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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

FARMERS INSURANCE EXCHANGE

NAIC Group Code 0069 (Current) 0069 (Prior) NAIC Company Code 21652 Employer's ID Number 95-2575893

Organized under the Laws of California, State of Domicile or Port of Entry CA
Country of Domicile United States of America

Incorporated/Organized 03/28/1928 Commenced Business 04/06/1928

Statutory Home Office 6301 Owensmouth Ave (Street and Number), Woodland Hills , CA, US 91367-2216 (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address www.farmers.com

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

OFFICERS

President, CEO	Jeffrey John Dailey *	CFO, Treasurer	Thomas Sangkyu Noh
Secretary	Doren Eugene Hohl	Chief Actuary	James Leslie Nutting *

*The individuals listed are officers of Farmers Group, Inc., dba as Farmers Underwriters Association, a Nevada Corporation which acts as attorney-in-fact of Farmers Insurance Exchange

OTHER

Robert Paul Howard, Chief Claims Officer | Timothy John Murray #, Claims Executive | Craig Allen Orraj #, Claims Executive

*The individuals listed are officers of Farmers Group, Inc., dba as Farmers Underwriters Association, a Nevada Corporation which acts as attorney-in-fact of Farmers Insurance Exchange

DIRECTORS OR TRUSTEES

Thomas George Allen **	Joe David Bryant **	Julio Areias Da Silva **
Alan Roy Gildemeister **	Scott William Hood **	Frederick Henry Kruse **
Ronald Lee Marrone **	Gary Randolph Martin **	Ronald Gregory Myhan **

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

State of California
County of Los Angeles SS:

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

DocuSigned by: Jeff Dailey 9537A825BDD64C9...	DocuSigned by: 5AA115586887458...	DocuSigned by: Thomas S Noh 5878CF5958B044E...
Jeffrey John Dailey *	Doren Eugene Hohl	Thomas Sangkyu Noh
President, CEO	Secretary	CFO, Treasurer

Subscribed and sworn to (or affirmed) before me this
15th day of February, 2023, by

(1) Jeffrey John Dailey, proved to me on the basis of satisfactory evidence to be the person who appeared before me, and

(2) Doren Eugene Hohl, proved to me on the basis of satisfactory evidence to be the person who appeared before me, and

(3) Thomas Sangkyu Noh, proved to me on the basis of satisfactory evidence to be the person who appeared before me.

To be completed after the COVID-19 pandemic

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.....

*The individuals listed are officers of Farmers Group, Inc., dba as Farmers Underwriters Association, a Nevada Corporation which acts as attorney-in-fact of Farmers Insurance Exchange
**Board of Governors

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	1,093,522,761	7.999	1,093,522,761		1,093,522,761	8.006
1.02 All other governments	1,209,155	0.009	1,209,155		1,209,155	0.009
1.03 U.S. states, territories and possessions, etc. guaranteed	54,242,949	0.397	54,242,949		54,242,949	0.397
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	82,104,701	0.601	82,104,701		82,104,701	0.601
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,286,777,263	9.413	1,286,777,263		1,286,777,263	9.420
1.06 Industrial and miscellaneous	1,941,643,649	14.204	1,941,643,649		1,941,643,649	14.215
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	60,028,354	0.439	60,028,354		60,028,354	0.439
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	4,519,528,832	33.062	4,519,528,832		4,519,528,832	33.087
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	5,040,564	0.037				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	5,040,564	0.037				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	181,702,306	1.329	181,702,306		181,702,306	1.330
3.02 Industrial and miscellaneous Other (Unaffiliated)	20,648,105	0.151	15,342,199		15,342,199	0.112
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	7,453,393,004	54.524	7,453,393,004		7,453,393,004	54.565
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds	1,023,322	0.007	1,023,322		1,023,322	0.007
3.09 Total common stocks	7,656,766,737	56.012	7,651,460,831		7,651,460,831	56.015
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	101,958,603	0.746	101,958,603		101,958,603	0.746
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans	101,958,603	0.746	101,958,603		101,958,603	0.746
5. Real estate (Schedule A):						
5.01 Properties occupied by company	30,061,588	0.220	30,061,588		30,061,588	0.220
5.02 Properties held for production of income	298,051,635	2.180	298,051,635		298,051,635	2.182
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate	328,113,223	2.400	328,113,223		328,113,223	2.402
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	172,264,540	1.260	172,264,540		172,264,540	1.261
6.02 Cash equivalents (Schedule E, Part 2)	643,165,163	4.705	643,165,163		643,165,163	4.709
6.03 Short-term investments (Schedule DA)	27,562,435	0.202	27,562,435		27,562,435	0.202
6.04 Total cash, cash equivalents and short-term investments	842,992,138	6.167	842,992,137		842,992,137	6.171
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	213,987,058	1.565	213,987,058		213,987,058	1.567
10. Receivables for securities	1,544,130	0.011	1,544,130		1,544,130	0.011
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	13,669,931,285	100.000	13,659,584,815		13,659,584,815	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		262,777,503
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	214,802,474	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	2,299,305	217,101,779
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		225,267,854
5.	Deduct amounts received on disposals, Part 3, Column 15		369,976,957
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	4,000,882	
	8.2 Totals, Part 3, Column 9	3,056,074	7,056,956
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		328,113,223
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		328,113,223

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)	101,947,645	
	2.2 Additional investment made after acquisition (Part 2, Column 8)		101,947,645
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		10,958
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		101,958,603
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		101,958,603
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		101,958,603

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		226,673,124
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)	139,266	139,266
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(1,947,222)	
	5.2 Totals, Part 3, Column 9		(1,947,222)
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		10,878,111
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)		213,987,057
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		213,987,057

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		12,255,723,903
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,219,028,546
3.	Accrual of discount		4,212,246
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(2,710,204)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	180,799,955	
	4.4. Part 4, Column 11	(123,910,437)	54,179,314
5.	Total gain (loss) on disposals, Part 4, Column 19		76,644,986
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,408,288,696
7.	Deduct amortization of premium		18,554,049
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	114,795	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	1,725,591	
	9.4. Part 4, Column 13	325,866	2,166,252
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		556,121
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		12,181,336,119
12.	Deduct total nonadmitted amounts		10,346,474
13.	Statement value at end of current period (Line 11 minus Line 12)		12,170,989,646

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	1,093,522,761	1,059,578,789	1,093,421,725	1,107,192,240
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries	1,209,155	1,201,264	1,202,474	1,210,000
	4. Totals	1,094,731,916	1,060,780,053	1,094,624,199	1,108,402,240
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	54,242,949	54,296,851	58,798,694	53,590,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	82,104,701	79,216,926	86,603,257	77,990,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	1,286,777,263	1,189,788,702	1,323,434,388	1,268,310,888
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	1,699,259,731	1,578,794,866	1,705,590,911	1,700,883,670
	9. Canada	94,207,386	89,548,058	94,163,080	94,239,800
	10. Other Countries	208,204,876	194,121,804	208,454,614	207,744,690
	11. Totals	2,001,671,993	1,862,464,728	2,008,208,605	2,002,868,160
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	4,519,528,822	4,246,547,260	4,571,669,143	4,511,161,288
PREFERRED STOCKS	14. United States	5,040,564	5,040,564	5,040,564	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	5,040,564	5,040,564	5,040,564	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	5,040,564	5,040,564	5,040,564	
COMMON STOCKS	20. United States	198,680,147	198,680,147	131,253,767	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada				
	22. Other Countries	4,693,586	4,693,586	2,847,301	
	23. Totals	203,373,733	203,373,733	134,101,068	
Parent, Subsidiaries and Affiliates	24. Totals	7,453,393,004	7,453,393,004	4,987,367,228	
	25. Total Common Stocks	7,656,766,737	7,656,766,737	5,121,468,296	
	26. Total Stocks	7,661,807,301	7,661,807,301	5,126,508,860	
	27. Total Bonds and Stocks	12,181,336,123	11,908,354,561	9,698,178,003	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	499,177,586	705,781,625	20,770,789	23,330,477	4,773,333	XXX	1,253,833,810	26.8	995,086,217	22.0	1,253,833,810	
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	499,177,586	705,781,625	20,770,789	23,330,477	4,773,333	XXX	1,253,833,810	26.8	995,086,217	22.0	1,253,833,810	
2. All Other Governments												
2.1 NAIC 1	1,209,155					XXX	1,209,155	0.0	1,207,759	0.0		1,209,155
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	1,209,155					XXX	1,209,155	0.0	1,207,759	0.0		1,209,155
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		34,702,405	5,821,656	8,182,220		XXX	48,706,281	1.0	35,556,552	0.8	48,706,281	
3.2 NAIC 2		5,536,669				XXX	5,536,669	0.1	5,562,950	0.1	5,536,669	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		40,239,074	5,821,656	8,182,220		XXX	54,242,950	1.2	41,119,502	0.9	54,242,950	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		20,614,135	4,947,983	20,471,565	13,077,815	XXX	59,111,498	1.3	78,546,350	1.7	59,111,498	
4.2 NAIC 2	1,515,353	11,534,933	1,059,376	6,950,560	1,932,981	XXX	22,993,203	0.5	8,582,576	0.2	22,993,203	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	1,515,353	32,149,068	6,007,359	27,422,125	15,010,796	XXX	82,104,701	1.8	87,128,926	1.9	82,104,701	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	136,772,868	502,628,073	229,175,416	236,430,802	136,904,551	XXX	1,241,911,710	26.5	1,327,925,845	29.4	1,241,438,503	473,207
5.2 NAIC 2	5,177,925	17,513,439	5,397,985	7,933,685	8,842,508	XXX	44,865,542	1.0	65,661,575	1.5	44,865,542	
5.3 NAIC 3						XXX			1,017,333	0.0		
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	141,950,793	520,141,512	234,573,401	244,364,487	145,747,059	XXX	1,286,777,252	27.5	1,394,604,753	30.9	1,286,304,045	473,207

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	115,032,614	535,316,227	321,100,329	30,663,878	59,158	XXX	1,002,172,206	21.4	932,332,906	20.6	622,837,080	379,335,126
6.2 NAIC 2	107,118,188	367,287,009	401,622,237	23,599,866	7,795,258	XXX	907,422,558	19.4	954,029,940	21.1	415,121,854	492,300,704
6.3 NAIC 3	2,561,972	17,335,655	8,958,871	1,753,614	1,438,791	XXX	32,048,903	0.7	67,835,577	1.5	12,182,228	19,866,675
6.4 NAIC 4						XXX			928,480	0.0		
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	224,712,774	919,938,891	731,681,437	56,017,358	9,293,207	XXX	1,941,643,667	41.5	1,955,126,903	43.3	1,050,141,162	891,502,505
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	168,634	5,317,835	1,947,024			XXX	7,433,493	0.2	8,617,425	0.2		7,433,493
10.3 NAIC 3	3,884,417	8,092,661				XXX	11,977,078	0.3	14,362,011	0.3		11,977,078
10.4 NAIC 4	620,253	20,571,784	14,821,626			XXX	36,013,663	0.8	17,231,232	0.4		36,013,663
10.5 NAIC 5	42,579	2,148,030	2,413,509			XXX	4,604,118	0.1	4,043,949	0.1		4,604,118
10.6 NAIC 6						XXX						
10.7 Totals	4,715,883	36,130,310	19,182,159			XXX	60,028,352	1.3	44,254,617	1.0		60,028,352
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 752,192,223	1,799,042,465	581,816,173	319,078,942	154,814,857		3,606,944,660	77.1	XXX	XXX	3,225,927,172	381,017,488
12.2 NAIC 2	(d) 113,980,100	407,189,885	410,026,622	38,484,111	18,570,747		988,251,465	21.1	XXX	XXX	488,517,268	499,734,197
12.3 NAIC 3	(d) 6,446,389	25,428,316	8,958,871	1,753,614	1,438,791		44,025,981	0.9	XXX	XXX	12,182,228	31,843,753
12.4 NAIC 4	(d) 620,253	20,571,784	14,821,626				36,013,663	0.8	XXX	XXX		36,013,663
12.5 NAIC 5	(d) 42,579	2,148,030	2,413,509				(c) 4,604,118	0.1	XXX	XXX		4,604,118
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	873,281,544	2,254,380,480	1,018,036,801	359,316,667	174,824,395		(b) 4,679,839,887	100.0	XXX	XXX	3,726,626,668	953,213,219
12.8 Line 12.7 as a % of Col. 7	18.7	48.2	21.8	7.7	3.7		100.0	XXX	XXX	XXX	79.6	20.4
13. Total Bonds Prior Year												
13.1 NAIC 1	514,957,245	1,938,053,894	513,077,252	252,085,091	152,482,147		XXX	XXX	3,370,655,629	74.6	3,012,499,590	358,156,039
13.2 NAIC 2	95,535,722	406,116,074	452,235,412	80,877,977	7,689,281		XXX	XXX	1,042,454,466	23.1	514,076,919	528,377,547
13.3 NAIC 3	4,111,433	64,360,380	12,361,595	2,270,836	110,677		XXX	XXX	83,214,921	1.8	14,156,254	69,058,667
13.4 NAIC 4	413,830	6,458,223	11,165,372	108,360	13,927		XXX	XXX	18,159,712	0.4	928,480	17,231,232
13.5 NAIC 5	2,145,364	1,898,585					XXX	XXX	(c) 4,043,949	0.1		4,043,949
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	617,163,594	2,416,887,156	988,839,631	335,342,264	160,296,032		XXX	XXX	(b) 4,518,528,677	100.0	3,541,661,243	976,867,434
13.8 Line 13.7 as a % of Col. 9	13.7	53.5	21.9	7.4	3.5		XXX	XXX	100.0	XXX	78.4	21.6
14. Total Publicly Traded Bonds												
14.1 NAIC 1	701,449,094	1,562,238,722	503,338,319	304,226,913	154,674,123		3,225,927,171	68.9	3,012,499,590	66.7	3,225,927,171	XXX
14.2 NAIC 2	29,152,397	185,233,971	240,016,430	21,888,846	12,225,623		488,517,267	10.4	514,076,919	11.4	488,517,267	XXX
14.3 NAIC 3		3,756,840	6,993,868		1,431,520		12,182,228	0.3	14,156,254	0.3	12,182,228	XXX
14.4 NAIC 4									928,480	0.0		XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	730,601,491	1,751,229,533	750,348,617	326,115,759	168,331,266		3,726,626,666	79.6	3,541,661,243	78.4	3,726,626,666	XXX
14.8 Line 14.7 as a % of Col. 7	19.6	47.0	20.1	8.8	4.5		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	15.6	37.4	16.0	7.0	3.6		79.6	XXX	XXX	XXX	79.6	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	50,743,129	236,803,743	78,477,854	14,852,029	140,734		381,017,489	8.1	358,156,039	7.9	XXX	381,017,489
15.2 NAIC 2	84,827,703	221,955,914	170,010,192	16,595,265	6,345,124		499,734,198	10.7	528,377,547	11.7	XXX	499,734,198
15.3 NAIC 3	6,446,389	21,671,476	1,965,003	1,753,614	7,271		31,843,753	0.7	69,058,667	1.5	XXX	31,843,753
15.4 NAIC 4	620,253	20,571,784	14,821,626				36,013,663	0.8	17,231,232	0.4	XXX	36,013,663
15.5 NAIC 5	42,579	2,148,030	2,413,509				4,604,118	0.1	4,043,949	0.1	XXX	4,604,118
15.6 NAIC 6											XXX	
15.7 Totals	142,680,053	503,150,947	267,688,184	33,200,908	6,493,129		953,213,221	20.4	976,867,434	21.6	XXX	953,213,221
15.8 Line 15.7 as a % of Col. 7	15.0	52.8	28.1	3.5	0.7		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	3.0	10.8	5.7	0.7	0.1		20.4	XXX	XXX	XXX	XXX	20.4

(a) Includes $ 281,053,593 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 30,418,887 current year of bonds with Z designations and $ 20,779,889 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 $ 160,311,050 ; NAIC 2 $ ..... ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	490,127,882	674,728,712	8,242,198	19,844,115	4,666,757	XXX	1,197,609,664	25.6	903,275,308	20.0	1,197,609,664	
1.02 Residential Mortgage-Backed Securities	9,049,703	31,052,913	12,528,591	3,486,362	106,576	XXX	56,224,145	1.2	91,810,909	2.0	56,224,145	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	499,177,585	705,781,625	20,770,789	23,330,477	4,773,333	XXX	1,253,833,809	26.8	995,086,217	22.0	1,253,833,809	
2. All Other Governments												
2.01 Issuer Obligations	1,209,155					XXX	1,209,155	0.0	1,207,759	0.0		1,209,155
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	1,209,155					XXX	1,209,155	0.0	1,207,759	0.0		1,209,155
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		40,239,074	5,821,656	8,182,220		XXX	54,242,950	1.2	41,119,503	0.9	54,242,950	
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		40,239,074	5,821,656	8,182,220		XXX	54,242,950	1.2	41,119,503	0.9	54,242,950	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	1,515,353	32,149,068	6,007,358	27,422,125	15,010,796	XXX	82,104,700	1.8	87,128,926	1.9	82,104,700	
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	1,515,353	32,149,068	6,007,358	27,422,125	15,010,796	XXX	82,104,700	1.8	87,128,926	1.9	82,104,700	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	54,488,651	236,834,685	77,651,888	150,616,066	130,388,908	XXX	649,980,198	13.9	672,624,168	14.9	649,980,198	
5.02 Residential Mortgage-Backed Securities	87,462,141	283,306,827	156,921,513	93,748,421	15,358,151	XXX	636,797,053	13.6	721,980,585	16.0	636,323,846	473,207
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	141,950,792	520,141,512	234,573,401	244,364,487	145,747,059	XXX	1,286,777,251	27.5	1,394,604,753	30.9	1,286,304,044	473,207
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	195,750,413	744,575,012	583,520,179	41,078,934	9,234,049	XXX	1,574,158,587	33.6	1,577,099,103	34.9	830,495,773	743,662,814
6.02 Residential Mortgage-Backed Securities	4,956,979	14,849,903	12,564,626	14,938,424	59,158	XXX	47,369,090	1.0	29,734,151	0.7	1,574,651	45,794,439
6.03 Commercial Mortgage-Backed Securities	17,706,281	123,113,238	112,157,299			XXX	252,976,818	5.4	263,898,786	5.8	214,120,728	38,856,090
6.04 Other Loan-Backed and Structured Securities	6,299,101	37,400,738	23,439,334			XXX	67,139,173	1.4	84,394,861	1.9	3,950,011	63,189,162
6.05 Totals	224,712,774	919,938,891	731,681,438	56,017,358	9,293,207	XXX	1,941,643,668	41.5	1,955,126,901	43.3	1,050,141,163	891,502,505
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 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	4,715,883	36,130,310	19,182,159			XXX	60,028,352	1.3	44,254,616	1.0		60,028,352
10.03 Totals	4,715,883	36,130,310	19,182,159			XXX	60,028,352	1.3	44,254,616	1.0		60,028,352
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX			XXX	XXX		
12. Total Bonds Current Year												
12.01 Issuer Obligations	743,091,454	1,728,526,551	681,243,279	247,143,460	159,300,510	XXX	3,559,305,254	76.1	XXX	XXX	2,814,433,285	744,871,969
12.02 Residential Mortgage-Backed Securities	101,468,823	329,209,643	182,014,730	112,173,207	15,523,885	XXX	740,390,288	15.8	XXX	XXX	694,122,642	46,267,646
12.03 Commercial Mortgage-Backed Securities	17,706,281	123,113,238	112,157,299			XXX	252,976,818	5.4	XXX	XXX	214,120,728	38,856,090
12.04 Other Loan-Backed and Structured Securities	6,299,101	37,400,738	23,439,334			XXX	67,139,173	1.4	XXX	XXX	3,950,011	63,189,162
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	4,715,883	36,130,310	19,182,159			XXX	60,028,352	1.3	XXX	XXX		60,028,352
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	873,281,542	2,254,380,480	1,018,036,801	359,316,667	174,824,395		4,679,839,885	100.0	XXX	XXX	3,726,626,666	953,213,219
12.10 Line 12.09 as a % of Col. 7	18.7	48.2	21.8	7.7	3.7		100.0	XXX	XXX	XXX	79.6	20.4
13. Total Bonds Prior Year												
13.01 Issuer Obligations	433,277,291	1,738,669,191	683,394,522	283,517,357	143,596,406	XXX	XXX	XXX	3,282,454,767	72.6	2,495,268,961	787,185,806
13.02 Residential Mortgage-Backed Securities	165,396,861	462,428,752	147,175,499	51,824,906	16,699,627	XXX	XXX	XXX	843,525,645	18.7	815,431,192	28,094,453
13.03 Commercial Mortgage-Backed Securities	10,881,569	144,444,072	108,573,145			XXX	XXX	XXX	263,898,786	5.8	221,586,608	42,312,178
13.04 Other Loan-Backed and Structured Securities	4,412,430	41,568,031	38,414,400			XXX	XXX	XXX	84,394,861	1.9	9,374,482	75,020,379
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans	3,195,441	29,777,111	11,282,064			XXX	XXX	XXX	44,254,616	1.0		44,254,616
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	617,163,592	2,416,887,157	988,839,630	335,342,263	160,296,033		XXX	XXX	4,518,528,675	100.0	3,541,661,243	976,867,432
13.10 Line 13.09 as a % of Col. 9	13.7	53.5	21.9	7.4	3.5		XXX	XXX	100.0	XXX	78.4	21.6
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	615,136,486	1,342,585,048	474,969,055	228,794,581	152,948,115	XXX	2,814,433,285	60.1	2,495,268,961	55.2	2,814,433,285	XXX
14.02 Residential Mortgage-Backed Securities	96,727,904	314,929,912	169,760,496	97,321,178	15,383,151	XXX	694,122,641	14.8	815,431,192	18.0	694,122,641	XXX
14.03 Commercial Mortgage-Backed Securities	15,233,589	93,268,074	105,619,065			XXX	214,120,728	4.6	221,586,608	4.9	214,120,728	XXX
14.04 Other Loan-Backed and Structured Securities	3,503,512	446,500				XXX	3,950,012	0.1	9,374,482	0.2	3,950,012	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		XXX
14.09 Totals	730,601,491	1,751,229,534	750,348,616	326,115,759	168,331,266		3,726,626,666	79.6	3,541,661,243	78.4	3,726,626,666	XXX
14.10 Line 14.09 as a % of Col. 7	19.6	47.0	20.1	8.8	4.5		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	15.6	37.4	16.0	7.0	3.6		79.6	XXX	XXX	XXX	79.6	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	127,954,968	385,941,503	206,274,224	18,348,879	6,352,395	XXX	744,871,969	15.9	787,185,806	17.4	XXX	744,871,969
15.02 Residential Mortgage-Backed Securities	4,740,919	14,279,731	12,254,234	14,852,029	140,734	XXX	46,267,647	1.0	28,094,453	0.6	XXX	46,267,647
15.03 Commercial Mortgage-Backed Securities	2,472,692	29,845,164	6,538,234			XXX	38,856,090	0.8	42,312,178	0.9	XXX	38,856,090
15.04 Other Loan-Backed and Structured Securities	2,795,589	36,954,238	23,439,334			XXX	63,189,161	1.4	75,020,379	1.7	XXX	63,189,161
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans	4,715,883	36,130,310	19,182,159			XXX	60,028,352	1.3	44,254,616	1.0	XXX	60,028,352
15.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09 Totals	142,680,051	503,150,946	267,688,185	33,200,908	6,493,129		953,213,219	20.4	976,867,432	21.6	XXX	953,213,219
15.10 Line 15.09 as a % of Col. 7	15.0	52.8	28.1	3.5	0.7		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	3.0	10.8	5.7	0.7	0.1		20.4	XXX	XXX	XXX	XXX	20.4

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	4,995,738	4,995,738			
2. Cost of short-term investments acquired	27,287,003	27,287,003			
3. Accrual of discount	327,619	327,619			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(25,047)	(25,047)			
6. Deduct consideration received on disposals	5,022,873	5,022,873			
7. Deduct amortization of premium	5	5			
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)	27,562,435	27,562,435			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	27,562,435	27,562,435			

(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	459,005,905		459,005,905	
2. Cost of cash equivalents acquired	7,059,984,993	486,801,320	6,573,183,673	
3. Accrual of discount	421,634	421,634		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	(846)	(846)		
6. Deduct consideration received on disposals	6,876,246,523	354,473,491	6,521,773,032	
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)	643,165,163	132,748,617	510,416,546	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	643,165,163	132,748,617	510,416,546	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
7340 W.Memorial Rd.(office)		Oklahoma City	OK	09/17/2009	12/31/2015	41,783,152		29,753,441	30,100,000	1,001,196			(1,001,196)		3,177,194	
Lot 2C-A of Lot 2C Development (office)		Pleasant Valley	MO	10/06/2009	12/31/2015	416,068		308,148	200,000	8,166			(8,166)		31,401	
0299999. Property occupied by the reporting entity - Administrative						42,199,220		30,061,588	30,300,000	1,009,361			(1,009,361)		3,208,595	
0399999. Total Property occupied by the reporting entity						42,199,220		30,061,588	30,300,000	1,009,361			(1,009,361)		3,208,595	
17885 Von Karman Ave (office)	!	Irvine	CA	06/11/2015	09/30/2022	64,603,154		50,571,903	51,900,000	1,298,890			(1,298,890)		4,196,055	2,649,888
201 Railroad Ave	!	East Rutherford	NJ	10/23/2017	09/30/2022	43,446,454		32,871,039	54,300,000	1,498,851			(1,498,851)		3,928,969	1,595,666
3049 East Washburn Road	!	Las Vegas	NV	12/16/2022		52,718,219		52,670,398	52,718,219	47,821			(47,821)		117,204	18,876
3195 East Washburn Road	!	Las Vegas	NV	12/16/2022		97,748,267		97,662,527	97,748,267	85,739			(85,739)		218,159	31,825
2475 Mill Center Parkway	!	Buford	GA	12/28/2022		19,131,049		19,112,741	19,131,049	18,308			(18,308)		11,955	1,610
4345 Hamilton Mill Road	!	Buford	GA	12/28/2022		26,658,785		26,633,412	26,658,785	25,373			(25,373)		17,800	2,637
280 Riverside Parkway	!	Austell	GA	12/28/2022		18,546,154		18,529,615	18,546,154	16,538			(16,538)		12,639	1,755
0499999. Properties held for the production of income						322,852,082		298,051,635	321,002,474	2,991,521			(2,991,521)		8,502,782	4,302,256
0699999 - Totals						365,051,302		328,113,223	351,302,474	4,000,882			(4,000,882)		11,711,377	4,302,256

