,668				7,370	10/01/2041
3132A4-6C-7	FH ZS4467 - RMBS		12/01/2021	Paydown		1,126,737	1,126,737	1,183,690	1,167,005		(40,268)		(40,268)		1,126,737				17,186	12/01/2041
3132A4-6E-3	FH ZS4469 - RMBS		12/01/2021	Paydown		3,994,503	3,994,503	4,106,168	4,072,664		(78,161)		(78,161)		3,994,503				62,567	01/01/2042
3132A4-6H-6	FH ZS4472 - RMBS		12/01/2021	Paydown		5,465,344	5,465,344	5,621,941	5,574,801		(109,457)		(109,457)		5,465,344				85,517	02/01/2042
3132A4-6K-9	FH ZS4474 - RMBS		12/01/2021	Paydown		970,845	970,845	1,031,068	1,017,266		(46,420)		(46,420)		970,845				14,685	03/01/2042
3132A4-6L-7	FH ZS4475 - RMBS		12/01/2021	Paydown		471,044	471,044	477,079	472,861		(1,817)		(1,817)		471,044				6,078	02/01/2042
3132A4-6V-5	FH ZS4484 - RMBS		12/01/2021	Paydown		3,090,815	3,090,815	3,213,482	3,176,662		(85,847)		(85,847)		3,090,815				49,192	05/01/2042
3132A4-6Y-9	FH ZS4487 - RMBS		12/01/2021	Paydown		2,185,870	2,185,870	2,291,406	2,261,449		(75,579)		(75,579)		2,185,870				32,808	06/01/2042
3132A4-7A-0	FH ZS4489 - RMBS		12/01/2021	Paydown		3,324,817	3,324,817	3,421,554	3,365,150		(40,333)		(40,333)		3,324,817				43,911	06/01/2042
3132A4-7B-8	FH ZS4490 - RMBS		12/01/2021	Paydown		3,025,999	3,025,999	3,138,473	3,100,675		(74,677)		(74,677)		3,025,999				39,215	07/01/2042
3132A4-A6-5	FH ZS3629 - RMBS		12/01/2021	Paydown		1,289,723	1,289,723	1,391,893	1,382,971		(93,248)		(93,248)		1,289,723				28,107	10/01/2041
3132A4-A9-9	FH ZS3632 - RMBS		12/01/2021	Paydown		844,566	844,566	914,507	904,502		(59,936)		(59,936)		844,566				24,339	10/01/2041
3132A4-B4-9	FH ZS3659 - RMBS		12/01/2021	Paydown		783,173	783,173	808,014	802,574		(19,401)		(19,401)		783,173				11,667	12/01/2042
3132A4-F3-7	FH ZS3786 - RMBS		12/01/2021	Paydown		4,726,265	4,726,265	4,712,972	4,719,690		6,575		6,575		4,726,265				72,545	06/01/2043
3132A4-F4-5	FH ZS3787 - RMBS		12/01/2021	Paydown		3,185,352	3,185,352	3,175,397	3,174,464		10,887		10,887		3,185,352				56,362	05/01/2043
3132A4-H3-5	FH ZS3850 - RMBS		12/01/2021	Paydown		893,464	893,464	954,052	942,949		(49,485)		(49,485)		893,464				18,238	11/01/2043
3132A4-PW-2	FH ZS4037 - RMBS		12/01/2021	Paydown		2,012,028	2,012,028	2,084,021	2,075,522		(63,494)		(63,494)		2,012,028				35,924	05/01/2044
3132A4-Z8-4	FH ZS4367 - RMBS		12/01/2021	Paydown		127,010	127,010	128,498	128,243		(1,233)		(1,233)		127,010				2,498	01/01/2039
3132A5-AU-9	FH ZS4519 - RMBS		12/01/2021	Paydown		2,568,907	2,568,907	2,467,756	2,480,644		88,263		88,263		2,568,907				36,265	06/01/2043
3132A5-BD-6	FH ZS4536 - RMBS		12/01/2021	Paydown		1,968,618	1,968,618	2,014,758	2,006,299		(37,681)		(37,681)		1,968,618				31,857	10/01/2043
3132A5-CL-7	FH ZS4575 - RMBS		12/01/2021	Paydown		2,361,404	2,361,404	2,419,701	2,408,374		(46,970)		(46,970)		2,361,404				37,445	07/01/2044
3132A5-E4-3	FH ZS4655 - RMBS		12/01/2021	Paydown		7,587,654	7,587,654	7,936,508	7,872,547		(284,893)		(284,893)		7,587,654				117,570	03/01/2046
3132A5-EU-5	FH ZS4647 - RMBS		12/01/2021	Paydown		7,221,977	7,221,977	7,551,479	7,493,243		(271,266)		(271,266)		7,221,977				114,352	01/01/2046
3132A5-EY-7	FH ZS4651 - RMBS		12/01/2021	Paydown		2,776,242	2,776,242	2,903,342	2,879,769		(103,528)		(103,528)		2,776,242				44,076	03/01/2046
3132A5-FG-5	FH ZS4667 - RMBS		12/01/2021	Paydown		6,879,912	6,879,912	7,105,659	7,102,550		(222,638)		(222,638)		6,879,912				91,396	06/01/2046
3132A5-FL-4	FH ZS4671 - RMBS		12/01/2021	Paydown		1,022,316	1,022,316	1,062,570	1,055,599		(33,283)		(33,283)		1,022,316				13,763	08/01/2046
3132A5-GL-3	FH ZS4703 - RMBS		12/01/2021	Paydown		6,104,581	6,104,581	6,098,619	6,097,924		6,657		6,657		6,104,581				83,314	02/01/2047
3132A6-RN-5	FH ZS5893 - RMBS		12/01/2021	Paydown		258,511	258,511	265,297	260,934		(2,424)		(2,424)		258,511				5,687	06/01/2024
3132A6-VT-7	FH ZS6026 - RMBS		12/01/2021	Paydown		608,046	608,046	634,458	618,751		(10,705)		(10,705)		608,046				14,597	01/01/2025
3132A6-WY-5	FH ZS6063 - RMBS		12/01/2021	Paydown		361,162	361,162	375,891	367,249		(6,087)		(6,087)		361,162				8,268	05/01/2025
3132A6-XB-4	FH ZS6074 - RMBS		12/01/2021	Paydown		625,818	625,818	654,468	636,879		(11,061)		(11,061)		625,818				13,135	05/01/2025
3132A7-LU-3	FH ZS6639 - RMBS		12/01/2021	Paydown		436,334	436,334	452,561	444,046		(7,712)		(7,712)		436,334				5,500	01/01/2028
3132A7-MC-2	FH ZS6655 - RMBS		12/01/2021	Paydown		2,116,365	2,116,365	2,195,729	2,155,290		(38,925)		(38,925)		2,116,365				27,611	02/01/2028
3132A7-QD-6	FH ZS6752 - RMBS		12/01/2021	Paydown		1,234,658	1,234,658	1,315,683	1,274,091		(39,433)		(39,433)		1,234,658				25,214	06/01/2025
3132A7-SX-0	FH ZS6834 - RMBS		12/01/2021	Paydown		687,503	687,503	733,480	713,674		(26,171)		(26,171)		687,503				14,726	06/01/2026
3132A9-J5-7	FH ZS8384 - RMBS		12/01/2021	Paydown		208,656	208,656	214,671	211,106		(2,450)		(2,450)		208,656				4,573	09/01/2024
3132A9-JS-7	FH ZS8373 - RMBS		12/01/2021	Paydown		451,662	451,662	458,536	453,894		(2,232)		(2,232)		451,662				8,940	05/01/2024
3132A9-JV-0	FH ZS8376 - RMBS		12/01/2021	Paydown		985,356	985,356	1,052,483	1,013,529		(28,173)		(28,173)		985,356				19,956	06/01/2024
3132A9-JW-8	FH ZS8377 - RMBS		12/01/2021	Paydown		175,610	175,610	181,359	177,443		(1,833)		(1,833)		175,610				3,856	06/01/2024
3132A9-MM-6	FH ZS8464 - RMBS		12/01/2021	Paydown		660,118	660,118	678,426	667,301		(7,183)		(7,183)		660,118				8,290	05/01/2027

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
3132A9-MS-3	FH ZS8469 - RMBS		12/01/2021	Paydown		660,896	660,896	684,440	671,294		(10,398)		(10,398)		660,896				8,038	08/01/2027
3132A9-MV-6	FH ZS8472 - RMBS		12/01/2021	Paydown		2,289,887	2,289,887	2,399,882	2,339,422		(49,535)		(49,535)		2,289,887				28,761	10/01/2027
3132A9-MX-2	FH ZS8474 - RMBS		12/01/2021	Paydown		1,063,207	1,063,207	1,110,221	1,084,545		(21,338)		(21,338)		1,063,207				13,364	11/01/2027
3132AA-4K-7	FH ZS9826 - RMBS		12/01/2021	Paydown		3,658,984	3,658,984	3,592,094	3,594,254		64,731		64,731		3,658,984				54,622	10/01/2046
3132AA-4X-9	FH ZS9838 - RMBS		12/01/2021	Paydown		3,297,084	3,297,084	3,483,575	3,476,797		(179,713)		(179,713)		3,297,084				76,001	08/01/2042
3132AA-6L-3	FH ZS9875 - RMBS		12/01/2021	Paydown		9,135,564	9,135,564	9,464,587	9,448,096		(312,532)		(312,532)		9,135,564				161,807	12/01/2046
3132AA-7L-2	FH ZS9899 - RMBS		12/01/2021	Paydown		3,514,372	3,514,372	3,830,666			(316,293)		(316,293)		3,514,372				52,621	01/01/2047
3132AA-N2-6	FH ZS9409 - RMBS		12/01/2021	Paydown		7,609,799	7,609,799	7,833,617	7,808,898		(199,099)		(199,099)		7,609,799				132,252	06/01/2045
3132AA-YU-2	FH ZS9723 - RMBS		12/01/2021	Paydown		4,710,904	4,710,904	5,012,696	5,012,908		(302,005)		(302,005)		4,710,904				82,765	05/01/2046
3132AA-ZC-1	FH ZS9739 - RMBS		12/01/2021	Paydown		4,342,196	4,342,196	4,486,540	4,479,981		(137,785)		(137,785)		4,342,196				68,967	10/01/2045
3132AC-AY-6	FH ZT0023 - RMBS		12/01/2021	Paydown		3,197,804	3,197,804	3,395,669	3,390,131		(192,327)		(192,327)		3,197,804				67,997	05/01/2046
3132AC-BA-7	FH ZT0033 - RMBS		12/01/2021	Paydown		6,941,171	6,941,171	7,141,814	7,140,419		(199,248)		(199,248)		6,941,171				102,112	12/01/2046
3132AC-BK-5	FH ZT0042 - RMBS		12/01/2021	Paydown		2,873,665	2,873,665	3,054,616	3,033,192		(159,528)		(159,528)		2,873,665				51,085	05/01/2047
3132AC-EX-4	FH ZT0150 - RMBS		12/01/2021	Paydown		6,309,159	6,309,159	6,546,492	6,530,072		(220,913)		(220,913)		6,309,159				115,917	10/01/2044
3132AC-H7-8	FH ZT0254 - RMBS		12/01/2021	Paydown		5,066,331	5,066,331	5,069,497	5,067,811		(1,481)		(1,481)		5,066,331				88,371	09/01/2047
3132AC-PZ-7	FH ZT0440 - RMBS		12/01/2021	Paydown		4,114,712	4,114,712	4,616,192	4,615,717		(501,006)		(501,006)		4,114,712				75,913	01/01/2048
3132AC-S3-5	FH ZT0538 - RMBS		12/01/2021	Paydown		3,582,323	3,582,323	3,848,198			(265,876)		(265,876)		3,582,323				43,606	03/01/2048
3132AC-SX-9	FH ZT0534 - RMBS		12/01/2021	Paydown		5,970,127	5,970,127	6,518,632	6,525,203		(555,076)		(555,076)		5,970,127				102,623	12/01/2047
3132AC-SZ-4	FH ZT0536 - RMBS		12/01/2021	Paydown		5,591,002	5,591,002	5,691,776	4,358,906		(98,799)		(98,799)		5,591,002				88,237	03/01/2048
3132AD-VK-1	FH ZT1518 - RMBS		12/01/2021	Paydown		3,588,565	3,588,565	3,725,660	3,724,995		(136,429)		(136,429)		3,588,565				69,578	12/01/2046
3132AE-JM-9	FH ZT2068 - RMBS		12/01/2021	Paydown		4,424,469	4,424,469	4,631,866	4,626,208		(201,739)		(201,739)		4,424,469				84,250	07/01/2044
3132DM-BG-9	FH SD0039 - RMBS		12/01/2021	Paydown		4,651,819	4,651,819	4,936,016	4,932,601		(280,782)		(280,782)		4,651,819				86,848	02/01/2046
3132DM-BQ-7	FH SD0047 - RMBS		12/01/2021	Paydown		4,587,266	4,587,266	4,779,357	4,777,334		(190,068)		(190,068)		4,587,266				77,773	07/01/2045
3132DM-LW-3	FH SD0341 - RMBS		12/01/2021	Paydown		4,234,713	4,234,713	4,746,187	4,745,761		(511,049)		(511,049)		4,234,713				78,541	08/01/2049
3132DM-ND-3	FH SD0388 - RMBS		12/01/2021	Paydown		1,552,454	1,552,454	1,709,882			(157,429)		(157,429)		1,552,454				10,700	06/01/2047
3132DM-RT-4	FH SD0498 - RMBS		12/01/2021	Paydown		1,627,624	1,627,624	1,771,058			(143,434)		(143,434)		1,627,624				20,851	06/01/2044
3132DV-7B-5	FH SD8090 - RMBS		12/01/2021	Paydown		17,655,252	17,655,252	18,190,589	18,158,977		(503,725)		(503,725)		17,655,252				144,912	09/01/2050
3132DW-CN-1	FH SD8177 - RMBS		12/01/2021	Paydown		118,959	118,959	118,309			651		651		118,959				315	11/01/2051
313373-2Y-7	FEDERAL HOME LOAN BANKS		03/12/2021	Maturity @ 100.00		21,450,000	21,450,000	21,783,645	21,457,777		(7,777)		(7,777)		21,450,000				388,781	03/12/2021
313373-ZY-1	FEDERAL HOME LOAN BANKS		06/11/2021	Maturity @ 100.00		5,000,000	5,000,000	5,047,350	5,002,511		(2,511)		(2,511)		5,000,000				90,625	06/11/2021
3133A1-MD-1	FH QA6656 - RMBS		12/01/2021	Paydown		6,824,611	6,824,611	7,008,022	6,987,078		(162,467)		(162,467)		6,824,611				90,660	02/01/2050
3133A8-6M-4	FH QB2676 - RMBS		12/01/2021	Paydown		11,367,513	11,367,513	11,738,733	11,714,474		(346,961)		(346,961)		11,367,513				62,449	09/01/2050
3133A8-BL-0	FH QB1843 - RMBS		12/01/2021	Paydown		5,428,272	5,428,272	5,625,047	5,606,009		(177,738)		(177,738)		5,428,272				29,778	07/01/2050
3133A9-AR-6	FH QB2716 - RMBS		12/01/2021	Paydown		4,863,434	4,863,434	5,023,775	5,011,577		(148,144)		(148,144)		4,863,434				31,178	08/01/2050
3133A9-RU-1	FH QB3199 - RMBS		12/01/2021	Paydown		5,368,387	5,368,387	5,541,182	5,527,585		(159,198)		(159,198)		5,368,387				35,841	09/01/2050
3133AA-LF-7	FH QB3926 - RMBS		12/01/2021	Paydown		4,292,143	4,292,143	4,439,685	4,429,751		(137,608)		(137,608)		4,292,143				26,429	10/01/2050
3133AB-QY-9	FH QB4971 - RMBS		12/01/2021	Paydown		8,721,996	8,721,996	9,013,638	8,999,899		(277,903)		(277,903)		8,721,996				68,691	11/01/2050
3133AT-K3-4	FH QC8414 - RMBS		12/01/2021	Paydown		122,360	122,360	122,590			(229)		(229)		122,360				344	10/01/2051
3133AX-X6-4	FH QD1601 - RMBS		12/01/2021	Paydown		16,115	16,115	16,587			(472)		(472)		16,115				34	12/01/2051
3133GD-ZW-3	FH QN7057 - RMBS		12/01/2021	Paydown		976,602	976,602	1,013,835			(37,233)		(37,233)		976,602				4,019	07/01/2036
3133KG-GT-9	FH RA1110 - RMBS		12/01/2021	Paydown		7,388,806	7,388,806	7,640,487	7,579,329		(190,523)		(190,523)		7,388,806				112,258	07/01/2049
3133KJ-A6-9	FH RA2729 - RMBS		12/01/2021	Paydown		10,497,329	10,497,329	10,931,984	10,888,444		(391,115)		(391,115)		10,497,329				72,434	06/01/2050
3133KK-VK-2	FH RA4218 - RMBS		12/01/2021	Paydown		3,197,096	3,197,096	3,308,495			(109,210)		(109,210)		3,197,096				23,406	12/01/2050
3133KL-A7-2	FH RA4530 - RMBS		12/01/2021	Paydown		1,141,789	1,141,789	1,191,742			(49,953)		(49,953)		1,141,789				9,447	02/01/2051
3133XF-KF-2	FEDERAL HOME LOAN BANKS		06/11/2021	Maturity @ 100.00		50,000,000	50,000,000	58,302,500	50,430,728		(430,728)		(430,728)		50,000,000				1,406,250	06/11/2021
31349U-AK-4	FH 782710 - RMBS		12/01/2021	Paydown		144,889	144,889	145,885	145,029		(139)		(139)		144,889				1,812	08/01/2036
3136A1-NZ-4	FNR 2011-96 NB - CMO/RMBS		04/26/2021	Paydown		1,956,766	1,956,766	2,061,942	1,965,018		(8,253)		(8,253)		1,956,766				15,092	09/25/2040
3136A2-YF-4	FNR 2011-122 B - CMO/RMBS		12/01/2021	Paydown		2,631,774	2,631,774	2,631,363	2,627,598		4,176		4,176		2,631,774				36,674	12/25/2026
3136A3-MT-5	FNR 2011-146 CY - CMO/RMBS		12/01/2021	Paydown		2,465,113	2,465,113	2,389,330	2,419,576		45,537		45,537		2,465,113				63,896	11/25/2041
3136A5-DW-3	FNR 2012-36 BV - CMO/RMBS		02/25/2021	Paydown		152,952	152,952	161,287	153,526		(574)		(574)		152,952				543	07/25/2039
3136A7-2D-3	FNA 2012-M9 A2 - CMBS		12/01/2021	Paydown		1,621,776	1,621,776	1,660,800	1,623,327		(1,550)		(1,550)		1,621,776				20,856	04/25/2022
3136A8-2G-4	FNR 2012-113 CB - CMO/RMBS		12/01/2021	Paydown		181,956	181,956	172,375	176,174		5,781		5,781		181,956				1,934	07/25/2041
3136A8-BA-7	FNR 2012-98 JP - CMO/RMBS		12/01/2021	Paydown		717,802	717,802	745,954	737,114		(19,312)		(19,312)		717,802				13,287	03/25/2042
3136A8-G6-1	FNA 2012-M13 A2 - CMBS		12/01/2021	Paydown		1,295,212	1,295,212	1,314,236	1,295,279		(67)		(67)		1,295,212				18,587	05/25/2022
3136A8-M5-6	FNR 2012-117 DC - CMO/RMBS		12/01/2021	Paydown		906,446	906,446	970,747	924,280		(17,834)		(17,834)		906,446				12,647	01/25/2038
3136A9-HY-7	FNR 2012-110 MA - CMO/RMBS		12/01/2021	Paydown		3,418,062	3,418,062	3,454,245	3,435,495		(17,433)		(17,433)		3,418,062				50,823	07/25/2041
3136A9-MN-5	FNA 2012-M14 A2 - CMBS		12/01/2021	Paydown		890,304	890,304	899,185	890,190		114		114		890,304				13,632	09/25/2022
3136A9-MW-5	FNA 2012-M16 B - CMBS		12/01/2021	Paydown		875,412	875,412	882,251	874,535		876		876		875,412				13,351	09/25/2022