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
17885 Von Karman Ave (office)	Irvine	CA	06/11/2015					1,761,843
14001 Rosecran Ave #15	La Mirada	CA	05/02/2016					12,950
Riverside Business Center	Lithia Springs	GA	06/24/2016					160,271
201 Railroad Ave	East Rutherford	NJ	10/23/2017					315,086
Indian Avenue	Perris	CA	10/15/2019					49,155
3049 East Washburn Road	Las Vegas	NV	12/16/2022	Golden Triangle N LLC	52,718,219		52,718,219	
3195 East Washburn Road	Las Vegas	NV	12/16/2022	Golden Triangle N LLC	97,748,267		97,748,267	
2475 Mill Center Parkway	Buford	GA	12/28/2022	Hamilton Mill Business Center C, LLC	19,131,049		19,131,049	
4345 Hamilton Mill Road	Buford	GA	12/28/2022	Hamilton Mill Business Center Building E, LLC	26,658,785		26,658,785	
280 Riverside Parkway	Austell	GA	12/28/2022	Riverside Business Park Building E, LLC	18,546,154		18,546,154	
0199999. Acquired by Purchase					214,802,474		214,802,474	2,299,305
0399999 - Totals					214,802,474		214,802,474	2,299,305

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
3900 Indian Ave	Perris	CA	08/16/2022	Wilshire 3900 Indian Ave LLC	51,258,562	160,271	42,812,089	663,703			(663,703)		42,308,658	156,931,906		114,623,248	114,623,248	2,614,712	553,019
14001 Rosecrans Ave	La Mirada	CA	10/06/2022	USCIF LA MIRANDA DC LLC, a Delaware limited liability company	77,956,326	49,155	70,998,535	1,649,893			(1,649,893)		69,397,797	150,288,451		80,890,654	80,890,654	4,152,137	1,026,435
600 Riverside Parkway	Lithia Springs	GA	10/28/2022	FHRG Investments - Riverside LLC	40,986,451	12,950	33,732,177	742,478			(742,478)		33,002,649	62,756,600		29,753,951	29,753,951	2,588,880	1,131,282
0199999. Property Disposed					170,201,338	222,376	147,542,801	3,056,074			(3,056,074)		144,709,103	369,976,957		225,267,854	225,267,854	9,355,729	2,710,736
0399999 - Totals					170,201,338	222,376	147,542,801	3,056,074			(3,056,074)		144,709,103	369,976,957		225,267,854	225,267,854	9,355,729	2,710,736

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
000703641		Lafayette	CO		02/28/2022	3.040	4,875,000						8,232,521	12/14/2021
000703664		Brooklyn	NY		03/09/2022	3.270	8,937,500						16,234,016	03/01/2022
000703672		Charlotte	NC		03/02/2022	3.025	5,975,145						10,863,900	01/03/2022
000703676		San Antonio	TX		04/11/2022	5.520	8,125,000						14,772,513	01/25/2022
000703685		Loan Beach	CA		04/29/2022	5.580	9,750,000						15,017,773	03/01/2022
000703687		Charleston	SC		04/20/2022	3.721	7,540,000						12,756,250	05/01/2022
000703701		Riverton	UT		05/02/2022	3.240	8,125,000						15,095,881	02/28/2022
000703703		Dallas	TX		08/23/2022	5.220	7,088,144		9,644				11,985,321	03/27/2022
000703713		Springfield	VA		05/18/2022	4.940	10,569,000						17,901,000	05/01/2022
000703721		Glendale	AZ		06/22/2022	4.610	6,662,500						14,483,696	07/01/2022
000703731		Chamblee	GA		07/20/2022	4.940	11,375,000						18,337,879	04/01/2022
000703778		Seattle	WA		12/07/2022	6.630	12,936,314		1,314				21,996,000	10/03/2022
0599999. Mortgages in good standing - Commercial mortgages-all other							101,958,603		10,958				177,676,750	XXX
0899999. Total Mortgages in good standing							101,958,603		10,958				177,676,750	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							101,958,603		10,958				177,676,750	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
000703641	Lafayette	CO		02/28/2022	3.040	4,875,000		8,232,521
000703664	Brooklyn	NY		03/09/2022	3.270	8,937,500		16,234,016
000703672	Charlotte	NC		03/02/2022	3.025	5,975,145		10,863,900
000703676	San Antonio	TX		04/11/2022	5.520	8,125,000		14,772,513
000703685	Loan Beach	CA		04/29/2022	5.580	9,750,000		15,017,773
000703687	Charleston	SC		04/20/2022	3.721	7,540,000		12,756,250
000703701	Riverton	UT		05/02/2022	3.240	8,125,000		15,095,881
000703703	Dallas	TX		08/23/2022	5.220	7,078,500		11,985,321
000703713	Springfield	VA		05/18/2022	4.940	10,569,000		17,901,000
000703721	Glendale	AZ		06/22/2022	4.610	6,662,500		14,483,696
000703731	Chamblee	GA		07/20/2022	4.940	11,375,000		18,337,879
000703778	Seattle	WA		12/07/2022	6.630	12,935,000		21,996,000
0599999. Mortgages in good standing - Commercial mortgages-all other						101,947,645		177,676,750
0899999. Total Mortgages in good standing						101,947,645		177,676,750
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						101,947,645		177,676,750

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0599999 - Totals																	

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	Impact Community CAP LLC-Equity		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL		03/24/1998		2,257,433	3,888,568	3,888,568	6,649					145,359	528,662	17.530
45256#-AA-0	Impact CIL LLC - Equity / CIL Parent		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL		01/01/2008			8,087,086	8,087,086	(1,953,871)							18.020
	Impact Huntington - Equity		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL		07/01/2008			(320,125)								61,200	22.727
2699999. Joint Venture Interests - Other - Affiliated									2,257,433	11,655,529	11,975,654	(1,947,222)					145,359	589,862	XXX
	Certificate of Contribution		LOS ANGELES	CA	Fire Insurance Exchange		12/31/2011		80,000,000	68,255,056	80,000,000						3,200,000		100.000
	Certificate of Contribution		LOS ANGELES	CA	Truck Insurance Exchange		12/31/2011		120,000,000	102,382,585	120,000,000						4,800,000		100.000
2899999. Surplus Debentures, etc - Affiliated									200,000,000	170,637,641	200,000,000						8,000,000		XXX
45255@-AD-7	Impact CAP Promissory Note LLC		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL		11/16/2001		1,522,044	1,348,979	1,522,045								16.279
45258#-AA-8	Impact Huntington - Debt		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL		07/01/2008		489,358	489,358	489,358						2	788,288	22.727
3299999. Non-collateral Loans - Affiliated									2,011,402	1,838,337	2,011,403						2	788,288	XXX
6099999. Total - Unaffiliated																			XXX
6199999. Total - Affiliated									204,268,835	184,131,507	213,987,057	(1,947,222)					8,145,360	1,378,150	XXX
6299999 - Totals									204,268,835	184,131,507	213,987,057	(1,947,222)					8,145,360	1,378,150	XXX

1.

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Impact Community CAP LLC-Equity	SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL	03/24/1998			139,266		17.530
2599999. Joint Venture Interests - Other - Unaffiliated								139,266		XXX
6099999. Total - Unaffiliated								139,266		XXX
6199999. Total - Affiliated										XXX
6299999 - Totals								139,266		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
45258#-AA-8	Impact Huntington Debt	SAN FRANCISCO	CA	Return of Principal	07/01/2008	01/19/2022	78,176							78,176	78,176				
45255@-AD-7	Impact CAP Promissory Note LLC	SAN FRANCISCO	CA	Return of Principal	11/16/2001	01/28/2022	18,034							18,034	18,034				
45255@-AE-5	ICC CDE COIN LOAN - Debt	SAN FRANCISCO	CA	Return of Principal	10/03/2016	02/28/2022	10,000,000							10,000,000	10,000,000				
45255@-AD-7	Impact CAP Promissory Note LLC	SAN FRANCISCO	CA	Return of Principal	11/16/2001	02/28/2022	28,103							28,103	28,103				
45255@-AD-7	Impact CAP Promissory Note LLC	SAN FRANCISCO	CA	Return of Principal	11/16/2001	03/30/2022	28,234							28,234	28,234				
45255@-AD-7	Impact CAP Promissory Note LLC	SAN FRANCISCO	CA	Return of Principal	11/16/2001	04/28/2022	28,365							28,365	28,365				
45255@-AD-7	Impact CAP Promissory Note LLC	SAN FRANCISCO	CA	Return of Principal	11/16/2001	05/27/2022	28,496							28,496	28,496				
45255@-AD-7	Impact CAP Promissory Note LLC	SAN FRANCISCO	CA	Return of Principal	11/16/2001	06/30/2022	121,006							121,006	121,006				
45255@-AD-7	Impact CAP Promissory Note LLC	SAN FRANCISCO	CA	Return of Principal	11/16/2001	07/28/2022	27,425							27,425	27,425				
45255@-AD-7	Impact CAP Promissory Note LLC	SAN FRANCISCO	CA	Return of Principal	11/16/2001	08/29/2022	27,554							27,554	27,554				
45255@-AD-7	Impact CAP Promissory Note LLC	SAN FRANCISCO	CA	Return of Principal	11/16/2001	09/29/2022	183,634							183,634	183,634				
45255@-AD-7	Impact CAP Promissory Note LLC	SAN FRANCISCO	CA	Return of Principal	11/16/2001	10/28/2022	258,614							258,614	258,614				
45255@-AD-7	Impact CAP Promissory Note LLC	SAN FRANCISCO	CA	Return of Principal	11/16/2001	11/30/2022	25,177							25,177	25,177				
45255@-AD-7	Impact CAP Promissory Note LLC	SAN FRANCISCO	CA	Return of Principal	11/16/2001	12/30/2022	25,294							25,294	25,294				
3299999. Non-collateral Loans - Affiliated							10,878,111							10,878,111	10,878,111				
6099999. Total - Unaffiliated																			
6199999. Total - Affiliated							10,878,111							10,878,111	10,878,111				
6299999 - Totals							10,878,111							10,878,111	10,878,111				

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-SA-7	US TREASURY N/B 3 02/15/2048				1.A	1,562,632	82.3594	1,482,469	1,800,000	1,564,294		1,661			3.000	3.850	FA	20,250		09/20/2022	02/15/2048
912810-SN-9	US TREASURY N/B 1.25 05/15/2050				1.A	1,246,024	54.0938	1,081,875	2,000,000	1,251,840		5,816			1.250	3.376	MN	3,177	12,500	08/26/2022	05/15/2050
912810-SW-9	US TREASURY N/B 1.875 02/15/2041				1.A	17,477,613	70.7500	13,088,750	18,500,000	17,536,686		41,764			1.875	2.238	FA	130,078	346,875	01/10/2022	02/15/2041
912810-TA-6	US TREASURY N/B 1.75 08/15/2041				1.A	2,297,473	68.5469	2,056,406	3,000,000	2,307,429		9,956			1.750	3.469	FA	19,688		08/17/2022	08/15/2041
912810-TB-4	US TREASURY N/B 1.875 11/15/2051				1.A	1,843,467	63.6406	1,591,016	2,500,000	1,850,624		7,156			1.875	3.299	MN	5,956	23,438	06/22/2022	11/15/2051
912828-4A-5	US TREASURY N/B 2.625 02/28/2023				1.A	607,546	99.6875	587,159	589,000	589,874		(5,270)			2.625	1.742	FA	5,126	15,461	06/28/2019	02/28/2023
912828-4A-5	US TREASURY N/B 2.625 02/28/2023	SD			1.A	1,960,858	99.6875	1,895,059	1,901,000	1,903,820		(17,009)			2.625	1.742	FA	16,543	49,493	06/28/2019	02/28/2023
912828-4L-1	US TREASURY N/B 2.75 04/30/2023	SD			1.A	299,134	99.3945	298,184	300,000	299,945		151			2.750	2.831	AO	2,758	6,775	05/08/2018	04/30/2023
912828-4L-1	US TREASURY N/B 2.75 04/30/2023				1.A	448,701	99.3945	447,275	450,000	449,917		227			2.750	2.831	AO	2,074	12,375	05/08/2018	04/30/2023
912828-4M-9	US TREASURY N/B 2.875 04/30/2025	SD			1.A	33,095,523	96.7500	31,927,500	33,000,000	33,041,642		(14,739)			2.875	2.847	AO	158,994	948,750	08/28/2018	04/30/2025
912828-B6-6	US TREASURY N/B 2.75 02/15/2024	SD			1.A	37,773,762	97.7734	36,737,392	37,574,000	37,612,710		(34,905)			2.750	2.671	FA	387,482	1,033,260	02/06/2018	02/15/2024
912828-UN-8	US TREASURY N/B 2 02/15/2023	SD			1.A	36,662,861	99.6953	37,227,227	37,341,000	37,317,541		174,146			2.000	2.494	FA	280,058	746,820	02/11/2019	02/15/2023
912828-UN-8	US TREASURY N/B 2 02/15/2023				1.A	200,295	99.6953	203,378	204,000	203,872		951			2.000	2.494	FA	1,530	4,080	02/11/2019	02/15/2023
912828-WE-6	US TREASURY N/B 2.75 11/15/2023	SD			1.A	56,431,162	98.2734	55,033,125	56,000,000	56,068,258		(79,009)			2.750	2.622	MN	195,691	1,539,950	02/06/2018	11/15/2023
912828-Y8-7	US TREASURY N/B 1.75 07/31/2024	SD			1.A	4,464,042	95.6094	4,225,934	4,420,000	4,434,514		(8,965)			1.750	1.547	JJ	32,159	77,300	08/06/2019	07/31/2024
912828-YS-3	US TREASURY N/B 1.75 11/15/2029	SD			1.A	489,000	87.2344	426,576	489,000	483,068		879			1.750	1.950	MN	5,182	9,520	11/12/2019	11/15/2029
912828-YS-3	US TREASURY N/B 1.75 11/15/2029				1.A	493,739	87.2344	445,768	511,000	504,802		737			1.750	1.950	MN	1,014	7,980	11/12/2019	11/15/2029
912828-Z2-9	US TREASURY N/B 1.5 01/15/2023	SD			1.A	1,874,623	99.8438	1,862,086	1,865,000	1,864,991		(3,366)			1.500	1.323	JJ	12,847	27,975	01/31/2020	01/15/2023
912828-Z2-9	US TREASURY N/B 1.5 01/15/2023	SD			1.A	40,255,356	99.8438	40,024,364	40,087,000	40,086,195		(59,250)			1.500	1.356	JJ	276,143	601,305	01/31/2020	01/15/2023
912828-Z8-6	US TREASURY N/B 1.375 02/15/2023				1.A	6,673,262	99.6094	6,589,160	6,615,000	6,617,402		(19,883)			1.375	1.075	FA	34,109	90,956	02/28/2020	02/15/2023
912828-Z8-6	US TREASURY N/B 1.375 02/15/2023	SD			1.A	43,119,553	99.6094	42,468,457	42,635,000	42,655,186		(165,187)			1.375	0.987	FA	219,837	586,231	02/28/2020	02/15/2023
912828-ZP-8	US TREASURY N/B 0.125 05/15/2023	SD			1.A	6,977,484	98.3203	6,882,422	7,000,000	6,997,217		7,584			0.125	0.234	MN	1,112	8,750	06/05/2020	05/15/2023
912828-ZY-9	US TREASURY N/B 0.125 07/15/2023	SD			1.A	106,581,702	97.5430	103,961,296	106,580,000	106,580,204		(797)			0.125	0.124	JJ	61,182	133,225	08/10/2020	07/15/2023
91282C-AF-8	US TREASURY N/B 0.125 08/15/2023	SD			1.A	22,978,788	97.1758	22,350,430	23,000,000	22,995,633		7,154			0.125	0.156	FA	10,781	28,750	09/01/2020	08/15/2023
91282C-AK-7	US TREASURY N/B 0.125 09/15/2023				1.A	4,830,681	96.8398	4,841,992	5,000,000	4,881,907		51,226			0.125	3.578	MS	1,847	3,125	09/08/2022	09/15/2023
91282C-AP-6	US TREASURY N/B 0.125 10/15/2023	SD			1.A	304,513	96.4531	294,182	305,000	304,870		162			0.125	0.179	AO	81	381	10/16/2020	10/15/2023
91282C-BR-1	US TREASURY N/B 0.25 03/15/2024	SD			1.A	7,531,711	94.7695	7,159,838	7,555,000	7,545,371		7,938			0.250	0.356	MS	5,583	18,416	04/12/2021	03/15/2024
91282C-BR-1	US TREASURY N/B 0.25 03/15/2024				1.A	189,414	94.7695	180,062	190,000	189,758		200			0.250	0.356	MS	140	475	04/12/2021	03/15/2024
91282C-BV-2	US TREASURY N/B 0.375 04/15/2024	SD			1.A	8,063,863	94.5508	7,611,338	8,050,000	8,056,051		(4,720)			0.375	0.316	AO	6,386	30,188	05/04/2021	04/15/2024
91282C-CB-5	US TREASURY N/B 1.625 05/15/2031				1.A	2,206,748	84.1406	2,103,516	2,500,000	2,221,980		15,231			1.625	3.172	MN	5,162	20,313	06/22/2022	05/15/2031
91282C-CL-3	US TREASURY N/B 0.375 07/15/2024	SD			1.A	15,012,472	93.6211	14,043,164	15,000,000	15,006,632		(4,252)			0.375	0.347	JJ	25,832	56,250	08/04/2021	07/15/2024
91282C-DB-4	US TREASURY N/B 0.625 10/15/2024	SD			1.A	74,685,798	93.3398	70,004,883	75,000,000	74,808,574		104,775			0.625	0.770	AO	99,159	468,750	11/15/2022	10/15/2024
91282C-DB-4	US TREASURY N/B 0.625 10/15/2024				1.A	23,231,325	93.3398	23,297,625	24,960,000	23,340,337		109,012			0.625	4.487	AO	33,000		11/15/2022	10/15/2024
91282C-DG-3	US TREASURY N/B 1.125 10/31/2026				1.A	3,921,337	89.4141	3,511,290	3,927,000	3,922,609		1,139			1.125	1.154	AO	7,404	44,179	11/02/2021	10/31/2026
91282C-DG-3	US TREASURY N/B 1.125 10/31/2026	SD			1.A	20,543,335	89.4141	18,395,155	20,573,000	20,549,997		5,964			1.125	1.154	AO	40,547	229,636	11/02/2021	10/31/2026
91282C-DH-1	US TREASURY N/B 0.75 11/15/2024	SD			1.A	12,561,402	93.3164	11,757,867	12,600,000	12,576,270		12,294			0.750	0.855	MN	12,383	94,125	11/22/2021	11/15/2024
91282C-DH-1	US TREASURY N/B 0.75 11/15/2024				1.A	2,191,015	93.3164	2,052,961	2,200,000	2,194,295		2,966			0.750	0.891	MN	2,097	16,500	11/22/2021	11/15/2024
91282C-DN-8	US TREASURY N/B 1 12/15/2024				1.A	119,906,563	93.5547	120,217,774	128,500,000	120,403,599		497,037			1.000	4.438	JD	56,484	642,500	11/15/2022	12/15/2024
91282C-DY-4	US TREASURY N/B 1.875 02/15/2032				1.A	4,043,610	84.7969	3,391,875	4,000,000	4,040,171		(3,439)			1.875	1.762	FA	28,125	37,500	03/07/2022	02/15/2032
91282C-EP-2	US TREASURY N/B 2.875 05/15/2032				1.A	991,801	92.1875	921,875	1,000,000	992,178		377			2.875	2.992	MN	3,653	14,375	07/12/2022	05/15/2032
91282C-ER-8	US TREASURY N/B 2.5 05/31/2024				1.A	14,840,675	96.9375	14,540,625	15,000,000	14,883,733		43,058			2.500	3.083	MN	31,937	187,500	06/22/2022	05/31/2024
91282C-FA-4	US TREASURY N/B 3 07/31/2024				1.A	79,094,836	97.5039	77,271,846	79,250,000	79,130,584		35,749			3.000	3.127	JJ	988,471		08/12/2022	07/31/2024
91282C-FE-6	US TREASURY N/B 3.125 08/15/2025				1.A	29,835,843	97.0859	29,125,781	30,000,000	29,855,282		19,439			3.125	3.349	FA	351,563		09/06/2022	08/15/2025
91282C-FG-1	US TREASURY N/B 3.25 08/31/2024				1.A	10,294,102	97.9023	10,279,746	10,500,000	10,313,322		19,221			3.125	4.238	FA	108,781		10/27/2022	08/31/2024
91282C-FK-2	US TREASURY N/B 3.5 09/15/2025				1.A	68,378,750	98.0156	68,610,938	70,000,000	68,504,063		125,313			3.500	4.388	MS	724,171		09/28/2022	09/15/2025

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
91282C-FN-6	US TREASURY N/B 4.25 09/30/2024				1.A	50,099,777	99.4727	49,736,328	50,000,000	50,092,576		(7,201)			4.250	4.188	MS	537,088		09/28/2022	09/30/2024
91282C-FP-1	US TREASURY N/B 4.25 10/15/2025				1.A	14,902,980	99.9297	14,989,453	15,000,000	14,907,391		4,411			4.125	4.406	AO	130,889		11/04/2022	10/15/2025
91282C-FU-0	US TREASURY N/B 4.125 10/31/2027				1.A	4,047,045	100.3672	4,014,688	4,000,000	4,045,789		(1,256)			4.125	3.888	AO	27,651		11/16/2022	10/31/2027
91282C-FW-6	US TREASURY N/B 4.5 11/15/2025				1.A	38,334,580	100.6328	38,240,469	38,000,000	38,318,403		(16,178)			4.500	4.220	MN	217,293		11/30/2022	11/15/2025
91282C-GA-3	US TREASURY N/B 4 12/15/2025				1.A	995,199	99.3750	993,750	1,000,000	995,210		11			4.000	4.217	JD	1,758		12/27/2022	12/15/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,036,853,975	XXX	1,010,482,329	1,052,471,000	1,037,298,616		868,279			XXX	XXX	XXX	5,331,256	8,175,982	XXX	XXX
313371-*9-9	FHA PUTT PROJ MERRILL #91 7.43 09/01/2023				1.A	7	100.0000	7	7						7.430		MON			02/06/1992	09/01/2023
36176X-KR-9	GNSF POOL 779104			4	1.A	831,834	93.7921	744,482	793,758	830,611		(13,123)			3.500	2.438	MON	2,315	27,782	10/30/2015	04/15/2042
36179N-LE-6	G2SF POOL MA1225			4	1.A	1,927,849	97.2291	1,752,827	1,802,781	1,920,590		(37,566)			4.000	2.495	MON	6,009	72,111	01/22/2020	08/20/2043
36179Q-L4-1	G2SF POOL MA2147			4	1.A	1,413,048	90.8078	1,254,635	1,381,637	1,410,704		(8,590)			3.000	2.568	MON	3,454	41,449	11/18/2014	08/20/2044
36179T-G5-8	G2SF POOL MA4720			4	1.A	2,911,695	96.0709	2,655,984	2,764,609	2,897,303		(65,453)			4.000	2.751	MON	9,215	110,584	01/22/2020	09/20/2047
36179W-LP-1	G2SF POOL MA7534			4	1.A	3,615,686	86.6318	3,015,256	3,480,543	3,575,396		(43,220)			2.500	1.744	MON	7,251	87,014	09/13/2021	08/20/2051
36179W-RZ-3	G2SF POOL MA7704			4	1.A	15,834,097	83.7951	13,137,852	15,678,536	15,807,504		(35,708)			2.000	1.787	MON	26,131	313,571	11/17/2021	11/20/2051
36179W-XK-9	G2SF POOL MA7882			4	1.A	22,805,184	89.1392	19,861,309	22,281,227	22,736,919		(98,966)			3.000	2.439	MON	55,703	557,031	01/21/2022	02/20/2052
36184C-R9-8	GNSF POOL AL5912			4	1.A	610,504	93.1227	538,660	578,441	608,805		(10,987)			3.500	2.364	MON	1,687	20,245	10/27/2015	03/15/2045
36202D-SB-8	G2SF POOL 3214			4	1.A	54,213	103.5747	56,718	54,760	54,355		114			6.000	6.424	MON	274	3,286	06/03/2002	03/20/2032
36202D-TE-1	G2SF POOL 3249			4	1.A	301,026	103.5263	303,392	293,058	298,354		(1,439)			6.000	5.527	MON	1,465	17,583	12/04/2002	06/20/2032
36202F-AV-8	G2SF POOL 4520			4	1.A	258,346	101.8006	259,290	254,704	257,942		(997)			5.000	4.774	MON	1,061	12,735	07/15/2009	08/20/2039
3620C4-RG-7	GNSF POOL 748487			4	1.A	1,720,326	99.4803	1,577,086	1,585,326	1,712,635		(30,708)			4.500	2.572	MON	5,945	71,340	01/14/2016	08/15/2040
3622A2-XK-3	GNSF POOL 784282			4	1.A	4,283,935	104.4304	3,938,962	3,771,853	4,113,027		(98,308)			6.000	3.438	MON	18,859	226,311	03/28/2017	02/15/2034
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						56,567,750	XXX	49,096,460	54,721,240	56,224,145		(444,951)			XXX	XXX	XXX	139,369	1,561,042	XXX	XXX
0109999999. Total - U.S. Government Bonds						1,093,421,725	XXX	1,059,578,789	1,107,192,240	1,093,522,761		423,328			XXX	XXX	XXX	5,470,625	9,737,024	XXX	XXX
50064Y-AN-3	KOREA HYDRO & NUCLEAR PO 3.75 07/25/2023		D		1.C FE	1,202,474	99.2780	1,201,264	1,210,000	1,209,155		1,396			3.750	3.926	JJ	19,536	45,375	07/18/2018	07/25/2023
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						1,202,474	XXX	1,201,264	1,210,000	1,209,155		1,396			XXX	XXX	XXX	19,536	45,375	XXX	XXX
0309999999. Total - All Other Government Bonds						1,202,474	XXX	1,201,264	1,210,000	1,209,155		1,396			XXX	XXX	XXX	19,536	45,375	XXX	XXX
25476F-NT-1	DIST OF COLUMBIA 5 06/01/2038			2	1.B FE	9,223,646	102.3362	8,161,312	7,975,000	8,182,220		(142,477)			5.000	3.940	JD	33,229	398,750	10/23/2014	06/01/2038
419791-6K-9	HAWAII ST 5 08/01/2032			2	1.C FE	1,165,120	103.6202	1,036,202	1,000,000	1,030,451		(18,484)			5.000	3.717	FA	20,694	50,000	11/14/2014	08/01/2032
419791-6N-3	HAWAII ST 5 08/01/2031			2	1.C FE	5,848,500	103.6183	5,180,915	5,000,000	5,156,175		(94,858)			5.000	3.634	FA	103,472	250,000	11/14/2014	08/01/2031
452152-YF-2	ILLINOIS ST 5 05/01/2026			2	2.A FE	5,668,740	101.5080	5,582,940	5,500,000	5,536,669		(26,281)			5.000	4.583	MN	45,069	275,000	03/20/2017	05/01/2026
646039-XZ-5	NEW JERSEY ST 2.64 06/01/2030				1.F FE	2,401,624	85.4688	2,329,025	2,725,000	2,419,645		18,021			2.640	4.475	JD	5,795	35,970	06/21/2022	06/01/2030
646039-YB-7	NEW JERSEY ST 2.85 06/01/2032				1.F FE	3,379,428	83.3967	3,252,471	3,900,000	3,402,011		22,583			2.850	4.583	JD	8,954	55,575	06/16/2022	06/01/2032
882723-SS-9	TEXAS ST 5 10/01/2027			2	1.A FE	5,911,850	104.0327	5,201,635	5,000,000	5,192,782		(106,066)			5.000	3.188	AO	61,806	250,000	06/30/2015	10/01/2027
93974D-EW-4	WASHINGTON ST 5 02/01/2029			2	1.B FE	11,327,300	102.4492	10,244,920	10,000,000	10,166,967		(148,658)			5.000	3.828	FA	206,944	500,000	01/30/2014	02/01/2029
93974D-LX-4	WASHINGTON ST 5 07/01/2031	SD		2	1.B FE	2,638,268	104.6597	2,333,911	2,230,000	2,325,659		(37,252)			5.000	3.509	JJ	55,440	109,726	04/10/2015	07/01/2031
93974D-LX-4	WASHINGTON ST 5 07/01/2031			2	1.B FE	3,277,132	104.6597	2,899,074	2,770,000	2,888,823		(65,679)			5.000	3.509	JJ	68,865	140,274	04/10/2015	07/01/2031
93974D-XT-0	WASHINGTON ST 5 08/01/2029			2	1.B FE	3,712,910	108.0373	3,770,502	3,490,000	3,705,859		(7,051)			5.000	3.946	FA	72,224		11/15/2022	08/01/2029
97705M-ED-3	WISCONSIN ST 5 11/01/2028			2	1.B FE	4,244,176	107.5986	4,303,944	4,000,000	4,235,688		(8,488)			5.000	3.881	MN	32,778		11/15/2022	11/01/2028
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						58,798,694	XXX	54,296,851	53,590,000	54,242,949		(614,690)			XXX	XXX	XXX	715,270	2,065,295	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						58,798,694	XXX	54,296,851	53,590,000	54,242,949		(614,690)			XXX	XXX	XXX	715,270	2,065,295	XXX	XXX
086257-PX-4	BERWYN IL 3.837 12/01/2050			1	1.C FE	1,500,000	67.5740	1,013,610	1,500,000	1,501,658		1,658			3.837	3.874	JD	4,796	48,922	01/12/2022	12/01/2050
167486-E3-9	CHICAGO IL 5.5 01/01/2049			2	2.A FE	1,932,600	102.1362	2,042,724	2,000,000	1,932,981		381			5.500	5.841	JJ	55,000		11/01/2022	01/01/2049
167486-MK-2	CHICAGO IL 7.517 01/01/2040				2.B FE	7,057,400	102.9637	5,148,185	5,000,000	6,950,560		(92,658)			7.517	4.074	JJ	187,925	375,850	11/02/2021	01/01/2040

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
167486-P6-0	CHICAGO IL 5.5 01/01/2040			2	2.C FE	1,056,530	105.3867	1,053,867	1,000,000	1,059,376		2,846			5.500	5.063	JJ			12/09/2022	01/01/2040
180848-XH-1	CLARK CNTY NV 5 06/01/2043			2	1.B FE	8,032,850	106.1047	7,427,329	7,000,000	7,603,473		(100,480)			5.000	4.056	JD	29,167	350,000	04/12/2018	06/01/2043
213185-KL-4	COOK CNTY IL 5 11/15/2030			1	1.E FE	2,903,992	106.8584	2,992,035	2,800,000	2,864,958		(15,190)			5.000	4.603	MN	17,500	140,000	05/04/2020	11/15/2030
267169-FX-3	DUVAL CNTY FL SCH BRD COPS 5 07/01/2030			2	1.E FE	4,544,200	104.8701	4,194,804	4,000,000	4,156,754		(59,079)			5.000	3.792	JJ	99,444	200,000	07/30/2015	07/01/2030
283590-FW-2	EL PASO CNTY TX HOSP DIST 5 08/15/2032			2	2.A FE	1,601,715	100.6583	1,509,875	1,500,000	1,515,353		(24,006)			5.000	4.372	FA	28,125	75,000	03/25/2019	08/15/2032
494782-KD-6	KING CNTY WA PUBLIC HOSP DI 5 12/01/2028			2	2.A FE	10,086,990	106.1926	9,488,309	8,935,000	9,447,361		(120,251)			5.000	3.654	JD	35,988	446,750	12/09/2016	12/01/2028
494782-KK-0	KING CNTY WA PUBLIC HOSP DI 5 12/01/2034			2	2.A FE	2,189,360	105.2492	2,104,984	2,000,000	2,087,572		(20,377)			5.000	4.240	JD	8,056	100,000	12/09/2016	12/01/2034
54438C-YP-1	LOS ANGELES CA CMNTY CL 2.106 08/01/2032			1	1.B FE	4,906,029	78.1729	4,588,749	5,870,000	4,947,983		41,954			2.106	4.247	FA	51,509	61,811	06/27/2022	08/01/2032
59333F-TB-6	MIAMI-DADE CNTY FL 5 07/01/2043			2	1.C FE	10,174,050	103.2767	9,294,903	9,000,000	9,537,884		(143,301)			5.000	4.169	JJ	225,000	450,000	04/16/2018	07/01/2043
59333M-N5-0	MIAMI-DADE CNTY FL SCH BRD 5 11/01/2031			2	1.E FE	8,091,860	103.5324	7,247,268	7,000,000	7,227,923		(118,869)			5.000	3.748	MN	57,361	350,000	10/17/2014	11/01/2031
717883-VH-2	PHILADELPHIA PA SCH DIST 5 09/01/2043			2	1.E FE	1,102,000	103.5431	1,035,431	1,000,000	1,062,100		(9,683)			5.000	4.351	MS	16,667	50,000	03/23/2018	09/01/2043
719474-DM-7	PIATT CHAMPAIGN & DE WITT C 5 11/01/2037			2	1.D FE	2,216,580	104.8357	2,096,714	2,000,000	2,109,810		(26,399)			5.000	4.221	MN	16,389	100,000	06/07/2018	11/01/2037
719474-DN-5	PIATT CHAMPAIGN & DE WITT C 5 07/01/2038			2	1.D FE	3,397,784	104.5007	3,208,171	3,070,000	3,236,326		(39,968)			5.000	4.250	MN	25,157	153,500	06/07/2018	07/01/2038
720424-YH-7	PIERCE CNTY WA SCH DIST 5.25 12/01/2038			2	1.A FE	5,064,787	104.5404	4,547,507	4,350,000	4,508,462		(79,345)			5.250	4.146	JD	19,031	228,375	11/01/2016	12/01/2038
797355-U5-1	SAN DIEGO CA UNIF SCH DIST 5 07/01/2035			2	1.D FE	1,151,590	101.0129	1,010,129	1,000,000	1,009,652		(19,368)			5.000	3.890	JJ	25,000	50,000	10/28/2014	07/01/2035
87970G-NS-2	TEMECULA VLY CA UNIF SCH DI 4 08/01/2045			2	1.D FE	3,000,000	98.9732	2,969,196	3,000,000	2,999,630		(113)			4.000	4.000	FA	50,000	120,000	11/16/2016	08/01/2045
914724-BP-3	UNIV OF NORTH DAKOTA ND 5 04/01/2057			2	1.E FE	2,455,285	103.2713	2,323,604	2,250,000	2,372,856		(20,892)			5.000	4.529	AO	28,125	112,500	02/06/2019	04/01/2057
960667-AX-1	WESTMINSTER CO PUBLIC SCHS 5 12/01/2043			2	1.E FE	3,054,565	106.2132	2,883,688	2,715,000	2,953,665		(35,956)			5.000	4.191	JD	11,313	135,750	02/01/2019	12/01/2043
974433-HG-2	WINNEBAGO BOONE ETC CNTYS I 5 10/01/2030			2	1.D FE	1,083,090	103.5844	1,035,844	1,000,000	1,018,364		(9,965)			5.000	4.255	AO	12,361	50,000	06/19/2015	10/01/2030
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						86,603,257	XXX	79,216,926	77,990,000	82,104,701		(889,061)			XXX	XXX	XXX	1,003,914	3,598,458	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						86,603,257	XXX	79,216,926	77,990,000	82,104,701		(889,061)			XXX	XXX	XXX	1,003,914	3,598,458	XXX	XXX
010685-KF-1	ALACHUA CNTY FL HLTH FACS A 5 12/01/2044			2	1.G FE	3,221,430	100.7579	3,022,737	3,000,000	3,078,320		(39,142)			5.000	4.532	JD	12,500	150,000	02/25/2019	12/01/2044
040484-MN-4	ARIZONA BRD OF RGTS UNIV AR 5 06/01/2032			2	1.D FE	2,344,020	105.3089	2,106,178	2,000,000	2,094,034		(37,041)			5.000	3.640	JD	8,056	100,000	04/01/2015	06/01/2032
045142-DL-7	ASHWAUBENON WI CMNTY DEV AU O 06/01/2049	@.		3	1.C FE	1,943,340	28.7560	1,725,360	6,000,000	2,247,138		86,399				4.378				06/06/2019	06/01/2049
04780T-CU-6	ATLANTA GA ARPT PASSENGER F 5 01/01/2030			2	1.D FE	6,616,380	102.0792	6,124,752	6,000,000	6,073,844		(71,610)			5.000	4.107	JJ	149,167	300,000	04/01/2014	01/01/2030
052398-FE-9	AUSTIN TX ARPT SYS REVENUE 5 11/15/2046			2	1.E FE	3,649,030	102.5775	3,590,213	3,500,000	3,632,984		(16,046)			5.000	4.745	MN	22,361	87,500	06/28/2022	11/15/2046
052451-BA-8	AUSTIN TX RENTAL CAR SPL 1.86 11/15/2030				1.E FE	1,351,312	78.2277	1,251,643	1,600,000	1,361,588		10,276			1.860	4.137	MN	3,720	14,880	08/05/2022	11/15/2030
059231-UB-4	BALTIMORE MD REVENUE 5 07/01/2027			2	1.D FE	3,349,560	102.1219	3,063,657	3,000,000	3,040,490		(39,270)			5.000	3.887	JJ	74,583	150,000	11/15/2013	07/01/2027
088518-PG-4	BEXAR CNTY TX REVENUE 3.031 08/15/2041			2	1.E FE	2,948,730	70.4326	2,112,978	3,000,000	2,950,860		2,130			3.031	3.183	FA	34,351	81,332	01/05/2022	08/15/2041
11506K-FD-8	BROWARD CNTY FL PORT FACS R 5 09/01/2035			2	1.F FE	4,631,160	106.3237	4,252,948	4,000,000	4,471,802		(63,102)			5.000	3.673	MS	66,111	200,000	05/29/2020	09/01/2035
13017H-AN-6	CALIFORNIA ST EARTHQUAK 5.493 07/01/2024				1.G FE	2,500,000	100.0992	2,502,480	2,500,000	2,501,769		1,769			5.493	5.573	JJ	29,372		10/07/2022	07/01/2024
13049S-EB-6	CALIFORNIA ST MUNI FIN 3.494 08/15/2041			2	1.G FE	2,000,000	72.5510	1,451,020	2,000,000	2,002,126		(334)			3.494	3.525	FA	26,399	46,393	12/02/2021	08/15/2041
155498-DQ-8	CENTRAL TX REGL MOBILITY AUT 5 01/01/2032			2	1.G FE	2,196,800	105.3754	2,107,508	2,000,000	2,058,238		(21,793)			5.000	4.157	JJ	49,722	100,000	11/12/2015	01/01/2032
167590-FA-1	CHICAGO IL O'HARE INTERNATI 5 07/01/2048			2	2.A FE	1,624,755	97.9972	1,469,958	1,500,000	1,574,369		(11,952)			5.000	4.505	JJ	37,500	75,000	03/28/2018	07/01/2048
167593-2K-7	CHICAGO IL O'HARE INTERNATI 5 01/01/2043			2	1.E FE	2,249,487	102.1796	2,217,297	2,170,000	2,256,841		7,354			5.000	4.772	JJ	25,919		08/31/2022	01/01/2043
167593-RL-8	CHICAGO IL O'HARE INTERNATI 5 01/01/2034			2	1.E FE	7,264,158	104.2957	6,883,516	6,600,000	6,763,890		(77,778)			5.000	4.204	JJ	164,083	330,000	10/08/2015	01/01/2034
16772P-BF-2	CHICAGO IL TRANSIT AUTH 5.25 12/01/2049			2	1.C FE	3,100,170	101.6249	3,048,747	3,000,000	3,081,980		(18,190)			5.250	5.078	JD	13,125	78,750	07/21/2022	12/01/2049
167736-P3-5	CHICAGO IL WTRWKS REVENUE 5 11/01/2031			2	1.C FE	2,090,000	107.2782	2,145,564	2,000,000	2,060,490		(11,051)			5.000	4.546	MN	16,389	100,000	03/23/2020	11/01/2031
167736-ZQ-3	CHICAGO IL WTR REVENUE 5 11/01/2042			2	1.F FE	4,188,899	100.0047	3,955,186	3,955,000	3,954,729		(45,833)			5.000	4.566	MN	32,958	197,750	04/10/2018	11/01/2042
18085P-QK-3	CLARK CNTY NV ARPT REVEN 4.25 07/01/2035			2	1.E FE	2,869,103	100.9871	2,777,145	2,750,000	2,780,675		(19,557)			4.250	3.940	JJ	58,113	116,875	03/01/2018	07/01/2035
184346-BK-9	CLAYTON NM JAIL PROJ REVENU 5 11/01/2023				2.A FE	4,701,962	100.9716	4,139,836	4,100,000	4,170,440		(82,231)			5.000	2.901	MN	33,597	205,000	12/11/2015	11/01/2023
186352-RU-6	CLEVELAND OH ARPT SYS REVEN 5 01/01/2043			2	1.E FE	1,942,115	102.7101	1,797,427	1,750,000	1,869,462		(19,388)			5.000	4.279	JJ	43,750	87,500	09/07/2018	01/01/2043
186352-RV-4	CLEVELAND OH ARPT SYS REVEN 5 01/01/2048			2	1.E FE	3,200,307	101.6298	2,942,183	2,895,000	3,085,254		(30,834)			5.000	4.384	JJ	72,375	144,750	09/07/2018	01/01/2048
196480-GE-1	COLORADO ST HSG & FIN AUT VAR 11/01/2050			2	1.A FE	1,990,000	100.0000	1,990,000	1,990,000	1,989,755		(245)			2.330	2.323	MN	7,685	19,672	09/13/2022	11/01/2050
19648F-JE-5	COLORADO ST HLTH FACS AUTH 4 11/15/2043			2	1.C FE	6,421,350	94.7657	6,159,771	6,500,000	6,427,683		2,363			4.000	4.125	MN	33,222	260,000	03/24/2020	11/15/2043

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
19658Q-DH-7	COLORADO ST SCH OF MINES IN 5 12/01/2047			2	1.E FE	4,313,170	103.3974	3,929,101	3,800,000	4,077,782		(51,209)			5.000	4.219	JD	15,833	190,000	02/16/2018	12/01/2047
207758-L7-6	CONNECTICUT ST SPL TAX O 5.25 07/01/2043			2	1.D FE	2,184,080	111.6197	2,232,394	2,000,000	2,186,181		2,101			5.250	4.608	JJ	15,458		10/19/2022	07/01/2043
207758-PZ-0	CONNECTICUT ST SPL TAX OBLI 5 01/01/2023	SD			1.D FE	6,361,950	100.0000	5,000,000	5,000,000	4,999,849		(148,351)			5.000	1.990	JJ	124,306	250,000	12/12/2012	01/01/2023
207758-QH-9	CONNECTICUT ST SPL TAX OBLI 5 01/01/2023	SD			1.D FE	6,310,100	100.0000	5,000,000	5,000,000	4,999,807		(143,334)			5.000	2.090	JJ	124,306	250,000	12/13/2012	01/01/2023
207758-RD-7	CONNECTICUT ST SPL TAX OBLI 5 10/01/2027			2	1.D FE	12,870,433	101.5948	11,368,458	11,190,000	11,339,544		(195,355)			5.000	3.596	AO	138,321	559,500	04/17/2014	10/01/2027
213248-DE-4	COOK CNTY IL SALES TAX R 5.25 11/15/2045			2	1.D FE	2,836,425	106.8480	2,671,200	2,500,000	2,829,751		(6,674)			5.250	4.351	MN	16,771	29,896	08/10/2022	11/15/2045
235036-4N-7	DALLAS-FORT WORTH TX IN 2.354 11/01/2027				1.E FE	2,000,000	88.1911	1,763,822	2,000,000	2,001,062		(211)			2.354	2.368	MN	7,716	47,080	08/08/2019	11/01/2027
235241-WG-7	DALLAS TX AREA RAPID TR 2.034 12/01/2032			2	1.B FE	806,650	77.0273	770,273	1,000,000	814,427		7,777			2.034	4.406	JD	1,639	10,170	06/21/2022	12/01/2032
246045-MF-2	DELAWARE CNTY PA REGL WTR Q 5 05/01/2029			2	1.D FE	589,000	105.2111	541,837	515,000	535,032		(8,132)			5.000	3.663	MN	4,220	25,750	07/08/2015	05/01/2029
249182-LY-0	DENVER CITY & CNTY CO AR 5.25 12/01/2048			2	1.E FE	10,379,278	103.3510	9,404,941	9,100,000	9,928,349		(124,010)			5.250	4.417	JD	39,813	477,750	03/05/2019	12/01/2048
249182-TJ-5	DENVER CITY & CNTY CO AR 5.75 11/15/2040			2	1.D FE	1,220,012	110.9450	1,275,868	1,150,000	1,221,062		1,050			5.750	5.292	MN	8,266		11/04/2022	11/15/2040
249189-DN-8	DENVER CO CONVENTION CENTER 5 12/01/2034			2	2.C FE	2,932,830	101.4267	3,042,801	3,000,000	2,941,847		3,427			5.000	5.288	JD	12,083	150,000	04/08/2020	12/01/2034
254845-KZ-2	DIST OF COLUMBIA WTR & SWR 5 10/01/2035			2	1.C FE	6,714,678	103.6386	5,959,220	5,750,000	5,942,784		(105,680)			5.000	3.826	AO	71,076	287,500	10/31/2014	10/01/2035
27149T-AQ-4	EAST CENT REGL WASTEWATERTR 5 10/01/2039			2	1.B FE	7,625,097	103.6284	6,870,563	6,630,000	6,829,884		(109,827)			5.000	4.017	AO	82,875	331,500	10/29/2014	10/01/2039
29270C-ZL-2	ENERGY N W WA ELEC REVENUE 5 07/01/2030			2	1.C FE	9,229,248	103.3818	8,327,404	8,055,000	8,254,771		(127,636)			5.000	3.785	JJ	200,256	402,750	04/22/2014	07/01/2030
31200C-DF-0	FLORIDA ST ATLANTIC UNIV FI 5 07/01/2049			2	1.E FE	3,544,770	103.7269	3,111,807	3,000,000	3,385,846		(53,441)			5.000	3.957	JJ	75,000	150,000	11/06/2019	07/01/2049
36005G-AZ-6	FULTON CNTY GA DEV AUTH HOS 4 04/01/2050			2	1.F FE	1,713,990	87.6430	1,314,645	1,500,000	1,665,452		(20,730)			4.000	3.259	AO	15,000	60,000	07/31/2020	04/01/2050
365716-AT-6	GARFIELD CNTY OK EDUCTNL FA 5 09/01/2029			2	1.F FE	2,461,360	105.8684	2,117,368	2,000,000	2,179,777		(46,322)			5.000	2.884	MS	33,056	100,000	06/15/2016	09/01/2029
38122N-D5-8	GOLDEN ST TOBACCO SECUR 3.714 06/01/2041			1	1.G FE	3,500,000	77.0403	2,696,411	3,500,000	3,501,799		(286)			3.714	3.748	JD	10,833	124,935	12/08/2021	06/01/2041
38611T-BR-7	GRAND PARKWAY TRANSPRTN COR 5 10/01/2048			2	1.C FE	6,199,884	104.3157	5,732,148	5,495,000	5,909,331		(71,229)			5.000	4.262	AO	68,688	274,750	02/06/2019	10/01/2048
39081H-AR-3	GREAT LAKES MI WTR AUTH SEW 5 07/01/2035			2	1.F FE	5,125,140	105.6517	4,754,327	4,500,000	4,765,817		(70,616)			5.000	3.943	JJ	111,875	225,000	10/14/2016	07/01/2035
39225P-AT-8	GTR NEW ORLEANS LA EXPRESSW 5 11/01/2042			2	1.C FE	2,845,050	103.1920	2,579,800	2,500,000	2,632,560		(44,403)			5.000	4.071	MN	20,833	125,000	08/02/2017	11/01/2042
405815-HP-9	HALIFAX FL HOSP MED CTR 5 06/01/2023				1.G FE	1,540,295	100.6428	1,328,485	1,320,000	1,332,606		(29,559)			5.000	2.691	JD	5,317	66,000	04/16/2015	06/01/2023
405815-HQ-7	HALIFAX FL HOSP MED CTR 5 06/01/2024				1.G FE	1,298,900	102.3148	1,135,694	1,110,000	1,142,657		(22,370)			5.000	2.861	JD	4,471	55,500	04/16/2015	06/01/2024
41423P-AW-7	HARRIS CNTY TX TOLL ROAD RE 5 08/15/2043			2	1.C FE	1,444,113	105.0737	1,313,421	1,250,000	1,358,523		(19,262)			5.000	4.018	FA	23,611	62,500	02/08/2018	08/15/2043
419794-A2-8	HAWAII ST ARPTS SYS REVENUE 5 07/01/2037			2	1.E FE	2,242,900	104.0701	2,081,402	2,000,000	2,147,119		(23,903)			5.000	4.113	JJ	49,722	100,000	08/10/2018	07/01/2037
45203H-5J-7	ILLINOIS ST FIN AUTH REVENU 5 12/01/2024				2.A FE	2,588,047	102.3579	2,415,646	2,360,000	2,414,391		(27,007)			5.000	3.741	JD	9,506	118,000	10/01/2015	12/01/2024
45203H-5K-4	ILLINOIS ST FIN AUTH REVENU 5 12/01/2025				2.A FE	2,717,212	103.6267	2,569,942	2,480,000	2,558,056		(24,835)			5.000	3.851	JD	9,989	124,000	10/01/2015	12/01/2025
45204E-D7-0	ILLINOIS ST FIN AUTH REVENU 5 10/01/2048			2	1.C FE	6,726,180	104.6623	6,279,738	6,000,000	6,394,502		(75,297)			5.000	4.309	AO	75,000	300,000	02/23/2018	10/01/2048
45204E-JS-8	ILLINOIS ST FIN AUTH REVENU 4 07/01/2035			2	1.A FE	1,273,400	101.7918	1,272,398	1,250,000	1,259,210		(2,888)			4.000	3.857	JJ	24,861	50,000	02/06/2017	07/01/2035
45204E-KJ-6	ILLINOIS ST FIN AUTH REVENU 4 01/01/2032			2	1.A FE	2,529,601	103.9331	2,546,361	2,450,000	2,480,912		(9,667)			4.000	3.714	JJ	48,728	98,000	02/06/2017	01/01/2032
45204E-PQ-5	ILLINOIS ST FIN AUTH REVENU 5 02/15/2045			2	1.D FE	1,976,020	101.5589	2,031,178	2,000,000	1,976,163		143			5.000	5.159	FA	37,778		11/01/2022	02/15/2045
45204E-WR-5	ILLINOIS ST FIN AUTH REVENU 5 08/01/2027				2.A FE	2,098,583	104.0093	1,840,965	1,770,000	1,933,904		(33,060)			5.000	2.831	FA	36,629	88,500	08/16/2017	08/01/2027
45204E-WV-6	ILLINOIS ST FIN AUTH REVENU 5 08/01/2031			2	2.A FE	1,351,614	103.5351	1,216,537	1,175,000	1,264,646		(17,906)			5.000	3.613	FA	24,316	58,750	08/16/2017	08/01/2031
452227-MA-6	ILLINOIS ST SALES TAX REVEN 3 06/15/2032			2	1.G FE	5,958,681	92.8064	5,972,092	6,435,000	6,105,642		28,676			3.000	3.650	JD	8,044	193,050	08/08/2017	06/15/2032
452227-MB-4	ILLINOIS ST SALES TAX REVEN 3 06/15/2033			2	1.G FE	2,871,000	91.5545	3,021,299	3,300,000	2,996,339		22,847			3.000	4.100	JD	4,125	99,000	02/22/2017	06/15/2033
452252-HX-0	ILLINOIS ST TOLL HIGHWAY AU 5 01/01/2029			2	1.D FE	1,427,613	102.1355	1,276,694	1,250,000	1,271,208		(20,594)			5.000	3.727	JJ	31,076	62,500	05/08/2014	01/01/2029
452252-HY-8	ILLINOIS ST TOLL HIGHWAY AU 5 01/01/2030			2	1.D FE	849,315	102.1370	766,028	750,000	761,907		(11,557)			5.000	3.860	JJ	18,646	37,500	05/08/2014	01/01/2030
452252-HZ-5	ILLINOIS ST TOLL HIGHWAY AU 5 01/01/2031			2	1.D FE	842,130	102.1385	766,039	750,000	761,091		(10,760)			5.000	3.980	JJ	18,646	37,500	05/08/2014	01/01/2031
452252-JS-9	ILLINOIS ST TOLL HIGHWAY AU 5 01/01/2035			2	1.D FE	12,311,489	104.3770	11,298,810	10,825,000	11,161,578		(160,303)			5.000	3.998	JJ	269,122	541,250	10/31/2014	01/01/2035
452252-JT-7	ILLINOIS ST TOLL HIGHWAY AU 5 01/01/2036			2	1.D FE	7,476,216	104.3609	6,887,819	6,600,000	6,798,768		(94,612)			5.000	4.057	JJ	164,083	330,000	10/31/2014	01/01/2036
452252-LF-4	ILLINOIS ST TOLL HIGHWAY AU 4 12/01/2031			2	1.D FE	4,757,715	103.1220	4,640,490	4,500,000	4,586,438		(27,097)			4.000	3.526	JD	14,500	180,000	12/09/2015	12/01/2031
452272-C2-1	ILLINOIS ST UNIV 5 04/01/2033			2	1.E FE	1,310,256	108.9091	1,306,909	1,200,000	1,264,305		(10,898)			5.000	4.217	AO	14,833	60,000	02/07/2018	04/01/2033
452272-C4-7	ILLINOIS ST UNIV 5 04/01/2035			2	1.E FE	1,903,160	107.8911	1,888,094	1,750,000	1,839,554		(15,158)			5.000	4.318	AO	21,632	87,500	02/07/2018	04/01/2035
45471A-UC-4	INDIANA ST FIN AUTH HOSP RE 5 01/01/2042			2	1.F FE	1,354,488	104.8437	1,310,546	1,250,000	1,351,354		(3,134)			5.000	4.405	JJ	26,563		07/21/2022	01/01/2042