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
3136AB-B2-8	FNR 2013-1 PG - CMO/RMBS		12/01/2021	Paydown		304,551	304,551	288,515	292,832		11,719		11,719		304,551				3,182	06/25/2042
3136AC-F7-1	FNR 2013-13 A - CMO/RMBS		12/01/2021	Paydown		3,666,289	3,666,290	3,844,305	3,737,221		(70,931)		(70,931)		3,666,290				50,386	07/25/2037
3136AC-JZ-5	FNR 2013-17 PD - CMO/RMBS		05/25/2021	Paydown		297,108	297,108	295,994	296,482		626		626		297,108				1,598	03/25/2039
3136AC-RC-7	FNR 2013-21 EA - CMO/RMBS		08/25/2021	Paydown		1,767,705	1,767,705	1,858,300	1,799,901		(32,196)		(32,196)		1,767,705				17,558	12/25/2038
3136AC-U5-8	FNR 2013-15 EP - CMO/RMBS		12/01/2021	Paydown		645,961	645,961	663,119	656,680		(10,720)		(10,720)		645,961				11,907	08/25/2042
3136AD-2H-1	FNR 2013-43 XP - CMO/RMBS		12/01/2021	Paydown		1,032,953	1,032,953	964,278	999,966		32,987		32,987		1,032,953				8,256	08/25/2041
3136AE-6V-4	FNR 2013-74 HC - CMO/RMBS		09/27/2021	Paydown		7,329,082	7,329,082	7,175,916	7,273,861		55,221		55,221		7,329,082				97,556	01/25/2040
3136AE-PS-0	FNR 2013-63 PD - CMO/RMBS		12/01/2021	Paydown		820,602	820,602	797,522	806,672		13,930		13,930		820,602				8,524	05/25/2043
3136AF-3V-4	FNR 2013-86 LC - CMO/RMBS		12/01/2021	Paydown		1,101,088	1,101,088	1,122,378	1,112,650		(11,562)		(11,562)		1,101,088				17,726	02/25/2043
3136AF-6G-4	FNR 2013-90 DK - CMO/RMBS		12/01/2021	Paydown		2,687,029	2,687,029	2,788,212	2,734,509		(47,480)		(47,480)		2,687,029				51,734	12/25/2031
3136AF-MJ-0	FNR 2013-77 HP - CMO/RMBS		12/01/2021	Paydown		4,031,725	4,031,725	4,126,219	4,071,217		(39,492)		(39,492)		4,031,725				63,567	07/25/2041
3136AF-W6-7	FNR 2013-83 MH - CMO/RMBS		12/01/2021	Paydown		2,067,730	2,067,730	2,199,548	2,162,961		(95,231)		(95,231)		2,067,730				39,286	08/25/2043
3136AG-HF-2	FNR 2013-91 CA - CMO/RMBS		04/26/2021	Paydown		628,867	628,867	666,378	635,038		(6,171)		(6,171)		628,867				5,070	04/25/2039
3136AG-UW-0	FNR 2013-100 AP - CMO/RMBS		12/01/2021	Paydown		614,099	614,099	640,966	626,899		(12,799)		(12,799)		614,099				10,360	01/25/2042
3136AG-VN-9	FNR 2013-100 PK - CMO/RMBS		12/01/2021	Paydown		1,363,682	1,363,682	1,417,803	1,396,201		(32,519)		(32,519)		1,363,682				25,246	03/25/2043
3136AH-ML-1	FNR 2013-125 AB - CMO/RMBS		12/01/2021	Paydown		923,311	923,311	979,287	973,237		(49,926)		(49,926)		923,311				18,004	11/25/2039
3136AH-NF-3	FNR 2013-128 DA - CMO/RMBS		08/25/2021	Paydown		2,274,430	2,274,430	2,316,720	2,288,211		(13,782)		(13,782)		2,274,430				23,484	06/25/2038
3136AH-UM-0	FNR 2013-138 BA - CMO/RMBS		12/01/2021	Paydown		2,433,260	2,433,260	2,491,811	2,461,103		(27,842)		(27,842)		2,433,260				40,245	04/25/2032
3136AJ-FC-5	FNR 2014-10 DA - CMO/RMBS		12/01/2021	Paydown		1,106,504	1,106,504	1,134,210	1,121,085		(14,582)		(14,582)		1,106,504				17,680	12/25/2032
3136AK-DG-5	FNR 2014-36 QB - CMO/RMBS		12/01/2021	Paydown		3,106,706	3,106,706	3,179,034	3,154,350		(47,644)		(47,644)		3,106,706				46,557	09/25/2033
3136AK-KB-8	FNR 2014-41 CG - CMO/RMBS		12/01/2021	Paydown		4,764,288	4,764,288	4,861,807	4,815,662		(51,374)		(51,374)		4,764,288				69,728	06/25/2040
3136AK-MJ-9	FNR 2014-40 EP - CMO/RMBS		12/01/2021	Paydown		2,807,400	2,807,400	3,011,814	2,936,001		(128,600)		(128,600)		2,807,400				51,503	10/25/2042
3136AK-UV-3	FNR 2014-46 TA - CMO/RMBS		12/01/2021	Paydown		1,773,491	1,773,491	1,811,386	1,794,515		(21,024)		(21,024)		1,773,491				24,764	10/25/2040
3136AL-YF-2	FNA 2014-M13 A2 - CMBS		12/01/2021	Paydown		1,211,346	1,211,346	1,223,417	1,214,781		(3,435)		(3,435)		1,211,346				27,598	08/25/2024
3136AM-KZ-1	FNA 2015-M1 A2 - CMBS		12/01/2021	Paydown		2,003,348	2,003,348	2,023,328	2,009,899		(6,551)		(6,551)		2,003,348				38,965	09/25/2024
3136AM-M4-8	FNA 2015-M4 AV2 - CMBS		12/01/2021	Paydown		8,627,857	8,627,857	8,713,709	8,624,442		3,414		3,414		8,627,857				142,846	07/25/2022
3136AP-5G-3	FNR 2015-67 QV - CMO/RMBS		12/01/2021	Paydown		193,472	193,472	201,694	198,358		(4,886)		(4,886)		193,472				5,710	12/25/2040
3136AQ-3M-0	FNR 2016-4 DA - CMO/RMBS		12/01/2021	Paydown		5,321,613	5,321,613	5,549,445	5,441,637		(120,023)		(120,023)		5,321,613				89,506	07/25/2043
3136AR-E3-8	FNR 2016-18 GA - CMO/RMBS		12/01/2021	Paydown		7,642,609	7,642,609	8,065,341	7,995,074		(352,465)		(352,465)		7,642,609				124,882	06/25/2045
3136AR-HC-5	FNR 2016-3 MC - CMO/RMBS		12/01/2021	Paydown		5,433,028	5,433,028	5,539,990	5,524,489		(91,462)		(91,462)		5,433,028				74,257	02/25/2046
3136AR-QN-1	FNR 2016-11 GH - CMO/RMBS		12/01/2021	Paydown		3,062,928	3,062,928	3,096,309	3,095,126		(32,198)		(32,198)		3,062,928				38,572	03/25/2046
3136AR-TB-4	FNA 2016-M03 AS2 - CMBS		12/01/2021	Paydown		968,519	968,519	968,472	966,516		2,003		2,003		968,519				5,764	02/25/2023
3136AR-TE-8	FNA 2016-M03 A2 - CMBS		12/01/2021	Paydown		111,848	111,848	112,963	112,291		(443)		(443)		111,848				1,660	02/25/2026
3136AV-6R-5	FNGT 2017-T1 A - CMO/RMBS		12/01/2021	Paydown		19,463	19,463	19,463	19,463						19,463				333	06/25/2027
3136AV-GY-9	FNA 2017-M2 A1 - CMBS		02/25/2021	Paydown		3,581,482	3,581,482	3,606,472	3,607,209		(25,727)		(25,727)		3,581,482				446,380	02/25/2027
3136AX-2K-0	FNA 2017-M11 A1 - CMBS		12/01/2021	Paydown		284,381	284,381	285,769	284,055		326		326		284,381				4,290	08/25/2029
3136AX-4T-9	FNA 2017-M12 A1 - CMBS		03/01/2021	Paydown		1,044,705	1,044,705	1,055,134	1,047,353		(2,648)		(2,648)		1,044,705				48,862	06/25/2027
3136AY-2B-8	FNA 2017-M13 A1 - CMBS		04/26/2021	Paydown		601,148	601,148	607,137	603,843		(2,694)		(2,694)		601,148				26,792	09/27/2027
3136B2-GY-2	FNA 2018-M10 A1 - CMBS		12/01/2021	Paydown		1,872,482	1,872,482	1,888,230	1,870,613		1,870		1,870		1,872,482				155,243	07/25/2028
31371H-NP-9	FN 252498 - RMBS		12/01/2021	Paydown		47,748	47,748	46,692	47,123		625		625		47,748				1,876	06/01/2029
31371H-RW-0	FN 252601 - RMBS		12/01/2021	Paydown		14,922	14,922	14,430	14,658		264		264		14,922				483	05/01/2029
31371K-2V-2	FN 254688 - RMBS		12/01/2021	Paydown		120,867	120,867	125,513	121,681		(814)		(814)		120,867				3,273	03/01/2023
31371K-6B-2	FN 254766 - RMBS		12/01/2021	Paydown		807,976	807,976	891,551	874,938		(66,962)		(66,962)		807,976				21,124	06/01/2033
31371K-7J-4	FN 254797 - RMBS		12/01/2021	Paydown		55,681	55,681	55,734	55,576		105		105		55,681				1,427	06/01/2023
31371K-A4-3	FN 253927 - RMBS		12/01/2021	Paydown		28,399	28,399	28,215	28,270		129		129		28,399				734	07/01/2031
31371K-DK-4	FN 254006 - RMBS		12/01/2021	Paydown		5,795	5,795	5,778	5,781		13		13		5,795				190	10/01/2031
31371K-HW-4	FN 254145 - RMBS		12/01/2021	Paydown		42,329	42,329	42,540	42,463		(134)		(134)		42,329				1,070	01/01/2032
31371K-TC-5	FN 254447 - RMBS		12/01/2021	Paydown		54,909	54,909	55,957	55,584		(675)		(675)		54,909				1,693	09/01/2032
31371K-XQ-9	FN 254587 - RMBS		12/01/2021	Paydown		47,659	47,659	48,500	47,744		(85)		(85)		47,659				1,305	12/01/2022
31371K-Y7-0	FN 254634 - RMBS		12/01/2021	Paydown		55,277	55,277	56,970	55,552		(275)		(275)		55,277				1,518	02/01/2023
31371L-DQ-9	FN 254911 - RMBS		12/01/2021	Paydown		222,666	222,666	222,423	222,124		542		542		222,666				5,803	10/01/2023
31371L-JU-4	FN 255075 - RMBS		12/01/2021	Paydown		172,734	172,734	177,269	174,280		(1,546)		(1,546)		172,734				5,045	02/01/2024
31371L-MH-9	FN 255160 - RMBS		12/01/2021	Paydown		178,462	178,462	183,146	179,923		(1,461)		(1,461)		178,462				4,866	03/01/2024
31371L-MT-3	FN 255170 - RMBS		12/01/2021	Paydown		128,231	128,231	127,280	127,661		570		570		128,231				3,191	04/01/2024
31371L-NE-5	FN 255189 - RMBS		12/01/2021	Paydown		132,740	132,740	131,765	131,940		801		801		132,740				3,592	05/01/2034
31371L-PK-9	FN 255226 - RMBS		12/01/2021	Paydown		247,700	247,700	248,048	247,360		340		340		247,700				6,345	05/01/2024
31371L-QY-8	FN 255271 - RMBS		12/01/2021	Paydown		268,838	268,838	266,885	267,633		1,205		1,205		268,838				6,915	06/01/2024
31371L-SH-3	FN 255320 - RMBS		12/01/2021	Paydown		301,435	301,435	299,197	300,057		1,378		1,378		301,435				7,447	07/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31371L-TR-0	FN 255360 - RMBS		12/01/2021	Paydown		97,573	97,573	98,198	97,602		(30)		(30)		97,573				2,546	08/01/2024
31371L-U9-8	FN 255408 - RMBS		12/01/2021	Paydown		164,641	164,641	168,705	166,092		(1,451)		(1,451)		164,641				4,993	09/01/2024
31371M-2S-5	FN 256485 - RMBS		12/01/2021	Paydown		146,794	146,794	144,638	144,851		1,943		1,943		146,794				3,810	11/01/2036
31371P-2S-8	FN 258285 - RMBS		12/01/2021	Paydown		78,442	78,442	77,131	77,452		990		990		78,442				1,617	03/01/2035
31371P-4A-5	FN 258317 - RMBS		12/01/2021	Paydown		10,348	10,348	10,151	10,205		143		143		10,348				283	04/01/2035
31371P-FD-7	FN 257664 - RMBS		12/01/2021	Paydown		128,734	128,734	129,116	129,019		(285)		(285)		128,734				4,827	08/01/2038
31371P-FE-5	FN 257665 - RMBS		12/01/2021	Paydown		26,750	26,750	27,582	27,511		(761)		(761)		26,750				879	09/01/2038
31371P-KM-1	FN 257800 - RMBS		12/01/2021	Paydown		18,077	18,077	18,176	18,143		(66)		(66)		18,077				593	10/01/2037
31371P-LC-2	FN 257823 - RMBS		12/01/2021	Paydown		119,768	119,768	120,910	120,480		(712)		(712)		119,768				1,607	11/01/2037
31371P-UC-2	FN 258079 - RMBS		12/01/2021	Paydown		20,530	20,530	20,679	20,623		(93)		(93)		20,530				583	07/01/2034
31371P-Z9-4	FN 258268 - RMBS		12/01/2021	Paydown		88,407	88,407	88,863	88,680		(273)		(273)		88,407				1,543	02/01/2035
31371Q-A3-2	FN 258426 - RMBS		12/01/2021	Paydown		5,893	5,893	5,973	5,953		(60)		(60)		5,893				177	07/01/2035
31371Q-K2-3	FN 258713 - RMBS		12/01/2021	Paydown		170,388	170,388	169,732	169,838		549		549		170,388				5,909	05/01/2036
31371Q-N3-8	FN 258810 - RMBS		12/01/2021	Paydown		4,540	4,540	4,543	4,539						4,540				149	08/01/2036
31371Q-P4-4	FN 258843 - RMBS		12/01/2021	Paydown		31,053	31,053	31,204	31,170		(117)		(117)		31,053				508	09/01/2036
31371Q-UP-1	FN 258990 - RMBS		12/01/2021	Paydown		19,604	19,604	19,427	19,450		155		155		19,604				602	04/01/2037
31371Q-ZH-4	FN 259144 - RMBS		12/01/2021	Paydown		3,031	3,031	3,074	3,042		(11)		(11)		3,031				125	12/01/2030
31371R-N3-6	FN 259710 - RMBS		12/01/2021	Paydown		123,436	123,436	127,647	126,308		(2,872)		(2,872)		123,436				2,755	05/01/2033
31371R-W8-5	FN 259971 - RMBS		12/01/2021	Paydown		30,419	30,419	31,446	31,063		(643)		(643)		30,419				927	03/01/2034
31374T-Z9-3	FN 323968 - RMBS		12/01/2021	Paydown		5,383	5,383	5,418	5,396		(12)		(12)		5,383				190	10/01/2029
31375D-2F-9	FN 332074 - RMBS		12/01/2021	Paydown		2,436	2,436	2,448	2,435		1		1		2,436				93	12/01/2025
31375Q-WM-2	FN 341852 - RMBS		12/01/2021	Paydown		8,441	8,441	8,246	8,352		89		89		8,441				324	04/01/2026
31375V-TD-5	FN 346248 - RMBS		12/01/2021	Paydown		8,843	8,843	8,423	8,659		183		183		8,843				334	05/01/2026
31376J-7M-5	FN 357400 - RMBS		12/01/2021	Paydown		181,459	181,459	184,294	183,701		(2,242)		(2,242)		181,459				4,755	06/01/2033
31376K-NQ-5	FN 357799 - RMBS		12/01/2021	Paydown		64,292	64,292	62,252	62,502		1,790		1,790		64,292				1,668	05/01/2035
31376K-PT-7	FN 357834 - RMBS		12/01/2021	Paydown		246,047	246,047	241,395	241,954		4,093		4,093		246,047				9,220	06/01/2035
3137A3-4U-0	FHR 3763 WX - CMO/RMBS		12/01/2021	Paydown		7,007,021	7,007,021	7,169,058	7,024,803		(17,783)		(17,783)		7,007,021				228,706	08/15/2027
3137A4-FR-3	FHR 3779 PU - CMO/RMBS		02/16/2021	Paydown		1,167,061	1,167,061	1,164,736	1,165,236		1,825		1,825		1,167,061				4,963	09/15/2037
3137A6-DY-5	FHR 3815 MC - CMO/RMBS		04/15/2021	Paydown		1,428,030	1,428,030	1,445,657	1,427,431		599		599		1,428,030				12,611	02/15/2040
3137A6-FP-2	FHR 3809 HA - CMO/RMBS		12/01/2021	Paydown		1,208,278	1,208,278	1,283,323	1,239,775		(31,497)		(31,497)		1,208,278				24,584	12/15/2039
3137A7-BR-0	FHR 3805 KA - CMO/RMBS		01/15/2021	Paydown		229,256	229,256	244,910	230,339		(1,083)		(1,083)		229,256				764	06/15/2038
3137A7-HG-8	FHR 3800 MD - CMO/RMBS		12/15/2021	Paydown		3,358,079	3,358,079	3,397,431	3,357,436		643		643		3,358,079				77,011	08/15/2039
3137A7-RM-4	FHR 3817 MA - CMO/RMBS		03/15/2021	Paydown		708,583	708,583	768,697	712,646		(4,063)		(4,063)		708,583				4,294	10/15/2037
3137A7-TD-2	FHR 3833 HB - CMO/RMBS		12/01/2021	Paydown		2,575,114	2,575,114	2,402,904	2,520,243		54,872		54,872		2,575,114				52,743	03/15/2031
3137AB-X5-5	FHR 3870 ME - CMO/RMBS		12/01/2021	Paydown		1,459,841	1,459,841	1,553,362	1,498,817		(38,976)		(38,976)		1,459,841				27,318	01/15/2040
3137AJ-YZ-1	FHR 3977 AY - CMO/RMBS		12/01/2021	Paydown		2,607,381	2,607,381	2,712,899	2,638,680		(31,299)		(31,299)		2,607,381				43,907	12/15/2031
3137AK-MU-2	FHR 3979 GB - CMO/RMBS		12/01/2021	Paydown		1,791,348	1,791,348	1,855,725	1,813,542		(22,193)		(22,193)		1,791,348				50,112	01/15/2032
3137AM-HK-6	FHR 4017 MA - CMO/RMBS		10/15/2021	Paydown		831,240	831,240	866,308	844,174		(12,934)		(12,934)		831,240				7,532	03/15/2041
3137AN-TK-1	FHR 4027 TA - CMO/RMBS		12/01/2021	Paydown		1,152,623	1,152,623	1,198,187	1,178,604		(25,981)		(25,981)		1,152,623				21,654	07/15/2041
3137AR-4V-5	FHR 4060 HC - CMO/RMBS		12/01/2021	Paydown		946,255	946,255	964,293	955,097		(8,842)		(8,842)		946,255				14,483	03/15/2041
3137AS-NJ-9	FHMS K-019 A2 - CMBS		12/01/2021	Paydown		2,118,711	2,118,711	2,150,416	2,119,911		(1,200)		(1,200)		2,118,711				40,448	03/25/2022
3137AS-R9-7	FHMS K-020 A1 - CMBS		05/25/2021	Paydown		466,120	466,120	475,421	466,512		(392)		(392)		466,120				1,696	01/25/2022
3137AT-EW-8	FHR 4091 KC - CMO/RMBS		12/01/2021	Paydown		1,005,041	1,005,041	1,066,600	1,028,625		(23,584)		(23,584)		1,005,041				15,878	08/15/2040
3137AU-4Y-2	FHR 4101 QN - CMO/RMBS		12/01/2021	Paydown		1,109,546	1,109,546	1,162,076	1,134,604		(25,057)		(25,057)		1,109,546				21,896	09/15/2042
3137AU-PE-3	FHMS K-021 A2 - CMBS		12/01/2021	Paydown		267,245	267,245	272,575	267,856		(612)		(612)		267,245				4,229	06/25/2022
3137AX-HP-1	FHMS K-024 A2 - CMBS		12/01/2021	Paydown		59,554	59,554	61,287	59,793		(239)		(239)		59,554				1,449	09/25/2022
3137AX-XS-7	FHR 4159 LA - CMO/RMBS		12/01/2021	Paydown		659,174	659,174	719,633	682,500		(23,326)		(23,326)		659,174				11,355	02/15/2040
3137AX-ZM-8	FHR 4150 BU - CMO/RMBS		12/01/2021	Paydown		1,334,351	1,334,351	1,442,350	1,408,543		(74,192)		(74,192)		1,334,351				29,973	02/15/2042
3137B0-3G-7	FHR 4169 LN - CMO/RMBS		08/16/2021	Paydown		3,254,415	3,254,415	3,414,763	3,312,692		(58,277)		(58,277)		3,254,415				33,550	01/15/2039
3137B3-H4-3	FHR 4229 VA - CMO/RMBS		08/16/2021	Paydown		4,449,676	4,449,676	4,788,269	4,506,435		(56,759)		(56,759)		4,449,676				77,293	06/15/2026
3137B4-X5-0	FHR 4260 GA - CMO/RMBS		12/01/2021	Paydown		2,291,897	2,291,897	2,278,289	2,284,174		7,723		7,723		2,291,897				26,023	05/15/2031
3137B6-FS-5	FHR 4284 EJ - CMO/RMBS		11/15/2021	Paydown		5,089,068	5,089,068	5,174,946	5,125,809		(36,741)		(36,741)		5,089,068				61,213	10/15/2038
3137B6-PB-1	FHR 4281 LG - CMO/RMBS		12/01/2021	Paydown		1,362,408	1,362,408	1,448,197	1,413,155		(50,747)		(50,747)		1,362,408				23,420	01/15/2043
3137B7-3U-1	FHR 4295 KA - CMO/RMBS		12/15/2021	Paydown		4,036,727	4,036,727	4,095,213	4,065,571		(28,843)		(28,843)		4,036,727				51,061	07/15/2039
3137B7-YX-1	FHMS K-037 A1 - CMBS		12/01/2021	Paydown		282,255	282,255	287,890	283,123		(869)		(869)		282,255				3,983	04/25/2023
3137B8-MH-7	FHR 4319 VU - CMO/RMBS		12/01/2021	Paydown		568,497	568,497	544,270	555,960		12,537		12,537		568,497				16,202	04/15/2036
3137B8-PP-6	FHR 4322 PA - CMO/RMBS		12/01/2021	Paydown		2,323,675	2,323,675	2,452,930	2,438,657		(114,982)		(114,982)		2,323,675				44,567	03/15/2044
3137B9-AU-9	FHR 4316 YV - CMO/RMBS		12/01/2021	Paydown		2,009,516	2,009,516	2,146,415	2,061,279		(51,763)		(51,763)		2,009,516				86,524	03/15/2034