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
45506D-3S-2	INDIANA ST FIN AUTH REVENUE 4 07/01/2034			2	2.A FE	3,275,400	97.0772	2,912,316	3,000,000	3,193,439		(26,696)			4.000	3.246	JJ	59,667	120,000	06/20/2019	07/01/2034
474176-KJ-2	JEFFERSON LA SALES TAX DIST 5 12/01/2035			2	1.E FE	1,502,807	106.7473	1,419,739	1,330,000	1,420,760		(16,650)			5.000	4.002	JD	5,357	66,500	04/05/2017	12/01/2035
474176-KK-9	JEFFERSON LA SALES TAX DIST 5 12/01/2036			2	1.E FE	788,312	106.0164	742,115	700,000	746,516		(8,524)			5.000	4.060	JD	2,819	35,000	04/05/2017	12/01/2036
474176-KM-5	JEFFERSON LA SALES TAX DIST 5 12/01/2042			2	1.E FE	2,064,341	104.8051	1,938,894	1,850,000	1,963,747		(20,823)			5.000	4.221	JD	7,708	92,500	04/05/2017	12/01/2042
48504N-BE-8	KANSAS CITY MO INDL DEV AUT 5 03/01/2054			2	1.F FE	6,650,280	100.2581	6,015,486	6,000,000	6,470,282		(67,178)			5.000	4.415	MS	100,000	300,000	03/26/2020	03/01/2054
494759-RG-0	KING CNTY WA HSG AUTH 3 06/01/2040			2	1.C FE	5,212,750	81.2571	4,265,998	5,250,000	5,221,501		1,228			3.000	3.071	JD	13,125	157,500	03/01/2022	06/01/2040
495289-X9-6	KING CNTY WA SWR REVENUE 5 07/01/2040			2	1.B FE	4,489,960	104.6064	4,184,256	4,000,000	4,152,583		(73,422)			5.000	4.185	JJ	100,000	200,000	02/16/2018	07/01/2040
533282-CC-1	LINCOLN CNTY NE HOSP AU 3.171 11/01/2035			2	1.F FE	6,000,000	75.2744	4,516,464	6,000,000	6,014,042		(1,361)			3.171	3.196	MN	31,710	190,260	02/13/2020	11/01/2035
542690-3E-0	LONG ISLAND NY PWR AUTH ELE 5 09/01/2035			2	1.F FE	3,065,315	103.5089	2,846,495	2,750,000	2,811,828		(35,712)			5.000	4.168	MS	45,451	137,500	12/04/2014	09/01/2035
544495-H4-9	LOS ANGELES CA DEPT WTR & P 5 07/01/2033			2	1.D FE	7,766,880	103.4305	6,826,413	6,600,000	6,803,347		(130,558)			5.000	3.682	JJ	164,083	330,000	10/28/2014	07/01/2033
544525-SD-1	LOS ANGELES CA DEPT OF WTR 5 07/01/2028			2	1.C FE	5,558,150	101.1512	5,057,560	5,000,000	5,033,432		(66,742)			5.000	3.983	JJ	124,306	250,000	11/21/2013	07/01/2028
544525-TK-4	LOS ANGELES CA DEPT OF WTR 5 07/01/2039			2	1.C FE	1,479,595	103.2745	1,342,569	1,300,000	1,331,830		(20,444)			5.000	4.066	JJ	32,500	65,000	11/07/2014	07/01/2039
54639T-BU-5	LOUISIANA ST PUBLIC FACS AU 5 07/01/2056			2	1.G FE	1,568,430	100.4972	1,507,458	1,500,000	1,530,900		(8,054)			5.000	4.738	JJ	37,500	75,000	02/14/2017	07/01/2056
546462-EV-0	LOUISIANA ST ENERGY & P 3.245 06/01/2044			1	1.C FE	2,000,000	67.3282	1,346,564	2,000,000	2,001,684		(265)			3.245	3.271	JD	5,408	64,900	08/19/2021	06/01/2044
54651R-BZ-1	LOUISIANA ST UNCLAIMED PROP 5 09/01/2025				1.E FE	2,421,411	105.3956	2,202,768	2,090,000	2,188,657		(35,002)			5.000	3.140	MS	34,543	104,500	08/19/2015	09/01/2025
55374S-AH-3	M-S-R CA ENERGY AUTH GAS RE 7 11/01/2034				2.A FE	1,361,880	124.3774	1,243,774	1,000,000	1,236,577		(18,722)			7.000	4.103	MN	11,667	70,000	05/04/2015	11/01/2034
56035D-BW-1	MAIN STREET NATURAL GAS INC 5 05/15/2049				1.G FE	3,512,490	98.2608	2,947,824	3,000,000	3,481,648		(11,903)			5.000	3.995	MN	19,167	150,000	04/29/2020	05/15/2049
56052F-UJ-2	MAINE ST HSG AUTH MTGE 2.374 11/15/2030			2	1.B FE	3,500,000	82.4461	2,885,614	3,500,000	3,503,526		(472)			2.374	2.388	MN	10,386	83,090	10/29/2020	11/15/2030
575829-AT-3	MASSACHUSETTS ST CLEAN WTR 5 02/01/2033			2	1.A FE	4,199,544	102.4912	3,638,438	3,550,000	3,636,387		(77,413)			5.000	3.612	FA	73,465	177,500	12/11/2014	02/01/2033
576051-WJ-1	MASSACHUSETTS ST WTR RE 3.104 08/01/2039			2	1.B FE	3,380,000	77.6836	2,625,706	3,380,000	3,383,789		(597)			3.104	3.128	FA	43,715	104,915	10/10/2019	08/01/2039
59259Y-3A-5	MET TRANSPRTN AUTH NY REVEN 5 11/15/2039			2	1.G FE	5,589,350	100.2918	5,014,590	5,000,000	5,126,322		(64,466)			5.000	4.215	MN	31,944	250,000	10/24/2014	11/15/2039
59259Y-V4-8	MET TRANSPRTN AUTH NY REVEN 5 11/15/2030			2	1.G FE	11,248,000	101.6636	10,166,360	10,000,000	10,198,328		(138,659)			5.000	3.963	MN	62,500	500,000	05/08/2014	11/15/2030
59261A-ZU-4	MET TRANSPRTN AUTH NY REVEN 5 11/15/2044			2	1.G FE	5,210,000	101.4408	5,072,040	5,000,000	5,208,845		(1,155)			5.000	4.746	MN	31,250		12/15/2022	11/15/2044
592646-7A-5	MET WASHINGTON DC ARPTS AUT 5 10/01/2044			2	1.D FE	1,309,618	100.8000	1,214,640	1,205,000	1,225,894		(11,424)			5.000	4.457	AO	15,063	60,250	05/30/2014	10/01/2044
59333A-LY-5	MIAMI-DADE CNTY FL EDUCTNL 5 04/01/2035			2	1.G FE	8,071,610	103.4809	7,554,106	7,300,000	7,508,033		(87,188)			5.000	4.200	AO	90,236	365,000	10/01/2015	04/01/2035
59333P-4D-7	MIAMI-DADE CNTY FL AVIATION 5 10/01/2049			2	1.F FE	936,810	100.6768	1,006,768	1,000,000	936,963		153			5.000	5.541	AO	12,500		11/04/2022	10/01/2049
59333P-H8-4	MIAMI-DADE CNTY FL AVIATION 5 10/01/2034			2	1.F FE	991,250	101.2372	1,012,372	1,000,000	991,302		52			5.000	5.162	AO	12,361		10/26/2022	10/01/2034
59333P-N6-1	MIAMI-DADE CNTY FL AVIATION 5 10/01/2037			2	1.F FE	2,255,560	102.2084	2,044,168	2,000,000	2,052,042		(28,534)			5.000	4.118	AO	25,000	100,000	12/03/2014	10/01/2037
59334D-LT-9	MIAMI-DADE CNTY FL WTR & SW 4 10/01/2044			2	1.D FE	11,218,020	95.2419	10,476,609	11,000,000	11,166,953		(21,582)			4.000	3.910	AO	110,000	440,000	03/24/2020	10/01/2044
59447T-DX-8	MICHIGAN ST FIN AUTH RE 3.875 10/01/2023				2.C FE	1,070,000	99.7451	997,451	1,000,000	1,007,485		(9,848)			3.875	2.849	AO	9,580	38,750	02/03/2016	10/01/2023
59447T-SH-7	MICHIGAN ST FIN AUTH REVENU 5 11/01/2035			2	1.D FE	2,450,463	107.6578	2,314,643	2,150,000	2,334,978		(28,252)			5.000	3.917	MN	17,618	107,500	08/09/2018	11/01/2035
594654-QF-5	MICHIGAN ST HSG DEV AUTH VAR 06/01/2052			2	1.D FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,006		6			2.320	2.336	JD	3,824	23,341	09/13/2022	06/01/2052
594698-SJ-2	MICHIGAN ST STRATEGIC F 3.225 09/01/2047			1	1.C FE	2,500,000	70.9158	1,772,895	2,500,000	2,502,708		(232)			3.225	3.250	MS	26,875	92,495	06/23/2021	09/01/2047
60636A-UQ-4	MISSOURI ST HLTH & EDUC 3.237 10/01/2031			2	1.G FE	2,275,000	82.0758	1,867,224	2,275,000	2,275,904		(125)			3.237	3.263	AO	18,206	73,642	10/30/2019	10/01/2031
626853-CB-9	MURRAY CITY UT HOSP REVEN VAR 05/15/2036			2	1.B FE	3,000,000	100.0000	3,000,000	3,000,000	2,999,979		(21)			1.490	1.494	MON	3,485	15,229	09/06/2022	05/15/2036
626853-CC-7	MURRAY CITY UT HOSP REVEN VAR 05/15/2036			2	1.B FE	11,000,000	100.0000	11,000,000	11,000,000	10,999,926		(74)			1.490	1.494	MON	12,337	55,841	09/06/2022	05/15/2036
626853-CD-5	MURRAY CITY UT HOSP REVEN VAR 05/15/2036			2	1.B FE	2,175,000	100.0000	2,175,000	2,175,000	2,175,087		87			3.700	3.747	MON	6,721		12/01/2022	05/15/2036
63540Q-AR-8	NATIONAL CITY CA PENSN 3.423 11/01/2042			2	1.D FE	1,260,471	74.2851	939,707	1,265,000	1,260,931		472			3.423	3.477	MN	7,217	41,497	11/23/2021	11/01/2042
64577X-DY-9	NEW JERSEY ST ECON DEV AUTH 5 11/01/2038			2	1.G FE	1,006,220	106.0756	1,060,756	1,000,000	1,006,101		(119)			5.000	5.004	MN	8,889		11/09/2022	11/01/2038
64577X-ED-4	NEW JERSEY ST ECON DEV A 5.25 11/01/2047			2	1.G FE	3,058,470	103.7530	3,112,590	3,000,000	3,059,482		1,012			5.250	5.170	MN	28,438		10/20/2022	11/01/2047
645913-AA-2	NEW JERSEY ST ECON DEV 7.425 02/15/2029				1.G FE	11,232,200	107.5902	10,759,020	10,000,000	11,127,701		(104,499)			7.425	4.584	FA	280,500	371,250	07/19/2022	02/15/2029
646136-XE-6	NEW JERSEY ST TRANSPRTN TRU 0 12/15/2027		@		1.G FE	11,258,200	83.4923	16,698,460	20,000,000	15,994,227		704,956				4.560				03/12/2015	12/15/2027
646139-5C-5	NEW JERSEY ST TURNPIKE AUTH 5 01/01/2033			2	1.E FE	7,817,670	103.2405	7,226,835	7,000,000	7,141,199		(89,869)			5.000	4.097	JJ	174,028	350,000	05/14/2014	01/01/2033
64613C-BY-3	NEW JERSEY ST TRANSPRTN TRU 5 06/15/2035			2	1.G FE	1,083,590	108.2712	1,082,712	1,000,000	1,084,089		499			5.000	4.180	JD	3,056		11/30/2022	06/15/2035
64763H-FK-6	NEW ORLEANS LA AVIATION BRD 5 01/01/2040			2	1.F FE	969,680	100.4451	1,004,451	1,000,000	969,957		277			5.000	5.359	JJ	25,000		11/02/2022	01/01/2040

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
64971G-KK-0	NEW YORK CITY NY MUNI WTR F 5 06/15/2036			2	1.B FE	4,700,420	102.1481	4,223,824	4,135,000	4,232,600		(64,824)			5.000	4.044	JD	8,615	206,750	11/14/2014	06/15/2036
64971P-KR-5	NEW YORK CITY NY INDL D 3.186 03/01/2040				1.E FE	819,776	72.4463	579,570	800,000	818,737		(825)			3.186	3.033	MS	8,425	25,488	09/29/2021	03/01/2040
64971W-ED-8	NEW YORK CITY NY TRANSITION 5 02/01/2029			2	1.A FE	5,681,450	102.3683	5,118,415	5,000,000	5,087,172		(77,659)			5.000	3.786	FA	103,472	250,000	04/09/2014	02/01/2029
64971W-EU-0	NEW YORK CITY NY TRANSITION 5 02/01/2030			2	1.A FE	11,283,000	102.3329	10,233,290	10,000,000	10,164,717		(146,627)			5.000	3.903	FA	206,944	500,000	04/09/2014	02/01/2030
64972H-VR-0	NEW YORK CITY NY TRANSITION 5 07/15/2037			2	1.C FE	6,995,319	103.6169	6,113,397	5,900,000	6,158,167		(121,311)			5.000	3.762	JJ	135,208	295,000	10/04/2016	07/15/2037
64990B-FH-1	NEW YORK ST DORM AUTH REVEN 5 07/01/2031	SD		2	1.D FE	2,575,418	105.7618	2,300,319	2,175,000	2,286,478		(42,374)			5.000	3.500	JJ	54,073	108,720	04/10/2015	07/01/2031
64990B-FH-1	NEW YORK ST DORM AUTH REVEN 5 07/01/2031			2	1.D FE	2,160,983	105.7618	1,930,153	1,825,000	1,918,539		(35,555)			5.000	3.500	JJ	45,372	91,250	04/10/2015	07/01/2031
650009-S6-1	NEW YORK ST THRUWAY AUTH 3.5 01/01/2042			1	1.F FE	2,750,000	79.2452	2,179,243	2,750,000	2,752,054		(354)			3.500	3.530	JJ	48,125	96,250	10/18/2019	01/01/2042
650036-CD-6	NEW YORK ST URBAN DEV CORP 4 03/15/2042			2	1.B FE	11,757,600	95.5045	9,550,450	10,000,000	11,371,360		(162,621)			4.000	2.921	MS	116,667	400,000	07/17/2020	03/15/2042
650116-AR-7	NEW YORK ST TRANSPRTN DEV C 5 07/01/2046			2	2.B FE	2,851,770	96.7751	2,903,253	3,000,000	2,852,940		1,170			5.000	5.461	JJ	75,000		09/29/2022	07/01/2046
650116-FC-5	NEW YORK ST TRANSPRTN DEV C 5 12/01/2028				2.B FE	1,563,968	104.3537	1,460,952	1,400,000	1,547,726		(16,242)			5.000	3.064	JD	5,639	45,306	04/06/2022	12/01/2028
65821D-SG-7	NORTH CAROLINA ST MED CARE 5 06/01/2030			2	1.F FE	3,136,791	105.0413	3,151,239	3,000,000	3,130,273		(6,518)			5.000	4.329	JD	12,083	75,000	11/15/2022	06/01/2030
65829Q-BA-1	NORTH CAROLINA ST LTD OBLIG 5 05/01/2027			2	1.B FE	7,867,921	100.5733	6,984,816	6,945,000	6,982,736		(110,721)			5.000	3.735	MN	56,910	347,250	11/07/2013	05/01/2027
66285W-LT-1	N TX TOLLWAY AUTH REVENUE 5 01/01/2031			2	1.F FE	5,027,113	102.1711	4,613,025	4,515,000	4,583,317		(66,362)			5.000	4.017	JJ	112,248	225,750	06/07/2017	01/01/2031
665304-JJ-1	NTHRN KY UNIV GEN RECPT 3.427 09/01/2050			1	1.E FE	2,000,000	66.4089	1,328,178	2,000,000	2,001,798		(200)			3.427	3.456	MS	22,847	68,540	04/07/2021	09/01/2050
67756A-H9-6	OHIO ST HGR EDUCTNL FAC C VAR 01/01/2043			2	1.D FE	5,100,000	100.0000	5,100,000	5,100,000	5,100,238		238			3.370	3.423	MON	14,353		12/01/2022	01/01/2043
682001-DB-5	OMAHA NE PUBLIC PWR DIST EL 5 02/01/2040			2	1.C FE	10,381,860	103.5353	9,318,177	9,000,000	9,256,939		(156,994)			5.000	3.967	FA	187,500	450,000	12/15/2014	02/01/2040
684503-6V-2	ORANGE CNTY FL HLTH FACS VAR 01/01/2039			2	1.D FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,148		148			1.380	1.376	MON	3,008	15,045	09/08/2022	01/01/2039
68608J-XY-2	OREGON ST FACS AUTH REV 3.291 10/01/2040			1	1.G FE	1,458,390	67.0116	1,005,174	1,500,000	1,461,244		1,792			3.291	3.535	AO	12,341	49,365	05/18/2021	10/01/2040
68608J-YZ-8	OREGON ST FACS AUTH REVEN 4.1 10/01/2041			2	2.B FE	2,225,000	74.6664	1,661,327	2,225,000	2,227,355		(273)			4.100	4.142	AO	22,806	91,225	05/14/2021	10/01/2041
686499-CB-8	ORLANDO FL TOURIST DEV TAX 5 11/01/2036			2	2.C FE	2,547,468	105.3881	2,318,538	2,200,000	2,382,029		(34,354)			5.000	3.829	MN	18,028	110,000	08/04/2017	11/01/2036
686499-CC-6	ORLANDO FL TOURIST DEV TAX 5 11/01/2037			2	2.C FE	2,314,000	104.9177	2,098,354	2,000,000	2,164,678		(31,071)			5.000	3.871	MN	16,389	100,000	08/04/2017	11/01/2037
686499-CD-4	ORLANDO FL TOURIST DEV TAX 5 11/01/2038			2	2.C FE	2,310,240	104.7321	2,094,642	2,000,000	2,162,831		(30,705)			5.000	3.916	MN	16,389	100,000	08/04/2017	11/01/2038
686543-UB-3	ORLANDO & ORANGE CNTY FL EX 5 07/01/2035			2	1.E FE	12,419,019	100.9278	11,026,362	10,925,000	11,020,059		(191,333)			5.000	3.992	JJ	273,125	546,250	10/09/2014	07/01/2035
700387-DP-5	PARK CREEK CO MET DIST REV 5.0 12/01/2045			2	2.B FE	3,555,206	101.4081	3,341,397	3,295,000	3,431,317		(43,792)			5.000	4.515	JD	13,729	164,750	01/31/2019	12/01/2045
708686-EJ-5	PENNSYLVANIA ST ECON DEV 3.1 11/01/2038			2	1.G FE	2,000,000	83.2248	1,664,496	2,000,000	2,003,834		(503)			3.100	3.124	MN	10,161	62,000	09/06/2019	11/01/2038
70868Y-AV-1	PENNSYLVANIA ST ECON DEV 5.75 06/30/2048			2	2.B FE	3,165,930	105.1897	3,155,691	3,000,000	3,168,609		2,679			5.750	5.404	JD	4,313		12/14/2022	06/30/2048
70917S-SH-7	PENNSYLVANIA ST HGR EDUCTNL 5 08/15/2040			2	1.D FE	3,068,117	101.9047	3,011,284	2,955,000	3,050,635		(17,482)			5.000	4.714	FA	55,817	73,875	06/28/2022	08/15/2040
709224-CT-4	PENNSYLVANIA ST TURNPIKE CO 5 12/01/2044			2	1.E FE	5,930,366	101.4561	5,351,809	5,275,000	5,417,011		(70,992)			5.000	4.235	JD	21,979	263,750	10/08/2014	12/01/2044
709224-EY-1	PENNSYLVANIA ST TURNPIKE CO 5 12/01/2034			2	1.E FE	2,807,725	104.0434	2,601,085	2,500,000	2,567,506		(33,581)			5.000	4.093	JD	10,069	125,000	11/06/2014	12/01/2034
709224-KX-6	PENNSYLVANIA ST TURNPIKE CO 5 12/01/2045			2	1.D FE	4,482,571	102.0003	4,182,012	4,100,000	4,251,231		(48,458)			5.000	4.399	JD	17,083	205,000	03/24/2017	12/01/2045
71780T-AD-5	PHILADELPHIA PA AUTH FOR IN 4 11/01/2045			2	1.G FE	4,524,720	92.6013	3,704,052	4,000,000	4,387,397		(51,527)			4.000	3.231	MN	26,667	160,000	03/06/2020	11/01/2045
71783D-AS-4	PHILADELPHIA PA AUTH FOR IN 5 12/01/2027			2	1.E FE	1,203,320	108.0878	1,080,878	1,000,000	1,098,386		(20,738)			5.000	2.721	JD	4,028	50,000	08/03/2017	12/01/2027
71883M-NX-8	PHOENIX AZ CIVIC IMPT CORP 5 07/01/2044			2	1.E FE	5,244,450	103.7312	5,186,560	5,000,000	5,242,588		(1,862)			5.000	4.676	JJ	125,000		12/08/2022	07/01/2044
73358W-QR-8	PORT AUTH OF NEW YORK & NEW 5 12/01/2027			2	1.D FE	11,070,500	101.7532	10,175,320	10,000,000	10,115,564		(121,662)			5.000	3.995	JD	40,278	500,000	11/22/2013	12/01/2027
73358W-R9-7	PORT AUTH OF NEW YORK & NEW 5 09/15/2029			2	1.D FE	2,150,628	107.3094	2,130,092	1,985,000	2,137,144		(13,485)			5.000	3.703	MS	28,948	49,625	06/27/2022	09/15/2029
73358W-WS-9	PORT AUTH OF NEW YORK & NEW 5 05/01/2030			2	1.D FE	2,378,320	104.9463	2,098,926	2,000,000	2,099,650		(40,758)			5.000	3.383	MN	16,389	100,000	04/16/2015	05/01/2030
738769-AQ-1	POWAY CA PENSN OBLIG 3.078 06/01/2041			1	1.A FE	3,006,305	73.5043	2,227,180	3,030,000	3,007,897		1,592			3.078	3.161	JD	7,772	88,082	01/04/2022	06/01/2041
743940-CZ-9	PROVIDENCE RI REDEV AGY REV 5 04/01/2028			2	2.B FE	548,305	101.8022	509,011	500,000	512,782		(5,347)			5.000	4.033	AO	6,181	25,000	04/28/2015	04/01/2028
74442C-BZ-6	PUBLIC FIN AUTH WI HOSP REV 4 10/01/2049			2	1.F FE	2,553,675	85.7104	2,142,760	2,500,000	2,536,273		(5,189)			4.000	3.912	AO	25,000	100,000	04/05/2019	10/01/2049
783186-SA-8	RUTGERS NJ ST UNIV 5 05/01/2043	SD		2	1.E FE	4,910,304	100.6488	4,554,358	4,525,000	4,566,888		(125,882)			5.000	4.439	MN	37,708	226,225	03/19/2020	05/01/2043
783186-SA-8	RUTGERS NJ ST UNIV 5 05/01/2043			2	1.E FE	135,644	100.6488	125,811	125,000	126,157		(3,477)			5.000	4.439	MN	1,042	6,250	03/19/2020	05/01/2043
79758U-AR-2	SAN FERNANDO CALIF PENS 2.892 01/01/2041			2	1.C FE	498,665	69.2874	346,437	500,000	498,737		59			2.892	2.933	JJ	7,230	12,532	09/07/2021	01/01/2041
79765R-5B-1	SAN FRANCISCO CITY & CN 3.473 11/01/2043			2	1.D FE	3,725,079	78.0176	3,553,702	4,555,000	3,732,514		7,435			3.473	4.984	MN	26,366	79,098	09/13/2022	11/01/2043
837151-J3-4	SOUTH CAROLINA ST PUBLIC SV 5 12/01/2039			2	1.G FE	7,282,292	101.2596	6,586,937	6,505,000	6,681,443		(77,988)			5.000	4.208	JD	27,104	325,250	11/14/2014	12/01/2039

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
837151-T3-3	SOUTH CAROLINA ST PUBLIC 5.25 12/01/2038			2	1.E FE	3,235,191	109.1838	3,384,698	3,100,000	3,236,163		972			5.250	4.914	JD	20,344		11/09/2022	12/01/2038
842039-FQ-7	S ESTRN PA TRANSPRTN AUT 5.25 06/01/2047			2	1.D FE	2,146,400	109.7465	2,194,930	2,000,000	2,145,523		(877)			5.250	4.781	JD	18,958		10/19/2022	06/01/2047
85732M-B6-3	STATE PUBLIC SCH BLDG AUTH 5 06/15/2023				1.G FE	2,766,024	100.7059	2,416,942	2,400,000	2,423,844		(51,048)			5.000	2.801	JD	5,000	120,000	08/06/2015	06/15/2023
861361-AC-7	STOCKTON CA PENSN OBLG 5.455 09/01/2037				1.E FE	5,369,130	101.1703	4,552,664	4,500,000	5,299,934		(63,915)			5.455	3.424	MS	81,825	245,475	12/14/2021	09/01/2037
876443-KU-5	TARRANT TX REGL WTR DIST WT 5 03/01/2049			2	1.A FE	8,299,742	102.4207	7,666,189	7,485,000	7,653,621		(140,710)			5.000	4.394	MS	124,750	374,250	02/21/2018	03/01/2049
880443-BT-2	TENNESSEE ST ENERGY ACQ 5.625 09/01/2026				2.B FE	2,283,440	104.3825	2,087,650	2,000,000	2,120,122		(30,034)			5.625	3.850	MS	37,500	112,500	01/09/2017	09/01/2026
88283K-AX-6	TEXAS ST TRANSPRTN COMMISSI 5 08/15/2034			2	1.G FE	1,391,475	102.4267	1,264,970	1,235,000	1,265,396		(17,917)			5.000	4.055	FA	23,156	61,750	01/22/2015	08/15/2034
88283K-BL-1	TEXAS ST TRANSPRTN COMM 3.029 08/15/2041			2	1.F FE	6,000,000	69.6050	4,176,300	6,000,000	6,004,629		(605)			3.029	3.052	FA	68,657	181,740	02/21/2020	08/15/2041
89546R-TE-4	TRI-CNTY OR MET TRANSPR 2.583 09/01/2036			1	1.A FE	1,626,156	74.9434	1,573,811	2,100,000	1,633,247		7,091			2.583	4.880	MS	17,930		09/13/2022	09/01/2036
91412G-TW-5	UNIV OF CALIFORNIA CA RE 5.25 05/15/2030			2	1.C FE	4,133,632	103.3545	3,689,756	3,570,000	3,658,428		(61,888)			5.250	3.918	MN	23,428	187,425	04/04/2014	05/15/2030
91412G-UF-0	UNIV OF CALIFORNIA CA REVEN 5 05/15/2029			2	1.C FE	3,788,108	103.1710	3,435,594	3,330,000	3,401,849		(50,298)			5.000	3.794	MN	20,813	166,500	04/04/2014	05/15/2029
914692-W2-0	UNIV OF NEW MEXICO NM 5 06/01/2034			2	1.D FE	4,866,269	102.8868	4,357,256	4,235,000	4,341,175		(72,598)			5.000	3.901	JD	17,058	211,750	11/14/2014	06/01/2034
917567-CH-0	UTAH ST TRANSIT AUTH SALES 4 12/15/2029			2	1.D FE	2,103,346	103.3885	2,124,634	2,055,000	2,101,772		(1,574)			4.000	3.650	JD	3,425	41,100	11/15/2022	12/15/2029
91802R-CV-9	UTILITY DEBT SECURITIZATION 5 12/15/2030			2	1.A FE	1,153,339	107.6120	1,172,971	1,090,000	1,151,263		(2,075)			5.000	4.188	JD	2,271	27,250	11/15/2022	12/15/2030
927790-GX-7	VIRGINIA ST CMWLTH TRANSPRT 5 09/15/2028			2	1.B FE	2,050,050	100.3914	1,882,339	1,875,000	1,879,532		(21,771)			5.000	4.151	MS	27,344	93,750	11/14/2013	09/15/2028
944514-SU-3	WAYNE CNTY MI ARPT AUTH REV 5 12/01/2034			2	1.F FE	3,566,583	105.2683	3,421,220	3,250,000	3,354,238		(33,178)			5.000	4.250	JD	13,090	162,500	09/23/2015	12/01/2034
95640E-JM-8	WEST VLY CITY UT MUNI BLDG 5 02/01/2043			2	1.D FE	3,394,373	104.2408	3,168,920	3,040,000	3,210,701		(38,236)			5.000	4.251	FA	62,911	152,000	04/28/2017	02/01/2043
97712D-A6-3	WISCONSIN ST HLTH & EDUCTNL 5 02/15/2047			2	1.G FE	3,414,960	100.2076	3,006,228	3,000,000	3,266,890		(60,487)			5.000	4.154	FA	56,667	150,000	07/01/2020	02/15/2047
97712D-KQ-8	WISCONSIN ST HLTH & EDUCTNL 5 08/15/2039			2	1.E FE	1,690,894	101.4338	1,496,149	1,475,000	1,519,289		(26,337)			5.000	3.994	FA	27,861	73,750	05/18/2016	08/15/2039
97712J-GU-1	WISCONSIN ST HLTH & EDUC 5.25 12/01/2048			2	1.F FE	2,898,280	105.2014	2,893,039	2,750,000	2,901,624		3,344			5.250	4.931	JD	6,818		12/02/2022	12/01/2048
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						683,137,888	XXX	627,497,683	639,675,000	649,980,203		(5,520,915)			XXX	XXX	XXX	7,841,922	24,500,859	XXX	XXX
30768W-AA-6	FARM 2021-1 A VAR 01/25/2051 WHOLE LOAN			4,5	1.A	473,174	81.1929	384,340	473,366	473,206		18			2.180	2.205	MON	860	10,319	09/29/2021	01/25/2051
31283H-F2-6	FGLMC POOL G01085			4	1.A	1,907	103.0483	1,908	1,851	1,882		(10)			7.500	7.123	MON	12	139	01/02/2002	11/01/2029
31287S-GK-7	FGLMC POOL C66502			4	1.A	19,347	101.8340	18,703	18,366	18,797		(158)			7.000	6.137	MON	107	1,286	12/30/2002	04/01/2032
31288F-ZX-5	FGLMC POOL C77058			4	1.A	80,885	100.3811	80,538	80,233	80,497		(82)			5.000	5.010	MON	334	4,012	03/07/2003	02/01/2033
31288G-H3-9	FGLMC POOL C77450			4	1.A	19,510	100.4389	19,438	19,353	19,441		(15)			5.000	5.011	MON	81	968	03/07/2003	03/01/2033
31288G-NT-5	FGLMC POOL C77602			4	1.A	119,709	100.4389	119,265	118,744	119,401		(289)			5.000	4.971	MON	495	5,937	03/07/2003	03/01/2033
3128M4-L4-3	FGLMC POOL G02747			4	1.A	78,966	104.9233	82,256	78,397	78,868		(101)			6.000	6.047	MON	392	4,704	04/10/2007	03/01/2037
3128M5-5E-6	FGLMC POOL G04145			4	1.A	103,629	103.0394	106,967	103,812	103,661		51			5.500	5.683	MON	476	5,710	09/25/2008	01/01/2038
3128M8-BQ-6	FGLMC POOL G06047			4	1.A	36,651	99.1083	34,529	34,839	36,376		(425)			4.500	3.577	MON	131	1,568	11/08/2010	05/01/2040
3128M9-NL-2	FGLMC POOL G07295			4	1.A	647,034	93.6508	593,480	633,716	646,315		(4,447)			3.500	3.090	MON	1,848	22,180	04/09/2019	05/01/2042
3128MC-G2-5	FGCI POOL G13617			4	1.A	30	99.6865	29	29	29					5.500	4.675	MON		2	09/18/2009	12/01/2023
3128MC-HB-4	FGCI POOL G13626			4	1.A	8,185	99.7884	7,658	7,674	7,705		(121)			6.000	4.718	MON	38	460	09/21/2009	01/01/2024
3128MC-JM-8	FGCI POOL G13668			4	1.A	1,632	99.6853	1,533	1,538	1,542		(27)			5.500	3.902	MON	7	84	10/01/2009	01/01/2024
3128MJ-CT-5	FGLMC POOL G08081			4	1.A	197,912	104.7098	202,874	193,749	196,385		(696)			6.000	5.859	MON	969	11,625	09/20/2005	09/01/2035
3128MJ-CZ-1	FGLMC POOL G08087			4	1.A	197,442	104.7098	203,435	194,285	196,306		(577)			6.000	5.906	MON	971	11,657	10/21/2005	10/01/2035
31292H-AW-4	FGLMC POOL C00921			4	1.A	12,841	105.7219	13,175	12,462	12,707		(84)			7.500	6.844	MON	78	934	01/02/2002	02/01/2030
31292H-FU-3	FGLMC POOL C01079			4	1.A	106	106.5041	109	103	105		(1)			7.500	6.563	MON	1	8	01/02/2002	10/01/2030
31292H-K3-7	FGLMC POOL C01214			4	1.A	65	105.9482	66	63	64					7.500	6.798	MON		5	01/02/2002	07/01/2031
31292H-KJ-2	FGLMC POOL C01197			4	1.A	15,134	104.5841	15,862	15,167	15,142		9			6.500	6.775	MON	82	986	01/02/2002	07/01/2031
31292H-QY-3	FGLMC POOL C01371			4	1.A	54,610	106.7370	55,348	51,855	54,015		(801)			7.000	5.344	MON	302	3,630	12/30/2002	06/01/2032
31292H-VU-5	FGLMC POOL C01527			4	1.A	301,048	102.0882	303,470	297,263	299,881		(849)			5.500	5.347	MON	1,362	16,349	03/24/2003	04/01/2033
312931-6G-8	FGLMC POOL A85371			4	1.A	145,532	99.1264	137,131	138,339	145,043		(2,537)			4.500	2.632	MON	519	6,225	11/08/2010	03/01/2039
31296P-EA-6	FGLMC POOL A14629			4	1.A	1,368,591	100.4389	1,390,567	1,384,491	1,371,837		4,073			5.000	5.475	MON	5,769	69,225	12/30/2003	10/01/2033
31296R-PL-6	FGLMC POOL A16727			4	1.A	396,573	100.4389	389,311	387,610	395,154		(2,929)			5.000	4.207	MON	1,615	19,380	12/29/2008	12/01/2033

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
31296R-V6-2	FGLMC POOL A16937			4	1.A	389,349	102.0882	392,815	384,780	388,130		(1,106)			5.500	5.435	MON	1,764	21,163	12/30/2003	12/01/2033
31296S-NV-4	FGLMC POOL A17604			4	1.A	683,029	102.0882	650,250	636,950	671,516		(7,240)			5.500	4.219	MON	2,919	35,032	03/23/2011	01/01/2034
31297F-PB-3	FGLMC POOL A27618			4	1.A	172,562	100.5303	174,171	173,252	172,713		164			5.000	5.180	MON	722	8,663	11/01/2004	10/01/2034
31297F-QH-9	FGLMC POOL A27656			4	1.A	36,226	100.5303	36,564	36,371	36,273		17			5.000	5.227	MON	152	1,819	11/01/2004	10/01/2034
31297F-QJ-5	FGLMC POOL A27657			4	1.A	78,469	100.5303	79,200	78,782	78,389		105			5.000	5.261	MON	328	3,939	11/01/2004	10/01/2034
31297F-QL-0	FGLMC POOL A27659			4	1.A	109,360	100.5302	110,380	109,798	109,467		327			5.000	5.185	MON	457	5,490	11/01/2004	10/01/2034
31297F-R9-6	FGLMC POOL A27712			4	1.A	158,638	100.5303	160,117	159,273	158,877		60			5.000	5.174	MON	664	7,964	11/01/2004	10/01/2034
31297F-UE-1	FGLMC POOL A27781			4	1.A	215,648	100.5303	217,658	216,510	215,935		198			5.000	5.176	MON	902	10,826	11/01/2004	10/01/2034
31297F-UF-8	FGLMC POOL A27782			4	1.A	148,517	100.5303	149,902	149,111	148,685		305			5.000	5.202	MON	621	7,456	11/01/2004	10/01/2034
31297F-WG-4	FGLMC POOL A27847			4	1.A	54,653	100.5303	55,162	54,871	54,729		37			5.000	5.193	MON	229	2,744	11/01/2004	10/01/2034
31298E-VS-1	FGLMC POOL C46025			4	1.A	4,867	105.7642	4,995	4,723	4,771		(21)			7.500	7.277	MON	30	354	01/02/2002	12/01/2030
31298T-HC-9	FGLMC POOL C56527			4	1.A	6,249	103.1961	6,258	6,065	6,105		(17)			7.500	7.445	MON	38	455	01/02/2002	08/01/2031
3132DV-LE-3	FNCL POOL SD7525			4	1.A	19,566,192	86.0761	16,085,298	18,687,304	19,390,305		(172,303)			2.500	1.842	MON	38,932	467,183	04/30/2021	10/01/2050
3132GF-5Y-9	FGLMC POOL Q02663			4	1.A	2,720,507	99.0776	2,404,605	2,426,992	2,698,192		(94,062)			4.500	2.442	MON	9,101	109,215	03/06/2020	08/01/2041
3132GK-F2-7	FGLMC POOL Q04085			4	1.A	2,417,625	94.0625	2,195,519	2,334,107	2,410,776		(22,065)			3.500	2.889	MON	6,808	81,694	12/07/2016	10/01/2041
3132QP-G9-9	FGLMC POOL Q32923			4	1.A	1,383,799	93.5060	1,235,076	1,320,852	1,379,383		(16,100)			3.500	2.583	MON	3,852	46,230	05/15/2015	04/01/2045
3132WK-FC-7	FGLMC POOL Q45562			4	1.A	875,921	93.4478	799,937	856,025	873,417		(5,760)			3.500	3.147	MON	2,497	29,961	01/27/2017	01/01/2047
31335A-5Y-0	FGLMC POOL G60863			4	1.A	3,320,713	90.8872	3,003,554	3,304,706	3,315,773		(2,721)			3.000	2.978	MON	8,262	99,141	05/17/2017	02/01/2047
31335A-DW-5	FGLMC POOL G60117			4	1.A	952,200	93.6796	868,143	926,715	950,900		(7,615)			3.500	2.848	MON	2,703	32,435	06/25/2015	07/01/2045
31335A-EG-9	FGLMC POOL G60135			4	1.A	5,527,500	90.8198	4,816,856	5,303,749	5,508,354		(45,050)			3.000	2.306	MON	13,259	159,112	08/02/2016	06/01/2043
31335A-QC-5	FGLMC POOL G60451			4	1.A	6,160,510	91.4138	5,816,036	6,362,315	6,178,751		35,197			3.000	3.529	MON	15,906	190,869	08/01/2018	01/01/2046
31335A-RC-4	FGLMC POOL G60483			4	1.A	912,016	96.8001	817,674	844,704	902,182		(19,986)			4.000	2.695	MON	2,816	33,788	10/13/2016	10/01/2044
31335A-RD-2	FGLMC POOL G60484			4	1.A	1,162,951	96.6840	1,040,798	1,076,495	1,155,509		(21,460)			4.000	2.912	MON	3,588	43,060	10/13/2016	03/01/2046
31335A-WT-1	FGLMC POOL G60658			4	1.A	4,445,677	94.0267	4,058,184	4,315,990	4,437,074		(29,603)			3.500	2.962	MON	12,588	151,060	01/11/2017	07/01/2046
31335A-WU-8	FGLMC POOL G60659			4	1.A	3,474,656	93.4478	3,193,068	3,416,954	3,469,258		(15,720)			3.500	3.202	MON	9,966	119,593	04/23/2018	08/01/2046
31335B-FU-5	FGLMC POOL G61079			4	1.A	794,889	98.8205	743,352	752,224	789,206		(15,962)			4.500	2.682	MON	2,821	33,850	02/21/2018	07/01/2047
31335B-GD-2	FGLMC POOL G61096			4	1.A	1,372,690	93.4478	1,194,991	1,278,780	1,370,467		(27,359)			3.500	1.779	MON	3,730	44,757	04/03/2020	02/01/2047
31335B-JC-1	FGLMC POOL G61159			4	1.A	1,716,517	99.1083	1,615,393	1,629,927	1,710,540		(25,689)			4.500	3.148	MON	6,112	73,347	06/01/2018	05/01/2046
31335B-QH-2	FGLMC POOL G61356			4	1.A	3,471,771	103.0727	3,267,523	3,170,115	3,450,038		(136,085)			5.500	2.824	MON	14,530	174,356	05/02/2018	05/01/2041
3133AR-BW-4	FNCL POOL QC6353			4	1.A	1,929,518	84.9848	1,570,358	1,847,810	1,902,116		(17,696)			2.500	2.286	MON	3,850	46,195	09/13/2021	09/01/2051
3133AT-NC-1	FNCL POOL QC8487			4	1.A	954,879	84.8419	783,688	923,704	949,178		(6,723)			2.500	2.024	MON	1,924	23,093	10/06/2021	10/01/2051
3133AT-XU-0	FNCL POOL QC8791			4	1.A	15,010,081	84.6985	12,354,269	14,586,171	14,965,181		(72,099)			2.500	2.065	MON	30,388	364,654	10/15/2021	10/01/2051
3133AW-B8-6	FNCL POOL QD0063			4	1.A	3,977,772	84.8650	3,291,393	3,878,388	3,960,844		(22,207)			2.500	2.140	MON	8,080	96,960	10/25/2021	11/01/2051
3133AW-SB-1	FNCL POOL QD0514			4	1.A	2,061,033	81.5843	1,665,992	2,042,049	2,053,383		(9,178)			2.000	1.959	MON	3,403	40,841	11/09/2021	11/01/2051
3133BB-GQ-6	FNCL POOL QE2007			4	1.A	3,737,732	91.1834	3,514,730	3,854,574	3,748,178		14,071			3.500	4.948	MON	11,243	44,970	07/19/2022	05/01/2052
3133BD-ZW-8	FNCL POOL QE4357			4	1.A	2,836,007	91.1601	2,678,206	2,937,916	2,842,293		8,221			3.500	4.838	MON	8,569	42,845	07/11/2022	06/01/2052
3133BN-5Q-2	FNCL POOL QF1755			4	1.A	23,710,690	99.2382	23,467,733	23,647,875	23,710,246		(444)			5.000	5.074	MON	98,533		12/06/2022	10/01/2052
3133GD-4M-9	FNCI POOL QN7128			4	1.A	17,465,296	89.1132	15,024,530	16,860,047	17,288,080		(221,311)			2.000	1.056	MON	28,100	337,201	07/15/2021	07/01/2036
3133KM-4J-1	FNCL POOL RA6225			4	1.A	10,065,194	88.3566	8,429,631	9,540,468	9,950,135		(155,644)			3.000	1.486	MON	23,851	286,214	12/21/2021	11/01/2051
3133KM-4N-2	FNCL POOL RA6229			4	1.A	4,615,115	84.8454	3,811,783	4,492,620	4,578,820		(43,171)			2.500	2.303	MON	9,360	112,315	11/18/2021	11/01/2051
3133KN-NU-3	FNCL POOL RA6703			4	1.A	23,950,716	88.0059	20,501,433	23,295,530	23,831,906		(161,532)			3.000	2.308	MON	58,239	640,627	01/21/2022	02/01/2052
3133KP-L8-9	FNCL POOL RA7551			4	1.A	6,477,609	96.7463	6,187,571	6,395,665	6,480,412		2,355			4.500	4.311	MON	23,984	71,951	08/22/2022	06/01/2052
3133KY-VF-3	FNCT POOL RB5114			4	1.A	21,759,189	84.2704	18,008,055	21,369,365	21,658,400		(95,864)			2.000	1.758	MON	35,616	427,387	05/21/2021	06/01/2041
31359X-EP-0	FNR 1999-62 PB 7.5 12/18/2029 CMO			4	1.A	78,397	103.7340	78,196	75,382	77,082		(614)			7.500	6.688	MON	471	5,654	12/19/2001	12/18/2029
3136A7-ZV-7	FNR 2012-83 BA 3.5 03/25/2041 CMO			4	1.A	183,500	98.0727	175,695	179,147	180,988		(2,925)			3.500	2.282	MON	523	6,270	12/29/2017	03/25/2041