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
3137BB-N9-7	FHR 4358 DA - CMO/RMBS		12/01/2021	Paydown		3,540,988	3,540,988	3,608,211	3,575,089		(34,101)		(34,101)		3,540,988				49,372	06/15/2040
3137BF-DQ-1	FHMS K-717 A2 - CMBS		08/25/2021	Paydown		8,828,986	8,828,986	9,093,565	8,837,778		(8,792)		(8,792)		8,828,986				149,692	09/25/2021
3137BH-XY-8	FHMS K-718 A2 - CMBS		12/01/2021	Paydown		6,848,759	6,848,759	7,054,201	6,869,658		(20,900)		(20,900)		6,848,759				161,761	01/25/2022
3137BL-UR-7	FHMS K-720 A2 - CMBS		12/01/2021	Paydown		1,269,283	1,269,283	1,307,342	1,275,321		(6,038)		(6,038)		1,269,283				31,611	06/25/2022
3137BQ-ZN-0	FHMS K-X02 A2 - CMBS		12/01/2021	Paydown		2,524,609	2,524,609	2,600,180	2,556,844		(32,235)		(32,235)		2,524,609				64,581	09/25/2025
3137BS-6Q-1	FHMS K-J08 A2 - CMBS		12/01/2021	Paydown		1,224,508	1,224,508	1,248,957	1,229,131		(4,623)		(4,623)		1,224,508				23,684	08/25/2022
3137BU-X5-2	FHMS K-062 A1 - CMBS		12/01/2021	Paydown		1,234,278	1,234,278	1,258,893	1,245,162		(10,884)		(10,884)		1,234,278				49,934	09/25/2026
3137F1-G3-6	FHMS K-065 A1 - CMBS		12/01/2021	Paydown		312,869	312,869	319,109	315,990		(3,120)		(3,120)		312,869				5,167	10/25/2026
3137F7-2G-9	FHMS Q-014 A1 - CMBS		12/01/2021	Paydown		149,437	149,437	149,425	149,425		13		13		149,437				1,266	01/25/2036
3137FA-WR-5	FHMS K-067 A1 - CMBS		12/01/2021	Paydown		362,181	362,181	369,420	365,975		(3,794)		(3,794)		362,181				6,003	03/25/2027
3137FB-BW-5	FHMS K-068 A1 - CMBS		12/01/2021	Paydown		139,763	139,763	142,557	141,275		(1,512)		(1,512)		139,763				2,251	02/25/2027
3137FB-TA-4	FHMS K-728 A2 - CMBS		12/01/2021	Paydown		72,388	72,388	74,559	73,511		(1,122)		(1,122)		72,388				2,059	08/25/2024
3137FB-TG-1	FHMS K-J17 A2 - CMBS		12/01/2021	Paydown		1,081,285	1,081,285	1,102,907	1,093,169		(11,885)		(11,885)		1,081,285				28,980	11/25/2025
3137FE-BP-4	FHMS K-072 A1 - CMBS		12/01/2021	Paydown		571,856	571,856	583,289	578,431		(6,576)		(6,576)		571,856				10,171	11/26/2027
3137FG-ZG-3	FHMS K-W06 A1 - CMBS		12/01/2021	Paydown		1,480,950	1,480,950	1,506,634	1,496,499		(15,550)		(15,550)		1,480,950				38,200	02/25/2027
3137FP-GW-9	FHR 4924 YP - CMO/RMBS		12/01/2021	Paydown		3,513,839	3,513,839	3,651,922	3,632,221		(118,382)		(118,382)		3,513,839				57,409	02/25/2049
31383C-V2-8	FN 499333 - RMBS		12/01/2021	Paydown		1,173	1,173	1,148	1,164		9		9		1,173				45	08/01/2029
31383S-RS-1	FN 511797 - RMBS		12/01/2021	Paydown		17,967	17,967	17,922	17,924		43		43		17,967				606	05/01/2031
31384W-KP-4	FN 535902 - RMBS		12/01/2021	Paydown		6,520	6,520	6,462	6,475		44		44		6,520				191	05/01/2031
31384W-LM-0	FN 535932 - RMBS		12/01/2021	Paydown		47,662	47,662	47,512	47,528		134		134		47,662				1,442	05/01/2031
31385B-ZS-7	FN 539953 - RMBS		09/27/2021	Paydown		17,112	17,112	17,165	17,086		26		26		17,112				604	05/01/2030
31385J-JC-3	FN 545759 - RMBS		12/01/2021	Paydown		93,260	93,260	98,083	96,989		(3,730)		(3,730)		93,260				3,316	07/01/2032
31387C-P4-7	FN 580143 - RMBS		12/01/2021	Paydown		10,087	10,087	10,060	10,062		25		25		10,087				292	07/01/2031
31387J-RG-3	FN 585587 - RMBS		12/01/2021	Paydown		15,366	15,366	15,340	15,344		22		22		15,366				676	05/01/2031
31387N-MP-9	FN 589066 - RMBS		12/01/2021	Paydown		26,232	26,232	26,272	26,240		(9)		(9)		26,232				836	07/01/2031
31387N-WM-5	FN 589352 - RMBS		12/01/2021	Paydown		8,209	8,209	8,195	8,192		17		17		8,209				269	06/01/2031
31388N-JD-9	FN 609660 - RMBS		12/01/2021	Paydown		3,848	3,848	3,812	3,822		25		25		3,848				126	11/01/2031
31388W-WU-6	FN 617259 - RMBS		12/01/2021	Paydown		43,277	43,277	42,138	42,478		799		799		43,277				1,468	01/01/2032
3138A2-WW-5	FN AH1560 - RMBS		12/01/2021	Paydown		1,528,413	1,528,413	1,629,909	1,621,451		(93,038)		(93,038)		1,528,413				28,987	01/01/2041
3138A4-AM-7	FN AH2711 - RMBS		12/01/2021	Paydown		1,770,970	1,770,970	1,888,574	1,879,021		(108,051)		(108,051)		1,770,970				32,262	01/01/2041
3138AD-BV-6	FN AI0051 - RMBS		12/01/2021	Paydown		466,334	466,334	469,249	468,076		(1,742)		(1,742)		466,334				6,321	07/01/2041
3138AJ-NH-1	FN AI4891 - RMBS		12/01/2021	Paydown		2,573,871	2,573,871	2,812,758	2,794,104		(220,234)		(220,234)		2,573,871				61,807	06/01/2041
3138AN-CW-1	FN AI8184 - RMBS		12/01/2021	Paydown		648,179	648,179	679,575	663,643		(15,464)		(15,464)		648,179				12,248	08/01/2041
3138AT-JA-9	FN AJ2056 - RMBS		12/01/2021	Paydown		1,280,957	1,280,957	1,332,596	1,317,600		(36,642)		(36,642)		1,280,957				24,189	09/01/2041
3138AV-DY-8	FN AJ3718 - RMBS		12/01/2021	Paydown		245,004	245,004	253,063	250,590		(5,585)		(5,585)		245,004				3,976	10/01/2041
3138AV-UZ-6	FN AJ4199 - RMBS		12/01/2021	Paydown		601,506	601,506	632,991	603,761		(2,255)		(2,255)		601,506				13,902	12/01/2041
3138AW-2B-8	FN AJ5269 - RMBS		12/01/2021	Paydown		3,672,654	3,672,654	3,923,427	3,905,300		(232,646)		(232,646)		3,672,654				68,419	11/01/2041
3138AW-H2-2	FN AJ4748 - RMBS		12/01/2021	Paydown		1,888,386	1,888,386	1,911,991	1,903,978		(15,592)		(15,592)		1,888,386				41,237	12/01/2041
3138E1-A2-3	FN AJ8124 - RMBS		12/01/2021	Paydown		2,129,593	2,129,593	2,259,033	2,247,902		(118,308)		(118,308)		2,129,593				42,730	12/01/2041
3138E4-F8-9	FN AK0190 - RMBS		12/01/2021	Paydown		617,755	617,755	655,665	646,106		(28,351)		(28,351)		617,755				13,970	02/01/2042
3138E5-G4-4	FN AK1118 - RMBS		12/01/2021	Paydown		2,598,649	2,598,649	2,733,048	2,731,224		(132,575)		(132,575)		2,598,649				40,205	02/01/2042
3138EA-DD-6	FN AK5499 - RMBS		12/01/2021	Paydown		2,667,567	2,667,567	2,755,305	2,728,685		(61,118)		(61,118)		2,667,567				41,649	03/01/2042
3138EC-EU-3	FN AK7346 - RMBS		12/01/2021	Paydown		2,376,072	2,376,072	2,459,606	2,434,631		(58,559)		(58,559)		2,376,072				34,175	03/01/2042
3138EC-EW-9	FN AK7348 - RMBS		12/01/2021	Paydown		2,314,799	2,314,799	2,396,179	2,371,310		(56,511)		(56,511)		2,314,799				39,559	03/01/2042
3138EG-ET-7	FN AL0145 - RMBS		12/01/2021	Paydown		1,038,003	1,038,003	1,121,692	1,113,422		(75,418)		(75,418)		1,038,003				22,405	08/01/2040
3138EG-HR-8	FN AL0239 - RMBS		12/01/2021	Paydown		2,013,764	2,013,764	2,033,635	2,022,408		(8,643)		(8,643)		2,013,764				44,338	04/01/2041
3138EN-EB-1	FN AL5529 - RMBS		12/01/2021	Paydown		5,492,137	5,492,137	5,886,026	5,865,072		(372,936)		(372,936)		5,492,137				113,929	06/01/2044
3138EN-HJ-1	FN AL5632 - RMBS		12/01/2021	Paydown		2,909,862	2,909,862	3,100,821	3,063,035		(153,173)		(153,173)		2,909,862				49,403	08/01/2044
3138EN-UK-3	FN AL5985 - RMBS		12/01/2021	Paydown		3,849,012	3,849,012	3,993,952	3,966,352		(117,340)		(117,340)		3,849,012				55,208	11/01/2044
3138EN-UN-7	FN AL5988 - RMBS		12/01/2021	Paydown		2,050,036	2,050,036	2,193,539	2,161,516		(111,480)		(111,480)		2,050,036				43,636	10/01/2044
3138EN-WV-7	FN AL6059 - RMBS		12/01/2021	Paydown		2,630,027	2,630,027	2,827,074	2,787,004		(156,976)		(156,976)		2,630,027				52,477	11/01/2044
3138EP-G8-1	FN AL6522 - RMBS		12/01/2021	Paydown		3,179,594	3,179,594	3,357,949	3,330,295		(150,701)		(150,701)		3,179,594				55,783	03/01/2045
3138EP-KQ-6	FN AL6602 - RMBS		12/01/2021	Paydown		2,236,364	2,236,364	2,399,898	2,368,435		(132,071)		(132,071)		2,236,364				51,056	02/01/2045
3138EP-XM-1	FN AL6983 - RMBS		12/01/2021	Paydown		1,298,881	1,298,881	1,340,891	1,333,038		(34,157)		(34,157)		1,298,881				21,974	07/01/2045
3138EP-YR-9	FN AL7019 - RMBS		12/01/2021	Paydown		2,237,886	2,237,886	2,321,807	2,316,657		(78,770)		(78,770)		2,237,886				36,350	11/01/2042
3138EQ-5X-6	FN AL8061 - RMBS		12/01/2021	Paydown		3,665,688	3,665,688	3,924,578	3,878,732		(213,044)		(213,044)		3,665,688				71,203	01/01/2046
3138EQ-VV-1	FN AL7827 - RMBS		12/01/2021	Paydown		1,768,344	1,768,344	1,835,347	1,823,227		(54,883)		(54,883)		1,768,344				25,130	12/01/2045
3138EQ-Y5-5	FN AL7931 - RMBS		12/01/2021	Paydown		2,703,731	2,703,731	2,831,736	2,821,322		(117,590)		(117,590)		2,703,731				45,112	04/01/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138ER-A4-2	FN AL9026 - RMBS		12/01/2021	Paydown		4,067,686	4,067,686	4,229,758	4,206,312		(138,626)		(138,626)		4,067,686				61,020	09/01/2046
3138ER-J2-7	FN AL9280 - RMBS		12/01/2021	Paydown		3,712,594	3,712,594	3,919,397	3,910,573		(197,978)		(197,978)		3,712,594				71,900	09/01/2046
3138ER-MR-8	FN AL9367 - RMBS		12/01/2021	Paydown		11,448,086	11,448,086	11,793,317	11,760,672		(312,586)		(312,586)		11,448,086				204,477	11/01/2046
3138ER-NX-4	FN AL9405 - RMBS		12/01/2021	Paydown		6,771,159	6,771,159	7,120,297	7,115,723		(344,564)		(344,564)		6,771,159				106,484	06/01/2044
3138ER-R4-4	FN AL9506 - RMBS		12/01/2021	Paydown		3,579,051	3,579,051	3,542,142	3,545,433		33,618		33,618		3,579,051				56,529	11/01/2046
3138ER-UC-2	FN AL9578 - RMBS		12/01/2021	Paydown		3,331,107	3,331,107	3,533,316	3,525,161		(194,053)		(194,053)		3,331,107				65,146	06/01/2045
3138ER-X2-1	FN AL9696 - RMBS		12/01/2021	Paydown		4,664,052	4,664,052	4,950,818	4,944,502		(280,451)		(280,451)		4,664,052				89,896	03/01/2046
3138ET-DZ-6	FN AL8219 - RMBS		12/01/2021	Paydown		7,358,786	7,358,786	7,894,598	7,806,340		(447,554)		(447,554)		7,358,786				141,064	02/01/2046
3138ET-ME-3	FN AL8456 - RMBS		12/01/2021	Paydown		1,575,506	1,575,506	1,661,913	1,645,485		(69,979)		(69,979)		1,575,506				22,276	05/01/2046
3138ET-SY-3	FN AL8634 - RMBS		12/01/2021	Paydown		4,192,505	4,192,505	4,411,302	4,374,030		(181,525)		(181,525)		4,192,505				86,681	05/01/2046
3138ET-ZY-5	FN AL8858 - RMBS		12/01/2021	Paydown		5,107,443	5,107,443	5,517,634	5,453,888		(346,445)		(346,445)		5,107,443				92,790	07/01/2046
3138LE-UY-5	FN AN2398 - CMBS/RMBS		12/01/2021	Paydown		33,582	33,582	34,327	34,231		(649)		(649)		33,582				717	07/01/2028
3138LR-V2-5	FN A01532 - RMBS		12/01/2021	Paydown		3,515,257	3,515,257	3,658,613	3,618,021		(102,764)		(102,764)		3,515,257				50,012	05/01/2042
3138LY-TF-4	FN A07749 - RMBS		12/01/2021	Paydown		1,178,071	1,178,071	1,240,840	1,222,282		(44,211)		(44,211)		1,178,071				17,148	07/01/2042
3138M1-VQ-8	FN A09622 - RMBS		12/01/2021	Paydown		490,199	490,199	516,318	508,276		(18,076)		(18,076)		490,199				7,737	07/01/2042
3138M5-KD-0	FN AP2091 - RMBS		12/01/2021	Paydown		1,002,336	1,002,336	1,068,114	1,062,871		(60,535)		(60,535)		1,002,336				20,205	08/01/2042
3138M6-MD-6	FN AP3055 - RMBS		12/01/2021	Paydown		2,281,544	2,281,544	2,351,951	2,333,162		(51,618)		(51,618)		2,281,544				30,662	09/01/2042
3138M8-GH-0	FN AP4699 - RMBS		12/01/2021	Paydown		292,988	292,988	317,846	311,057		(18,069)		(18,069)		292,988				4,119	09/01/2042
3138M9-6S-5	FN AP6280 - RMBS		12/01/2021	Paydown		1,030,464	1,030,464	1,079,250	1,065,967		(35,502)		(35,502)		1,030,464				20,618	11/01/2042
3138MB-LQ-7	FN AP7534 - RMBS		12/01/2021	Paydown		1,521,449	1,521,449	1,578,146	1,546,575		(25,126)		(25,126)		1,521,449				19,111	09/01/2027
3138MF-2A-4	FN AQ0768 - RMBS		12/01/2021	Paydown		2,198,925	2,198,925	2,391,331	2,341,245		(142,321)		(142,321)		2,198,925				40,904	11/01/2042
3138MF-R7-4	FN AQ0509 - RMBS		12/01/2021	Paydown		2,102,736	2,102,736	2,248,613	2,207,403		(104,667)		(104,667)		2,102,736				43,313	11/01/2042
3138MJ-T5-8	FN A03271 - RMBS		12/01/2021	Paydown		949,019	949,019	995,580	984,050		(35,031)		(35,031)		949,019				14,100	11/01/2042
3138MK-4P-8	FN A04429 - RMBS		12/01/2021	Paydown		1,883,285	1,883,285	1,980,097	1,971,500		(88,215)		(88,215)		1,883,285				34,216	11/01/2042
3138ML-G6-5	FN A04720 - RMBS		12/01/2021	Paydown		496,144	496,144	525,137	510,464		(14,320)		(14,320)		496,144				7,495	11/01/2027
3138MQ-Y8-0	FN AQ8834 - RMBS		12/01/2021	Paydown		860,185	860,185	910,720	885,037		(24,853)		(24,853)		860,185				14,395	01/01/2028
3138W1-5H-6	FN AR4447 - RMBS		12/01/2021	Paydown		132,035	132,035	136,615	135,643		(3,608)		(3,608)		132,035				2,559	03/01/2043
3138W4-M2-4	FN AR6676 - RMBS		12/01/2021	Paydown		1,913,727	1,913,727	1,984,295	1,970,108		(56,382)		(56,382)		1,913,727				33,107	02/01/2043
3138W4-MZ-1	FN AR6675 - RMBS		12/01/2021	Paydown		1,892,703	1,892,703	1,973,290	1,957,558		(64,855)		(64,855)		1,892,703				28,925	02/01/2043
3138W5-MP-0	FN AR7565 - RMBS		12/01/2021	Paydown		670,436	670,436	692,225	687,647		(17,211)		(17,211)		670,436				13,714	03/01/2043
3138W9-G4-6	FN AS0218 - RMBS		12/01/2021	Paydown		1,407,519	1,407,519	1,394,763	1,396,409		11,110		11,110		1,407,519				22,593	08/01/2043
3138W9-MT-4	FN AS0369 - RMBS		12/01/2021	Paydown		923,474	923,474	978,450	966,311		(42,837)		(42,837)		923,474				22,251	09/01/2043
3138W9-NL-0	FN AS0394 - RMBS		12/01/2021	Paydown		2,233,530	2,233,530	2,316,590	2,299,249		(65,719)		(65,719)		2,233,530				32,336	09/01/2043
3138W9-TV-2	FN AS0563 - RMBS		12/01/2021	Paydown		1,176,452	1,176,452	1,254,024	1,237,286		(60,834)		(60,834)		1,176,452				28,007	09/01/2043
3138W9-WZ-9	FN AS0663 - RMBS		12/01/2021	Paydown		2,009,987	2,009,987	2,070,994	2,069,800		(59,813)		(59,813)		2,009,987				34,115	10/01/2043
3138WA-BB-2	FN AS0933 - RMBS		12/01/2021	Paydown		1,227,437	1,227,437	1,294,179	1,280,370		(52,933)		(52,933)		1,227,437				20,412	11/01/2043
3138WA-N6-0	FN AS1312 - RMBS		12/01/2021	Paydown		2,440,662	2,440,662	2,596,635	2,569,561		(128,899)		(128,899)		2,440,662				48,639	12/01/2043
3138WB-2E-4	FN AS2572 - RMBS		12/01/2021	Paydown		293,983	293,983	312,127	308,080		(14,098)		(14,098)		293,983				4,113	06/01/2044
3138WB-XQ-3	FN AS2486 - RMBS		12/01/2021	Paydown		4,373,508	4,373,508	4,685,120	4,633,767		(260,259)		(260,259)		4,373,508				85,262	05/01/2044
3138WC-A8-6	FN AS2730 - RMBS		12/01/2021	Paydown		1,837,155	1,837,155	2,001,063	1,980,695		(143,541)		(143,541)		1,837,155				43,611	06/01/2044
3138WC-CD-3	FN AS2767 - RMBS		12/01/2021	Paydown		892,555	892,555	944,992	933,113		(40,558)		(40,558)		892,555				17,753	07/01/2044
3138WC-NQ-2	FN AS3098 - RMBS		12/01/2021	Paydown		1,538,702	1,538,702	1,607,222	1,600,452		(61,751)		(61,751)		1,538,702				27,912	08/01/2044
3138WC-PV-9	FN AS3135 - RMBS		12/01/2021	Paydown		3,318,105	3,318,105	3,404,169	3,388,106		(70,000)		(70,000)		3,318,105				50,020	08/01/2044
3138WC-XF-5	FN AS3377 - RMBS		12/01/2021	Paydown		2,108,087	2,108,087	2,158,154	2,151,932		(43,845)		(43,845)		2,108,087				35,302	09/01/2044
3138WD-5T-4	FN AS4457 - RMBS		12/01/2021	Paydown		1,681,882	1,681,882	1,767,816	1,752,136		(70,253)		(70,253)		1,681,882				27,671	02/01/2045
3138WD-L5-8	FN AS3947 - RMBS		12/01/2021	Paydown		9,131,686	9,131,686	9,638,209	9,620,122		(488,436)		(488,436)		9,131,686				173,656	12/01/2044
3138WE-6G-9	FN AS5370 - RMBS		12/01/2021	Paydown		3,648,941	3,648,941	3,772,093	3,750,929		(101,988)		(101,988)		3,648,941				57,768	07/01/2045
3138WE-6Q-7	FN AS5378 - RMBS		12/01/2021	Paydown		2,410,469	2,410,469	2,535,512	2,529,846		(119,377)		(119,377)		2,410,469				47,381	07/01/2045
3138WE-C5-6	FN AS4591 - RMBS		12/01/2021	Paydown		1,874,675	1,874,675	2,014,397	1,993,341		(118,666)		(118,666)		1,874,675				42,748	03/01/2045
3138WE-J5-9	FN AS4783 - RMBS		12/01/2021	Paydown		3,370,274	3,370,274	3,569,331	3,532,461		(162,187)		(162,187)		3,370,274				59,059	04/01/2045
3138WE-KR-9	FN AS4803 - RMBS		12/01/2021	Paydown		823,875	823,875	868,544	859,807		(35,932)		(35,932)		823,875				10,039	04/01/2045
3138WE-RN-1	FN AS4992 - RMBS		12/01/2021	Paydown		1,292,634	1,292,634	1,401,498			(108,864)		(108,864)		1,292,634				9,783	05/01/2045
3138WE-VR-7	FN AS5123 - RMBS		12/01/2021	Paydown		792,481	792,481	828,514	821,567		(29,086)		(29,086)		792,481				17,918	06/01/2045
3138WE-VX-4	FN AS5129 - RMBS		12/01/2021	Paydown		978,051	978,051	1,026,648	1,017,131		(39,080)		(39,080)		978,051				16,683	06/01/2045
3138WF-PR-1	FN AS5831 - RMBS		12/01/2021	Paydown		2,248,861	2,248,861	2,354,628	2,347,727		(98,866)		(98,866)		2,248,861				43,453	09/01/2045
3138WF-TA-4	FN AS5944 - RMBS		12/01/2021	Paydown		4,443,807	4,443,807	4,639,613	4,603,630		(159,823)		(159,823)		4,443,807				69,367	10/01/2045
3138WF-Y9-1	FN AS6135 - RMBS		12/01/2021	Paydown		3,240,507	3,240,507	3,486,583	3,449,653		(209,146)		(209,146)		3,240,507				65,953	11/01/2045
3138WG-6D-1	FN AS7167 - RMBS		12/01/2021	Paydown		9,032,713	9,032,713	9,485,760	9,407,230		(374,517)		(374,517)		9,032,713				162,890	05/01/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138WG-6W-9	FN AS7184 - RMBS		12/01/2021	Paydown		13,257,883	13,257,883	13,974,962	13,913,822		(655,938)		(655,938)		13,257,883				258,826	05/01/2046
3138WG-LA-0	FN AS6620 - RMBS		12/01/2021	Paydown		1,567,380	1,567,380	1,646,974	1,631,920		(64,540)		(64,540)		1,567,380				25,243	02/01/2046
3138WG-QQ-0	FN AS6762 - RMBS		12/01/2021	Paydown		3,210,298	3,210,298	3,376,832	3,343,793		(133,494)		(133,494)		3,210,298				47,495	02/01/2046
3138WG-RA-4	FN AS6780 - RMBS		12/01/2021	Paydown		3,352,620	3,352,620	3,521,299	3,488,290		(135,670)		(135,670)		3,352,620				51,734	03/01/2046
3138WH-5E-8	FN AS8044 - RMBS		12/01/2021	Paydown		3,086,265	3,086,265	3,208,631	3,189,656		(103,391)		(103,391)		3,086,265				41,215	10/01/2046
3138WH-5W-8	FN AS8060 - RMBS		12/01/2021	Paydown		3,185,235	3,185,235	3,324,589	3,305,075		(119,840)		(119,840)		3,185,235				32,911	10/01/2046
3138WH-6D-9	FN AS8067 - RMBS		12/01/2021	Paydown		4,236,412	4,236,412	4,384,024	4,363,465		(127,053)		(127,053)		4,236,412				61,602	10/01/2046
3138WH-EZ-1	FN AS7351 - RMBS		12/01/2021	Paydown		1,610,187	1,610,187	1,612,577	1,612,498		(2,311)		(2,311)		1,610,187				29,628	06/01/2046
3138WH-LN-0	FN AS7532 - RMBS		12/01/2021	Paydown		3,529,780	3,529,780	3,513,510	3,514,323		15,457		15,457		3,529,780				55,344	07/01/2046
3138WH-S8-6	FN AS7742 - RMBS		12/01/2021	Paydown		1,479,129	1,479,129	1,481,325	1,481,252		(2,123)		(2,123)		1,479,129				25,718	08/01/2046
3138WH-ST-0	FN AS7729 - RMBS		12/01/2021	Paydown		3,808,560	3,808,560	3,741,316	3,744,024		64,537		64,537		3,808,560				54,190	08/01/2046
3138WJ-5J-3	FN AS8948 - RMBS		12/01/2021	Paydown		4,339,860	4,339,860	4,514,641	4,497,554		(157,694)		(157,694)		4,339,860				65,005	03/01/2042
3138WJ-GK-8	FN AS8301 - RMBS		12/01/2021	Paydown		4,524,229	4,524,229	4,516,453	4,516,307		7,922		7,922		4,524,229				65,435	11/01/2046
3138WJ-GQ-5	FN AS8306 - RMBS		12/01/2021	Paydown		5,267,210	5,267,210	5,444,155	5,415,968		(148,758)		(148,758)		5,267,210				66,862	11/01/2041
3138WJ-NE-4	FN AS8488 - RMBS		12/01/2021	Paydown		3,774,360	3,774,360	3,756,373	3,757,485		16,875		16,875		3,774,360				59,479	12/01/2046
3138WJ-XJ-2	FN AS8780 - RMBS		12/01/2021	Paydown		4,384,513	4,384,513	4,505,087	4,488,501		(103,988)		(103,988)		4,384,513				58,252	02/01/2047
3138WK-UK-9	FN AS9585 - RMBS		12/01/2021	Paydown		4,711,881	4,711,881	4,823,420	4,818,148		(106,267)		(106,267)		4,711,881				90,187	05/01/2047
3138WM-FS-5	FN AT0176 - RMBS		12/01/2021	Paydown		949,933	949,933	982,883	975,881		(25,949)		(25,949)		949,933				13,372	03/01/2043
3138WQ-AY-8	FN AT2722 - RMBS		12/01/2021	Paydown		5,547,298	5,547,298	5,770,923	5,754,822		(207,524)		(207,524)		5,547,298				75,581	05/01/2043
3138X0-2X-5	FN AU1689 - RMBS		12/01/2021	Paydown		2,750,011	2,750,011	3,030,168	3,032,449		(282,438)		(282,438)		2,750,011				53,198	08/01/2043
3138XB-W2-6	FN AV0664 - RMBS		12/01/2021	Paydown		1,361,445	1,361,445	1,454,194	1,436,125		(74,680)		(74,680)		1,361,445				36,653	12/01/2043
3138XY-QL-1	FN AW8558 - RMBS		12/01/2021	Paydown		3,317,390	3,317,390	3,462,008	3,439,832		(122,442)		(122,442)		3,317,390				56,507	08/01/2044
3138Y1-4T-9	FN AX0833 - RMBS		12/01/2021	Paydown		2,930,919	2,930,919	3,054,567	3,034,936		(104,017)		(104,017)		2,930,919				50,993	09/01/2044
3138Y1-EQ-4	FN AX0142 - RMBS		12/01/2021	Paydown		1,916,497	1,916,497	2,029,390	2,003,017		(86,521)		(86,521)		1,916,497				37,107	09/01/2044
3138Y6-MY-7	FN AX4874 - RMBS		12/01/2021	Paydown		5,317,567	5,317,567	5,554,365	5,509,090		(191,523)		(191,523)		5,317,567				86,361	12/01/2044
3138YT-6V-1	FN AZ2683 - RMBS		12/01/2021	Paydown		597,868	597,868	617,673	613,815		(15,947)		(15,947)		597,868				8,121	11/01/2045
3138YV-6F-1	FN AZ4469 - RMBS		12/01/2021	Paydown		2,642,845	2,642,845	2,736,996	2,721,231		(78,387)		(78,387)		2,642,845				46,924	08/01/2045
3138YX-QE-8	FN AZ5852 - RMBS		12/01/2021	Paydown		1,607,417	1,607,417	1,698,085	1,688,331		(80,914)		(80,914)		1,607,417				25,615	07/01/2045
3138YX-S9-7	FN AZ5943 - RMBS		12/01/2021	Paydown		1,974,832	1,974,832	2,061,848	2,045,569		(70,737)		(70,737)		1,974,832				32,090	10/01/2045
31390F-3X-5	FN 645314 - RMBS		12/01/2021	Paydown		6,473	6,473	6,530	6,500		(27)		(27)		6,473				230	05/01/2032
31390L-BG-0	FN 649039 - RMBS		12/01/2021	Paydown		46,940	46,939	46,939	46,939						46,939				1,636	06/01/2032
31391B-MQ-7	FN 661967 - RMBS		12/01/2021	Paydown		31,456	31,456	32,282	32,028		(572)		(572)		31,456				1,039	09/01/2032
31391J-QV-5	FN 668368 - RMBS		12/01/2021	Paydown		9,836	9,836	10,145	10,040		(204)		(204)		9,836				326	11/01/2032
31391U-3R-4	FN 677708 - RMBS		12/01/2021	Paydown		15,721	15,721	15,628	15,644		77		77		15,721				434	02/01/2033
31394D-AW-0	FNR 2005-25 PG - CMO/RMBS		12/01/2021	Paydown		807,409	807,409	798,578	802,282		5,127		5,127		807,409				24,279	04/25/2035
31395P-KM-3	FHR 2945C PG - CMO/RMBS		12/01/2021	Paydown		1,612,577	1,612,577	1,599,812	1,606,203		6,374		6,374		1,612,577				55,228	03/15/2035
31397S-RW-6	FNR 2011-24 EY - CMO/RMBS		12/01/2021	Paydown		2,556,988	2,556,988	2,268,129	2,494,985		62,004		62,004		2,556,988				37,960	04/25/2026
31397W-7A-7	FHR 3456 DK - CMO/RMBS		12/01/2021	Paydown		311,875	311,875	314,019	312,527		(652)		(652)		311,875				7,400	06/15/2038
31398C-VA-3	FHR 3531 JA - CMO/RMBS		12/01/2021	Paydown		1,003,668	1,003,668	1,087,098	1,090,633		(86,965)		(86,965)		1,003,668				25,781	05/15/2039
31400C-EY-6	FN 683351 - RMBS		12/01/2021	Paydown		66,235	66,235	67,454	67,168		(932)		(932)		66,235				1,832	02/01/2033
31400G-HB-4	FN 687026 - RMBS		12/01/2021	Paydown		73,373	73,373	75,786	73,771		(398)		(398)		73,373				1,907	01/01/2023
31400J-AP-4	FN 688614 - RMBS		12/01/2021	Paydown		87,801	87,801	89,378	89,040		(1,240)		(1,240)		87,801				1,129	03/01/2033
31400S-V5-5	FN 696436 - RMBS		12/01/2021	Paydown		136,474	136,474	135,951	136,039		435		435		136,474				5,200	05/01/2033
31400Y-3Q-7	FN 702007 - RMBS		12/01/2021	Paydown		46,258	46,258	47,356	47,094		(836)		(836)		46,258				1,392	05/01/2033
31402D-JR-2	FN 725772 - RMBS		12/01/2021	Paydown		90,016	90,016	89,499	89,557		459		459		90,016				2,311	09/01/2034
31402Q-KY-6	FN 734811 - RMBS		12/01/2021	Paydown		167,812	167,812	168,074	167,512		300		300		167,812				4,530	08/01/2023
31402R-FT-1	FN 735578 - RMBS		12/01/2021	Paydown		873,670	873,670	952,307	940,236		(66,566)		(66,566)		873,670				22,386	06/01/2035
31402R-RN-1	FN 735893 - RMBS		12/01/2021	Paydown		1,378,847	1,378,847	1,500,358	1,482,212		(103,365)		(103,365)		1,378,847				37,151	10/01/2035
31403C-ZD-6	FN 745140 - RMBS		12/01/2021	Paydown		338,647	338,648	368,755	364,178		(25,531)		(25,531)		338,648				8,853	11/01/2035
31403D-BY-4	FN 745355 - RMBS		12/01/2021	Paydown		271,578	271,578	265,170	266,558		5,020		5,020		271,578				7,053	03/01/2036
31403D-DX-4	FN 745418 - RMBS		12/01/2021	Paydown		123,325	123,325	121,937	122,067		1,258		1,258		123,325				3,501	04/01/2036
31403D-PZ-6	FN 745740 - RMBS		12/01/2021	Paydown		99,306	99,306	96,075	96,415		2,891		2,891		99,306				2,299	07/01/2036
31403F-QX-5	FN 747570 - RMBS		12/01/2021	Paydown		63,173	63,173	64,140	63,942		(769)		(769)		63,173				2,030	11/01/2033
31404K-QK-1	FN 770958 - RMBS		12/01/2021	Paydown		442,743	442,743	427,177	431,809		10,933		10,933		442,743				10,805	04/01/2034
31404M-QR-2	FN 772764 - RMBS		12/01/2021	Paydown		46,539	46,539	45,994	46,057		482		482		46,539				889	03/01/2034
31404P-QM-6	FN 774560 - RMBS		12/01/2021	Paydown		95,805	95,805	94,517	94,698		1,106		1,106		95,805				3,336	04/01/2034
31404Q-C2-3	FN 775089 - RMBS		12/01/2021	Paydown		43,895	43,895	44,231	44,298		(403)		(403)		43,895				1,374	04/01/2034
31404Q-CM-9	FN 775076 - RMBS		12/01/2021	Paydown		248,885	248,885	250,868	249,958		(1,074)		(1,074)		248,885				6,912	04/01/2034