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
3136AD-SD-2	FNR 2013-35 YT 6.5 09/25/2032 CMO			4	1.A	1,208,538	104.6910	1,102,672	1,053,264	1,173,132		(46,704)			6.500	2.639	MON	5,705	68,462	12/15/2017	09/25/2032
3136B5-MQ-5	FNR 2019-31 EA 3 10/25/2048 CMO			4	1.A	1,795,967	91.6847	1,611,933	1,758,126	1,774,656		(5,782)			3.000	2.834	MON	4,395	52,744	06/27/2019	10/25/2048
31371H-B7-2	FNCL POOL 252162			4	1.A	6,885	103.1995	7,064	6,845	6,855		(5)			6.500	6.610	MON	37	445	10/27/1998	12/01/2028
31371H-DR-6	FNCL POOL 252212			4	1.A	41,814	103.1995	42,904	41,574	41,642		(34)			6.500	6.611	MON	225	2,702	11/19/1998	01/01/2029
31371H-E4-6	FNCL POOL 252255			4	1.A	19,383	103.1995	19,904	19,287	19,322		(18)			6.500	6.595	MON	104	1,254	03/12/2002	02/01/2029
31371H-K2-3	FNCL POOL 252413			4	1.A	20,931	103.3235	21,438	20,748	20,803		(17)			6.500	6.594	MON	112	1,349	02/10/1999	02/01/2029
31371H-K3-1	FNCL POOL 252414			4	1.A	9,484	102.5492	9,849	9,604	9,551		37			6.000	6.602	MON	48	576	02/09/1999	02/01/2029
31371K-HX-2	FNCL POOL 254146			4	1.A	14,329	103.6703	14,740	14,218	14,276		(23)			6.000	6.015	MON	71	853	11/09/2001	01/01/2032
31371M-HK-6	FNCL POOL 255934			4	1.A	259,522	104.5997	267,365	255,608	258,426		(1,531)			6.000	5.727	MON	1,278	15,336	10/21/2005	11/01/2035
31374C-RL-2	FNJMCK POOL 310191			4	1.A	2,204,581	96.5357	2,065,907	2,140,045	2,201,695		(17,881)			4.500	3.947	MON	8,025	96,302	10/11/2018	05/01/2041
31378Y-KV-5	FNCL POOL 412608			4	1.A	12,619	103.1236	13,107	12,710	12,663		17			6.500	6.878	MON	69	826	03/13/1998	01/01/2028
3137A0-MB-8	FHR 3688 BC 4.5 07/15/2040 CMO			4	1.A	254,156	99.3970	239,453	240,906	247,683		(1,750)			4.500	3.772	MON	903	10,841	09/30/2010	07/15/2040
3137A3-EM-7	FHR 3758 MW 4.5 11/15/2040 CMO			4	1.A	2,317,531	98.8316	2,129,415	2,154,590	2,273,285		(31,905)			4.500	3.173	MON	8,080	96,957	03/19/2020	11/15/2040
3137B5-PB-3	FHR 4263 AF FLT 11/15/2043 CMO			4	1.A	624,711	98.5434	614,077	623,154	624,596		(540)			4.718	4.749	MON	1,307	11,866	01/10/2018	11/15/2043
3137BP-JX-8	FHR 4582 PA 3 11/15/2045 CMO			4	1.A	2,918,426	92.2498	2,677,183	2,902,101	2,914,105		(3,938)			3.000	2.928	MON	7,255	87,063	03/26/2019	11/15/2045
3137BP-LE-7	FHR 4586 FA FLT 05/15/2046 CMO			4	1.A	2,020,714	98.4517	1,990,672	2,021,978	2,022,377		(130)			4.718	4.817	MON	4,240	38,501	06/09/2016	05/15/2046
3137FH-HP-1	FHR 4821 ZM 3.5 05/15/2048 CMO			4	1.A	5,304,971	89.7552	4,513,927	5,029,153	5,232,830		(92,694)			3.500	2.601	MON	14,668	176,021	04/13/2021	05/15/2048
3137FP-FX-8	FHR 4924 QE 3 05/25/2049 CMO			4	1.A	200,290	91.1831	178,448	195,703	197,826		(914)			3.000	2.753	MON	489	5,871	09/19/2019	05/25/2049
3137FT-Z7-5	FHR 4980 GQ 2 01/25/2044 CMO			4	1.A	3,514,835	91.0952	3,117,100	3,421,804	3,478,282		(25,240)			2.000	1.479	MON	5,703	68,436	04/19/2021	01/25/2044
31380W-AH-7	FNCL POOL 451908			4	1.A	19,350	103.1995	19,854	19,239	19,264		(9)			6.500	6.641	MON	104	1,250	10/27/1998	11/01/2028
3138A5-GV-8	FNCL POOL AH3811			4	1.A	2,286,959	96.6684	2,094,117	2,166,290	2,275,269		(33,945)			4.000	2.860	MON	7,221	86,652	02/07/2012	02/01/2041
3138A8-RD-0	FNCL POOL AH6783			4	1.A	2,753,388	96.3734	2,470,557	2,563,527	2,734,482		(54,762)			4.000	2.554	MON	8,545	102,541	04/05/2016	03/01/2041
3138AA-YX-3	FNCL POOL AH8825			4	1.A	779,918	98.9802	714,059	721,416	767,056		(15,230)			4.500	3.621	MON	2,705	32,464	05/05/2017	03/01/2041
3138EE-XW-4	FNCL POOL AK9692			4	1.A	2,327,979	96.2722	2,108,121	2,189,751	2,325,239		(50,710)			4.000	3.018	MON	7,299	87,590	11/13/2014	04/01/2042
3138EM-VM-0	FNCT POOL AL5119			4	1.A	944,988	97.5071	894,593	917,465	940,456		(7,140)			4.000	3.355	MON	3,058	36,699	05/23/2018	04/01/2034
3138EP-WU-4	FNCL POOL AL6958			4	1.A	123,352	102.4708	112,810	110,090	120,932		(3,525)			5.500	2.578	MON	505	6,055	08/14/2015	04/01/2040
3138ER-BP-4	FNCL POOL AL9045			4	1.A	3,038,141	91.1809	2,867,892	3,145,277	3,046,505		19,881			3.000	3.667	MON	7,863	94,358	08/01/2018	09/01/2046
3138ER-TK-6	FNCL POOL AL9553			4	1.A	683,778	93.9696	622,036	661,954	671,760		(2,608)			3.500	3.239	MON	1,931	23,168	12/05/2016	02/01/2046
3138ER-U2-4	FNCL POOL AL9600			4	1.A	3,190,013	93.9696	2,919,633	3,106,998	3,182,127		(18,282)			3.500	3.069	MON	9,062	108,745	02/01/2017	01/01/2044
3138ES-C7-1	FNCT POOL AL9993			4	1.A	2,463,489	92.4500	2,201,475	2,381,261	2,455,272		(18,750)			3.000	2.320	MON	5,953	71,438	08/29/2019	02/01/2037
3138MF-SZ-1	FNCL POOL AQ0535			4	1.A	3,308,782	90.9280	2,923,196	3,214,848	3,299,095		(19,495)			3.000	2.479	MON	8,037	96,445	03/30/2016	11/01/2042
3138WC-LM-3	FNCL POOL AS3031			4	1.A	2,541,412	94.0777	2,331,877	2,478,671	2,537,186		(16,125)			3.500	3.119	MON	7,229	86,754	02/01/2017	08/01/2044
3138WD-JM-4	FNCL POOL AS3867			4	1.A	3,660,643	96.7070	3,367,012	3,481,664	3,649,193		(44,438)			4.000	3.282	MON	11,606	139,267	02/15/2017	11/01/2044
3138WD-RF-0	FNCL POOL AS4085			4	1.A	4,739,836	96.9031	4,452,516	4,594,812	4,730,988		(41,133)			4.000	3.420	MON	15,316	183,793	03/09/2018	12/01/2044
3138WE-XD-6	FNCL POOL AS5175			4	1.A	5,937,856	93.4154	5,568,624	5,961,141	5,939,286		5,933			3.500	3.651	MON	17,387	208,640	08/01/2018	06/01/2045
3138WH-LN-0	FNCL POOL AS7532			4	1.A	1,554,034	90.7971	1,415,441	1,558,905	1,554,373		1,071			3.000	3.102	MON	3,897	46,767	02/06/2017	07/01/2046
3138WJ-AZ-1	FNCL POOL AS8123			4	1.A	3,173,868	93.5244	2,959,324	3,164,227	3,177,682		(3,858)			3.500	3.453	MON	9,229	110,748	03/13/2018	10/01/2046
3138WJ-FK-9	FNCL POOL AS8269			4	1.A	2,565,585	89.7526	2,341,090	2,608,381	2,567,314		12,440			3.000	3.334	MON	6,521	78,252	02/26/2019	11/01/2046
3138WJ-ME-5	FNCL POOL AS8456			4	1.A	967,419	93.3548	879,763	942,386	964,006		(5,437)			3.500	3.077	MON	2,749	32,983	01/31/2017	12/01/2046
3138YH-U6-5	FNCL POOL AY4204			4	1.A	1,194,649	93.4154	1,083,481	1,159,853	1,192,584		(9,391)			3.500	2.970	MON	3,383	40,595	11/30/2016	05/01/2045
31392J-AD-1	FNW 2003-W2 1A 7.5 07/25/2042 WHOLE LOAN			4	1.A	2,326,027	106.6600	2,270,866	2,129,070	2,129,027		(11)			7.500	7.766	MON	13,307	159,680	12/30/2003	07/25/2042
31392J-YH-6	FNW 2003-W3 1A 7.5 08/25/2042 WHOLE LOAN			4	1.A	1,186,799	106.6860	1,158,946	1,086,315	1,086,088		37			7.500	7.769	MON	6,789	81,474	12/30/2003	08/25/2042
31393L-FM-0	FSPC T-54 3A 7 02/25/2043 WHOLE LOAN			4	1.A	574,692	102.4459	548,550	535,453	561,476		(3,041)			7.000	6.352	MON	3,123	37,482	01/29/2003	02/25/2043
31393V-FU-0	FHR 2626 A 4 06/15/2033 CMO			4	1.A	247,067	97.3033	225,203	231,445	242,969		(3,877)			4.000	2.384	MON	771	9,258	12/24/2014	06/15/2033
31395V-7L-7	FHR 2993 KR 4.5 06/15/2025 CMO			4	1.A	476,044	99.4463	435,568	437,993	458,132		(19,024)			4.500	(0.408)	MON	1,642	19,710	02/28/2014	06/15/2025

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
31398N-R9-7	FNR 2010-117 FG FLT 10/25/2040 CMO			4	1.A	668,492	99.0731	660,027	666,202	668,492		(459)			4.889	4.909	MON	543	14,178	09/01/2016	10/25/2040
31401A-ME-4	FNCL POOL 702457			4	1.A	250,156	101.9771	246,317	241,542	248,204		(2,794)			5.500	4.667	MON	1,107	13,285	06/24/2009	06/01/2033
31402Q-6Z-9	FNCL POOL 735388			4	1.A	547,635	102.0829	534,752	523,840	542,986		(6,082)			5.500	4.492	MON	2,401	28,811	09/24/2009	02/01/2035
31403T-6E-9	FNCL POOL 757869			4	1.A	92,019	106.5812	92,279	86,581	90,591		(707)			7.000	6.063	MON	505	6,061	11/20/2003	11/01/2033
31404X-RG-1	FNCL POOL 781787			4	1.A	1,197,864	102.0829	1,204,211	1,179,641	1,193,091		(2,630)			5.500	5.313	MON	5,407	64,880	09/24/2009	11/01/2034
31405Q-T9-9	FNCL POOL 796276			4	1.A	1,007,563	102.0829	958,462	938,906	991,312		(11,315)			5.500	4.089	MON	4,303	51,640	03/23/2011	12/01/2034
31406A-YA-4	FNCL POOL 804505			4	1.A	1,334,928	102.0829	1,345,598	1,318,142	1,329,226		(2,153)			5.500	5.464	MON	6,041	72,498	12/29/2004	12/01/2034
31406B-SA-9	FNCL POOL 805213			4	1.A	444,906	102.0829	448,462	439,311	443,149		(1,274)			5.500	5.141	MON	2,014	24,162	12/27/2004	01/01/2035
31407K-C6-4	FNCL POOL 832693			4	1.A	133,722	102.4708	130,375	127,231	132,618		(1,973)			5.500	4.689	MON	583	6,998	09/24/2009	09/01/2035
3140EW-XM-2	FNCI POOL BC2483			4	1.A	1,766,409	93.7336	1,587,982	1,694,143	1,747,951		(20,846)			3.000	1.668	MON	4,235	50,824	03/21/2016	03/01/2031
3140F0-JJ-4	FNCL POOL BC4764			4	1.A	2,377,022	89.7526	2,185,846	2,435,412	2,381,333		15,293			3.000	3.474	MON	6,089	73,062	02/26/2019	10/01/2046
3140FX-GJ-5	FNMSU4 POOL BF0200			4	1.A	8,365,434	93.3680	7,438,739	7,967,122	8,349,031		(107,414)			3.500	2.590	MON	23,237	278,849	01/08/2020	11/01/2051
3140FX-ME-9	FNMSU4 POOL BF0356			4	1.A	318,977	96.3857	284,715	295,391	318,419		(4,435)			4.000	2.172	MON	985	11,816	01/29/2020	11/01/2051
3140FX-PP-1	FNMSU3 POOL BF0429			4	1.A	6,735,473	90.5765	5,674,296	6,264,645	6,784,789		(127,669)			3.000	1.010	MON	15,662	187,939	08/17/2020	07/01/2042
3140J6-DH-7	FNCL POOL BM1903			4	1.A	6,533,716	93.4877	6,102,491	6,527,589	6,540,026		(3,439)			3.500	3.515	MON	19,039	228,466	06/19/2018	08/01/2047
3140J8-GA-5	FNCL POOL BM3792			4	1.A	1,293,835	93.4154	1,214,810	1,300,439	1,294,948		1,423			3.500	3.642	MON	3,793	45,515	04/23/2018	02/01/2047
3140J9-UP-4	FNCT POOL BM5089			4	1.A	5,835,512	100.2277	5,462,978	5,450,566	5,695,067		(133,932)			5.500	2.941	MON	24,982	299,781	01/03/2019	02/01/2030
3140J9-VA-6	FNCI POOL BM5108			4	1.A	3,785,222	94.6914	3,517,773	3,714,986	3,775,661		(24,431)			3.000	2.507	MON	9,287	111,450	06/19/2019	02/01/2033
3140JA-ND-6	FNCL POOL BM5787			4	1.A	2,407,205	95.4712	2,201,856	2,306,304	2,411,236		(48,530)			4.000	2.967	MON	7,688	92,252	06/13/2019	08/01/2047
3140L5-B4-7	FNCL POOL BR6358			4	1.A	15,089,734	81.4974	14,692,085	18,027,683	15,103,622		13,888			2.000	5.540	MON	30,046		12/19/2022	03/01/2051
3140L8-MP-2	FNCL POOL BR9365			4	1.A	14,071,641	85.0317	11,516,391	13,543,650	13,877,827		(126,927)			2.500	2.265	MON	28,216	338,591	05/11/2021	05/01/2051
3140LR-C6-3	FNCI POOL BT2792			4	1.A	10,954,697	89.1149	9,378,343	10,523,876	10,810,807		(176,869)			2.000	1.181	MON	17,540	210,477	07/30/2021	08/01/2036
3140LY-5Q-2	FNCL POOL BT9854			4	1.A	12,101,935	81.6124	9,844,372	12,062,356	12,092,892		(11,475)			2.000	1.950	MON	20,104	241,247	09/28/2021	10/01/2051
3140MP-5M-9	FNCL POOL BV9851			4	1.A	6,187,544	94.3113	6,183,367	6,556,338	6,225,792		40,929			4.000	6.666	MON	21,854	43,709	09/28/2022	05/01/2052
3140MQ-B3-2	FNCL POOL BV9957			4	1.A	3,349,927	94.2509	3,235,182	3,432,522	3,358,973		10,514			4.000	4.600	MON	11,442	57,209	06/16/2022	06/01/2052
3140N3-AP-4	FNCL POOL BW9913			4	1.A	6,752,119	99.6385	6,954,828	6,980,062	6,772,669		20,901			5.000	5.604	MON	29,084	29,084	10/13/2022	10/01/2052
3140N4-VT-1	FNCL POOL BX0625			4	1.A	17,585,918	96.4995	17,239,701	17,865,060	17,586,836		918			4.500	4.844	MON	66,994		12/19/2022	11/01/2052
3140QD-DP-6	FNCL POOL CA5509			4	1.A	15,001,798	88.1953	12,417,896	14,079,998	14,852,801		(215,074)			3.000	2.273	MON	35,200	422,400	06/17/2021	04/01/2050
3140QE-A6-9	FNCL POOL CA6328			4	1.A	7,948,837	86.1070	6,416,408	7,451,671	7,794,919		(72,408)			2.500	1.687	MON	15,524	186,292	07/23/2020	07/01/2050
3140QK-C9-7	FNCL POOL CB0095			4	1.A	17,915,648	88.2667	14,770,389	16,733,822	17,590,841		(282,884)			3.000	2.067	MON	41,835	502,015	06/17/2021	04/01/2051
3140QK-WF-1	FNCI POOL CB0645			4	1.A	10,930,870	91.7318	9,515,618	10,373,305	10,785,814		(151,608)			2.500	1.680	MON	21,611	259,333	07/13/2021	05/01/2036
3140QL-MY-9	FNCL POOL CB1274			4	1.A	5,992,689	84.9463	4,961,872	5,841,184	5,963,849		(36,814)			2.500	2.149	MON	12,169	146,030	12/07/2021	08/01/2051
3140QN-QB-1	FNCL POOL CB3149			4	1.A	2,108,346	81.6871	2,032,150	2,487,724	2,141,745		45,639			2.000	6.738	MON	4,146	20,731	06/16/2022	03/01/2052
3140X4-UA-2	FNCL POOL FM1476			4	1.A	5,026,390	93.5594	4,335,499	4,633,952	4,976,824		(97,404)			3.500	1.996	MON	13,516	162,188	11/10/2020	08/01/2045
3140X6-YM-7	FNCL POOL FM3415			4	1.A	1,925,942	90.9253	1,618,641	1,780,189	1,919,363		(28,814)			3.000	1.605	MON	4,450	53,406	06/03/2020	05/01/2047
3140X7-CQ-0	FNCL POOL FM3678			4	1.A	1,192,233	90.7971	1,000,589	1,102,006	1,189,824		(20,173)			3.000	1.545	MON	2,755	33,060	09/22/2020	10/01/2047
3140XA-5S-7	FNCL POOL FM7156			4	1.A	12,290,828	85.1505	10,081,354	11,839,449	12,149,902		(133,625)			2.500	1.859	MON	24,666	295,986	05/11/2021	05/01/2051
3140XB-C7-3	FNCL POOL FM7293			4	1.A	17,446,965	85.1123	14,343,023	16,851,883	17,284,011		(156,150)			2.500	1.976	MON	35,108	421,297	06/17/2021	05/01/2051
3140XC-R4-2	FNCI POOL FM8606			4	1.A	11,153,047	91.7318	9,714,791	10,590,431	11,046,967		(160,658)			2.500	1.151	MON	22,063	264,761	08/20/2021	07/01/2036
3140XD-E4-4	FNCL POOL FM9154			4	1.A	13,202,400	81.5436	10,680,595	13,098,025	13,193,766		(29,770)			2.000	1.843	MON	21,830	261,960	11/09/2021	10/01/2051
3140XD-J4-9	FNCL POOL FM9282			4	1.A	21,152,329	84.9953	17,441,612	20,520,677	21,004,737		(183,670)			2.500	1.965	MON	42,751	513,017	11/01/2021	11/01/2051
3140XF-QR-5	FNCL POOL FS0463			4	1.A	4,725,990	81.6956	4,557,343	5,578,447	4,840,667		149,486			2.000	8.929	MON	9,297	46,487	06/16/2022	01/01/2052
3140XG-4N-6	FNCL POOL FS1728			4	1.A	4,359,898	84.9367	4,089,763	4,815,072	4,375,299		29,616			2.500	5.427	MON	10,031	50,157	07/11/2022	04/01/2052
3140XG-CD-9	FNCL POOL FS0967			4	1.A	9,272,920	85.0802	8,045,292	9,456,132	9,298,369		33,727			2.500	2.945	MON	19,700	157,602	03/09/2022	03/01/2052
3140XH-GU-5	FNCL POOL FS2010			4	1.A	3,652,173	88.5048	3,427,276	3,872,417	3,668,594		20,859			3.000	4.263	MON	9,681	38,724	07/19/2022	05/01/2052

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
31410F-2Q-7	FNCL POOL 888283			4	1.A	1,167,122	100.4182	1,142,861	1,138,101	1,161,779		(7,315)			5.000	4.459	MON	4,742	56,905	09/24/2009	08/01/2034
31410K-4P-6	FNCI POOL 890130			4	1.A	1	100.0000	1	1	1					6.000		MON			09/29/2009	11/01/2023
31410K-JW-5	FNCL POOL 889577			4	1.A	50,220	104.8814	50,448	48,101	50,054		(743)			6.000	5.429	MON	241	2,886	06/24/2009	06/01/2038
31412P-J3-6	FNCL POOL 930982			4	1.A	917,408	99.0296	837,452	845,659	909,003		(16,449)			4.500	2.847	MON	3,171	38,055	01/25/2016	04/01/2039
31414C-JT-6	FNCL POOL 962074			4	1.A	70,450	104.8814	70,771	67,477	70,283		(1,345)			6.000	4.834	MON	337	4,049	06/24/2009	03/01/2038
31414H-KE-6	FNCL POOL 966593			4	1.A	37,740	104.8067	39,529	37,716	37,735		(4)			6.000	6.160	MON	189	2,263	07/17/2008	01/01/2038
31417A-ZW-2	FNCL POOL AB4356			4	1.A	434,213	96.3734	390,747	405,451	430,595		(7,218)			4.000	2.423	MON	1,352	16,218	03/08/2016	02/01/2042
31418A-LT-3	FNCT POOL MA1237			4	1.A	4,110,976	93.7440	3,808,712	4,062,888	4,103,155		(13,863)			3.000	2.729	MON	10,157	121,887	05/23/2019	11/01/2032
31418C-R9-7	FNCL POOL MA3211			4	1.A	2,757,371	95.4059	2,510,186	2,631,059	2,741,715		(54,544)			4.000	2.996	MON	8,770	105,242	11/01/2019	12/01/2047
31418D-3G-5	FNCL POOL MA4398			4	1.A	24,938,055	81.6057	19,948,012	24,444,392	24,823,689		(106,061)			2.000	1.766	MON	40,741	488,888	07/30/2021	08/01/2051
31418D-YX-4	FNCL POOL MA4325			4	1.A	6,110,824	81.6989	4,999,896	6,119,908	6,113,002		1,725			2.000	2.037	MON	10,200	122,398	03/31/2021	05/01/2051
31418D-Z6-2	FNCT POOL MA4364			4	1.A	21,970,515	84.2732	18,183,559	21,576,905	21,871,127		(83,335)			2.000	1.755	MON	35,962	431,538	05/21/2021	06/01/2041
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						640,296,500	XXX	562,291,019	628,635,888	636,797,060		(4,275,119)			XXX	XXX	XXX	1,582,202	15,267,898	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						1,323,434,388	XXX	1,189,788,702	1,268,310,888	1,286,777,263		(9,796,034)			XXX	XXX	XXX	9,424,124	39,768,757	XXX	XXX
00023*-BD-4	AAA Cooper Transportation 4.23 01/15/25 Private				2.C YE	3,000,000	98.0558	2,941,675	3,000,000	2,999,984		83			4.230	4.230	JAJO	26,790	126,900	01/13/2015	01/15/2025
00206R-HJ-4	AT&T INC 4.35 03/01/2029			1	2.B FE	11,875,600	95.0430	9,504,300	10,000,000	11,368,410		(216,698)			4.350	1.961	MS	145,000	435,000	08/19/2020	03/01/2029
00206R-HW-5	AT&T INC 3.8 02/15/2027			1	2.B FE	2,158,670	95.2450	2,028,719	2,130,000	2,145,515		(3,785)			3.800	3.628	FA	30,577	80,940	06/05/2019	02/15/2027
00206R-KG-6	AT&T INC 1.65 02/01/2028			1	2.B FE	2,182,247	84.6040	1,848,597	2,185,000	2,183,468		265			1.650	1.675	FA	15,022	36,053	07/27/2020	02/01/2028
00287Y-BX-6	ABBVIE INC 3.2 11/21/2029			1	2.A FE	1,499,625	89.8970	1,348,455	1,500,000	1,500,413		(72)			3.200	3.228	MN	5,333	48,000	11/19/2020	11/21/2029
00287Y-BZ-1	ABBVIE INC 2.6 11/21/2024			1	2.A FE	4,386,093	95.6720	4,200,001	4,390,000	4,389,202		219			2.600	2.636	MN	12,682	114,140	11/19/2020	11/21/2024
00774M-AV-7	AERCAP IRELAND CAP/GLOBA 2.45 10/29/2026		D	1	2.C FE	3,374,322	87.3610	2,952,802	3,380,000	3,379,641		2,762			2.450	2.500	AO	14,262	82,810	10/21/2021	10/29/2026
00774M-AX-3	AERCAP IRELAND CAP/GLOBA 3.3 01/30/2032		D	1	2.C FE	1,454,510	77.8200	1,136,172	1,460,000	1,456,058		329			3.300	3.371	JJ	20,075	36,269	10/21/2021	01/30/2032
00817Y-AV-0	AETNA INC 2.8 06/15/2023			1	2.B FE	2,641,138	98.8760	2,615,270	2,645,000	2,644,524		535			2.800	2.823	JD	3,292	74,060	06/02/2016	06/15/2023
01400E-AB-9	ALCON FINANCE CORP 3 09/23/2029			1	2.B FE	2,221,794	87.1100	1,942,553	2,230,000	2,224,817		623			3.000	3.065	MS	18,212	66,900	09/16/2019	09/23/2029
01400E-AE-3	ALCON FINANCE CORP 5.375 12/06/2032			1	2.B FE	2,237,805	100.5010	2,261,273	2,250,000	2,239,758		1,953			5.375	5.520	JD	8,398		11/29/2022	12/06/2032
01449*-AJ-6	Alexander & Baldwin, Inc. 4.66 04/18/2025 Private				2.B	1,009,749	95.9260	980,364	1,022,000	1,014,874		1,140			4.660	4.867	AO	9,525	47,625	04/16/2018	04/18/2028
01449*-AK-3	Alexander & Baldwin, Inc. 4.81 04/18/2027 Private				2.B	3,483,632	93.4960	3,296,577	3,525,900	3,503,391		4,424			4.810	5.033	AO	33,919	169,596	04/16/2018	04/18/2027
01449*-AL-1	Alexander & Baldwin, Inc. 4.89 04/18/2028 Private				2.B	1,817,547	92.5520	1,702,587	1,839,600	1,826,716		2,044			4.890	5.104	AO	17,991	89,956	04/16/2018	04/18/2028
01609W-AX-0	ALIBABA GROUP HOLDING 2.125 02/09/2031		D	1	1.E FE	1,030,338	79.3230	818,613	1,032,000	1,030,857		119			2.125	2.154	FA	8,589	21,930	02/04/2021	02/09/2031
02154#-AC-0	ALTICOR INC 2.33 01/14/2028 PRIVATE				2.A	10,500,000	85.1082	8,936,360	10,500,000	10,499,935		(7)			2.330	2.344	JJ	112,811	244,650	01/14/2021	01/14/2028
02209S-BD-4	ALTRIA GROUP INC 4.8 02/14/2029			1	2.B FE	2,752,189	95.7380	2,642,369	2,760,000	2,754,762		648			4.800	4.894	FA	50,416	132,480	02/12/2019	02/14/2029
023135-BW-5	AMAZON.COM INC 0.45 05/12/2024				1.D FE	459,328	94.3240	433,890	460,000	459,689		217			0.450	0.499	MN	282	2,070	05/10/2021	05/12/2024
023135-CH-7	AMAZON.COM INC 3.6 04/13/2032			1	1.D FE	13,623,450	91.5650	13,734,750	15,000,000	13,650,708		27,258			3.600	4.869	AO	117,000	270,000	09/28/2022	04/13/2032
025816-DA-4	AMERICAN EXPRESS CO VAR 08/03/2033			2,5	1.F FE	3,320,000	94.1890	3,127,075	3,320,000	3,322,581		2,581			4.420	4.469	FA	60,328		07/25/2022	08/03/2033
026874-DK-0	AMERICAN INTL GROUP 4.2 04/01/2028			1	2.B FE	8,450,362	94.9080	8,050,097	8,482,000	8,465,439		2,209			4.200	4.289	AO	89,061	356,244	03/19/2018	04/01/2028
03027X-AW-0	AMERICAN TOWER CORP 3.8 08/15/2029			1	2.C FE	3,983,960	90.7980	3,631,920	4,000,000	3,989,429		1,293			3.800	3.884	FA	57,422	152,000	06/10/2019	08/15/2029
03027X-BB-5	AMERICAN TOWER CORP 1.3 09/15/2025			1	2.C FE	1,924,577	90.1770	1,740,416	1,930,000	1,927,186		984			1.300	1.359	MS	7,388	25,090	06/01/2020	09/15/2025
031162-CT-5	AMGEN INC 2.2 02/21/2027			1	2.A FE	2,185,335	89.8110	1,966,861	2,190,000	2,187,188		575			2.200	2.245	FA	17,398	48,180	02/18/2020	02/21/2027
031162-DB-3	AMGEN INC 1.65 08/15/2028			1	2.A FE	3,746,550	83.4280	3,128,550	3,750,000	3,747,566		376			1.650	1.671	FA	23,375	62,906	08/05/2021	08/15/2028
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR 4.75 01/23/2029			1	2.A FE	2,771,243	98.5740	2,740,357	2,780,000	2,776,895		417			4.750	4.847	JJ	57,955	132,050	01/10/2019	01/23/2029
036752-AW-3	ELEVANCE HEALTH INC 5.5 10/15/2032			1	2.B FE	5,684,765	102.2590	5,849,215	5,720,000	5,690,704		5,939			5.500	5.660	AO	49,812		10/26/2022	10/15/2032
037411-BF-1	APACHE CORP 4.25 01/15/2030			1	3.A FE	1,190,400	88.4890	1,037,091	1,172,000	1,037,091	(148,239)	(1,687)			4.250	4.099	JJ	22,968	49,810	12/16/2019	01/15/2030
037833-DK-3	APPLE INC 3 11/13/2027			1	1.B FE	6,481,755	93.3090	6,298,358	6,750,000	6,601,902		27,074			3.000	3.519	MN	27,000	202,500	03/29/2018	11/13/2027
037833-DN-7	APPLE INC 2.05 09/11/2026			1	1.B FE	3,088,771	91.2440	2,823,089	3,094,000	3,091,606		562			2.050	2.087	MS	19,380	63,427	09/04/2019	09/11/2026

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
037833-DX-5	APPLE INC 0.55 08/20/2025			1	1.B FE	1,765,823	90.1060	1,594,876	1,770,000	1,767,860		792			0.550	0.599	FA	3,542	9,735	08/13/2020	08/20/2025
037833-EN-6	APPLE INC 3.25 08/08/2029			1	1.B FE	1,847,706	92.5280	1,711,768	1,850,000	1,848,721		1,015			3.250	3.297	FA	23,883		08/01/2022	08/08/2029
03820C-B*-5	Applied Industrial Technologies, Inc 3.21 10/31/23 Private				2.B	3,815,000	97.4316	3,717,015	3,815,000	3,814,141		122			3.210	3.210	AO	20,750	124,369	10/30/2014	10/31/2023
038336-E*-0	AptarGroup, Inc 3.61 12/16/25 Private				2.C	11,760,000	92.8077	10,914,187	11,760,000	11,759,907		(38)			3.610	3.610	JD	17,689	424,536	12/16/2014	12/16/2025
04472*-AK-7	Ashley Furniture Industries Inc. 3.57 10/17/34 Private				2.B	8,066,292	91.2909	7,363,793	8,066,292	8,066,279		45			3.570	3.570	JAJO	59,193	287,967	10/17/2014	10/17/2034
04609Q-AM-1	AMERICAN MEDICAL COLLEG 3.017 10/01/2035				1.E FE	7,000,000	82.6588	5,786,119	7,000,000	7,001,821		(247)			3.017	3.040	AO	53,384	211,190	01/22/2020	10/01/2035
046353-AW-8	ASTRAZENECA PLC 1.375 08/06/2030		D	1	1.G FE	2,278,419	79.1350	1,808,235	2,285,000	2,280,026		605			1.375	1.411	FA	12,655	31,419	08/03/2020	08/06/2030
04636N-AE-3	ASTRAZENECA FINANCE LLC 1.75 05/28/2028			1	1.G FE	848,555	85.7660	729,011	850,000	849,170		165			1.750	1.782	MN	1,364	14,875	05/25/2021	05/28/2028
05523R-AF-4	BAE SYSTEMS PLC 1.9 02/15/2031		D	1	2.A FE	2,272,413	77.3530	1,771,384	2,290,000	2,276,588		1,476			1.900	1.991	FA	16,316	43,510	09/08/2020	02/15/2031
05526D-BB-0	BAT CAPITAL CORP 3.557 08/15/2027			1	2.B FE	8,840,000	91.0590	8,049,616	8,840,000	8,839,024		(228)			3.557	3.557	FA	118,788	314,439	11/30/2018	08/15/2027
05531F-BH-5	TRUIST FINANCIAL CORP 2.5 08/01/2024			2	1.G FE	3,996,640	95.9830	3,839,320	4,000,000	3,999,140		362			2.500	2.534	FA	41,667	100,000	07/23/2019	08/01/2024
05578A-AA-6	BPCE SA 2.75 01/11/2023		D		1.E FE	2,113,664	99.9300	2,213,450	2,215,000	2,214,178		25,829			2.750	3.993	JJ	28,595	60,913	11/13/2018	01/11/2023
05964H-AG-0	BANCO SANTANDER SA 3.848 04/12/2023		D		1.G FE	7,600,000	99.2590	7,543,684	7,600,000	7,599,005		(533)			3.848	3.885	AO	64,176	292,448	04/09/2018	04/12/2023
05964H-AN-5	BANCO SANTANDER SA VAR 09/14/2027		D	2,5	1.G FE	2,200,000	85.4460	1,879,812	2,200,000	2,200,421		(143)			1.722	1.729	MS	11,260	37,884	09/07/2021	09/14/2027
06051G-HF-9	BANK OF AMERICA CORP VAR 03/05/2024			1,5	1.F FE	20,010,800	99.6270	19,925,400	20,000,000	19,996,150		(4,325)			3.550	3.571	MS	228,778	710,000	03/01/2018	03/05/2024
06051G-HL-6	BANK OF AMERICA CORP VAR 07/23/2024			1,5	1.F FE	4,500,000	99.0760	4,458,420	4,500,000	4,499,295		(587)			3.864	3.901	JJ	76,314	173,880	07/18/2018	07/23/2024
06051G-HR-3	BANK OF AMERICA CORP VAR 03/15/2025			1,5	1.F FE	2,000,000	97.3200	1,946,400	2,000,000	1,999,725		(162)			3.458	3.485	MS	20,364	69,160	03/12/2019	03/15/2025
06051G-HT-9	BANK OF AMERICA CORP VAR 04/23/2027			1,5	1.F FE	6,305,453	93.6010	5,733,061	6,125,000	6,225,231		(29,020)			3.559	3.134	AO	41,176	217,989	02/19/2020	04/23/2027
06051G-HY-8	BANK OF AMERICA CORP VAR 02/13/2026			1,5	1.F FE	3,825,000	92.7020	3,545,852	3,825,000	3,825,033		(124)			2.015	2.025	FA	29,545	77,074	02/10/2020	02/13/2026
06051G-JL-4	BANK OF AMERICA CORP VAR 10/24/2031			1,5	1.G FE	2,000,000	76.2450	1,524,900	2,000,000	2,000,298		(50)			1.922	1.931	AO	7,154	38,440	10/16/2020	10/24/2031
06367W-B8-5	BANK OF MONTREAL 1.85 05/01/2025		A		1.F FE	3,137,614	93.2860	2,929,180	3,140,000	3,139,059		313			1.850	1.875	MN	9,682	58,090	04/22/2020	05/01/2025
06406R-AJ-6	BANK OF NY MELLON CORP 3.45 08/11/2023				1.F FE	3,381,391	99.1650	3,353,760	3,382,000	3,381,795		(345)			3.450	3.484	FA	45,375	116,679	08/06/2018	08/11/2023
06406R-AN-7	BANK OF NY MELLON CORP 1.6 04/24/2025			2	1.F FE	3,098,822	92.8220	2,877,482	3,100,000	3,099,741		47			1.600	1.614	AO	9,231	49,600	04/17/2020	04/24/2025
06406R-BK-2	BANK OF NY MELLON CORP VAR 07/26/2030			2,5	1.F FE	1,230,000	96.9600	1,192,608	1,230,000	1,230,829		829			4.596	4.649	JJ	24,340		07/19/2022	07/26/2030
06417X-AL-5	BANK OF NOVA SCOTIA 5.25 12/06/2024		A	1	1.F FE	6,424,084	100.0250	6,431,608	6,430,000	6,428,460		4,376			5.250	5.369	JD	23,443		11/30/2022	12/06/2024
06738E-BR-5	BARCLAYS PLC VAR 03/10/2032		D	1,5	2.B FE	5,000,000	76.4770	3,823,850	5,000,000	5,001,683		(227)			2.667	2.685	MS	41,116	133,350	03/03/2021	03/10/2032
070101-F@-4	Basin Electric Power Coop 3.74 06/15/2027 Private				1.G FE	17,500,000	95.4119	16,697,076	17,500,000	17,498,780		(262)			3.740	3.740	JD	29,089	654,500	07/07/2015	06/15/2027
071813-CS-6	BAXTER INTERNATIONAL IN 2.539 02/01/2032			1	2.B FE	2,319,907	79.4290	1,842,753	2,320,000	2,321,981		(148)			2.539	2.554	FA	24,544	39,270	11/16/2021	02/01/2032
0778FP-AG-4	BELL CANADA 2.15 02/15/2032		A	1	2.A FE	4,978,050	77.9880	3,899,400	5,000,000	4,981,069		1,790			2.150	2.208	FA	40,611	108,396	08/09/2021	02/15/2032
09062X-AH-6	BIOGEN INC 2.25 05/01/2030			1	2.A FE	1,769,522	81.2760	1,438,585	1,770,000	1,769,754		16			2.250	2.266	MN	6,638	39,825	04/27/2020	05/01/2030
09534#-AB-8	Blue Coss & Blue Shld of Fl, Inc 3.43 03/31/27 Private				1.E	9,800,000	92.6515	9,079,845	9,800,000	9,799,876		13			3.430	3.430	MJSD		336,140	03/31/2015	03/31/2027
09534#-AD-4	Blue Cross & Blue Shield of Florida 3.39 03/31/2027 PP				1.E	6,475,000	92.5067	5,989,812	6,475,000	6,474,995		(6)			3.390	3.390	MJSD	54,876	164,627	08/14/2015	03/31/2027
09659W-2L-7	BNP PARIBAS VAR 06/09/2026		D	2,5	1.G FE	1,970,000	92.1140	1,814,646	1,970,000	1,970,348		(192)			2.219	2.231	JD	2,550	43,714	06/02/2020	06/09/2026
097023-CZ-6	BOEING CO 1.95 02/01/2024				2.C FE	2,511,580	96.2270	2,420,109	2,515,000	2,513,810		935			1.950	2.004	FA	20,434	49,043	10/29/2020	02/01/2024
097023-DA-0	BOEING CO 2.75 02/01/2026			1	2.C FE	4,091,724	92.7420	3,797,785	4,095,000	4,093,031		391			2.750	2.785	FA	46,922	112,613	10/29/2020	02/01/2026
10112R-BG-8	BOSTON PROPERTIES LP 6.75 12/01/2027			1	2.A FE	7,848,918	103.1880	8,048,664	7,800,000	7,858,416		9,498			6.750	6.709	JD	64,350		11/08/2022	12/01/2027
101137-AX-5	BOSTON SCIENTIFIC CORP 4 03/01/2029			1	2.A FE	1,503,930	92.9800	1,403,068	1,509,000	1,505,854		405			4.000	4.082	MS	20,120	60,360	02/21/2019	03/01/2029
10373Q-BM-1	BP CAP MARKETS AMERICA 1.749 08/10/2030			1	1.F FE	1,955,000	79.6640	1,557,431	1,955,000	1,955,215		(63)			1.749	1.756	FA	13,392	34,193	08/05/2020	08/10/2030
110122-CP-1	BRISTOL-MYERS SQUIBB CO 3.4 07/26/2029			1	1.F FE	1,288,283	92.6570	1,203,614	1,299,000	1,292,352		865			3.400	3.526	JJ	19,016	44,166	07/28/2020	07/26/2029
111021-AE-1	BRITISH TELECOMMUNICATI 9.625 12/15/2030		D	1	2.B FE	6,441,600	119.6480	5,982,400	5,000,000	5,736,698		(66,854)			9.625	6.578	JD	20,052	481,250	12/15/2003	12/15/2030
11134L-AH-2	BROADCOM CRP / CAYMN F 3.875 01/15/2027			1	2.C FE	3,391,941	94.4480	3,217,843	3,407,000	3,399,979		1,492			3.875	3.929	JJ	60,876	132,021	02/28/2018	01/15/2027
11134L-AR-0	BROADCOM CRP / CAYMN FI 3.5 01/15/2028			1	2.C FE	1,899,145	90.8990	1,727,081	1,900,000	1,899,365		(17)			3.500	3.504	JJ	30,664	66,500	02/28/2018	01/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12541W-A*-1	CH Robinson Worldwide, Inc 3.97 08/27/23 Private				2.B	21,000,000	98.5275	20,690,765	21,000,000	20,997,240		(448)			3.970	3.970	FA	287,163	833,700	08/27/2013	08/27/2023
125523-AH-3	CIGNA CORP 4.375 10/15/2028			1	2.A FE	6,097,879	96.3730	5,884,535	6,106,000	6,104,735		(69)			4.375	4.438	AO	56,396	267,138	08/28/2019	10/15/2028
125523-CL-2	CIGNA CORP 2.4 03/15/2030			1	2.A FE	1,153,060	83.6280	965,903	1,155,000	1,154,142		95			2.400	2.434	MS	8,162	27,720	03/04/2020	03/15/2030
126408-HM-8	CSX CORP 4.25 03/15/2029			1	2.A FE	2,077,632	95.8310	1,934,828	2,019,000	2,056,839		(5,588)			4.250	3.936	MS	25,266	85,808	02/21/2019	03/15/2029
126408-HU-0	CSX CORP 4.1 11/15/2032			1	2.A FE	2,958,165	93.5290	2,768,458	2,960,000	2,959,879		1,714			4.100	4.150	MN	15,507	36,071	07/21/2022	11/15/2032
126650-CW-8	CVS HEALTH CORP 4.1 03/25/2025			1	2.B FE	1,136,761	98.5390	1,131,228	1,148,000	1,144,019		1,582			4.100	4.307	MS	12,551	47,068	03/06/2018	03/25/2025
126650-CX-6	CVS HEALTH CORP 4.3 03/25/2028			1	2.B FE	1,838,778	96.4590	1,798,960	1,865,000	1,849,770		2,397			4.300	4.523	MS	21,385	80,195	03/06/2018	03/25/2028
127097-E#-6	Cabot Oil & Gas Corp 3.77 09/18/26 Private				2.B	6,562,500	92.6289	6,078,772	6,562,500	6,562,721		50			3.770	3.770	MS	70,098	247,406	09/18/2014	09/18/2026
13607G-LZ-5	CANADIAN IMPERIAL BANK 2.25 01/28/2025		A		1.F FE	2,878,741	94.3440	2,716,164	2,879,000	2,879,216		(199)			2.250	2.265	JJ	27,530	64,778	01/21/2020	01/28/2025
13607G-RR-7	CANADIAN IMPERIAL BANK 0.95 10/23/2025		A		1.F FE	1,559,392	89.7940	1,400,786	1,560,000	1,559,703		88			0.950	0.960	AO	2,799	14,820	10/19/2020	10/23/2025
136385-AX-9	CANADIAN NATL RESOURCES 3.85 06/01/2027		A	1	2.A FE	3,923,038	94.2260	3,707,793	3,935,000	3,928,682		1,173			3.850	3.887	JD	12,625	151,498	05/23/2017	06/01/2027
13645R-BF-0	CANADIAN PACIFIC RAILWAY 2.45 12/02/2031		A	1	2.B FE	1,109,612	82.6490	917,404	1,110,000	1,110,575		(68)			2.450	2.469	JD	2,191	27,195	11/17/2021	12/02/2031
14040H-CA-1	CAPITAL ONE FINANCIAL CO 3.9 01/29/2024			2	2.A FE	3,592,224	98.7020	3,553,272	3,600,000	3,602,043		(1,911)			3.900	3.985	JJ	58,890	140,400	01/24/2019	01/29/2024
14040H-CU-7	CAPITAL ONE FINANCIAL CO VAR 07/24/2026			2,5	2.A FE	5,150,000	98.0940	5,051,841	5,150,000	5,150,308		308			4.985	5.047	JJ	109,822		07/25/2022	07/24/2026
141781-BK-9	CARGILL INC 3.25 05/23/2029			1	1.F FE	3,980,040	90.7280	3,629,120	4,000,000	3,986,782		1,757			3.250	3.336	MN	13,722	130,000	05/20/2019	05/23/2029
141781-BL-7	CARGILL INC 1.375 07/23/2023			1	1.F FE	1,043,913	97.9420	1,023,494	1,045,000	1,044,752		289			1.375	1.412	JJ	6,306	14,369	04/20/2020	07/23/2023
141781-BY-9	CARGILL INC 4.875 10/10/2025			1	1.F FE	2,707,615	99.5920	2,698,943	2,710,000	2,709,251		1,636			4.875	4.967	AO	29,358		10/05/2022	10/10/2025
147528-E#-6	Casey's General Stores Inc 3.67 06/17/28 Private				2.B PL	6,300,000	94.9445	5,981,506	6,300,000	6,299,955		54			3.670	3.670	JD	8,992	231,210	06/17/2013	06/17/2028
149123-CH-2	CATERPILLAR INC 2.6 04/09/2030			1	1.F FE	5,564,731	86.8420	4,858,810	5,595,000	5,572,620		2,705			2.600	2.680	AO	33,135	145,470	04/06/2020	04/09/2030
15089Q-AM-6	CELANESE US HOLDINGS LL 6.165 07/15/2027			1	2.C FE	1,860,000	98.5720	1,833,439	1,860,000	1,861,632		1,632			6.165	6.259	JJ	53,194		07/07/2022	07/15/2027
15135U-AM-1	CENOVUS ENERGY INC 4.25 04/15/2027		A	1	2.C FE	4,924,163	95.8130	4,718,790	4,925,000	4,924,157		87			4.250	4.252	AO	44,188	209,313	04/04/2017	04/15/2027
15189W-C@-7	Vectren Utility Holdings Inc 3.72 12/05/23 Private				1.G FE	8,137,500	98.1668	7,988,321	8,137,500	8,138,068		120			3.720	3.720	JD	21,022	302,715	12/05/2013	12/05/2023
161175-AY-0	CHARTER COMM OPT LLC/CA 4.908 07/23/2025			1	2.C FE	1,040,320	97.8600	978,600	1,000,000	1,011,709		(4,756)			4.908	4.377	JJ	21,541	49,080	03/15/2016	07/23/2025
161175-BU-7	CHARTER COMM OPT LLC/CAP 2.8 04/01/2031			1	2.C FE	2,404,398	77.7500	1,877,663	2,415,000	2,406,896		836			2.800	2.867	AO	16,905	67,620	04/14/2020	04/01/2031
166756-AE-6	CHEVRON USA INC 0.687 08/12/2025			1	1.D FE	1,460,000	90.4740	1,320,920	1,460,000	1,459,973		(22)			0.687	0.688	FA	3,873	10,030	08/10/2020	08/12/2025
172967-KY-6	CITIGROUP INC 3.2 10/21/2026			1	1.G FE	6,030,570	92.5500	6,015,750	6,500,000	6,043,315		12,745			3.200	5.325	AO	40,444		11/15/2022	10/21/2026
172967-LW-9	CITIGROUP INC VAR 04/23/2029			1,5	1.G FE	7,500,000	92.2090	6,915,675	7,500,000	7,501,864		(609)			4.075	4.116	AO	57,729	305,625	04/16/2018	04/23/2029
172967-MF-5	CITIGROUP INC VAR 04/24/2025			1,5	1.G FE	2,600,000	96.8190	2,517,294	2,600,000	2,600,215		(391)			3.352	3.380	AO	16,220	87,152	04/16/2019	04/24/2025
172967-MS-7	CITIGROUP INC VAR 06/03/2031			1,5	1.G FE	3,425,000	80.8860	2,770,346	3,425,000	3,426,020		(154)			2.572	2.588	JD	6,852	88,091	05/26/2020	06/03/2031
172967-MY-4	CITIGROUP INC VAR 05/01/2032			1,5	1.G FE	2,240,000	78.7040	1,762,970	2,240,000	2,240,713		(115)			2.561	2.576	MN	9,561	57,366	04/27/2021	05/01/2032
191216-DP-2	COCA-COLA CO/THE 2.25 01/05/2032			1	1.E FE	2,268,116	83.3600	1,892,272	2,270,000	2,269,055		77			2.250	2.272	JJ	24,970	51,075	04/28/2021	01/05/2032
20030N-DA-6	COMCAST CORP 2.65 02/01/2030			1	1.G FE	1,409,896	86.3510	1,219,276	1,412,000	1,410,790		137			2.650	2.685	FA	15,591	37,418	10/29/2019	02/01/2030
20268J-AB-9	COMMONSPIRIT HEALTH 3.347 10/01/2029			1	1.G FE	2,651,610	86.6530	2,599,590	3,000,000	2,664,017		12,407			3.347	5.416	AO	25,103	50,205	09/08/2022	10/01/2029
205887-CF-7	CONAGRA BRANDS INC 1.375 11/01/2027			1	2.C FE	1,131,455	83.1750	952,354	1,145,000	1,135,797		1,809			1.375	1.559	MN	2,624	15,744	10/07/2020	11/01/2027
209111-GA-5	CON EDISON CO OF NY INC 2.4 06/15/2031			1	1.G FE	728,190	81.9060	597,914	730,000	728,594		137			2.400	2.442	JD	779	17,520	06/03/2021	06/15/2031
21036P-BB-3	CONSTELLATION BRANDS INC 4.4 11/15/2025			1	2.C FE	2,475,338	98.3250	2,438,460	2,480,000	2,478,140		272			4.400	4.477	MN	13,943	109,120	10/22/2018	11/15/2025
21246#-AR-7	Convenience Store Investments 3.69 05/24/33 Private				2.C PL	4,240,645	91.9123	3,897,672	4,240,645	4,240,632		27			3.690	3.690	FMAN	16,083	156,480	04/22/2013	05/24/2033
21688A-AU-6	COOPERAT RABOBANK UA/NY 3.875 08/22/2024				1.D FE	11,384,761	98.1900	11,183,841	11,390,000	11,391,012		6,251			3.875	3.937	FA	158,155		08/15/2022	08/22/2024
21871X-AE-9	COREBRIDGE FINANCIAL INC 3.85 04/05/2029			1	2.B FE	2,917,343	91.0270	2,657,988	2,920,000	2,918,556		1,213			3.850	3.902	AO	26,856	56,210	03/31/2022	04/05/2029
21871X-AG-4	COREBRIDGE FINANCIAL INC 3.9 04/05/2032			1	2.B FE	3,335,057	87.3450	2,917,323	3,340,000	3,336,533		1,477			3.900	3.956	AO	31,118	65,130	03/31/2022	04/05/2032
224044-CG-0	COX COMMUNICATIONS INC 3.35 09/15/2026			1	2.B FE	1,786,975	93.3880	1,671,645	1,790,000	1,788,638		280			3.350	3.370	MS	17,656	59,965	09/08/2016	09/15/2026
225401-AM-0	CREDIT SUISSE GROUP AG VAR 09/11/2025		D	1,5	2.B FE	1,180,000	88.5920	1,045,386	1,180,000	1,180,185		(119)			2.593	2.610	MS	9,264	30,597	09/04/2019	09/11/2025
225401-AQ-1	CREDIT SUISSE GROUP AG VAR 06/05/2026		D	1,5	2.B FE	1,375,000	85.3820	1,174,003	1,375,000	1,375,118		(49)			2.193	2.205	JD	2,094	30,154	06/02/2020	06/05/2026