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
31404Q-HR-3	FN 775240 - RMBS		12/01/2021	Paydown		5,641	5,641	5,695	5,685				(44)		5,641				180	05/01/2034
31404Q-KS-7	FN 775305 - RMBS		12/01/2021	Paydown		132,065	132,065	133,365	133,109		(1,044)		(1,044)		132,065				5,440	05/01/2034
31404Q-V7-1	FN 775638 - RMBS		12/01/2021	Paydown		262,190	262,190	257,479	258,682		3,508		3,508		262,190				7,671	05/01/2034
31404R-XT-9	FN 776590 - RMBS		12/01/2021	Paydown		25,568	25,568	25,267	25,322		246		246		25,568				772	04/01/2034
31404R-Z4-2	FN 776663 - RMBS		12/01/2021	Paydown		70,121	70,121	69,719	69,738		384		384		70,121				1,503	05/01/2034
31404S-BF-1	FN 776838 - RMBS		12/01/2021	Paydown		619,483	619,483	627,323	623,941		(4,458)		(4,458)		619,483				21,023	08/01/2034
31404S-TD-7	FN 777348 - RMBS		12/01/2021	Paydown		174,919	174,919	175,438	175,164		(245)		(245)		174,919				5,116	05/01/2034
31404U-W3-0	FN 779266 - RMBS		12/01/2021	Paydown		16,552	16,552	16,813	16,742		(190)		(190)		16,552				543	06/01/2034
31404V-J8-2	FN 779787 - RMBS		12/01/2021	Paydown		173,819	173,819	176,454	175,573		(1,754)		(1,754)		173,819				6,451	07/01/2034
31404W-SE-7	FN 780917 - RMBS		12/01/2021	Paydown		161,524	161,524	165,032	163,727		(2,203)		(2,203)		161,524				6,325	06/01/2029
31404X-SJ-4	FN 781821 - RMBS		12/01/2021	Paydown		257,457	257,457	262,546	261,805		(4,348)		(4,348)		257,457				6,627	12/01/2034
31405C-JN-0	FN 785169 - RMBS		12/01/2021	Paydown		264,047	264,047	265,408	264,897		(850)		(850)		264,047				4,010	07/01/2034
31405C-JW-0	FN 785177 - RMBS		12/01/2021	Paydown		5,967	5,967	5,977	5,973		(6)		(6)		5,967				179	07/01/2034
31405D-NP-8	FN 786198 - RMBS		12/01/2021	Paydown		112,886	112,886	114,473	114,284		(1,399)		(1,399)		112,886				4,399	07/01/2034
31405J-NP-5	FN 790698 - RMBS		04/26/2021	Paydown		114,299	114,299	117,603	117,007		(2,708)		(2,708)		114,299				2,272	09/01/2034
31405J-UG-7	FN 790883 - RMBS		12/01/2021	Paydown		10,432	10,432	10,735	10,688		(256)		(256)		10,432				343	09/01/2034
31405N-CV-5	FN 793984 - RMBS		12/01/2021	Paydown		57,442	57,442	58,357	58,208		(766)		(766)		57,442				1,705	09/01/2034
31405N-D4-4	FN 794023 - RMBS		12/01/2021	Paydown		16,763	16,763	17,016	16,970		(207)		(207)		16,763				468	09/01/2034
31405Q-UE-6	FN 796281 - RMBS		12/01/2021	Paydown		82,105	82,105	83,702	83,243		(1,138)		(1,138)		82,105				1,797	12/01/2034
31405R-5D-4	FN 797444 - RMBS		12/01/2021	Paydown		32,562	32,562	32,821	32,888		(326)		(326)		32,562				976	01/01/2035
31405U-QH-5	FN 799756 - RMBS		12/01/2021	Paydown		94,563	94,563	93,203	93,855		708		708		94,563				1,562	11/01/2034
31406A-BK-7	FN 803842 - RMBS		12/01/2021	Paydown		578,973	578,973	578,159	578,039		934		934		578,973				10,897	12/01/2034
31406A-BY-7	FN 803855 - RMBS		12/01/2021	Paydown		56,791	56,791	57,824	57,611		(821)		(821)		56,791				1,886	12/01/2034
31406C-CZ-9	FN 805688 - RMBS		12/01/2021	Paydown		4,944	4,944	5,060	5,032		(89)		(89)		4,944				162	11/01/2034
31406C-DW-5	FN 805717 - RMBS		12/01/2021	Paydown		258,790	258,790	261,054	260,118		(1,328)		(1,328)		258,790				10,261	01/01/2035
31406C-MM-7	FN 805964 - RMBS		12/01/2021	Paydown		218,746	218,746	222,933	221,271		(2,525)		(2,525)		218,746				5,586	12/01/2034
31406C-SP-4	FN 806126 - RMBS		12/01/2021	Paydown		201,590	201,590	205,448	203,889		(2,299)		(2,299)		201,590				5,620	12/01/2034
31406C-UL-0	FN 806187 - RMBS		12/01/2021	Paydown		27,576	27,576	27,802	27,723		(146)		(146)		27,576				819	01/01/2035
31406D-FJ-0	FN 806669 - RMBS		12/01/2021	Paydown		313,212	313,212	311,793	311,972		1,240		1,240		313,212				7,495	12/01/2034
31406D-LQ-7	FN 806835 - RMBS		12/01/2021	Paydown		84,919	84,919	84,382	84,443		476		476		84,919				1,792	12/01/2034
31406E-JR-6	FN 807672 - RMBS		12/01/2021	Paydown		82,855	82,855	82,331	82,374		481		481		82,855				2,846	12/01/2034
31406E-KC-7	FN 807691 - RMBS		12/01/2021	Paydown		25,936	25,936	26,325	26,292		(356)		(356)		25,936				695	01/01/2035
31406E-VE-1	FN 808013 - RMBS		12/01/2021	Paydown		70,985	70,985	72,272	72,042		(1,057)		(1,057)		70,985				3,308	01/01/2035
31406H-SM-0	FN 810624 - RMBS		12/01/2021	Paydown		136,291	136,291	138,463	138,240		(1,948)		(1,948)		136,291				3,986	01/01/2035
31406L-QD-3	FN 813252 - RMBS		12/01/2021	Paydown		90,319	90,319	92,034	91,780		(1,460)		(1,460)		90,319				3,367	02/01/2035
31406N-QB-3	FN 815050 - RMBS		12/01/2021	Paydown		52,273	52,273	51,491	51,882		391		391		52,273				774	05/01/2035
31406P-FP-9	FN 815674 - RMBS		12/01/2021	Paydown		64,245	64,245	64,406	64,320		(75)		(75)		64,245				813	02/01/2035
31406P-QM-4	FN 815960 - RMBS		12/01/2021	Paydown		58,092	58,092	58,691	58,559		(468)		(468)		58,092				1,440	02/01/2035
31406Y-4L-1	FN 824427 - RMBS		12/01/2021	Paydown		282,191	282,191	284,793	284,189		(1,998)		(1,998)		282,191				8,698	05/01/2035
31407C-MN-4	FN 826665 - RMBS		12/01/2021	Paydown		7,437	7,437	7,394	7,398		39		39		7,437				224	08/01/2035
31407T-GG-9	FN 839999 - RMBS		12/01/2021	Paydown		375,351	375,351	373,181	373,458		1,893		1,893		375,351				12,753	09/01/2035
31408D-6V-1	FN 848784 - RMBS		12/01/2021	Paydown		57,739	57,739	56,864	57,001		738		738		57,739				1,554	01/01/2036
31409E-LX-7	FN 868942 - RMBS		12/01/2021	Paydown		72,739	72,739	71,364	71,528		1,211		1,211		72,739				2,858	04/01/2036
3140E6-DU-3	FN BA1914 - RMBS		12/01/2021	Paydown		2,752,868	2,752,868	2,948,150	2,917,798		(164,930)		(164,930)		2,752,868				54,102	08/01/2045
3140E7-PC-8	FN BA3118 - RMBS		12/01/2021	Paydown		942,929	942,929	991,843	982,262		(39,334)		(39,334)		942,929				11,635	02/01/2046
3140E7-PD-6	FN BA3119 - RMBS		12/01/2021	Paydown		703,825	703,825	738,796	731,926		(28,101)		(28,101)		703,825				13,035	02/01/2046
3140E9-J4-9	FN BA4782 - RMBS		12/01/2021	Paydown		4,075,135	4,075,135	4,345,113	4,284,972		(209,837)		(209,837)		4,075,135				82,776	01/01/2046
3140EU-HY-8	FN BC0246 - RMBS		12/01/2021	Paydown		7,596,095	7,596,095	7,968,779	7,937,685		(341,590)		(341,590)		7,596,095				154,527	02/01/2046
3140EU-J3-4	FN BC0281 - RMBS		12/01/2021	Paydown		5,283,469	5,283,469	5,563,327	5,562,146		(278,678)		(278,678)		5,283,469				97,409	03/01/2046
3140EV-VB-0	FN BC1509 - RMBS		12/01/2021	Paydown		2,161,137	2,161,137	2,255,687	2,240,086		(78,948)		(78,948)		2,161,137				32,624	08/01/2046
3140EW-XG-5	FN BC2478 - RMBS		12/01/2021	Paydown		517,011	517,011	555,302	547,112		(30,102)		(30,102)		517,011				13,351	02/01/2046
3140FO-HY-3	FN BC4746 - RMBS		12/01/2021	Paydown		4,333,373	4,333,373	4,504,677	4,479,060		(145,687)		(145,687)		4,333,373				64,984	10/01/2046
3140F9-WP-6	FN BD2453 - RMBS		12/01/2021	Paydown		3,895,679	3,895,679	3,850,939	3,855,385		40,293		40,293		3,895,679				60,974	01/01/2047
3140FC-S3-3	FN BD5037 - RMBS		12/01/2021	Paydown		4,969,858	4,969,858	5,093,716	5,087,013		(117,156)		(117,156)		4,969,858				105,063	02/01/2047
3140FC-S9-0	FN BD5043 - RMBS		12/01/2021	Paydown		2,649,754	2,649,754	2,642,923	2,642,979		6,775		6,775		2,649,754				43,203	02/01/2047
3140FD-CH-7	FN BD5471 - RMBS		12/01/2021	Paydown		15,305,616	15,305,616	15,922,624	15,823,402		(517,786)		(517,786)		15,305,616				232,817	08/01/2046
3140FQ-SG-3	FN BE5018 - RMBS		12/01/2021	Paydown		1,079,094	1,079,094	1,139,961	1,137,376		(58,283)		(58,283)		1,079,094				23,172	01/01/2045
3140FX-GJ-5	FN BF0200 - RMBS		12/01/2021	Paydown		3,565,166	3,565,166	3,732,144	3,729,927		(164,761)		(164,761)		3,565,166				63,029	11/01/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140FX-R8-7	FN BF0510 - RMBS		12/01/2021	Paydown		2,954,967	2,954,967	3,136,421			(181,453)		(181,453)		2,954,967				23,259	08/01/2050
3140GS-PD-8	FN BH4019 - RMBS		12/01/2021	Paydown		12,450,333	12,450,333	12,870,532	12,830,181		(379,848)		(379,848)		12,450,333				231,514	09/01/2047
3140GW-PL-1	FN BH7626 - RMBS		12/01/2021	Paydown		7,983,368	7,983,368	8,448,337	8,380,485		(397,117)		(397,117)		7,983,368				162,899	08/01/2047
3140GY-EM-7	FN BH9139 - RMBS		12/01/2021	Paydown		3,394,684	3,394,684	3,674,746			(280,061)		(280,061)		3,394,684				54,906	09/01/2047
3140H9-GH-0	FN BJ7399 - RMBS		12/01/2021	Paydown		4,518,281	4,518,281	4,654,536	4,624,281		(105,999)		(105,999)		4,518,281				92,352	11/01/2048
3140HB-FH-6	FN BJ9167 - RMBS		12/01/2021	Paydown		6,160,863	6,160,863	6,288,653	6,272,335		(111,472)		(111,472)		6,160,863				120,420	05/01/2048
3140J5-5E-5	FN BM1744 - RMBS		12/01/2021	Paydown		6,252,502	6,252,502	6,542,657	6,528,345		(275,842)		(275,842)		6,252,502				133,965	09/01/2047
3140J5-DS-5	FN BM1012 - RMBS		12/01/2021	Paydown		3,815,710	3,815,710	4,110,831	4,103,094		(287,384)		(287,384)		3,815,710				81,817	10/01/2045
3140J5-PJ-2	FN BM1324 - RMBS		12/01/2021	Paydown		3,547,221	3,547,221	3,757,560	3,746,652		(199,432)		(199,432)		3,547,221				63,065	06/01/2045
3140J7-2D-6	FN BM3471 - RMBS		12/01/2021	Paydown		931,909	931,909	1,012,650			(80,741)		(80,741)		931,909				16,523	01/01/2048
3140J7-S7-1	FN BM3241 - RMBS		12/01/2021	Paydown		6,035,336	6,035,336	6,060,326	6,058,580		(23,244)		(23,244)		6,035,336				91,658	02/01/2044
3140J7-WY-7	FN BM3362 - RMBS		12/01/2021	Paydown		2,220,630	2,220,630	2,345,627	2,340,800		(120,170)		(120,170)		2,220,630				52,050	01/01/2044
3140J7-YG-4	FN BM3410 - RMBS		12/01/2021	Paydown		3,644,545	3,644,545	3,577,918	3,580,573		63,972		63,972		3,644,545				54,680	12/01/2047
3140J8-A7-8	FN BM3629 - RMBS		12/01/2021	Paydown		7,332,150	7,332,150	7,727,399	7,722,534		(390,383)		(390,383)		7,332,150				127,503	03/01/2048
3140J8-JN-4	FN BM3868 - RMBS		12/01/2021	Paydown		4,042,296	4,042,296	4,164,986	4,162,849		(120,553)		(120,553)		4,042,296				80,865	09/01/2046
3140J9-5G-2	FN BM5346 - RMBS		12/01/2021	Paydown		4,183,957	4,183,957	4,550,054			(366,096)		(366,096)		4,183,957				39,540	12/01/2046
3140J9-BT-7	FN BM4549 - RMBS		12/01/2021	Paydown		2,466,976	2,466,976	2,638,315	2,634,669		(167,693)		(167,693)		2,466,976				50,561	11/01/2043
3140J9-FU-0	FN BM4678 - RMBS		12/01/2021	Paydown		6,227,165	6,227,165	6,260,246	6,251,821		(24,657)		(24,657)		6,227,165				114,507	11/01/2048
3140J9-L6-6	FN BM4848 - RMBS		12/01/2021	Paydown		2,040,907	2,040,907	2,176,436	2,173,655		(132,748)		(132,748)		2,040,907				42,954	12/01/2043
3140J9-ME-8	FN BM4856 - RMBS		12/01/2021	Paydown		4,889,636	4,889,636	5,056,571	5,054,902		(165,266)		(165,266)		4,889,636				100,824	04/01/2047
3140J9-UF-6	FN BM5081 - RMBS		12/01/2021	Paydown		3,117,959	3,117,959	3,384,447	3,376,773		(258,815)		(258,815)		3,117,959				62,029	11/01/2048
3140J9-VV-0	FN BM5127 - RMBS		12/01/2021	Paydown		3,677,620	3,677,620	4,020,673	4,025,982		(348,362)		(348,362)		3,677,620				67,090	03/01/2047
3140JV-DZ-2	FN B01019 - RMBS		12/01/2021	Paydown		19,354,993	19,354,993	19,908,424	19,772,839		(417,847)		(417,847)		19,354,993				346,514	08/01/2049
3140JW-BQ-2	FN B01846 - RMBS		12/01/2021	Paydown		4,583,566	4,583,566	4,871,471	4,826,654		(243,087)		(243,087)		4,583,566				88,643	08/01/2049
3140KB-5W-0	FN BP4460 - RMBS		12/01/2021	Paydown		6,125,247	6,125,247	6,346,330	6,329,186		(203,939)		(203,939)		6,125,247				78,106	06/01/2050
3140KG-5R-0	FN BP8955 - RMBS		12/01/2021	Paydown		6,685,377	6,685,377	7,036,360	7,015,097		(329,720)		(329,720)		6,685,377				100,173	08/01/2050
3140KH-LY-5	FN BP9342 - RMBS		12/01/2021	Paydown		17,548,250	17,548,250	18,335,180	18,271,648		(723,398)		(723,398)		17,548,250				184,003	07/01/2050
3140KH-MU-2	FN BP9370 - RMBS		12/01/2021	Paydown		10,472,892	10,472,892	10,819,807	10,793,534		(320,642)		(320,642)		10,472,892				77,351	07/01/2050
3140KK-LM-4	FN B00331 - RMBS		12/01/2021	Paydown		3,365,110	3,365,110	3,475,528	3,468,865		(103,755)		(103,755)		3,365,110				45,016	07/01/2050
3140KL-JH-6	FN B01163 - RMBS		12/01/2021	Paydown		3,444,541	3,444,541	3,558,642	3,550,336		(105,795)		(105,795)		3,444,541				21,062	08/01/2050
3140KN-KN-7	FN B03000 - RMBS		12/01/2021	Paydown		5,848,974	5,848,974	6,054,602	6,044,686		(195,711)		(195,711)		5,848,974				38,068	10/01/2050
3140KN-KS-6	FN B03004 - RMBS		12/01/2021	Paydown		5,476,171	5,476,171	5,692,651	5,685,730		(209,560)		(209,560)		5,476,171				41,024	10/01/2050
3140KQ-VE-8	FN BQ5112 - RMBS		12/01/2021	Paydown		4,419,339	4,419,339	4,594,732	4,588,394		(169,055)		(169,055)		4,419,339				30,664	11/01/2050
3140KS-JV-0	FN B06575 - RMBS		12/01/2021	Paydown		556,509	556,509	575,987			(19,478)		(19,478)		556,509				1,894	09/01/2051
3140KT-L7-8	FN BQ7549 - RMBS		12/01/2021	Paydown		5,282,691	5,282,691	5,478,728	5,472,524		(189,833)		(189,833)		5,282,691				35,819	11/01/2050
3140KT-UB-9	FN BQ7777 - RMBS		12/01/2021	Paydown		3,381,143	3,381,143	3,474,124			(91,788)		(91,788)		3,381,143				17,811	03/01/2036
3140KV-XN-5	FN BQ9684 - RMBS		12/01/2021	Paydown		3,817,337	3,817,337	4,038,624			(215,591)		(215,591)		3,817,337				29,127	01/01/2051
3140L2-5B-5	FN BR4441 - RMBS		12/01/2021	Paydown		3,557,015	3,557,015	3,657,612			(99,268)		(99,268)		3,557,015				21,210	03/01/2036
3140L4-CK-3	FN BR5473 - RMBS		12/01/2021	Paydown		985,065	985,065	1,020,774			(35,709)		(35,709)		985,065				13,823	03/01/2051
3140L6-WJ-9	FN BR7848 - RMBS		12/01/2021	Paydown		2,215,554	2,215,554	2,286,867			(71,313)		(71,313)		2,215,554				14,761	04/01/2036
3140LN-HS-9	FN BT0240 - RMBS		12/01/2021	Paydown		240,725	240,725	241,120			(395)		(395)		240,725				572	09/01/2051
3140M1-3G-7	FN BU0798 - RMBS		12/01/2021	Paydown		203,423	203,423	204,043			(620)		(620)		203,423				565	09/01/2051
3140M1-F2-5	FN BU0184 - RMBS		12/01/2021	Paydown		72,537	72,537	72,820			(283)		(283)		72,537				191	10/01/2051
3140M3-CP-3	FN BU1877 - RMBS		12/01/2021	Paydown		30,039	30,039	30,081			(42)		(42)		30,039				77	10/01/2051
3140Q7-CT-2	FN CA0081 - RMBS		12/01/2021	Paydown		4,110,062	4,110,062	4,248,777	4,229,753		(119,691)		(119,691)		4,110,062				52,079	08/01/2047
3140Q7-KA-4	FN CA0288 - RMBS		12/01/2021	Paydown		5,832,641	5,832,641	6,057,744	6,028,022		(195,381)		(195,381)		5,832,641				88,893	09/01/2047
3140Q7-KQ-9	FN CA0302 - RMBS		12/01/2021	Paydown		4,484,280	4,484,280	4,651,740	4,629,021		(144,740)		(144,740)		4,484,280				75,909	09/01/2047
3140Q7-SV-0	FN CA0531 - RMBS		12/01/2021	Paydown		8,464,595	8,464,595	8,763,501	8,721,665		(257,070)		(257,070)		8,464,595				134,556	10/01/2042
3140Q7-XR-3	FN CA0687 - RMBS		12/01/2021	Paydown		3,589,342	3,589,342	3,704,173	3,691,189		(101,847)		(101,847)		3,589,342				64,969	11/01/2042
3140Q8-WW-1	FN CA1560 - RMBS		12/01/2021	Paydown		3,378,213	3,378,213	3,543,429	3,515,000		(136,787)		(136,787)		3,378,213				73,704	04/01/2048
3140Q8-ZZ-1	FN CA1659 - RMBS		12/01/2021	Paydown		3,106,505	3,106,505	3,190,720	3,175,468		(68,963)		(68,963)		3,106,505				51,032	05/01/2048
3140Q9-A8-6	FN CA1830 - RMBS		12/01/2021	Paydown		4,897,501	4,897,501	4,984,737	4,969,814		(72,313)		(72,313)		4,897,501				101,774	05/01/2033
3140Q9-AA-1	FN CA1800 - RMBS		12/01/2021	Paydown		3,524,696	3,524,696	3,605,103	3,589,818		(65,122)		(65,122)		3,524,696				76,584	05/01/2048
3140Q9-NW-9	FN CA2204 - RMBS		12/01/2021	Paydown		4,039,969	4,039,969	4,200,305	4,174,293		(134,324)		(134,324)		4,039,969				86,561	08/01/2048
3140Q9-UH-4	FN CA2383 - RMBS		12/01/2021	Paydown		1,458,007	1,458,008	1,485,345	1,479,495		(21,488)		(21,488)		1,458,008				37,469	09/01/2048
3140Q9-V6-7	FN CA2436 - RMBS		12/01/2021	Paydown		558,171	558,171	565,366	563,692		(5,521)		(5,521)		558,171				6,813	10/01/2048
3140Q9-V7-5	FN CA2437 - RMBS		12/01/2021	Paydown		3,010,838	3,010,838	3,116,335	3,091,676		(80,838)		(80,838)		3,010,838				60,767	10/01/2048
3140QA-ME-7	FN CA3056 - RMBS		12/01/2021	Paydown		9,464,713	9,464,713	9,834,428	9,740,321		(275,608)		(275,608)		9,464,713				213,979	02/01/2049

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
31400A-NN-6	FN CA3096 - RMBS		12/01/2021	Paydown		1,646,235	1,646,235	1,723,402	1,704,848		(58,613)		(58,613)		1,646,235				34,509	02/01/2049
31400B-BN-7	FN CA3644 - RMBS		12/01/2021	Paydown		5,561,060	5,561,060	5,674,019	5,645,677		(84,616)		(84,616)		5,561,060				81,383	06/01/2049
31400B-ER-5	FN CA3743 - RMBS		12/01/2021	Paydown		1,612,059	1,612,059	1,672,008	1,656,376		(44,317)		(44,317)		1,612,059				28,681	06/01/2049
31400B-EV-6	FN CA3747 - RMBS		12/01/2021	Paydown		2,872,191	2,872,191	2,946,240	2,927,722		(55,531)		(55,531)		2,872,191				34,180	06/01/2049
31400B-TN-8	FN CA4156 - RMBS		12/01/2021	Paydown		20,161,138	20,161,138	21,008,536	20,856,651		(695,513)		(695,513)		20,161,138				336,344	09/01/2049
31400D-6P-4	FN CA6277 - RMBS		12/01/2021	Paydown		5,353,669	5,353,669	5,477,473	5,468,938		(115,268)		(115,268)		5,353,669				56,935	07/01/2050
31400D-6Y-5	FN CA6286 - RMBS		12/01/2021	Paydown		9,682,003	9,682,003	10,084,412	10,057,602		(375,599)		(375,599)		9,682,003				100,578	07/01/2050
31400D-UM-4	FN CA5987 - RMBS		12/01/2021	Paydown		6,795,009	6,795,009	7,103,969	7,077,054		(282,046)		(282,046)		6,795,009				49,220	06/01/2050
31400E-UR-1	FN CA6891 - RMBS		12/01/2021	Paydown		5,051,764	5,051,764	5,219,103	5,211,470		(159,707)		(159,707)		5,051,764				61,421	08/01/2050
31400E-US-9	FN CA6892 - RMBS		12/01/2021	Paydown		6,096,077	6,096,077	6,472,319	6,455,627		(359,551)		(359,551)		6,096,077				92,811	09/01/2050
31400F-EA-3	FN CA7328 - RMBS		12/01/2021	Paydown		6,689,051	6,689,051	6,990,581	6,982,880		(293,828)		(293,828)		6,689,051				55,045	10/01/2050
31400F-PZ-6	FN CA7639 - RMBS		12/01/2021	Paydown		3,456,318	3,456,318	3,571,888	3,569,486		(113,169)		(113,169)		3,456,318				39,834	11/01/2050
31400F-QN-2	FN CA7660 - RMBS		12/01/2021	Paydown		3,265,713	3,265,713	3,305,514	3,304,657		(38,943)		(38,943)		3,265,713				31,858	11/01/2050
31400G-LU-9	FN CA8438 - RMBS		12/01/2021	Paydown		5,667,666	5,667,666	5,928,467	5,920,412		(252,746)		(252,746)		5,667,666				46,955	01/01/2051
31400G-R7-4	FN CA8609 - RMBS		12/01/2021	Paydown		707,382	707,382	740,319			(32,937)		(32,937)		707,382				7,174	01/01/2051
31400G-YZ-4	FN CA8827 - RMBS		12/01/2021	Paydown		4,387,665	4,387,665	4,670,121			(275,041)		(275,041)		4,387,665				30,789	02/01/2051
31400H-PR-0	FN CA9431 - RMBS		12/01/2021	Paydown		613,983	613,983	633,266			(19,283)		(19,283)		613,983				5,100	03/01/2036
31400K-HZ-4	FN CB0247 - RMBS		12/01/2021	Paydown		3,718,096	3,718,096	3,823,830			(104,407)		(104,407)		3,718,096				20,394	04/01/2036
31400L-CB-0	FN CB0965 - RMBS		12/01/2021	Paydown		2,024,851	2,024,851	2,151,088			(126,237)		(126,237)		2,024,851				8,811	06/01/2036
31400L-YS-9	FN CB1620 - RMBS		12/01/2021	Paydown		263,793	263,793	264,617			(824)		(824)		263,793				561	09/01/2051
31400M-AP-9	FN CB1813 - RMBS		12/01/2021	Paydown		85,784	85,784	85,543			241		241		85,784				211	09/01/2051
31400M-KC-7	FN CB2090 - RMBS		12/01/2021	Paydown		155,741	155,741	159,872			(4,131)		(4,131)		155,741				324	11/01/2051
31400M-RZ-9	FN CB2303 - RMBS		12/01/2021	Paydown		136,647	136,647	140,469			(3,822)		(3,822)		136,647				285	11/01/2051
3140X3-BL-1	FN FM0042 - RMBS		12/01/2021	Paydown		4,119,469	4,119,469	4,429,072	4,433,833		(314,364)		(314,364)		4,119,469				64,000	08/01/2047
3140X4-5N-2	FN FM1752 - RMBS		12/01/2021	Paydown		1,867,623	1,867,623	1,967,570	1,965,711		(98,088)		(98,088)		1,867,623				30,888	02/01/2045
3140X4-H2-5	FN FM1148 - RMBS		12/01/2021	Paydown		11,319,412	11,319,412	11,620,084	11,610,733		(291,321)		(291,321)		11,319,412				168,126	12/01/2048
3140X4-MG-8	FN FM1258 - RMBS		12/01/2021	Paydown		7,817,241	7,817,241	8,253,297	8,185,113		(367,871)		(367,871)		7,817,241				165,069	07/01/2049
3140X5-CP-6	FN FM1877 - RMBS		12/01/2021	Paydown		7,370,520	7,370,520	7,759,775	7,759,258		(388,739)		(388,739)		7,370,520				129,782	01/01/2048
3140X5-T5-2	FN FM2371 - RMBS		12/01/2021	Paydown		2,069,971	2,069,971	2,200,638			(130,667)		(130,667)		2,069,971				22,723	01/01/2050
3140X5-YJ-6	FN FM2512 - RMBS		12/01/2021	Paydown		5,124,375	5,124,375	5,503,099	5,499,206		(374,831)		(374,831)		5,124,375				83,846	06/01/2045
3140X6-2N-0	FN FM3480 - RMBS		12/01/2021	Paydown		12,512,394	12,512,394	13,048,081	13,001,164		(488,770)		(488,770)		12,512,394				95,181	06/01/2050
3140X6-DT-5	FN FM2813 - RMBS		12/01/2021	Paydown		3,792,766	3,792,766	4,036,333			(243,567)		(243,567)		3,792,766				32,441	04/01/2048
3140X6-FL-0	FN FM2870 - RMBS		12/01/2021	Paydown		5,132,712	5,132,712	5,463,131	5,431,445		(298,732)		(298,732)		5,132,712				81,192	03/01/2050
3140X6-RR-4	FN FM3195 - RMBS		12/01/2021	Paydown		1,485,366	1,485,366	1,644,810	1,645,571		(160,205)		(160,205)		1,485,366				27,793	11/01/2045
3140X6-TB-7	FN FM3245 - RMBS		12/01/2021	Paydown		6,702,595	6,702,595	7,241,944	7,243,576		(540,982)		(540,982)		6,702,595				102,119	02/01/2047
3140X6-YM-7	FN FM3415 - RMBS		12/01/2021	Paydown		2,941,875	2,941,875	3,173,548	3,176,143		(234,267)		(234,267)		2,941,875				44,707	05/01/2047
3140X6-YS-4	FN FM3420 - RMBS		12/01/2021	Paydown		2,574,911	2,574,911	2,792,572	2,797,767		(222,856)		(222,856)		2,574,911				43,763	07/01/2046
3140X8-DY-0	FN FM4618 - RMBS		12/01/2021	Paydown		3,850,802	3,850,802	4,171,502			(320,700)		(320,700)		3,850,802				45,391	01/01/2048
3140X8-P3-5	FN FM4941 - RMBS		12/01/2021	Paydown		3,352,883	3,352,883	3,577,107	3,579,537		(226,655)		(226,655)		3,352,883				46,564	02/01/2047
3140X9-FF-7	FN FM5565 - RMBS		12/01/2021	Paydown		2,171,920	2,171,920	2,350,764			(178,844)		(178,844)		2,171,920				17,214	04/01/2048
3140X9-GS-8	FN FM5608 - RMBS		12/01/2021	Paydown		4,675,147	4,675,147	4,962,961			(278,486)		(278,486)		4,675,147				33,961	01/01/2051
3140X9-MG-7	FN FM5758 - RMBS		12/01/2021	Paydown		1,526,271	1,526,271	1,676,514			(150,242)		(150,242)		1,526,271				21,627	08/01/2047
3140XA-V4-1	FN FM6934 - RMBS		12/01/2021	Paydown		2,063,071	2,063,071	2,218,446			(155,375)		(155,375)		2,063,071				20,553	04/01/2051
3140XB-FD-7	FN FM7363 - RMBS		12/01/2021	Paydown		1,608,615	1,608,615	1,677,735			(69,120)		(69,120)		1,608,615				12,366	05/01/2041
3140XB-QT-0	FN FM7665 - RMBS		12/01/2021	Paydown		879,178	879,178	963,078			(83,900)		(83,900)		879,178				6,172	11/01/2047
3140XB-W9-7	FN FM7871 - RMBS		12/01/2021	Paydown		1,631,164	1,631,164	1,702,272			(71,109)		(71,109)		1,631,164				6,976	07/01/2036
3140XC-NJ-3	FN FM8492 - RMBS		12/01/2021	Paydown		3,025,656	3,025,656	3,298,438			(272,782)		(272,782)		3,025,656				20,850	07/01/2047
3140XD-CJ-3	FN FM9072 - RMBS		12/01/2021	Paydown		41,579	41,579	41,402			177		177		41,579				88	10/01/2051
31410A-H8-2	FN 883255 - RMBS		12/01/2021	Paydown		161,323	161,323	162,212	161,848		(525)		(525)		161,323				1,085	07/01/2036
31410D-W6-3	FN 886369 - RMBS		12/01/2021	Paydown		175,623	175,623	173,921	174,175		1,448		1,448		175,623				6,488	08/01/2036
31410K-7E-8	FN 890193 - RMBS		12/01/2021	Paydown		287,003	287,003	294,088	289,729		(2,726)		(2,726)		287,003				4,999	08/01/2025
31410K-HK-3	FN 889534 - RMBS		12/01/2021	Paydown		217,260	217,260	216,683	216,660		600		600		217,260				7,412	05/01/2038
31410L-C5-9	FN 890292 - RMBS		12/01/2021	Paydown		1,973,422	1,973,422	2,137,155	2,111,199		(137,777)		(137,777)		1,973,422				42,753	01/01/2041
31410L-DP-4	FN 890310 - RMBS		12/01/2021	Paydown		2,354,452	2,354,452	2,511,170	2,496,065		(141,613)		(141,613)		2,354,452				49,784	12/01/2040
31410L-L8-3	FN 890551 - RMBS		12/01/2021	Paydown		1,382,184	1,382,184	1,499,453	1,489,620		(107,436)		(107,436)		1,382,184				32,318	08/01/2041
31410L-NH-1	FN 890592 - RMBS		12/01/2021	Paydown		305,115	305,115	329,751	315,793		(10,678)		(10,678)		305,115				6,567	10/01/2026
31410L-VD-1	FN 890812 - RMBS		12/01/2021	Paydown		5,214,172	5,214,172	5,371,412	5,365,810		(151,638)		(151,638)		5,214,172				87,862	01/01/2047
31410M-YD-6	FN 891808 - RMBS		12/01/2021	Paydown		109,533	109,533	110,252	110,093		(560)		(560)		109,533				5,667	07/01/2036

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
31410P-6R-9	FN 893780 - RMBS		12/01/2021	Paydown		28,204	28,204	29,667	29,538		(1,334)		(1,334)		28,204				1,070	10/01/2036
31410Q-DB-4	FN 893898 - RMBS		12/01/2021	Paydown		212,073	212,073	223,075	222,051		(9,977)		(9,977)		212,073				9,025	10/01/2036
31410Y-UX-0	FN 901598 - RMBS		12/01/2021	Paydown		10,777	10,777	10,691	10,696		81		81		10,777				335	11/01/2036
31411B-EF-6	FN 902934 - RMBS		12/01/2021	Paydown		310,553	310,553	307,932	308,415		2,137		2,137		310,553				8,775	12/01/2036
31411F-UW-2	FN 906997 - RMBS		12/01/2021	Paydown		23,841	23,841	23,722	23,773		68		68		23,841				300	05/01/2037
31411F-VX-9	FN 907030 - RMBS		12/01/2021	Paydown		84,064	84,064	84,301	84,151		(87)		(87)		84,064				941	09/01/2037
31411J-WT-9	FN 909758 - RMBS		12/01/2021	Paydown		263,138	263,138	265,440	264,762		(1,624)		(1,624)		263,138				9,449	02/01/2037
31411R-GX-0	FN 912914 - RMBS		12/01/2021	Paydown		100,855	100,855	99,804	100,022		833		833		100,855				3,220	06/01/2037
31411U-AZ-4	FN 914524 - RMBS		12/01/2021	Paydown		32,926	32,926	33,090	32,978		(52)		(52)		32,926				541	04/01/2037
31411U-N6-4	FN 914913 - RMBS		12/01/2021	Paydown		163,139	163,139	164,031	163,384		(245)		(245)		163,139				2,075	04/01/2037
31411U-XT-3	FN 915190 - RMBS		12/01/2021	Paydown		71,429	71,429	71,781	71,546		(117)		(117)		71,429				1,451	04/01/2037
31411X-YZ-2	FN 917928 - RMBS		12/01/2021	Paydown		281,586	281,586	277,956	278,585		3,001		3,001		281,586				11,295	05/01/2037
31411Y-BY-8	FN 918155 - RMBS		12/01/2021	Paydown		118,832	118,832	118,869	118,832						118,832				1,836	05/01/2037
31412M-AC-2	FN 928903 - RMBS		12/01/2021	Paydown		395,186	395,186	418,033	414,639		(19,452)		(19,452)		395,186				8,102	12/01/2037
31412Q-7B-9	FN 932490 - RMBS		12/01/2021	Paydown		870,491	870,491	878,856	876,785		(6,294)		(6,294)		870,491				19,493	02/01/2040
31412Q-YV-5	FN 932324 - RMBS		12/01/2021	Paydown		2,286,936	2,286,936	2,443,806	2,427,704		(140,768)		(140,768)		2,286,936				55,512	12/01/2039
31412X-ES-9	FN 937645 - RMBS		12/01/2021	Paydown		133,583	133,583	131,892	132,297		1,286		1,286		133,583				3,386	06/01/2037
31412X-J3-9	FN 937782 - RMBS		12/01/2021	Paydown		239,181	239,181	236,565	237,117		2,064		2,064		239,181				8,844	07/01/2037
31412X-JC-9	FN 937759 - RMBS		12/01/2021	Paydown		288,556	288,556	285,460	286,257		2,299		2,299		288,556				10,332	06/01/2037
31412X-S6-2	FN 938041 - RMBS		12/01/2021	Paydown		134,816	134,816	133,462	133,776		1,039		1,039		134,816				5,754	07/01/2037
31413C-F4-6	FN 941287 - RMBS		12/01/2021	Paydown		187,544	187,544	185,170	185,737		1,807		1,807		187,544				6,082	07/01/2037
31413C-GJ-2	FN 941301 - RMBS		12/01/2021	Paydown		138,025	138,025	136,283	136,659		1,365		1,365		138,025				4,746	07/01/2037
31413H-SC-3	FN 946115 - RMBS		12/01/2021	Paydown		146,978	146,978	147,541	147,270		(292)		(292)		146,978				1,313	09/01/2037
31413K-ZJ-3	FN 948145 - RMBS		12/01/2021	Paydown		141,488	141,489	148,828	147,360		(5,872)		(5,872)		141,489				6,223	11/01/2037
31413N-XU-4	FN 950791 - RMBS		12/01/2021	Paydown		179,330	179,330	179,751	179,587		(256)		(256)		179,330				4,060	10/01/2037
31413N-Y6-6	FN 950833 - RMBS		12/01/2021	Paydown		95,195	95,195	99,010	98,061		(2,866)		(2,866)		95,195				4,253	11/01/2037
31414C-AL-2	FN 961811 - RMBS		12/01/2021	Paydown		369,437	369,437	360,519	362,179		7,259		7,259		369,437				8,224	03/01/2038
31414S-T5-2	FN 974972 - RMBS		12/01/2021	Paydown		269,130	269,130	266,522	266,961		2,169		2,169		269,130				7,859	04/01/2038
31415R-YR-9	FN 987320 - RMBS		12/01/2021	Paydown		33,445	33,445	35,180	35,083		(1,638)		(1,638)		33,445				1,539	09/01/2038
31415X-HN-4	FN 992237 - RMBS		12/01/2021	Paydown		132,468	132,468	137,932	137,343		(4,875)		(4,875)		132,468				5,791	11/01/2038
31415Y-LS-6	FN 993237 - RMBS		12/01/2021	Paydown		244,704	244,704	251,281	246,977		(2,273)		(2,273)		244,704				5,800	07/01/2024
31416H-5E-1	FN AA0844 - RMBS		12/01/2021	Paydown		13,018	13,018	13,521	13,470		(451)		(451)		13,018				401	12/01/2038
31416N-BX-9	FN AA4553 - RMBS		12/01/2021	Paydown		159,038	159,038	163,797	160,801		(1,762)		(1,762)		159,038				3,428	08/01/2024
31416N-YK-2	FN AA5213 - RMBS		12/01/2021	Paydown		166,155	166,155	169,634	168,455		(2,300)		(2,300)		166,155				3,855	03/01/2039
31416P-FJ-1	FN AA5568 - RMBS		12/27/2021	Paydown		50,354	50,354	51,180	50,582		(228)		(228)		50,354				1,706	06/01/2024
31416P-RL-3	FN AA5890 - RMBS		12/01/2021	Paydown		175,723	175,723	179,155	179,202		(3,479)		(3,479)		175,723				5,306	07/01/2039
31416Q-7M-1	FN AA7199 - RMBS		12/01/2021	Paydown		493,899	493,899	501,477	496,126		(2,227)		(2,227)		493,899				9,154	05/01/2024
31416R-Q7-1	FN AA7677 - RMBS		12/01/2021	Paydown		963,770	963,770	985,455	982,937		(19,168)		(19,168)		963,770				26,429	06/01/2039
31416R-S6-1	FN AA7740 - RMBS		12/01/2021	Paydown		90,997	90,997	92,376	91,417		(420)		(420)		90,997				2,192	05/01/2024
31416S-SX-0	FN AA8633 - RMBS		12/01/2021	Paydown		683,191	683,191	700,697	696,883		(13,692)		(13,692)		683,191				14,826	07/01/2039
31416S-US-8	FN AA8692 - RMBS		12/01/2021	Paydown		774,841	774,841	772,299	772,586		2,255		2,255		774,841				16,451	06/01/2024
31416S-XS-5	FN AA8788 - RMBS		12/01/2021	Paydown		789,590	789,590	796,715	791,111		(1,521)		(1,521)		789,590				18,702	07/01/2024
31416V-DT-8	FN AB0113 - RMBS		12/01/2021	Paydown		584,403	584,403	639,100	630,992		(46,589)		(46,589)		584,403				16,636	04/01/2035
31416W-T5-1	FN AB1471 - RMBS		12/01/2021	Paydown		2,776,528	2,776,528	3,000,386	2,970,123		(193,595)		(193,595)		2,776,528				45,672	09/01/2040
31416W-ZW-5	FN AB1656 - RMBS		12/01/2021	Paydown		2,651,534	2,651,534	2,815,183	2,801,290		(149,756)		(149,756)		2,651,534				43,088	10/01/2040
31416X-KK-5	FN AB2097 - RMBS		12/01/2021	Paydown		2,518,768	2,518,768	2,585,280	2,574,660		(55,892)		(55,892)		2,518,768				63,048	01/01/2041
31416Y-3B-2	FN AB3493 - RMBS		12/01/2021	Paydown		605,405	605,405	657,053	653,071		(47,666)		(47,666)		605,405				15,217	09/01/2041
31417A-MM-8	FN AB3963 - RMBS		12/01/2021	Paydown		1,202,401	1,202,401	1,233,588	1,223,984		(21,583)		(21,583)		1,202,401				22,694	11/01/2041
31417B-JC-2	FN AB4758 - RMBS		12/01/2021	Paydown		5,479,685	5,479,685	5,739,970	5,718,857		(239,172)		(239,172)		5,479,685				84,121	03/01/2042
31417C-6Q-3	FN AB6278 - RMBS		12/01/2021	Paydown		1,407,149	1,407,149	1,459,587	1,430,561		(23,412)		(23,412)		1,407,149				17,802	09/01/2027
31417C-DM-4	FN AB5507 - RMBS		12/01/2021	Paydown		379,375	379,375	402,967	395,334		(15,959)		(15,959)		379,375				9,316	06/01/2042
31417C-GK-5	FN AB5601 - RMBS		12/01/2021	Paydown		989,163	989,163	1,044,804	1,038,035		(48,872)		(48,872)		989,163				17,288	07/01/2042
31417D-2R-3	FN AB7083 - RMBS		12/01/2021	Paydown		1,775,663	1,775,663	1,843,083	1,808,778		(33,115)		(33,115)		1,775,663				22,283	11/01/2027
31417D-BF-9	FN AB6337 - RMBS		12/01/2021	Paydown		2,697,620	2,697,620	2,802,152	2,748,411		(50,791)		(50,791)		2,697,620				34,105	10/01/2027
31417D-BY-8	FN AB6354 - RMBS		12/01/2021	Paydown		1,510,778	1,510,778	1,597,648	1,574,211		(63,433)		(63,433)		1,510,778				17,541	09/01/2042
31417D-QY-2	FN AB6770 - RMBS		12/01/2021	Paydown		1,747,369	1,747,369	1,835,283	1,812,197		(64,828)		(64,828)		1,747,369				23,608	10/01/2042
31417D-RT-2	FN AB6797 - RMBS		12/01/2021	Paydown		2,767,193	2,767,193	2,911,606	2,872,088		(104,895)		(104,895)		2,767,193				44,458	10/01/2042
31417E-CP-4	FN AB7277 - RMBS		12/01/2021	Paydown		4,028,478	4,028,478	4,248,786	4,190,693		(162,215)		(162,215)		4,028,478				52,084	12/01/2042

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
31417F-U6-3	FN AB8704 - RMBS		12/01/2021	Paydown		1,486,531	1,486,531	1,535,308	1,525,465		(38,934)		(38,934)		1,486,531				22,448	03/01/2043
31417G-JE-7	FN AB9260 - RMBS		12/01/2021	Paydown		3,061,356	3,061,356	3,171,373	3,162,880		(101,524)		(101,524)		3,061,356				50,847	05/01/2043
31417G-T5-5	FN AB9571 - RMBS		12/01/2021	Paydown		1,432,171	1,432,171	1,486,493	1,475,760		(43,589)		(43,589)		1,432,171				22,115	06/01/2043
31417G-XE-1	FN AB9676 - RMBS		12/01/2021	Paydown		3,203,256	3,203,256	3,346,401	3,337,183		(133,928)		(133,928)		3,203,256				45,706	06/01/2043
31417H-B5-2	FN AB9959 - RMBS		12/01/2021	Paydown		3,826,423	3,826,423	4,064,379	4,035,120		(208,697)		(208,697)		3,826,423				76,561	07/01/2043
31417K-YJ-0	FN AC1612 - RMBS		12/01/2021	Paydown		1,062,324	1,062,324	1,085,479	1,082,802		(20,479)		(20,479)		1,062,324				27,428	08/01/2039
31417M-S2-0	FN AC3236 - RMBS		12/01/2021	Paydown		174,278	174,278	179,370	178,394		(4,116)		(4,116)		174,278				4,623	09/01/2039
31417V-N6-6	FN AC8512 - RMBS		12/01/2021	Paydown		1,384,468	1,384,469	1,503,230	1,491,649		(107,180)		(107,180)		1,384,469				30,160	12/01/2039
31417Y-RW-9	FN MA0500 - RMBS		12/01/2021	Paydown		448,912	448,912	465,817	464,353		(15,441)		(15,441)		448,912				13,742	08/01/2040
31418B-3T-1	FN MA2609 - RMBS		12/01/2021	Paydown		12,199,981	12,199,981	12,781,386	12,680,461		(480,480)		(480,480)		12,199,981				212,310	05/01/2046
31418B-6G-6	FN MA2670 - RMBS		12/01/2021	Paydown		4,230,979	4,230,979	4,392,285	4,365,479		(134,499)		(134,499)		4,230,979				57,322	07/01/2046
31418C-KZ-6	FN MA3011 - RMBS		12/01/2021	Paydown		4,541,741	4,541,741	4,660,962	4,643,672		(101,931)		(101,931)		4,541,741				70,096	05/01/2037
31418C-NF-7	FN MA3089 - RMBS		12/01/2021	Paydown		11,465,557	11,465,557	11,922,388	11,843,279		(377,722)		(377,722)		11,465,557				192,536	08/01/2037
31418C-NS-9	FN MA3100 - RMBS		12/01/2021	Paydown		2,939,940	2,939,940	2,993,686	2,985,805		(45,865)		(45,865)		2,939,940				39,139	08/01/2037
31418C-PM-0	FN MA3127 - RMBS		12/01/2021	Paydown		3,155,492	3,155,492	3,239,063	3,224,607		(69,115)		(69,115)		3,155,492				43,169	09/01/2037
31418D-2V-3	FN MA4387 - RMBS		12/01/2021	Paydown		3,142,046	3,142,046	3,207,189			(65,143)		(65,143)		3,142,046				17,335	07/01/2041
31418D-6L-1	FN MA4474 - RMBS		12/01/2021	Paydown		413,338	413,338	422,218			(8,880)		(8,880)		413,338				1,116	11/01/2041
31418D-RW-4	FN MA4100 - RMBS		12/01/2021	Paydown		1,941,130	1,941,130	2,008,463	2,004,409		(63,279)		(63,279)		1,941,130				20,160	08/01/2050
31418D-Y8-9	FN MA4334 - RMBS		12/01/2021	Paydown		744,778	744,778	777,478			(32,700)		(32,700)		744,778				7,237	05/01/2041
31418D-YH-9	FN MA4311 - RMBS		12/01/2021	Paydown		3,359,356	3,359,356	3,450,032			(87,906)		(87,906)		3,359,356				19,746	04/01/2041
31418D-Z6-2	FN MA4364 - RMBS		12/01/2021	Paydown		2,496,844	2,496,844	2,545,415			(48,571)		(48,571)		2,496,844				16,089	06/01/2041
31418D-ZX-3	FN MA4357 - RMBS		12/01/2021	Paydown		2,661,833	2,661,833	2,796,172			(134,339)		(134,339)		2,661,833				29,093	06/01/2051
31418E-AC-4	FN MA4502 - RMBS		12/01/2021	Paydown		29,781	29,781	30,982			(1,201)		(1,201)		29,781				62	12/01/2041
31418M-2L-5	FN AD0778 - RMBS		12/01/2021	Paydown		1,092,580	1,092,580	1,140,893	1,111,705		(19,125)		(19,125)		1,092,580				25,216	01/01/2025
31418M-7A-4	FN AD0888 - RMBS		12/01/2021	Paydown		1,424,599	1,424,599	1,492,601	1,450,370		(25,771)		(25,771)		1,424,599				32,110	04/01/2025
31418M-RD-6	FN AD0483 - RMBS		12/01/2021	Paydown		1,220,996	1,220,996	1,277,848	1,242,046		(21,051)		(21,051)		1,220,996				26,385	12/01/2024
31418M-RE-4	FN AD0484 - RMBS		12/01/2021	Paydown		1,032,078	1,032,078	1,080,134	1,051,094		(19,016)		(19,016)		1,032,078				24,418	12/01/2024
31418N-A7-5	FN AD0929 - RMBS		12/01/2021	Paydown		1,092,737	1,092,737	1,129,104	1,106,634		(13,897)		(13,897)		1,092,737				25,238	04/01/2025
31418N-ET-3	FN AD1045 - RMBS		12/01/2021	Paydown		657,906	657,906	661,915	661,364		(3,458)		(3,458)		657,906				14,072	02/01/2040
31418N-XX-3	FN AD1593 - RMBS		12/01/2021	Paydown		1,694,300	1,694,300	1,825,343	1,812,716		(118,417)		(118,417)		1,694,300				38,509	02/01/2040
31418N-YF-1	FN AD1609 - RMBS		12/01/2021	Paydown		311,290	311,290	317,711	313,039		(1,749)		(1,749)		311,290				6,497	02/01/2025
31418P-E2-7	FN AD1952 - RMBS		12/01/2021	Paydown		2,081,074	2,081,074	2,199,760	2,187,421		(106,348)		(106,348)		2,081,074				38,436	02/01/2040
31418P-Q2-4	FN AD2272 - RMBS		12/01/2021	Paydown		912,472	912,472	971,426	967,275		(54,803)		(54,803)		912,472				24,743	03/01/2040
31418P-S7-1	FN AD2341 - RMBS		12/01/2021	Paydown		2,304,814	2,304,814	2,466,871	2,451,312		(146,498)		(146,498)		2,304,814				46,510	03/01/2040
31418Q-NZ-2	FN AD3107 - RMBS		12/01/2021	Paydown		683,292	683,292	725,678	717,223		(33,931)		(33,931)		683,292				15,809	04/01/2040
31418R-XS-5	FN AD4288 - RMBS		12/01/2021	Paydown		1,194,972	1,194,972	1,240,530	1,246,714		(51,742)		(51,742)		1,194,972				36,106	04/01/2040
31418T-UG-0	FN AD5982 - RMBS		12/01/2021	Paydown		277,257	277,257	290,037	289,653		(12,396)		(12,396)		277,257				5,059	05/01/2040
31418U-VU-5	FN AD6926 - RMBS		12/01/2021	Paydown		2,258,636	2,258,636	2,454,503	2,437,315		(178,678)		(178,678)		2,258,636				57,571	06/01/2040
31418V-UA-8	FN AD7776 - RMBS		12/01/2021	Paydown		1,493,735	1,493,735	1,627,704	1,616,281		(122,546)		(122,546)		1,493,735				31,909	08/01/2040
31418W-PG-9	FN AD8522 - RMBS		12/01/2021	Paydown		861,461	861,461	913,418	906,008		(44,547)		(44,547)		861,461				17,502	08/01/2040
31418X-U3-0	FN AD9601 - RMBS		12/01/2021	Paydown		751,454	751,454	789,174	779,649		(28,195)		(28,195)		751,454				14,204	08/01/2040
31419A-4G-9	FN AE0822 - RMBS		12/01/2021	Paydown		711,607	711,607	768,980	763,975		(52,368)		(52,368)		711,607				14,922	02/01/2041
31419A-K2-2	FN AE0312 - RMBS		12/01/2021	Paydown		591,817	591,817	609,433	603,947		(12,130)		(12,130)		591,817				11,165	09/01/2040
31419A-U8-8	FN AE0606 - RMBS		12/01/2021	Paydown		873,178	873,178	929,388	924,592		(51,414)		(51,414)		873,178				14,917	11/01/2040
31419C-3V-3	FN AE2611 - RMBS		12/01/2021	Paydown		846,983	846,983	858,364	855,984		(9,002)		(9,002)		846,983				13,806	09/01/2040
31419D-XM-8	FN AE3383 - RMBS		12/01/2021	Paydown		2,953,395	2,953,395	3,120,907	3,104,801		(151,407)		(151,407)		2,953,395				62,574	11/01/2040
31419E-2E-8	FN AE4372 - RMBS		12/01/2021	Paydown		3,699,845	3,699,845	3,916,633	3,897,030		(197,185)		(197,185)		3,699,845				63,614	10/01/2040
31419E-YL-7	FN AE4314 - RMBS		12/01/2021	Paydown		1,471,321	1,471,321	1,603,511	1,592,082		(120,761)		(120,761)		1,471,321				30,226	09/01/2040
31419G-WX-8	FN AE6061 - RMBS		12/01/2021	Paydown		1,764,516	1,764,516	1,889,963	1,878,294		(113,778)		(113,778)		1,764,516				40,646	10/01/2040
31419H-XN-7	FN AE6984 - RMBS		12/01/2021	Paydown		408,227	408,227	422,642	420,100		(11,873)		(11,873)		408,227				6,827	10/01/2040
31421A-FF-5	FN MC0165 - RMBS		12/01/2021	Paydown		643,425	643,425	653,479	650,967		(7,542)		(7,542)		643,425				20,733	09/01/2039
31421A-FG-3	FN MC0166 - RMBS		12/01/2021	Paydown		154,835	154,835	157,036	156,560		(1,725)		(1,725)		154,835				3,523	09/01/2039
31421A-FY-4	FN MC0182 - RMBS		12/01/2021	Paydown		63,531	63,531	64,871	64,612		(1,081)		(1,081)		63,531				1,726	10/01/2039
31421A-GV-9	FN MC0211 - RMBS		12/01/2021	Paydown		296,239	296,239	303,737	302,359		(6,120)		(6,120)		296,239				9,548	12/01/2039
31421A-GZ-0	FN MC0215 - RMBS		12/01/2021	Paydown		27,704	27,704	28,370	28,249		(546)		(546)		27,704				681	12/01/2039
31421A-H8-9	FN MC0254 - RMBS		12/01/2021	Paydown		134,039	134,039	136,427	135,866		(1,827)		(1,827)		134,039				5,146	03/01/2040
31421A-L9-2	FN MC0351 - RMBS		12/01/2021	Paydown		241,115	241,115	248,688	246,180		(5,064)		(5,064)		241,115				4,219	09/01/2040
31421A-MK-6	FN MC0361 - RMBS		12/01/2021	Paydown		836,241	836,241	861,327	854,363		(18,122)		(18,122)		836,241				17,670	09/01/2040

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
31421A-Q6-3	FN MC0476 - RMBS		12/01/2021	Paydown		597,254	597,254	620,957	612,122		(14,869)		(14,869)		597,254				10,100	05/01/2041
31421A-SK-0	FN MC0521 - RMBS		12/01/2021	Paydown		533,839	533,839	559,780	546,503		(12,664)		(12,664)		533,839				10,154	09/01/2041
442435-4X-8	HOUSTON TEX UTIL SYS REV		05/15/2021	Maturity @ 100.00		8,100,000	8,100,000	8,100,000	8,100,000						8,100,000				118,382	05/15/2021
452024-GS-5	ILLINOIS MUN ELEC AGY PWR SUPPLY SYS REV		02/01/2021	Maturity @ 100.00		4,715,000	4,715,000	5,567,236	4,724,360		(9,360)		(9,360)		4,715,000				144,468	02/01/2021
454898-NU-7	INDIANA MUN PWR AGY PWR SUPPLY SYS REV		01/01/2021	Call @ 100.00		3,880,000	3,880,000	3,972,693	3,889,153		(13)		(13)		3,889,140		(9,140)	(9,140)		01/01/2022
485428-ZX-7	KANSAS ST DEV FIN AUTH REV		05/01/2021	Call @ 100.00		805,000	805,000	753,375	786,023		1,012		1,012		787,035		17,965	17,965	21,618	05/01/2026
491552-UY-9	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV		07/01/2021	Call @ 100.00		5,395,000	5,395,000	5,665,593	5,503,052		(11,154)		(11,154)		5,491,898		(96,898)	(96,898)	282,914	07/01/2025
56052E-5X-2	MAINE ST HSG AUTH MTG PUR		04/12/2021	Call @ 100.00		465,000	465,000	465,000	465,000						465,000				7,297	11/15/2027
57419R-D6-9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/25/2021	Call @ 100.00		395,000	395,000	409,026	402,720		(615)		(615)		402,105		(7,105)	(7,105)	4,756	09/01/2047
57419R-L7-8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/25/2021	Call @ 100.00		750,000	750,000	750,000	750,000						750,000				15,211	09/01/2037
575831-FU-1	MASSACHUSETTS ST COLLEGE BLDG AUTH REV		09/24/2021	CORPORATE ACTION		35,000	35,000	35,000	35,000						35,000				660	05/01/2033
575832-P3-8	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ		05/01/2021	Call @ 100.00		1,070,000	1,070,000	1,066,929	1,068,962		71		71		1,069,033		967	967	28,269	05/01/2025
57586N-S5-1	MASSACHUSETTS ST HSG FIN AGY		04/01/2021	Call @ 100.00		50,000	50,000	50,000	50,000						50,000				17	12/01/2047
57587A-TG-3	MASSACHUSETTS ST HSG FIN AGY HSG REV		10/22/2021	Call @ 100.00		2,337,152	2,335,000	2,335,000	2,335,000						2,335,000				82,196	06/01/2046
60416Q-FW-9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Call @ 100.00		171,324	171,324	171,324	171,324						171,324				2,181	09/01/2041
60416Q-GK-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Call @ 100.00		873,785	873,785	873,785	873,785						873,785				12,275	08/01/2046
60416Q-HF-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Call @ 100.00		1,065,342	1,065,342	1,065,342	1,065,342						1,065,342				20,057	09/01/2048
60416S-G3-8	MINNESOTA ST HSG FIN AGY		12/01/2021	Call @ 100.00		1,335,000	1,335,000	1,335,000	1,335,000						1,335,000				58,945	07/01/2033
60416S-W3-0	MINNESOTA ST HSG FIN AGY		12/01/2021	Call @ 100.00		850,000	850,000	850,000	850,000						850,000				22,364	01/01/2040
60637B-CR-9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		03/22/2021	Various		974,219	974,219	974,219	974,219						974,219				7,369	10/01/2034
63607V-AA-4	NATIONAL FIN AUTH N H FED LEASE REV		10/01/2021	Call @ 100.00		55,000	55,000	55,000	55,000						55,000				933	07/01/2035
647677-AF-0	NEW ORLEANS NAVY HOUSING LLC		09/14/2021	Call @ 100.00		500,000	500,000	500,000	500,000						500,000				6,513	12/15/2029
64990E-K2-2	NEW YORK STATE DORMITORY AUTHORITY		08/13/2021	Call @ 100.00		3,205,699	3,015,000	3,015,000	3,015,000						3,015,000				287,242	02/15/2024
64990E-K3-0	NEW YORK STATE DORMITORY AUTHORITY		08/13/2021	Call @ 100.00		13,083,545	11,985,000	11,985,000	11,985,000						11,985,000				1,494,237	02/15/2025
64990G-GK-2	NEW YORK STATE DORMITORY AUTHORITY		11/02/2021	MARKETAXESS CORPORATION		4,564,760	4,000,000	3,980,000	3,980,748		283		283		3,981,031		583,729	583,729	248,949	08/01/2048
677071-AF-9	OHANA MILITARY COMMUNITIES LLC		10/01/2021	Paydown		359,511	359,515	359,515	359,515						359,515		(4)	(4)	15,358	10/01/2026
677377-2M-4	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		06/01/2021	Call @ 100.00		2,780,000	2,780,000	2,780,000	2,780,000						2,780,000				35,949	11/01/2041
677756Q-NS-2	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2021	Call @ 100.00		750,320	750,320	750,320	750,320						750,320				11,948	09/01/2037
677756Q-XP-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2021	Call @ 100.00		396,388	396,388	396,388	396,388						396,388				8,046	04/01/2040
73474T-AL-4	PORT MORROW ORE TRANSMISSION FACS REV		09/01/2021	Maturity @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				71,280	09/01/2021
79771F-AA-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		11/01/2021	Call @ 100.00		40,000	40,000	40,000	40,000						40,000				1,161	11/01/2041
880591-EL-2	TENNESSEE VALLEY AUTHORITY		02/15/2021	Maturity @ 100.00		50,000,000	50,000,000	50,598,250	50,008,936		(8,936)		(8,936)		50,000,000				968,750	02/15/2021
91412G-QC-2	UNIVERSITY CALIF REVS		05/15/2021	Maturity @ 100.00		6,200,000	6,200,000	6,236,935	6,202,583		(2,583)		(2,583)		6,200,000				71,300	05/15/2021
914713-C8-3	UNIVERSITY N C CHAPEL HILL REV		06/17/2021	Call @ 100.00		27,000,000	27,000,000	27,000,000	27,000,000						27,000,000				846,279	12/01/2039
92812U-K5-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C		12/01/2021	Paydown		847,674	847,674	818,235	820,288		27,386		27,386		847,674		1	1	12,841	04/25/2042
92812U-M2-1	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		12/27/2021	Call @ 100.00		1,791,777	1,791,777	1,791,777	1,791,777						1,791,777				38,348	10/25/2043
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		12/27/2021	Call @ 100.00		470,029	470,029	470,029	470,029						470,029				8,003	10/25/2037
92812U-Q6-8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		12/27/2021	Call @ 100.00		1,459,935	1,459,935	1,459,935	1,459,935						1,459,935				22,107	06/25/2041
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		05/01/2021	Call @ 100.00		1,265,000	1,265,000	1,315,233	1,281,625		(898)		(898)		1,280,728		(15,728)	(15,728)	36,053	05/01/2026
3199999. Subtotal - Bonds - U.S. Special Revenues						2,089,403,385	2,087,423,900	2,173,449,898	2,044,406,391		(62,937,696)		(62,937,696)		2,087,575,300		536,689	536,689	38,026,017	XXX
02079K-AA-5	ALPHABET INC		05/19/2021	Maturity @ 100.00		5,550,000	5,550,000	6,085,742	5,591,867		(41,867)		(41,867)		5,550,000				100,594	05/19/2021
02665W-BG-5	AMERICAN HONDA FINANCE CORP		09/09/2021	Maturity @ 100.00		21,150,000	21,150,000	21,073,365	21,138,965		11,035		11,035		21,150,000				359,550	09/09/2021
02665W-CD-1	AMERICAN HONDA FINANCE CORP		02/12/2021	Maturity @ 100.00		26,750,000	26,750,000	26,712,550	26,748,522		1,478		1,478		26,750,000				354,438	02/12/2021
02666Q-J7-9	AMERICAN HONDA FINANCE CORP		09/20/2021	Maturity @ 100.00		25,000,000	25,000,000	24,934,000	24,994,507		5,493		5,493		25,000,000				950,000	09/20/2021
037833-BS-8	APPLE INC		01/28/2021	Call @ 100.00		38,450,000	38,450,000	38,549,201	38,450,927		(1,228)		(1,228)		38,449,700		300	300	372,484	02/23/2021
037833-CC-2	APPLE INC		07/04/2021	Call @ 100.00		12,295,000	12,295,000	12,277,910	12,292,905		1,791		1,791		12,294,697		303	303	174,691	08/04/2021
05565E-AF-2	BMW US CAPITAL LLC		04/11/2021	Maturity @ 100.00		3,540,000	3,540,000	3,531,115	3,539,489		511		511		3,540,000				35,400	04/11/2021
05565S-AA-2	BNSF RAILWAY CO - ABS		10/01/2021	Paydown		1,297,319	1,297,319	1,297,319	1,297,319						1,297,319				36,544	04/01/2024
05568B-AA-6	BNSF RAILWAY CO - ABS		07/15/2021	Paydown		2,225,304	2,225,304	2,240,521	2,225,304						2,225,304				63,720	01/15/2024
05568D-AA-2	BNSF 2006-3 CTF - ABS		10/01/2021	Paydown		670,424	670,424	670,424	670,424						670,424				17,928	04/01/2024
06051G-HH-5	BANK OF AMERICA CORP		05/14/2021	Call @ 100.00		31,000,000	31,000,000	31,000,000	31,000,000						31,000,000				542,345	05/17/2022
06367T-JX-9	BANK OF MONTREAL	C	08/27/2021	Maturity @ 100.00		10,000,000	10,000,000	9,981,100	9,997,418		2,582		2,582		10,000,000				190,000	08/27/2021
06406F-AA-1	BANK OF NEW YORK MELLON CORP		03/15/2021	Call @ 100.00		3,335,000	3,335,000	3,331,698	3,334,812		132		132		3,334,944		56	56	34,740	04/15/2021
06406H-BU-2	BANK OF NEW YORK MELLON CORP		02/01/2021	Maturity @ 100.00		15,000,000	15,000,000	14,974,500	14,999,745		255		255		15,000,000				311,250	02/01/2021
07274E-AF-0	BAYER US FINANCE LLC		10/08/2021	Maturity @ 100.00		5,000,000	5,000,000	5,059,000	5,007,181		(7,181)		(7,181)		5,000,000				150,000	10/08/2021
072863-AD-5	BAYLOR SCOTT & WHITE HOLDINGS		11/15/2021	Maturity @ 100.00		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				87,615	11/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07330N-AQ-8	TRUIST BANK		12/15/2021	Call @ 100.00		10,000,000	10,000,000	9,993,100	9,998,473		1,402		1,402		9,999,875		125	125	371,875	01/15/2022
084670-BC-1	BERKSHIRE HATHAWAY INC		08/15/2021	Maturity @ 100.00		35,000,000	35,000,000	34,934,548	34,995,300		4,700		4,700		35,000,000				1,312,500	08/15/2021
09247X-AH-4	BLACKROCK INC		05/24/2021	Maturity @ 100.00		30,000,000	30,000,000	29,828,400	29,991,815		8,185		8,185		30,000,000				637,500	05/24/2021
097023-BS-3	BOEING CO		05/03/2021	CHASE SECURITIES		4,615,300	5,000,000	4,836,250	4,851,529		1,237		1,237		4,852,765		(237,465)	(237,465)	65,625	06/15/2046
097023-BU-8	BOEING CO		07/28/2021	CITIGROUP GLOBAL MARKETS INC.		10,423,400	10,000,000	9,769,800	9,850,566		12,744		12,744		9,863,310		560,090	560,090	255,889	03/01/2027
097023-BY-0	BOEING CO		05/06/2021	CITIGROUP GLOBAL MARKETS INC.		7,474,500	7,550,000	7,193,112	7,228,915		4,695		4,695		7,233,609		240,891	240,891	185,384	03/01/2038
10115C-AA-2	TRUSTEES OF BOSTON UNIVERSITY		07/16/2021	Stifel Nicolaus & Co.		7,070,500	5,000,000	4,976,650	4,980,723		230		230		4,980,953		2,089,547	2,089,547	208,722	10/01/2045
110122-CZ-9	BRISTOL-MYERS SQUIBB CO		03/09/2021	Call @ 100.00		846,006	802,000	800,059	801,162		70		70		801,232		768	768	14,745	02/20/2023
12189L-AH-4	BURLINGTON NORTHERN SANTA FE LLC		12/15/2021	Call @ 100.00		2,000,000	2,000,000	2,132,280	2,024,261		(24,261)		(24,261)		2,000,000				76,250	03/15/2022
125523-AF-7	CIGNA CORP		03/18/2021	Call @ 100.00		5,952,617	5,562,000	5,557,833	5,559,724		181		181		5,559,906		2,094	2,094	300,151	07/15/2023
126650-CV-0	CVS HEALTH CORP		12/28/2021	Call @ 100.00		1,338,384	1,294,000	1,282,406	1,288,659		2,363		2,363		1,291,022		2,978	2,978	106,759	03/09/2023
136069-K3-4	CANADIAN IMPERIAL BANK OF COMMERCE	C	06/27/2021	Maturity @ 100.00		10,000,000	10,000,000	9,987,800	9,997,935		2,054		2,054		9,999,988		12	12	157,500	06/27/2022
136375-BV-3	CANADIAN NATIONAL RAILWAY CO	C	09/15/2021	Call @ 100.00		10,000,000	10,000,000	10,220,800	10,018,408		(18,408)		(18,408)		10,000,000				213,750	12/15/2021
14042E-3Y-4	CAPITAL ONE (NEW YORK BRANCH) NA		06/23/2021	Call @ 100.00		5,290,000	5,290,000	5,275,082	5,288,815		1,010		1,010		5,289,825		175	175	143,050	07/23/2021
144141-DA-3	DUKE ENERGY PROGRESS LLC		09/15/2021	Maturity @ 100.00		11,500,000	11,500,000	11,480,220	11,498,438		1,562		1,562		11,500,000				345,000	09/15/2021
149123-BV-2	CATERPILLAR INC		05/27/2021	Maturity @ 100.00		5,800,000	5,800,000	5,772,914	5,798,701		1,299		1,299		5,800,000				113,100	05/27/2021
149123-BX-8	CATERPILLAR INC		03/15/2021	Call @ 100.00		4,373,581	4,245,000	4,227,213	4,242,057		393		393		4,242,450		2,550	2,550	152,801	06/26/2022
149123-CF-6	CATERPILLAR INC		07/16/2021	CITIGROUP GLOBAL MARKETS INC.		5,840,625	5,250,000	5,202,225	5,203,458		539		539		5,203,997		636,628	636,628	142,661	09/19/2049
14912L-6U-0	CATERPILLAR FINANCIAL SERVICES CORP		08/09/2021	Maturity @ 100.00		25,500,000	25,500,000	25,451,805	25,493,884		6,116		6,116		25,500,000				433,500	08/09/2021
15189T-AU-1	CENTERPOINT ENERGY INC		01/15/2021	Call @ 100.00		2,645,963	2,400,000	2,398,272	2,398,896		13		13		2,398,908		1,092	1,092	144,028	02/01/2024
17275R-BD-3	CISCO SYSTEMS INC (PRE-MERGER)		02/28/2021	Maturity @ 100.00		29,850,000	29,850,000	29,828,988	29,849,702		298		298		29,850,000				328,350	02/28/2021
17275R-BJ-0	CISCO SYSTEMS INC		08/20/2021	Call @ 100.00		50,050,000	50,050,000	50,042,993	50,048,958		919		919		50,049,877		123	123	848,765	09/20/2021
172967-KK-6	CITIGROUP INC		03/30/2021	Maturity @ 100.00		25,000,000	25,000,000	25,398,250	25,021,680		(21,680)		(21,680)		25,000,000				337,500	03/30/2021
172967-KV-2	CITIGROUP INC		08/02/2021	Maturity @ 100.00		12,000,000	12,000,000	11,991,600	11,998,963		1,037		1,037		12,000,000				282,000	08/02/2021
17308C-C4-6	CITIGROUP INC		11/03/2021	Call @ 100.00		3,180,000	3,180,000	3,180,000	3,180,000						3,180,000				73,522	11/04/2022
17325F-AQ-1	CITIBANK NA		06/23/2021	Call @ 100.00		11,715,000	11,715,000	11,702,114	11,712,496		2,132		2,132		11,714,629		371	371	365,118	07/23/2021
174010-AE-1	CITIZENS BANK NA		04/13/2021	Call @ 100.00		3,310,000	3,310,000	3,306,922	3,309,762		184		184		3,309,946		54	54	35,169	05/13/2021
174610-AN-5	CITIZENS FINANCIAL GROUP INC		06/28/2021	Call @ 100.00		2,755,000	2,755,000	2,753,567	2,754,827		148		148		2,754,975		25	25	59,979	07/28/2021
191216-BZ-2	COCA-COLA CO		05/06/2021	CORPORATE ACTION		10,697,500	10,000,000	9,988,400	9,993,113		392		392		9,993,505		703,995	703,995	153,125	09/01/2026
191216-CN-8	COCA-COLA CO		05/06/2021	CORPORATE ACTION		2,170,440	2,000,000	1,998,340	1,998,581		109		109		1,998,689		171,751	171,751	36,219	03/25/2025
19416Q-EG-1	COLGATE-PALMOLIVE CO		07/15/2021	Stifel Nicolaus & Co.		5,257,994	4,900,000	5,309,003	5,227,461		(54,825)		(54,825)		5,172,636		85,358	85,358	134,478	03/15/2024
20030N-BJ-9	COMCAST CORP		12/03/2021	Call @ 100.00		16,798,763	15,800,000	16,239,872	15,959,214		(44,655)		(44,655)		15,914,559		(114,559)	(114,559)	1,712,923	03/01/2024
233851-AF-1	DAIMLER FINANCE NORTH AMERICA LLC		09/15/2021	Maturity @ 100.00		2,766,000	2,766,000	2,897,745	2,777,136		(11,136)		(11,136)		2,766,000				107,183	09/15/2021
233851-CK-8	DAIMLER FINANCE NORTH AMERICA LLC		11/01/2021	Maturity @ 100.00		10,250,000	10,250,000	10,247,130	10,249,504		496		496		10,250,000				225,500	10/30/2021
25468P-CL-8	TWDC ENTERPRISES 18 CORP		06/01/2021	Maturity @ 100.00		12,550,000	12,550,000	13,548,053	12,598,718		(48,718)		(48,718)		12,550,000				235,313	06/01/2021
25468P-CN-4	TWDC ENTERPRISES 18 CORP		08/16/2021	Maturity @ 100.00		30,452,000	30,452,000	30,735,842	30,486,169		(34,169)		(34,169)		30,452,000				837,430	08/16/2021
260543-CT-8	DOW CHEMICAL CO		05/18/2021	Call @ 100.00		4,551,607	4,230,000	4,221,117	4,223,856		656		656		4,224,513		5,487	5,487	389,340	05/15/2024
27409L-AA-1	EAST OHIO GAS CO		07/15/2021	PERSHING LLC		7,059,360	7,000,000	6,992,930	6,993,677		756		756		6,994,433		64,927	64,927	54,094	06/15/2025
278642-AT-0	EBAY INC		07/15/2021	RBC CAPITAL MARKETS		2,373,634	2,350,000	2,368,894	2,357,477		(1,960)		(1,960)		2,355,517		18,117	18,117	18,378	01/30/2023
278865-AY-6	ECOLAB INC		09/08/2021	Call @ 100.00		10,185,173	10,000,000	9,994,800	9,998,260		736		736		9,998,995		1,005	1,005	441,145	08/10/2022
29736R-AH-3	ESTEE LAUDER COMPANIES INC		04/10/2021	Call @ 100.00		4,250,000	4,250,000	4,248,980	4,249,925		58		58		4,249,982		18	18	30,104	05/10/2021
31428X-BU-9	FEDEX CORP		04/30/2021	Call @ 100.00		4,212,740	4,120,000	4,115,221	4,118,290		537		537		4,118,827		1,173	1,173	204,025	01/14/2022
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERVICES I		03/10/2021	CORPORATE ACTION		3,968,463	3,676,000	3,669,604	3,670,481		106		106		3,670,587		297,875	297,875	225,538	05/21/2029
341099-CP-2	DUKE ENERGY FLORIDA LLC		08/15/2021	Maturity @ 100.00		5,000,000	5,000,000	4,989,800	4,999,286		714		714		5,000,000				155,000	08/15/2021
369550-BE-7	GENERAL DYNAMICS CORP		05/11/2021	Maturity @ 100.00		14,500,000	14,500,000	14,399,225	14,487,446		12,554		12,554		14,500,000				217,500	05/11/2021
369550-BK-3	GENERAL DYNAMICS CORP		07/15/2021	BNY/SUNTRUST CAPTIAL MARKETS		9,428,190	8,700,000	9,598,101	9,495,978		(102,322)		(102,322)		9,393,656		34,534	34,534	226,200	04/01/2025
373334-KF-7	GEORGIA POWER CO		03/01/2021	Call @ 100.00		4,380,000	4,380,000	4,371,021	4,379,539		302		302		4,379,841		159	159	43,800	04/01/2021
38141G-GQ-1	GOLDMAN SACHS GROUP INC		07/27/2021	Maturity @ 100.00		16,000,000	16,000,000	16,013,850	16,001,045		(1,045)		(1,045)		16,000,000				840,000	07/27/2021
38143U-8F-1	GOLDMAN SACHS GROUP INC		02/08/2021	Call @ 100.00		8,115,000	8,115,000	8,101,529	8,114,571		297		297		8,114,867		133	133	105,636	02/25/2021
42824C-BC-2	HEWLETT PACKARD ENTERPRISE CO		09/07/2021	Call @ 100.00		3,100,000	3,100,000	3,095,691	3,098,897		991		991		3,099,888		112	112	100,061	10/05/2021
437076-BL-5	HOME DEPOT INC		03/01/2021	Call @ 100.00		5,345,000	5,345,000	5,325,972	5,344,044		626		626		5,344,671		329	329	44,542	04/01/2021
438516-BA-3	HONEYWELL INTERNATIONAL INC		03/01/2021	Maturity @ 100.00		32,000,000	32,000,000	32,894,640	32,017,637		(17,637)		(17,637)		32,000,000				680,000	03/01/2021
438516-BM-7	HONEYWELL INTERNATIONAL INC		11/01/2021	Maturity @ 100.00		40,000,000	40,000,000	39,997,202	39,999,165		835		835		40,000,000				740,000	11/01/2021
44891A-AF-4	HYUNDAI CAPITAL AMERICA		03/18/2021	Maturity @ 100.00		10,000,000	10,000,000	9,985,300	9,999,340		660		660		10,000,000				150,000	03/18/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
44891A-AS-6	HYUNDAI CAPITAL AMERICA		03/12/2021	Maturity @ 100.00		10,001,000	10,001,000	9,996,500	10,000,697		303		303		10,001,000				172,517	03/12/2021
44932H-AC-7	IBM CREDIT LLC		03/26/2021	Call @ 100.00		7,353,997	7,150,000	7,150,000	7,150,000						7,150,000				290,512	09/08/2022
44932H-AH-6	IBM CREDIT LLC		03/26/2021	Call @ 100.00		5,255,159	5,000,000	4,966,100	4,985,005		1,601		1,601		4,986,606		13,394	13,394	350,992	02/06/2023
452308-AP-4	ILLINOIS TOOL WORKS INC		06/15/2021	Call @ 100.00		8,675,000	8,675,000	8,822,124	8,682,563		(7,936)		(7,936)		8,674,627		373	373	219,586	09/15/2021
46625H-HZ-6	JPMORGAN CHASE & CO		05/10/2021	Maturity @ 100.00		3,525,000	3,525,000	3,769,459	3,536,247		(11,247)		(11,247)		3,525,000				81,516	05/10/2021
46647P-AS-5	JPMORGAN CHASE & CO		06/17/2021	Call @ 100.00		25,000,000	25,000,000	24,936,000	24,973,603		8,793		8,793		24,982,396		17,604	17,604	439,250	06/18/2022
494368-BF-9	KIMBERLY-CLARK CORP		03/01/2021	Maturity @ 100.00		10,000,000	10,000,000	9,914,800	9,998,370		1,630		1,630		10,000,000				193,750	03/01/2021
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCER CENTER		07/15/2021	WELLS FARGO SECURITIES LLC		2,614,580	2,000,000	1,992,740	1,993,130		49		49		1,993,179		621,401	621,401	88,200	07/01/2055
58933Y-AA-3	MERCK & CO INC		01/15/2021	Maturity @ 100.00		44,695,000	44,695,000	44,886,114	44,692,424		2,576		2,576		44,695,000				865,966	01/15/2021
61237W-AC-0	MONTEFIORE MEDICAL CENTER		10/19/2021	Call @ 100.00		565,000	565,000	565,000	565,000						565,000				4,281	04/20/2032
61746B-EA-0	MORGAN STANLEY		04/21/2021	Maturity @ 100.00		1,390,000	1,390,000	1,385,330	1,389,701		299		299		1,390,000				17,375	04/21/2021
61746B-ED-4	MORGAN STANLEY		11/17/2021	Maturity @ 100.00		15,850,000	15,850,000	15,769,007	15,835,020		14,980		14,980		15,850,000				416,063	11/17/2021
61747W-AL-3	MORGAN STANLEY		07/28/2021	Maturity @ 100.00		8,000,000	8,000,000	8,590,240	8,049,283		(49,283)		(49,283)		8,000,000				440,000	07/28/2021
637432-MQ-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		11/15/2021	Call @ 100.00		3,425,000	3,425,000	3,413,218	3,423,500		1,162		1,162		3,424,663		337	337	130,578	02/15/2022
64908P-AA-1	NEW VALLEY GENERATION III - ABS		01/15/2021	Paydown		608,300	608,299	608,299	608,299						608,299		1	1	15,606	01/15/2021
64952W-CE-1	NEW YORK LIFE GLOBAL FUNDING		04/13/2021	Maturity @ 100.00		8,335,000	8,335,000	8,322,748	8,334,282		718		718		8,335,000				83,350	04/13/2021
650119-AH-3	NEW YORK UNIVERSITY		07/01/2021	Maturity @ 100.00		8,635,000	8,635,000	8,635,000	8,635,000						8,635,000				193,856	07/01/2021
654740-AN-9	NISSAN MOTOR ACCEPTANCE CORP		03/08/2021	Maturity @ 100.00		12,290,000	12,290,000	12,275,129	12,289,425		575		575		12,290,000				156,698	03/08/2021
654740-AS-8	NISSAN MOTOR ACCEPTANCE COMPANY LLC		09/14/2021	Maturity @ 100.00		7,925,000	7,925,000	7,909,943	7,922,809		2,191		2,191		7,925,000				150,575	09/14/2021
665859-AM-6	NORTHERN TRUST CORP		08/23/2021	Maturity @ 100.00		5,240,000	5,240,000	5,214,373	5,238,099		1,901		1,901		5,240,000				176,850	08/23/2021
666807-BQ-4	NORTHROP GRUMMAN CORP		03/24/2021	Call @ 100.00		15,515,550	15,000,000	14,370,430	14,700,087		36,675		36,675		14,736,762		263,238	263,238	684,488	10/15/2022
68389X-BK-0	ORACLE CORP		09/15/2021	Maturity @ 100.00		7,410,000	7,410,000	7,397,107	7,408,206		1,794		1,794		7,410,000				140,790	09/15/2021
693304-AU-1	PECO ENERGY CO		09/15/2021	Maturity @ 100.00		17,000,000	17,000,000	16,995,240	16,999,303		697		697		17,000,000				289,000	09/15/2021
69353R-EY-0	PNC BANK NA		11/09/2021	Call @ 100.00		8,155,000	8,155,000	8,142,849	8,152,604		2,185		2,185		8,154,789		211	211	190,623	12/09/2021
69371R-M9-4	PACCAR FINANCIAL CORP		02/25/2021	Maturity @ 100.00		4,590,000	4,590,000	4,585,272	4,589,851		149		149		4,590,000				51,638	02/25/2021
713448-BW-7	PEPSICO INC		08/25/2021	Maturity @ 100.00		6,200,000	6,200,000	6,162,366	6,197,214		2,786		2,786		6,200,000				186,000	08/25/2021
713448-DX-3	PEPSICO INC		04/15/2021	Maturity @ 100.00		2,000,000	2,000,000	1,999,600	1,999,967		33		33		2,000,000				20,000	04/15/2021
717081-DZ-3	PFIZER INC		12/15/2021	Maturity @ 100.00		14,900,000	14,900,000	14,886,441	14,897,520		2,480		2,480		14,900,000				327,800	12/15/2021
74005P-BA-1	LINDE INC		11/15/2021	Call @ 100.00		10,500,000	10,500,000	10,447,510	10,495,278		1,555		1,555		10,496,833		3,167	3,167	321,563	02/15/2022
743315-AN-3	PROGRESSIVE CORP		08/23/2021	Maturity @ 100.00		9,708,000	9,708,000	10,080,011	9,736,325		(28,325)		(28,325)		9,708,000				364,050	08/23/2021
74340X-BE-0	PROLOGIS LP		03/05/2021	Call @ 100.00		5,689,396	5,000,000	4,969,050	4,983,593		566		566		4,984,159		15,841	15,841	689,396	11/01/2025
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC		08/30/2021	Call @ 100.00		16,197,300	15,000,000	14,926,050	14,972,121		5,212		5,212		14,977,333		22,667	22,667	1,612,925	05/15/2024
75513E-BW-0	RAYTHEON TECHNOLOGIES CORP		07/15/2021	FBS INVESTMENT SERVICES, INC		20,488,200	20,000,000	19,755,400	19,945,643		14,928		14,928		19,960,571		527,629	527,629	297,222	12/15/2022
75513E-CD-1	RAYTHEON TECHNOLOGIES CORP		11/15/2021	Maturity @ 100.00		11,250,000	11,250,000	11,329,813	11,255,361		(5,361)		(5,361)		11,250,000				348,750	11/15/2021
7591EP-AP-5	REGIONS FINANCIAL CORP		08/23/2021	Call @ 100.00		15,969,583	15,000,000	14,991,150	14,995,167		1,143		1,143		14,996,311		3,689	3,689	1,553,833	08/14/2023
771196-BM-3	ROCHE HOLDINGS INC		12/28/2021	Call @ 100.00		17,500,000	17,500,000	17,435,950	17,486,170		12,739		12,739		17,498,909		1,091	1,091	433,854	01/28/2022
780082-AE-3	ROYAL BANK OF CANADA	C	03/22/2021	Maturity @ 100.00		10,000,000	10,000,000	9,993,000	9,999,674		326		326		10,000,000				115,000	03/22/2022
816851-AV-1	SEMPRA ENERGY		12/03/2021	Call @ 100.00		7,467,242	7,000,000	6,979,560	6,992,117		2,008		2,008		6,994,124		5,876	5,876	707,459	06/15/2024
855244-AJ-8	STARBUCKS CORP		02/04/2021	Maturity @ 100.00		3,000,000	3,000,000	3,070,260	3,000,139		(139)		(139)		3,000,000				31,500	02/04/2021
857477-AG-8	STATE STREET CORP		03/07/2021	Maturity @ 100.00		30,000,000	30,000,000	30,315,100	30,007,030		(7,030)		(7,030)		30,000,000				656,250	03/07/2021
867914-BK-8	TRUIST FINANCIAL CORP		02/03/2021	Call @ 100.00		2,690,000	2,690,000	2,684,163	2,689,790		114		114		2,689,904		96	96	32,504	03/03/2021
871829-BG-1	SYSCO CORP		12/14/2021	Call @ 100.00		5,679,986	5,294,000	5,266,471	5,276,620		3,705		3,705		5,280,325		13,675	13,675	620,385	03/15/2025
89233P-4S-2	TOYOTA MOTOR CREDIT CORP		01/11/2021	Maturity @ 100.00		15,000,000	15,000,000	14,951,100	14,999,839		161		161		15,000,000				318,750	01/11/2021
89838L-AC-8	TRUSTEES OF BOSTON COLLEGE		07/01/2021	Maturity @ 100.00		3,400,000	3,400,000	3,400,000	3,400,000						3,400,000				83,334	07/01/2021
90320W-AA-1	UPMC		04/15/2021	Call @ 100.00		9,516,274	9,300,000	9,300,000	9,300,000						9,300,000				335,717	12/15/2021
907825-AA-1	UNION PACIFIC RAILROAD CO - ABS		05/14/2021	Paydown		240,799	240,799	240,799	240,799						240,799				3,885	05/14/2026
90783X-AA-9	UNION PACIFIC RAILROAD CO 2007-3 PASS TH		01/02/2021	Paydown		1,746,947	1,746,947	1,767,400	1,786,880		(39,933)		(39,933)		1,746,947				53,946	01/02/2031
911312-AM-8	UNITED PARCEL SERVICE INC		01/15/2021	Maturity @ 100.00		11,225,000	11,225,000	10,501,773	11,221,717		3,283		3,283		11,225,000				175,391	01/15/2021
91159H-HA-1	U.S. BANCORP		04/23/2021	Call @ 100.00		42,825,000	42,825,000	42,928,037	42,828,379		(3,960)		(3,960)		42,824,419		581	581	731,148	05/24/2021
91324P-BP-6	UNITEDHEALTH GROUP INC		02/15/2021	Maturity @ 100.00		21,030,000	21,030,000	24,412,465	21,030,000						21,030,000				494,205	02/15/2021
91324P-CU-4	UNITEDHEALTH GROUP INC		03/15/2021	Maturity @ 100.00		24,950,000	24,950,000	24,873,903	24,946,819		3,181		3,181		24,950,000				265,094	03/15/2021
91412N-AG-5	UNIVERSITY OF CHICAGO		09/30/2021	Call @ 100.00		345,000	345,000	344,983	345,000						345,000				5,287	10/01/2024
92343V-BJ-2	VERIZON COMMUNICATIONS INC		05/28/2021	Call @ 100.00		9,099,418	8,820,000	8,810,739	8,818,124		407		407		8,818,531		1,469	1,469	403,669	11/01/2022
92343V-BR-4	VERIZON COMMUNICATIONS INC		05/28/2021	Call @ 100.00		6,111,506	5,540,000	5,522,050	5,534,202		815		815		5,535,017		4,983	4,983	772,016	09/15/2023
931142-DD-2	WALMART INC		04/15/2021	Maturity @ 100.00		25,000,000	25,000,000	24,837,250	24,994,391		5,609		5,609		25,000,000				531,250	04/15/2021
931142-EJ-8	WALMART INC		06/23/2021	Maturity @ 100.00		3,250,000	3,250,000	3,249,838	3,249,972		28		28		3,250,000				50,781	06/23/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
950400-AE-4	WELLTOWER INC		04/15/2021	Call @ 100.00		7,598,076	7,032,000	7,029,679	7,030,785		124		124		7,030,909		1,091	1,091	738,907	09/01/2023
98978V-AQ-6	ZOETIS INC		08/20/2021	Maturity @ 100.00		4,200,000	4,200,000	4,195,254	4,198,956		1,044		1,044		4,200,000				136,500	08/20/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,431,537,099	1,416,711,092	1,423,362,089	1,417,024,406		(346,171)		(346,171)		1,416,678,235		6,089,543	6,089,543	38,862,454	XXX
8399997. Total - Bonds - Part 4						3,895,376,892	3,852,041,425	3,947,813,688	3,811,745,743		(65,775,112)		(65,775,112)		3,852,077,236		33,066,605	33,066,605	86,202,078	XXX
8399998. Total - Bonds - Part 5																				XXX
8399999. Total - Bonds						3,895,376,892	3,852,041,425	3,947,813,688	3,811,745,743		(65,775,112)		(65,775,112)		3,852,077,236		33,066,605	33,066,605	86,202,078	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
000000-00-0	FEDERAL HOME LOAN BANK COMMON STOCK		04/29/2021	Redemption @ 100.00	92,726.000	9,272,600		9,272,600	9,272,600						9,272,600				116,541	
00206R-10-2	AT&T ORD		03/02/2021	Various	265,355.000	7,541,309		9,192,601	7,631,610	1,560,992			1,560,992		9,192,601		(1,651,292)	(1,651,292)	137,985	
002824-10-0	ABBOTT LABORATORIES ORD		12/01/2021	Various	13,913.000	1,764,967		1,672,951							1,672,951		92,016	92,016	14,095	
00724F-10-1	ADOBE ORD		11/19/2021	GOLDMAN SACHS & CO	77.000	53,545		47,344							47,344		6,202	6,202		
007903-10-7	ADVANCED MICRO DEVICES ORD		12/23/2021	GOLDMAN SACHS & CO	2,339.000	338,832		251,410							251,410		87,422	87,422		
009066-10-1	AIRBNB CL A ORD		11/15/2021	BEAR STEARNS + CO INC	410.000	84,549		57,842							57,842		26,707	26,707		
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		12/01/2021	Various	8,888.000	2,527,309		2,627,213	2,428,379	198,833			198,833		2,627,213		(99,904)	(99,904)	28,944	
016255-10-1	ALIGN TECHNOLOGY ORD		12/23/2021	GOLDMAN SACHS & CO	432.000	284,492		298,407							298,407		(13,915)	(13,915)		
020002-10-1	ALLSTATE ORD		09/01/2021	Various	74,538.000	9,586,614		7,343,017	8,193,962	(850,945)			(850,945)		7,343,017		2,243,597	2,243,597	165,079	
02079K-30-5	ALPHABET CL A ORD		12/23/2021	GOLDMAN SACHS & CO	80.000	234,464		208,752							208,752		25,712	25,712		
023135-10-6	AMAZON COM ORD		12/23/2021	GOLDMAN SACHS & CO	71.000	242,077		256,342							256,342		(14,264)	(14,264)		
025816-10-9	AMERICAN EXPRESS ORD		12/31/2021	Various	90,372.000	14,655,133		9,250,813	10,926,879	(1,676,065)			(1,676,065)		9,250,813		5,404,320	5,404,320	106,641	
03027X-10-0	AMERICAN TOWER REIT		12/31/2021	Various	7,654.000	2,180,291		1,095,475	1,718,017	(622,542)			(622,542)		1,095,475		1,084,816	1,084,816	38,500	
03076C-10-6	AMERIPRISE FINANCE ORD		12/01/2021	Various	18,988.000	4,525,555		3,606,309	3,689,938	(83,629)			(83,629)		3,606,309		919,246	919,246	30,749	
031162-10-0	AMGEN ORD		11/17/2021	Various	47,011.000	10,602,056		9,210,296	10,808,769	(1,598,474)			(1,598,474)		9,210,296		1,391,760	1,391,760	196,446	
032654-10-5	ANALOG DEVICES ORD		06/04/2021	Various	54,853.000	8,906,397		6,271,837	8,103,434	(1,831,597)			(1,831,597)		6,271,837		2,634,560	2,634,560	59,803	
037833-10-0	APPLE ORD		12/23/2021	Various	3,719.000	632,886		502,668							502,668		130,219	130,219	2,211	
038222-10-5	APPLIED MATERIAL ORD		12/01/2021	Various	9,036.000	1,365,355		902,911							902,911		462,444	462,444	7,602	
053015-10-3	AUTOMATIC DATA PROCESSING ORD		12/31/2021	Various	20,302.000	4,716,688		2,944,862	2,097,485	(625,222)			(625,222)		2,944,862		1,771,826	1,771,826	63,447	
060505-10-4	BANK OF AMERICA ORD		12/01/2021	INSTINET	44,511.000	1,968,551		1,588,967							1,588,967		379,584	379,584	17,011	
071813-10-9	BAXTER INTERNATIONAL ORD		12/31/2021	Various	37,845.000	3,214,514		2,441,470	3,036,683	(595,213)			(595,213)		2,441,470		773,045	773,045	39,737	
09247X-10-1	BLACKROCK ORD		12/01/2021	Various	4,003.000	3,215,851		1,579,670	2,888,325	(1,308,655)			(1,308,655)		1,579,670		1,636,182	1,636,182	10,935	
09857L-10-8	BOOKING HOLDINGS ORD		12/23/2021	GOLDMAN SACHS & CO	67.000	161,139		142,770							142,770		18,369	18,369		
110122-10-8	BRISTOL MYERS SQUIBB ORD		09/01/2021	Various	23,398.000	1,439,800		1,404,933	1,451,378	(46,445)			(46,445)		1,404,933		34,867	34,867	12,111	
11135F-10-1	BROADCOM ORD		12/01/2021	Various	2,909.000	1,608,701		1,404,280							1,404,280		204,420	204,420	29,434	
136375-10-2	CANADIAN NATIONAL RAILWAY ORD	C	12/31/2021	Various	44,780.000	5,714,537		3,371,021	4,919,083	(1,548,062)			(1,548,062)		3,371,021		2,343,516	2,343,516	75,374	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		12/23/2021	Various	134.000	237,643		245,026							245,026		(7,383)	(7,383)		
17275R-10-2	CISCO SYSTEMS ORD		09/01/2021	Various	63,678.000	3,131,991		2,886,756	2,849,591	37,166			37,166		2,886,756		245,235	245,235	35,242	
191216-10-0	COCA-COLA ORD		12/31/2021	Various	98,233.000	5,529,770		4,367,865	5,387,098	(1,019,233)			(1,019,233)		4,367,865		1,161,906	1,161,906	118,911	
194162-10-3	COLGATE PALMOLIVE ORD		12/31/2021	Various	70,977.000	5,879,279		4,688,906	6,069,243	(1,380,337)			(1,380,337)		4,688,906		1,190,373	1,190,373	108,976	
20030N-10-1	COMCAST CL A ORD		12/31/2021	Various	46,123.000	2,330,866		1,771,754	2,416,845	(645,091)			(645,091)		1,771,754		559,112	559,112	45,201	
20825C-10-4	CONOCOPHILLIPS ORD		12/01/2021	BARCLAYS CAPITAL INC./LE	31,699.000	2,226,786		1,742,684							1,742,684		484,102	484,102	14,582	
21036P-10-8	CONSTELLATION BRANDS CL A ORD		11/19/2021	Morgan Stanley	228.000	53,854		51,371							51,371		2,483	2,483	347	
22160K-10-5	COSTCO WHOLESALE ORD		12/31/2021	Various	12,697.000	6,826,107		2,754,510	4,783,976	(2,029,465)			(2,029,465)		2,754,510		4,071,597	4,071,597	38,980	
231021-10-6	CUMMINS ORD		03/02/2021	Various	8,898.000	2,216,880		1,241,735	2,020,736	(779,001)			(779,001)		1,241,735		975,146	975,146		
235851-10-2	DANAHER ORD		12/31/2021	Various	9,529.000	3,067,047		943,367	2,116,772	(1,173,405)			(1,173,405)		943,367		2,123,680	2,123,680	7,718	
244199-10-5	DEERE ORD		12/31/2021	Various	28,873.000	9,774,045		4,757,027	7,768,281	(3,011,254)			(3,011,254)		4,757,027		5,017,018	5,017,018	58,320	
254687-10-6	WALT DISNEY ORD		12/23/2021	GOLDMAN SACHS & CO	740.000	112,998		132,531							132,531		(19,533)	(19,533)		
278865-10-0	ECOLAB ORD		12/31/2021	Various	13,539.000	3,149,076		2,043,548	2,929,298	(885,750)			(885,750)		2,043,548		1,105,527	1,105,527	25,995	
28176E-10-8	EDWARDS LIFESCIENCES ORD		12/23/2021	GOLDMAN SACHS & CO	211.000	27,158		23,064							23,064		4,094	4,094		
29414B-10-4	EPAM SYSTEMS ORD		12/23/2021	GOLDMAN SACHS & CO	216.000	142,695		133,699							133,699		8,996	8,996		
30063P-10-5	EXACT SCIENCES ORD		12/23/2021	GOLDMAN SACHS & CO	531.000	41,845		49,418							49,418		(7,574)	(7,574)		
30303M-10-2	META PLATFORMS CL A ORD		12/23/2021	Various	1,859.000	623,190		680,696							680,696		(57,506)	(57,506)		
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD		12/23/2021	GOLDMAN SACHS & CO	645.000	66,093		62,861							62,861		3,231	3,231	335	
369550-10-8	GENERAL DYNAMICS ORD		12/31/2021	Various	33,913.000	6,329,908		5,750,095	5,046,933	703,162			703,162		5,750,095		579,813	579,813	101,339	
372460-10-5	GENUINE PARTS ORD		12/01/2021	BAYPOINT TRADING LLC	5,809.000	750,360		712,536							712,536		37,824	37,824	4,734	

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
375558-10-3	GILEAD SCIENCES ORD		12/01/2021	Various	36,041.000	2,382,074		2,711,235	2,099,749	611,486			611,486		2,711,235		(329,160)	(329,160)	14,882	
37940X-10-2	GLOBAL PAYMENTS ORD		12/23/2021	GOLDMAN SACHS & CO	314.000	42,625		60,269							60,269		(17,644)	(17,644)	157	
40434L-10-5	HP ORD		12/01/2021	Various	189,326.000	5,801,370		3,689,301	4,655,526	(966,225)			(966,225)		3,689,301		2,112,069	2,112,069	64,794	
427866-10-8	HERSHEY FOODS ORD		03/02/2021	Various	51,585.000	7,520,393		6,603,229	7,857,943	(1,254,715)			(1,254,715)		6,603,229		917,164	917,164	35,735	
437076-10-2	HOME DEPOT ORD		12/31/2021	Various	32,870.000	12,242,863		6,005,828	8,730,929	(2,725,102)			(2,725,102)		6,005,828		6,237,035	6,237,035	164,276	
438516-10-6	HONEYWELL INTERNATIONAL ORD		12/31/2021	Various	16,436.000	3,401,566		1,716,008	3,495,937	(1,779,929)			(1,779,929)		1,716,008		1,685,558	1,685,558	61,964	
452308-10-9	ILLINOIS TOOL ORD		12/01/2021	Various	10,034.000	2,142,858		1,436,213	2,045,732	(609,519)			(609,519)		1,436,213		706,645	706,645	21,249	
458140-10-0	INTEL ORD		03/02/2021	Various	57,391.000	3,493,143		2,608,244	2,859,220	(250,976)			(250,976)		2,608,244		884,899	884,899	16,150	
461202-10-3	INTUIT ORD		12/01/2021	BAYPOINT TRADING LLC	601.000	401,691		250,148							250,148		151,543	151,543	1,118	
46625H-10-0	JPMORGAN CHASE ORD		12/01/2021	Various	27,608.000	4,102,232		2,982,407	3,508,149	(525,742)			(525,742)		2,982,407		1,119,825	1,119,825	33,403	
482480-10-0	KLA ORD		12/23/2021	GOLDMAN SACHS & CO	1,252.000	526,118		412,153							412,153		113,965	113,965	1,315	
494368-10-3	KIMBERLY CLARK ORD		12/01/2021	Various	10,089.000	1,351,904		1,029,068	1,360,300	(331,232)			(331,232)		1,029,068		322,836	322,836	17,195	
512807-10-8	LAM RESEARCH ORD		12/01/2021	BAYPOINT TRADING LLC	1,900.000	1,326,793		957,424							957,424		369,370	369,370	7,790	
518439-10-4	ESTEE LAUDER CL A ORD		12/01/2021	Various	4,035.000	1,382,811		1,221,750							1,221,750		161,061	161,061	2,655	
532457-10-8	ELI LILLY ORD		12/01/2021	Various	7,969.000	2,041,525		1,648,694							1,648,694		392,831	392,831	14,096	
539830-10-9	LOCKHEED MARTIN ORD		12/31/2021	Various	10,371.000	3,625,230		3,268,123	3,681,498	(413,375)			(413,375)		3,268,123		357,107	357,107	73,024	
550021-10-9	LULULEMON ATHLETICA ORD	C	12/23/2021	GOLDMAN SACHS & CO	246.000	95,167		100,227							100,227		(5,060)	(5,060)		
55261F-10-4	M&T BANK ORD		12/01/2021	BAYPOINT TRADING LLC	5,220.000	779,373		847,482							847,482		(68,109)	(68,109)	12,006	
571748-10-2	MARSH & MCLENNAN ORD		12/31/2021	Various	38,419.000	6,465,283		2,966,622	4,495,023	(1,528,401)			(1,528,401)		2,966,622		3,498,662	3,498,662	75,429	
573874-10-4	MARVELL TECHNOLOGY ORD		12/23/2021	GOLDMAN SACHS & CO	1,029.000	90,896		60,882							60,882		30,014	30,014	62	
576360-10-4	MASTERCARD CL A ORD		12/31/2021	GOLDMAN SACHS & CO	1,821.000	659,491		674,134							674,134		(14,643)	(14,643)	189	
580135-10-1	MCDONALD'S ORD		12/31/2021	Various	58,726.000	14,184,622		10,050,092	12,601,425	(2,551,333)			(2,551,333)		10,050,092		4,134,530	4,134,530	161,285	
58933Y-10-5	MERCK & CO. INC.		12/31/2021	Various	326,721.000	25,258,597		24,520,924	23,897,870	(1,574,850)			(1,574,850)		24,520,924		737,673	737,673	363,053	
594918-10-4	MICROSOFT ORD		12/31/2021	Various	35,679.000	10,871,553		3,770,695	7,908,366	(4,167,629)			(4,167,629)		3,770,695		7,100,858	7,100,858	48,492	
595112-10-3	MICRON TECHNOLOGY ORD		12/23/2021	GOLDMAN SACHS & CO	184.000	16,881		13,192							13,192		3,689	3,689	18	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		12/01/2021	Various	31,467.000	1,835,946		1,785,403	1,839,875	(54,473)			(54,473)		1,785,403		50,543	50,543	15,234	
654106-10-3	NIKE CL B ORD		12/31/2021	Various	37,143.000	5,948,475		3,168,514	4,677,281	(2,181,985)			(2,181,985)		3,168,514		2,779,961	2,779,961	24,852	
655663-10-2	NORDSON ORD		12/08/2021	COWEN AND COMPANY, LLC	157.000	41,906		36,040							36,040		5,866	5,866	80	
666807-10-2	NORTHROP GRUMMAN ORD		12/31/2021	Various	10,012.000	3,848,535		3,282,806	3,050,857	231,949			231,949		3,282,806		565,730	565,730	61,674	
670346-10-5	NUCOR ORD		06/02/2021	Various	142,066.000	13,118,102		6,712,279	7,556,491	(844,211)			(844,211)		6,712,279		6,405,823	6,405,823	98,938	
67066G-10-4	NVIDIA ORD		12/23/2021	Various	11,210.000	3,638,523		1,732,674							1,732,674		1,905,849	1,905,849	1,699	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		12/31/2021	Various	41,780.000	7,810,628		5,756,145	6,225,220	(469,075)			(469,075)		5,756,145		2,054,483	2,054,483	124,290	
704326-10-7	PAYCHEX ORD		09/02/2021	Various	81,899.000	8,916,741		6,348,654	7,631,349	(1,282,695)			(1,282,695)		6,348,654		2,568,087	2,568,087	138,148	
713448-10-8	PEPSICO ORD		12/31/2021	Various	34,116.000	5,463,503		3,588,098	5,059,403	(1,471,305)			(1,471,305)		3,588,098		1,875,405	1,875,405	111,794	
717081-10-3	PFIZER ORD		12/31/2021	Various	193,291.000	9,426,011		7,284,718	7,115,042	169,676			169,676		7,284,718		2,141,293	2,141,293	230,096	
742718-10-9	PROCTER & GAMBLE ORD		12/31/2021	Various	39,076.000	5,975,739		3,114,670	5,437,035	(2,322,365)			(2,322,365)		3,114,670		2,861,069	2,861,069	110,749	
74460D-10-9	PUBLIC STORAGE REIT ORD		12/31/2021	Various	26,865.000	8,755,426		5,557,127	6,203,934	(646,808)			(646,808)		5,557,127		3,198,299	3,198,299	135,786	
747525-10-3	QUALCOMM ORD		12/01/2021	Various	22,232.000	3,712,844		1,277,676	3,386,823	(2,109,147)			(2,109,147)		1,277,676		2,435,168	2,435,168	38,157	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		12/31/2021	Various	44,015.000	3,792,813		3,340,713	2,161,032	124,506			124,506		3,340,713		452,101	452,101	70,299	
76680R-20-6	RINGCENTRAL CL A ORD		12/23/2021	GOLDMAN SACHS & CO	100.000	19,042		24,470							24,470		(5,427)	(5,427)		
79466L-30-2	SALESFORCE.COM ORD		11/19/2021	Various	533.000	162,075		129,318							129,318		32,758	32,758		
808513-10-5	CHARLES SCHWAB ORD		12/01/2021	BAYPOINT TRADING LLC	11,301.000	900,964		825,463							825,463		75,501	75,501	2,034	
81762P-10-2	SERVICENOW ORD		12/23/2021	GOLDMAN SACHS & CO	365.000	236,507		211,668							211,668		24,840	24,840		
855244-10-9	STARBUCKS ORD		03/02/2021	Various	77,830.000	8,270,113		6,742,768	8,326,253	(1,583,485)			(1,583,485)		6,742,768		1,527,344	1,527,344	32,600	
863667-10-1	STRYKER ORD		12/31/2021	JEFFERIES & COMPANY, INC.	3,232.000	874,479		797,217							797,217		77,262	77,262	6,108	
872540-10-9	TJX ORD		12/31/2021	Various	66,851.000	5,014,936		2,926,687	4,387,701	(1,638,898)			(1,638,898)		2,926,687		2,088,248	2,088,248	68,173	
87612E-10-6	TARGET ORD		12/01/2021	Various	46,759.000	8,713,457		4,521,296	7,501,466	(3,965,894)			(3,965,894)		4,521,296		4,192,161	4,192,161	32,083	
880770-10-2	TERADYNE ORD		12/23/2021	GOLDMAN SACHS & CO	397.000	64,686		46,045							46,045		18,641	18,641	40	
882508-10-4	TEXAS INSTRUMENTS ORD		12/31/2021	Various	16,956.000	3,056,584		1,812,348	2,530,556	(1,013,498)			(1,013,498)		1,812,348		1,244,236	1,244,236	27,530	
883556-10-2	THERMO FISHER SCIENTIFIC ORD		08/09/2021	CREDIT SUISSE SECURITIES	37.000	20,010		19,577							19,577		433	433		
88579Y-10-1	3M ORD		06/02/2021	Various	11,792.000	2,163,960		2,044,025	2,061,124	(17,098)			(17,098)		2,044,025		119,934	119,934	16,512	
89417E-10-9	TRAVELERS COMPANIES ORD		06/02/2021	Various	17,942.000	2,646,852		2,257,603	2,518,519	(260,916)			(260,916)		2,257,603		389,249	389,249	940	
902494-10-3	TYSON FOODS CL A ORD		12/01/2021	Various	38,929.000	2,797,649		2,597,806	2,508,585	89,221			89,221		2,597,806		199,842	199,842	22,274	
907818-10-8	UNION PACIFIC ORD		12/31/2021	Various	37,938.000	8,937,164		5,223,343	7,899,450	(2,676,107)			(2,676,107)		5,223,343		3,713,821	3,713,821	111,877	
911312-10-6	UNITED PARCEL SERVICE CL B ORD		12/31/2021	Various	36,200.000	7,323,155		3,738,100	6,096,080	(2,357,980)			(2,357,980)		3,738,100		3,585,055	3,585,055	99,191	
91324P-10-2	UNITEDHEALTH GRP ORD		12/31/2021	Various	29,798.000	13,223,584		7,835,967	8,640,755	(2,602,932)			(2,602,932)		7,835,967		5,387,617	5,387,617	86,602	

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
918204-10-8	VF ORD		12/23/2021	Various	92,449.000	6,765,711		6,414,828	7,812,794	(1,464,320)			(1,464,320)		6,414,828		350,883	350,883	114,229	
92343V-10-4	VERIZON COMMUNICATIONS ORD		06/02/2021	Various	126,286.000	7,133,011		6,885,108	7,419,303	(534,194)			(534,194)		6,885,108		247,902	247,902	147,525	
92826C-83-9	VISA CL A ORD		12/31/2021	Various	15,099.000	3,293,184		1,568,313	3,123,464	(1,718,372)			(1,718,372)		1,568,313		1,724,871	1,724,871	19,850	
98138H-10-1	WORKDAY CL A ORD		12/23/2021	GOLDMAN SACHS & CO	901.000	250,181		202,517							202,517		47,663	47,663		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						423,715,362	XXX	301,400,535	338,923,370	(67,878,178)			(67,878,178)		301,400,535		122,314,827	122,314,827	4,853,029	XXX
9799997. Total - Common Stocks - Part 4						423,715,362	XXX	301,400,535	338,923,370	(67,878,178)			(67,878,178)		301,400,535		122,314,827	122,314,827	4,853,029	XXX
9799998. Total - Common Stocks - Part 5						40,025,081	XXX	36,162,727							36,162,727		3,862,354	3,862,354	183,629	XXX
9799999. Total - Common Stocks						463,740,442	XXX	337,563,262	338,923,370	(67,878,178)			(67,878,178)		337,563,262		126,177,180	126,177,180	5,036,658	XXX
9899999. Total - Preferred and Common Stocks						463,740,442	XXX	337,563,262	338,923,370	(67,878,178)			(67,878,178)		337,563,262		126,177,180	126,177,180	5,036,658	XXX
9999999 - Totals						4,359,117,335	XXX	4,285,376,950	4,150,669,113	(67,878,178)	(65,775,112)		(133,653,290)		4,189,640,498		159,243,785	159,243,785	91,238,736	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					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
8399998. Total - Bonds																				
8999998. Total - Preferred Stocks																				
007903-10-7	ADVANCED MICRO DEVICES ORD		07/27/2021	Morgan Stanley	12/23/2021	Various	3,738.000	337,349	532,926	337,349							195,577	195,577		
00857U-10-7	AGILON HEALTH ORD		09/28/2021	Various	10/11/2021	Various	13,670.000	425,691	340,448	425,691							(85,243)	(85,243)		
016255-10-1	ALIGN TECHNOLOGY ORD		08/04/2021	Various	12/23/2021	GOLDMAN SACHS & CO	476.000	298,954	313,468	298,954							14,514	14,514		
020002-10-1	ALLSTATE ORD		03/05/2021	BARCLAYS CAPITAL INC./LE	09/01/2021	INSTINET	340.000	37,521	45,705	37,521							8,184	8,184	825	
031162-10-0	AMGEN ORD		11/02/2021	Various	11/23/2021	Various	9,527.000	1,995,103	1,949,229	1,995,103							(45,874)	(45,874)	16,768	
032654-10-5	ANALOG DEVICES ORD		03/05/2021	BARCLAYS CAPITAL INC./LE	06/04/2021	INSTINET	236.000	35,082	39,020	35,082							3,938	3,938	163	
037833-10-0	APPLE ORD		01/29/2021	Unknown	12/01/2021	Various	14,830.000	2,012,084	2,332,429	2,012,084							320,345	320,345	10,393	
071813-10-9	BAXTER INTERNATIONAL ORD		07/27/2021	SCOTIA CAPITAL USA INC	08/13/2021	Various	1,216.000	100,023	90,018	100,023							(10,005)	(10,005)		
09857L-10-8	BOOKING HOLDINGS ORD		07/27/2021	JP MORGAN CLEARING CORP	12/23/2021	Various	152.000	338,006	354,220	338,006							16,215	16,215		
217204-10-6	COPART ORD		09/28/2021	Various	12/10/2021	Various	3,465.000	491,883	518,876	491,883							26,993	26,993		
254687-10-6	WALT DISNEY ORD		07/27/2021	SCOTIA CAPITAL USA INC	12/23/2021	GOLDMAN SACHS & CO	1,582.000	282,039	241,571	282,039							(40,468)	(40,468)		
256163-10-6	DOCUSIGN ORD		09/28/2021	Various	12/06/2021	JEFFERIES & COMPANY, INC.	1,939.000	537,399	279,423	537,399							(257,976)	(257,976)		
29414B-10-4	EPAM SYSTEMS ORD		07/27/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/23/2021	Various	477.000	261,051	324,981	261,051							63,930	63,930		
30063P-10-5	EXACT SCIENCES ORD		07/27/2021	JEFFERIES & COMPANY, INC.	12/23/2021	GOLDMAN SACHS & CO	1,085.000	121,258	85,501	121,258							(35,756)	(35,756)		
37637K-10-8	GITLAB CL A ORD		10/14/2021	GOLDMAN SACHS & CO	10/14/2021	JEFFERIES & COMPANY, INC.	100.000	7,700	9,995	7,700							2,295	2,295		
380237-10-7	GODADDY CL A ORD		09/28/2021	Various	11/30/2021	Various	10,473.000	768,692	720,114	768,692							(48,578)	(48,578)		
418100-10-3	HASHICORP CL A ORD		12/09/2021	Morgan Stanley	12/09/2021	Morgan Stanley	600.000	48,000	51,992	48,000							3,992	3,992		
461202-10-3	INTUIT ORD		01/29/2021	BARCLAYS CAPITAL INC./LE	12/01/2021	Various	5,495.000	2,011,296	3,213,923	2,011,296							1,202,627	1,202,627	7,271	
482480-10-0	KLA ORD		07/27/2021	RBC CAPITAL MARKETS	12/23/2021	GOLDMAN SACHS & CO	1,081.000	331,674	454,260	331,674							122,587	122,587	2,270	
550021-10-9	LULULEMON ATHLETICA ORD	C	07/27/2021	SCOTIA CAPITAL USA INC	12/23/2021	Various	754.000	294,007	311,750	294,007							17,743	17,743		
573874-10-4	MARVELL TECHNOLOGY ORD		07/27/2021	SCOTIA CAPITAL USA INC	12/23/2021	Various	3,747.000	214,822	326,355	214,822							111,533	111,533	215	
57636Q-10-4	MASTERCARD CL A ORD		11/15/2021	Various	12/30/2021	Various	3,853.000	1,386,469	1,392,266	1,386,469							5,797	5,797		
58933Y-10-5	MERCK & CO ORD		04/30/2021	Various	06/03/2021	CORPORATE ACTION	15,172.000	1,126,490	1,126,490	1,126,490										
594918-10-4	MICROSOFT ORD		01/29/2021	Unknown	12/01/2021	BAYPOINT TRADING LLC	8,509.000	2,009,284	2,680,912	2,009,284							671,628	671,628	16,275	
595112-10-3	MICRON TECHNOLOGY ORD		08/16/2021	Various	12/23/2021	GOLDMAN SACHS & CO	6,356.000	457,099	583,137	457,099							126,037	126,037	636	
655663-10-2	NORDSON ORD		07/27/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/08/2021	Various	449.000	99,792	111,523	99,792							11,731	11,731	229	
670346-10-5	NUCOR ORD		03/05/2021	BARCLAYS CAPITAL INC./LE	06/02/2021	BARCLAYS CAPITAL INC./LE	613.000	38,363	64,864	38,363							26,501	26,501	248	
67066G-10-4	NVIDIA ORD		07/27/2021	RBC CAPITAL MARKETS	12/23/2021	Various	5,420.000	2,325,243	3,785,945	2,325,243							1,460,702	1,460,702	1,598	
68622V-10-6	ORGANON ORD		06/03/2021	CORPORATE ACTION	06/15/2021	Various	21,242.300	779,289	663,563	779,289							(115,726)	(115,726)		
704326-10-7	PAYCHEX ORD		03/05/2021	BARCLAYS CAPITAL INC./LE	09/02/2021	INSTINET	403.000	36,693	45,767	36,693							9,075	9,075	532	
70450Y-10-3	PAYPAL HOLDINGS ORD		09/28/2021	Various	11/10/2021	Various	9,024.000	2,485,001	1,926,109	2,485,001							(558,893)	(558,893)		
742718-10-9	PROCTER & GAMBLE ORD		10/28/2021	Various	11/16/2021	Various	5,355.000	763,817	779,235	763,817							15,418	15,418	3,096	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		07/27/2021	RBC CAPITAL MARKETS	12/23/2021	GOLDMAN SACHS & CO	3,005.000	266,181	255,119	266,181							(11,062)	(11,062)	3,065	
76680R-20-6	RINGCENTRAL CL A ORD		07/27/2021	Morgan Stanley	12/23/2021	GOLDMAN SACHS & CO	715.000	186,591	136,152	186,591							(50,439)	(50,439)		
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		11/10/2021	Morgan Stanley	11/10/2021	JEFFERIES & COMPANY, INC.	2,051.000	159,978	209,141	159,978							49,163	49,163		
79589L-10-6	SAMSARA CL A ORD		12/15/2021	Morgan Stanley	12/17/2021	ACADEMY SECURITIES, INC.	773.000	17,779	17,148	17,779							(631)	(631)		
863667-10-1	STRYKER ORD		02/16/2021	Various	12/30/2021	Various	6,800.000	1,677,143	1,841,175	1,677,143							164,032	164,032	12,852	
880770-10-2	TERADYNE ORD		08/16/2021	Various	12/23/2021	GOLDMAN SACHS & CO	4,740.000	569,239	772,320	569,239							203,082	203,082	948	
882508-10-4	TEXAS INSTRUMENTS ORD		09/17/2021	Morgan Stanley	12/31/2021	Various	6,600.000	1,295,065	1,255,234	1,295,065							(39,831)	(39,831)	7,590	
89531P-10-5	TREX ORD		09/28/2021	Various	10/28/2021	JEFFERIES & COMPANY, INC.	5,219.000	541,373	545,093	541,373							3,719	3,719		
918204-10-8	VF ORD		09/03/2021	Various	12/23/2021	Various	19,165.000	1,513,341	1,379,495	1,513,341							(133,845)	(133,845)	15,985	
92343V-10-4	VERIZON COMMUNICATIONS ORD		03/05/2021	BARCLAYS CAPITAL INC./LE	06/02/2021	INSTINET	2,267.000	125,688	128,212	125,688							2,524	2,524	1,423	
931142-10-3	WALMART ORD		06/04/2021	Various	09/01/2021	BARCLAYS CAPITAL INC./LE	48,969.000	6,821,927	7,219,977	6,821,927							398,050	398,050	78,996	
957638-10-9	WESTERN ALLIANCE ORD		09/28/2021	Various	12/23/2021	GOLDMAN SACHS & CO	5,369.000	531,250	569,999	531,250							38,749	38,749	2,254	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								36,162,727	40,025,081	36,162,727							3,862,354	3,862,354	183,629	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9799998. Total - Common Stocks								36,162,727	40,025,081	36,162,727							3,862,354	3,862,354	183,629	
9899999. Total - Preferred and Common Stocks								36,162,727	40,025,081	36,162,727							3,862,354	3,862,354	183,629	
9999999 - Totals								36,162,727	40,025,081	36,162,727							3,862,354	3,862,354	183,629	

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 *
Union Bank	San Francisco		0.250	102,130		127,588,146	XXX
Federal Home Loan Bank of San Francisco	San Francisco		0.010	210		1,269	XXX
Wells Fargo Bank	San Francisco		0.160			3,817,982	XXX
U.S. Bank National Association	Minneapolis					784,497	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	102,340		132,191,894	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	102,340		132,191,894	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	102,340		132,191,894	XXX

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

1.	January	169,140,194	4.	April	232,478,421	7.	July	210,157,240	10.	October	50,034,526
2.	February	158,433,684	5.	May	296,418,304	8.	August	289,985,326	11.	November	187,803,859
3.	March	275,196,710	6.	June	201,751,392	9.	September	247,820,502	12.	December	132,191,894

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
31846V-56-7	FIRST AMER:GVT OBLG Z		08/11/2021	0.020				
8699999. Subtotal - All Other Money Market Mutual Funds								
	Pooled Money Investment Account		12/31/2021	0.002		9,260,483	42,710	315,753
8899999. Subtotal - Other Cash Equivalents						9,260,483	42,710	315,753
9999999 - Total Cash Equivalents						9,260,483	42,710	315,753

1.

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

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA	B				59,276,596	60,772,870
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX			59,276,596	60,772,870
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				