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
225433-AT-8	CREDIT SUISSE GROUP AG 3.8 06/09/2023		D		2.B FE	1,007,111	97.3180	982,912	1,010,000	1,009,685		426			3.800	3.847	JD	2,239	38,380	06/07/2016	06/09/2023
22576C-E#-4	Crescent Point Energy Corp. 3.78 06/12/23 Private		A		2.C	6,300,000	98.5476	6,208,499	6,300,000	6,300,512		108			3.780	3.780	JD	130,977	119,070	06/12/2013	06/12/2023
22651#-AA-0	Cretex Companies, Inc 4.52 6/20/29 Private				2.C	6,300,000	96.7087	6,092,646	6,300,000	6,299,976		(5)			4.520	4.520	MJSD	8,701	284,760	06/20/2014	06/20/2029
22822V-AC-5	CROWN CASTLE INC 3.7 06/15/2026			1	2.B FE	2,083,626	95.0440	1,986,420	2,090,000	2,087,498		597			3.700	3.736	JD	3,437	77,330	04/26/2016	06/15/2026
22822V-AK-7	CROWN CASTLE INC 3.8 02/15/2028			1	2.B FE	7,113,507	92.9510	6,637,631	7,141,000	7,127,767		2,098			3.800	3.883	FA	102,513	271,358	01/09/2018	02/15/2028
23291K-AH-8	DH EUROPE FINANCE II 2.6 11/15/2029		D	1	1.G FE	1,618,429	87.2960	1,414,195	1,620,000	1,619,373		52			2.600	2.628	MN	5,382	42,120	10/29/2019	11/15/2029
233851-DS-0	MERCEDES-BENZ FIN NA 3.65 02/22/2024			1	1.G FE	6,883,440	98.2680	6,780,492	6,900,000	6,895,531		2,967			3.650	3.737	FA	90,246	251,850	02/19/2019	02/22/2024
233853-AH-3	DAIMLER TRUCKS FINAN NA 2.5 12/14/2031			1	2.A FE	3,325,344	77.4280	2,593,838	3,350,000	3,329,927		1,917			2.500	2.600	JD	3,955	83,750	12/02/2021	12/14/2031
23404@-AB-8	Daisy Brand LLC 4.41 09/29/24 Private				2.C	7,210,000	97.7916	7,050,775	7,210,000	7,209,999		(18)			4.410	4.410	MJSD	883	317,961	09/29/2014	09/29/2024
244199-BH-7	DEERE & COMPANY 2.75 04/15/2025			1	1.F FE	559,238	96.0690	537,986	560,000	559,668		116			2.750	2.800	AO	3,251	15,400	03/25/2020	04/15/2025
24422E-UX-5	JOHN DEERE CAPITAL CORP 2.6 03/07/2024				1.F FE	1,247,863	97.4010	1,217,513	1,250,000	1,249,392		404			2.600	2.656	MS	10,292	32,500	06/04/2019	03/07/2024
24703T-AA-4	DELL INT LLC / EMC CORP 5.45 06/15/2023			1	2.B FE	1,517,266	99.9300	1,464,974	1,466,000	1,467,988		(8,504)			5.450	4.855	JD	3,551	79,897	06/07/2016	06/15/2023
24703T-AH-9	DELL INT LLC / EMC CORP 6.2 07/15/2030			1	2.B FE	3,050,505	101.6860	2,465,886	2,425,000	2,922,807		(60,172)			6.200	3.120	JJ	69,328	150,350	11/05/2020	07/15/2030
247361-ZN-1	DELTA AIR LINES INC 4.375 04/19/2028			1	3.A FE	4,924,053	89.2810	5,352,396	5,995,000	4,924,053					4.375	8.826	AO	52,456	262,281	04/16/2018	04/19/2028
25156P-BA-0	DEUTSCHE TELEKOM INT FIN 3.6 01/19/2027		D	1	2.B FE	5,128,581	94.5350	4,854,372	5,135,000	5,132,127		686			3.600	3.615	JJ	82,674	184,860	01/09/2017	01/19/2027
254687-FX-9	WALT DISNEY COMPANY/THE 2.65 01/13/2031			1	2.A FE	2,643,201	85.4420	2,259,941	2,645,000	2,643,762		109			2.650	2.674	JJ	32,710	70,093	05/11/2020	01/13/2031
25470D-AR-0	DISCOVERY COMMUNICATIONS 3.95 03/20/2028			1	2.C FE	7,087,183	88.7430	6,580,293	7,415,000	7,225,022		31,404			3.950	4.553	MS	82,173	292,893	03/09/2018	03/20/2028
256677-AL-9	DOLLAR GENERAL CORP 5 11/01/2032			1	2.B FE	966,644	98.3550	954,044	970,000	968,327		1,684			5.000	5.106	MN	13,607		09/06/2022	11/01/2032
25746U-DG-1	DOMINION ENERGY INC 3.375 04/01/2030			1	2.B FE	1,376,031	88.1030	1,224,632	1,390,000	1,379,512		1,231			3.375	3.525	AO	11,728	46,913	03/31/2020	04/01/2030
26441C-BE-4	DUKE ENERGY CORP 3.4 06/15/2029			1	2.B FE	8,378,880	89.3950	7,151,600	8,000,000	8,264,132		(38,534)			3.400	2.847	JD	12,089	272,000	12/16/2019	06/15/2029
26884A-BN-2	ERP OPERATING LP 1.85 08/01/2031			1	1.G FE	1,641,651	77.5400	1,279,410	1,650,000	1,643,076		724			1.850	1.915	FA	12,719	29,847	08/03/2021	08/01/2031
26986*-AA-1	Eagle Solar, LLC 4.82 12/31/2042 Private				3.A	5,410,328	93.2877	5,047,170	5,410,328	5,047,170	(363,572)	(78)			4.820	4.876	JD	137,105	286,592	11/01/2018	12/31/2042
27409L-AC-7	EAST OHIO GAS CO/THE 2 06/15/2030			1	1.F FE	1,211,282	78.5760	954,698	1,215,000	1,212,777		247			2.000	2.043	JD	1,080	24,300	06/02/2020	06/15/2030
292102-A*-1	Empire State Realty Trust 3.93 03/27/25 Private				2.A PL	10,500,000	95.4639	10,023,714	10,500,000	10,500,013		(3)			3.930	3.930	MJSD	4,585	412,650	03/27/2015	03/27/2025
29248H-AA-1	EMPOWER FINANCE 2020 LP 1.357 09/17/2027			1	1.F FE	1,245,000	83.4550	1,039,015	1,245,000	1,245,010		(32)			1.357	1.362	MS	4,881	16,895	09/14/2020	09/17/2027
29273V-AQ-3	ENERGY TRANSFER LP 5.75 02/15/2033			1	2.C FE	5,464,038	97.8420	5,351,957	5,470,000	5,470,713		6,676			5.750	5.844	FA	14,853		12/05/2022	02/15/2033
29278G-AF-5	ENEL FINANCE INTL NV 3.5 04/06/2028		D	1	2.A FE	4,207,261	87.8690	3,743,219	4,260,000	4,230,993		4,876			3.500	3.643	AO	34,790	149,100	10/03/2017	04/06/2028
29379V-BV-4	ENTERPRISE PRODUCTS OPE 3.125 07/31/2029			1	2.A FE	2,998,650	87.8390	2,635,170	3,000,000	3,028,773		3,474			3.125	3.151	JJ	39,323	93,750	06/24/2019	07/31/2029
29444U-BC-9	EQUINIX INC 2.625 11/18/2024			1	2.B FE	2,686,000	95.3300	2,560,564	2,686,000	2,686,638		(465)			2.625	2.642	MN	8,422	70,508	11/06/2019	11/18/2024
29444U-BL-9	EQUINIX INC 1.55 03/15/2028			1	2.B FE	2,128,062	82.6880	1,761,254	2,130,000	2,129,420		86			1.550	1.569	MS	9,721	33,015	09/23/2020	03/15/2028
30231G-BH-4	EXXON MOBIL CORPORATION 2.992 03/19/2025			1	1.D FE	2,625,000	96.3040	2,527,980	2,625,000	2,624,908		(74)			2.992	3.014	MS	22,253	78,540	03/17/2020	03/19/2025
30303M-8G-0	META PLATFORMS INC 3.5 08/15/2027			1	1.E FE	2,355,256	93.3543	2,203,162	2,360,000	2,356,349		1,093			3.500	3.573	FA	32,581		08/04/2022	08/15/2027
303901-BB-7	FAIRFAX FINL HLDGS LTD 4.85 04/17/2028		A	1	2.B FE	6,816,942	94.7680	6,475,497	6,833,000	6,824,471		1,027			4.850	4.938	AO	68,121	331,401	01/24/2019	04/17/2028
31429K-AG-8	FED CAISSES DESJARDINS 4.4 08/23/2025		A		1.E FE	9,990,000	97.4840	9,748,400	10,000,000	9,996,628		6,628			4.400	4.477	FA	156,444		08/16/2022	08/23/2025
31429K-AH-6	FED CAISSES DESJARDINS 4.55 08/23/2027		A		1.E FE	9,998,700	95.9260	9,592,600	10,000,000	10,005,146		6,446			4.550	4.605	FA	161,778		08/16/2022	08/23/2027
31620M-BV-7	FIDELITY NATL INFO SERV 4.5 07/15/2025			1	2.B FE	1,009,636	98.1000	990,810	1,010,000	1,010,287		651			4.500	4.563	JJ	21,210		07/06/2022	07/15/2025
31677Q-BM-0	FIFTH THIRD BANK 3.95 07/28/2025			2	1.G FE	2,223,000	98.3800	2,186,987	2,223,000	2,222,667		(168)			3.950	3.989	JJ	37,319	87,809	07/23/2018	07/28/2025
337738-AU-2	FISERV INC 3.5 07/01/2029			1	2.B FE	1,637,245	89.9260	1,474,786	1,640,000	1,639,419		34			3.500	3.550	JJ	28,700	57,400	06/10/2019	07/01/2029
341081-FZ-5	FLORIDA POWER & LIGHT CO 2.85 04/01/2025			1	1.D FE	839,143	95.8200	804,888	840,000	839,538		109			2.850	2.892	AO	5,985	23,940	03/24/2020	04/01/2025
34487#-AB-3	Football Club Term Nts 2029 Trust 3.72 10/20/24 Private				1.F FE	8,750,000	96.7182	8,462,846	8,750,000	8,748,712		(289)			3.720	3.720	OCT	78,663	330,021	10/20/2014	10/20/2024
361448-BG-7	GATX CORP 1.9 06/01/2031			1	2.B FE	4,962,400	74.5010	3,725,050	5,000,000	4,968,845		3,304			1.900	1.990	JD	7,917	95,000	02/01/2021	06/01/2031
36264F-AM-3	GSK CONSUMER HEALTHCARE 3.625 03/24/2032			1	2.B FE	1,397,900	87.7720	1,228,808	1,400,000	1,398,240		340			3.625	3.676	MS	13,674	25,375	03/21/2022	03/24/2032
369550-BN-7	GENERAL DYNAMICS CORP 1.15 06/01/2026			1	1.G FE	2,765,651	88.8960	2,462,419	2,770,000	2,767,371		721			1.150	1.185	JD	2,655	31,855	05/03/2021	06/01/2026
37045X-DM-5	GENERAL MOTORS FINL CO 1.2 10/15/2024				2.C FE	2,259,073	92.5150	2,090,839	2,260,000	2,259,494		231			1.200	1.218	AO	5,725	27,120	10/12/2021	10/15/2024

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
375558-BY-8	GILEAD SCIENCES INC 1.65 10/01/2030			1	2.A FE	1,975,268	79.1420	1,567,012	1,980,000	1,976,662		388			1.650	1.683	AO	8,168	32,670	09/23/2020	10/01/2030
378272-AX-6	GLENCORE FUNDING LLC 1.625 09/01/2025			1	2.A FE	3,621,764	90.5730	3,296,857	3,640,000	3,630,452		3,330			1.625	1.737	MS	19,717	59,150	08/24/2020	09/01/2025
37940X-AE-2	GLOBAL PAYMENTS INC 1.2 03/01/2026			1	2.C FE	2,397,792	87.1360	2,091,264	2,400,000	2,398,830		307			1.200	1.222	MS	9,600	28,800	02/19/2021	03/01/2026
37940X-AN-2	GLOBAL PAYMENTS INC 5.3 08/15/2029			1	2.C FE	989,495	96.8280	958,597	990,000	991,221		1,726			5.300	5.379	FA	18,802		08/08/2022	08/15/2029
37941*-AA-2	GLOBAL INFRASTRUCTURE PARTNERS 2.71 12/01/2031 PRIVATE				1.D PL	6,352,500	80.5363	5,116,068	6,352,500	6,352,406		(6)			2.710	2.880	JD	13,868	172,153	12/01/2021	12/01/2031
38141G-XJ-8	GOLDMAN SACHS GROUP INC 3.5 04/01/2025			1	1.F FE	1,582,430	96.2700	1,523,954	1,583,000	1,582,565		(29)			3.500	3.541	AO	13,851	55,405	03/26/2020	04/01/2025
38141G-XS-8	GOLDMAN SACHS GROUP INC VAR 02/12/2026			1,5	1.F FE	1,740,000	90.2410	1,570,193	1,740,000	1,740,000		(20)			0.855	0.857	FA	5,744	14,877	02/10/2021	02/12/2026
38141G-ZK-3	GOLDMAN SACHS GROUP INC VAR 02/24/2028			1,5	1.F FE	3,390,000	88.8990	3,013,676	3,390,000	3,390,671		671			2.640	2.658	FA	31,572	52,206	01/19/2022	02/24/2028
38141G-ZU-1	GOLDMAN SACHS GROUP INC VAR 08/23/2028			1,5	1.F FE	4,990,000	95.6270	4,771,787	4,990,000	4,993,130		3,130			4.482	4.532	FA	79,521		08/16/2022	08/23/2028
38141G-ZV-9	GOLDMAN SACHS GROUP INC 5.7 11/01/2024				1.F FE	2,328,695	101.0510	2,354,488	2,330,000	2,329,563		868			5.700	5.812	MN	22,135		10/27/2022	11/01/2024
38143U-8H-7	GOLDMAN SACHS GROUP INC 3.75 02/25/2026			2	2.A FE	5,051,850	96.1960	4,809,800	5,000,000	5,018,614		(6,184)			3.750	3.614	FA	65,625	187,500	02/22/2017	02/25/2026
38479*-AU-6	Kent Corporation 6.27 03/15/2033 Private				2.C	6,729,333	96.5098	6,494,466	6,729,333	6,730,124		(195)			6.270	5.123	MJSD	18,752	337,812	03/08/2019	12/30/2033
38528U-AC-0	GRAND CANYON UNIVERSITY 4.125 10/01/2024				3.A FE	3,932,500	93.9210	3,756,840	4,000,000	3,756,840	(190,774)	13,518			4.125	5.001	AO	41,250	114,583	06/24/2022	10/01/2024
390568-AF-6	Great Lakes Cheese Co Inc 4.54 08/06/2029 Private				2.B YE	10,500,000	94.7269	9,946,325	10,500,000	10,499,414		(139)			4.540	4.623	FMAN	72,829	476,700	08/09/2019	08/06/2029
39265*-AL-2	Green Bay Packaging Inc. 4.10 08/28/2033 Private				2.A	8,456,000	94.2380	7,968,762	8,456,000	8,423,476		(7,750)			4.100	4.058	FMAN	43,337	346,696	08/28/2018	08/28/2033
39265*-AM-0	Green Bay Packaging, Inc. 4.32 05/03/2031 Private				2.A	10,801,429	97.0754	10,485,533	10,801,429	10,800,671		(225)			4.320	4.419	FMAN	59,624	466,622	05/16/2019	05/03/2031
40256@-AE-5	Gulf States Toyota & Friedkin Co 4.27 03/31/26 Private				2.B YE	7,000,000	97.4224	6,819,567	7,000,000	6,997,592		214			4.270	4.270	MJSD	75,555	224,175	03/31/2014	03/31/2026
404280-CS-6	HSBC HOLDINGS PLC VAR 05/24/2025		D	1,5	1.G FE	290,000	92.5220	268,314	290,000	290,023		(19)			0.976	0.976	MN	283	2,830	05/17/2021	05/24/2025
404280-CW-7	HSBC HOLDINGS PLC VAR 11/22/2024		D	1,5	1.G FE	4,030,000	95.1390	3,834,102	4,030,000	4,030,394		(447)			1.162	1.165	MN	4,943	46,829	11/15/2021	11/22/2024
40434L-AL-9	HP INC 4.2 04/15/2032			1	2.B FE	4,618,429	85.5420	3,952,040	4,620,000	4,618,356		(73)			4.200	4.248	AO	40,964	105,105	03/29/2022	04/15/2032
41334#-AB-3	Harnish Group Inc 4.27 08/19/24 Private				2.C YE	8,225,000	97.4031	8,011,409	8,225,000	8,224,683		(28)			4.270	4.270	FA	128,776	351,208	08/19/2014	08/19/2024
42241@-AE-9	Hearst Communications, Inc 3.85 04/08/24 Private				1.G	12,698,000	97.3630	12,363,148	12,698,000	12,698,623		170			3.850	3.850	AO	120,860	488,873	04/08/2014	04/08/2024
42809H-AG-2	HESS CORP 4.3 04/01/2027			1	2.C FE	3,071,190	95.7040	2,871,120	3,000,000	3,039,912		(9,354)			4.300	3.977	AO	32,250	129,000	07/18/2019	04/01/2027
42824C-BG-3	HP ENTERPRISE CO 4.45 10/02/2023			1	2.B FE	2,353,964	99.1850	2,335,807	2,355,000	2,353,851		(147)			4.450	4.513	AO	25,908	104,798	04/06/2020	10/02/2023
431571-A*-9	Hillenbrand Inc. 4.6 12/15/2024 Private				3.A	8,400,000	94.7830	7,961,770	8,400,000	7,961,770	(437,366)	(214)			4.600	4.600	JD	17,173	386,400	12/15/2014	12/15/2024
442851-AZ-4	HOWARD UNIVERSITY 3.89 10/01/2032			1	2.C FE	264,403	89.7870	224,468	250,000	262,508		(1,222)			3.890	3.302	AO	2,431	9,725	06/14/2021	10/01/2032
442851-BD-2	HOWARD UNIVERSITY 4.14 10/01/2036			1	2.C FE	914,100	88.2710	767,958	870,000	908,368		(3,690)			4.140	3.736	AO	9,005	36,018	06/14/2021	10/01/2036
442851-BE-0	HOWARD UNIVERSITY 4.19 10/01/2037			1	2.C FE	525,415	87.9530	439,765	500,000	522,118		(2,122)			4.190	3.804	AO	5,238	20,950	06/14/2021	10/01/2037
444859-BV-3	HUMANA INC 5.875 03/01/2033			1	2.C FE	815,966	103.1960	846,207	820,000	817,773		1,808			5.875	6.029	MS	5,219		11/07/2022	03/01/2033
44855#-BL-3	HY VEE INC 2.30 12/15/2027 PRIVATE				2.B	8,750,000	87.7226	7,675,726	8,750,000	8,749,973		(9)			2.300	2.320	MJSD	8,385	200,132	12/17/2021	12/15/2027
44891A-BM-8	HYUNDAI CAPITAL AMERICA 1.25 09/18/2023				2.A FE	2,672,486	96.9350	2,593,011	2,675,000	2,674,353		746			1.250	1.286	MS	9,567	33,438	09/15/2020	09/18/2023
45168D-B*-4	Idexx Laboratories, Inc 3.76 07/21/24 Private				2.B	6,895,000	97.3266	6,710,672	6,895,000	6,893,824		(267)			3.760	3.760	JJ	115,223	259,252	07/21/2014	07/21/2024
458140-BH-2	INTEL CORP 2.45 11/15/2029			1	1.E FE	3,893,965	85.5900	3,273,818	3,825,000	3,874,285		(6,867)			2.450	2.256	MN	11,974	93,713	02/11/2020	11/15/2029
45866F-AK-0	INTERCONTINENTALEXCHANGE 2.1 06/15/2030			1	1.G FE	2,644,093	81.5800	2,172,475	2,663,000	2,649,321		1,611			2.100	2.190	JD	2,485	55,923	05/18/2020	06/15/2030
45868C-A@-8	Interfor Corporation 4.17 03/26/26 Private		A		2.C	9,677,500	95.3631	9,228,761	9,677,500	9,677,482		(4)			4.170	4.170	MJSD	106,493	302,664	03/16/2015	03/26/2026
46361*-BG-0	The Irvine Company 3.65 08/11/26 Private				1.E PL	15,834,000	93.0415	14,732,189	15,834,000	15,834,607		106			3.650	3.650	FA	223,149	577,941	08/11/2014	08/11/2026
46625H-RV-4	JPMORGAN CHASE & CO 2.95 10/01/2026			1	1.F FE	3,354,986	93.1060	3,258,710	3,500,000	3,436,642		15,456			2.950	3.467	AO	25,813	103,250	04/12/2017	10/01/2026
46625H-RY-8	JPMORGAN CHASE & CO VAR 02/01/2028			1,5	1.F FE	9,975,400	93.4950	9,349,500	10,000,000	9,983,781		2,587			3.782	3.851	FA	157,583	378,200	02/01/2019	02/01/2028
46647P-BA-3	JPMORGAN CHASE & CO VAR 01/29/2027			1,5	1.E FE	5,000,000	95.4620	4,773,100	5,000,000	5,010,624		(3,232)			3.960	3.998	JJ	83,050	198,000	01/22/2019	01/29/2027
46647P-BK-1	JPMORGAN CHASE & CO VAR 04/22/2026			1,5	1.F FE	3,000,000	92.6670	2,780,010	3,000,000	3,000,359		(237)			2.083	2.094	AO	11,977	62,490	04/15/2020	04/22/2026
46647P-BL-9	JPMORGAN CHASE & CO VAR 04/22/2031			1,5	1.E FE	3,000,000	81.6410	2,449,230	3,000,000	3,000,835		(133)			2.522	2.538	AO	14,502	75,660	04/15/2020	04/22/2031
46647P-BP-0	JPMORGAN CHASE & CO VAR 05/13/2031			1,5	1.G FE	2,315,000	82.3340	1,906,032	2,315,000	2,315,770		(121)			2.956	2.978	MN	9,124	68,431	05/06/2020	05/13/2031
46647P-CB-0	JPMORGAN CHASE & CO VAR 04/22/2027			1,5	1.E FE	2,960,000	87.8970	2,601,751	2,960,000	2,960,454		(176)			1.578	1.584	AO	8,953	46,709	04/15/2021	04/22/2027

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
46647P-CU-8	JPMORGAN CHASE & CO VAR 01/25/2033			1,5	1.E FE	2,450,000	81.2410	1,990,405	2,450,000	2,451,032		1,032			2.963	2.985	JJ	31,457	36,297	01/18/2022	01/25/2033
46647P-CY-0	JPMORGAN CHASE & CO FLT 02/24/2028			2	1.E FE	4,000,000	96.9010	3,876,040	4,000,000	4,002,519		2,519			4.998	1.236	FMAN	20,549	84,776	02/16/2022	02/24/2028
46659*-AB-3	JM Family Enterprises, Inc. 3.54 11/01/2027 Private				2.B	10,500,000	90.6708	9,520,438	10,500,000	10,499,343		(137)			3.540	3.540	MN	61,950	371,700	11/01/2017	11/01/2027
478045-AA-5	JOHN SEVIER COMB CYCLE 4.626 01/15/2042			1	1.C FE	3,140,243	94.1960	2,957,983	3,140,243	3,140,096		(39)			4.626	4.626	JJ	67,388	146,973	01/10/2012	01/15/2042
48121@-AP-6	JRD HOLDINGS LLC 2.83 10/14/2033 PRIVATE				2.B PL	8,750,000	78.7306	6,888,927	8,750,000	8,749,777		(9)			2.830	2.850	AO	52,276	247,625	10/14/2021	10/14/2033
482480-AL-4	KLA CORP 4.65 07/15/2032			1	1.G FE	2,718,395	97.6940	2,657,277	2,720,000	2,718,803		407			4.650	4.711	JJ	66,051		06/21/2022	07/15/2032
485170-BD-5	KANSAS CITY SOUTHERN 2.875 11/15/2029			1	2.B FE	1,188,977	86.3460	1,027,517	1,190,000	1,189,419		61			2.875	2.906	MN	4,372	34,213	11/14/2019	11/15/2029
48837@-AD-8	Kemin Industries, Inc. 4.64 09/07/2034 Private				2.C	6,204,734	95.8091	5,944,701	6,204,734	6,204,404		(19)			4.640	4.721	MJSD	19,193	287,900	10/15/2018	09/07/2034
49271V-AJ-9	KEURIG DR PEPPER INC 3.2 05/01/2030			1	2.B FE	1,376,453	87.0550	1,201,359	1,380,000	1,377,716		253			3.200	3.256	MN	7,360	44,160	04/07/2020	05/01/2030
494368-BZ-5	KIMBERLY-CLARK CORP 3.2 04/25/2029			1	1.F FE	2,306,073	90.9510	2,100,968	2,310,000	2,307,376		327			3.200	3.246	AO	13,552	73,920	04/23/2019	04/25/2029
49456B-AF-8	KINDER MORGAN INC 4.3 06/01/2025			1	2.B FE	5,113,926	98.0760	5,021,491	5,120,000	5,117,773		306			4.300	4.314	JD	18,347	220,160	12/17/2014	06/01/2025
49456B-AM-3	KINDER MORGAN INC 3.15 01/15/2023			1	2.B FE	3,347,418	99.9160	3,352,182	3,355,000	3,354,020		1,313			3.150	3.196	JJ	48,731	105,683	08/03/2017	01/15/2023
49803#-AA-0	Kite Realty Group, L.P. 4.23 09/10/2023 Private				2.C	6,300,000	98.0828	6,179,216	6,300,000	6,298,437		(325)			4.230	4.230	MS	82,168	266,490	09/10/2015	09/10/2023
5006EP-AJ-0	KOREA EAST-WEST POWER C 3.875 07/19/2023		D		1.C FE	2,426,951	99.3170	2,422,342	2,439,000	2,437,731		2,151			3.875	4.024	JJ	42,268	94,511	07/12/2018	07/19/2023
5006EP-AK-7	KOREA EAST-WEST POWER CO 1.75 05/06/2025		D		1.C FE	560,870	92.0450	520,054	565,000	563,133		768			1.750	1.913	MN	1,483	9,888	04/27/2020	05/06/2025
50203U-AA-1	LBJ INFRASTRUCTURE GROU 3.797 12/31/2057			1	2.B FE	6,336,470	64.0080	4,480,560	7,000,000	6,345,124		8,654			3.797	4.389	JD	133,633	147,661	02/08/2022	12/31/2057
50220P-AB-9	LSEGA FINANCING PLC 1.375 04/06/2026		D	1	1.G FE	3,995,960	87.9090	3,516,360	4,000,000	3,998,367		431			1.375	1.400	AO	12,833	55,000	03/25/2021	04/06/2026
512807-AU-2	LAM RESEARCH CORP 4 03/15/2029			1	1.G FE	1,122,964	95.0020	1,068,773	1,125,000	1,124,217		90			4.000	4.062	MS	13,250	45,000	02/25/2019	03/15/2029
512807-AV-0	LAM RESEARCH CORP 1.9 06/15/2030			1	1.G FE	1,754,192	81.3430	1,431,637	1,760,000	1,755,832		478			1.900	1.944	JD	1,486	33,440	04/30/2020	06/15/2030
51467*-AQ-2	Land O Lakes 3.62 08/15/2032 PRIVATE				2.C IF	6,664,000	84.5502	5,634,428	6,664,000	6,663,783		(217)			3.620	3.652	FA	93,814		08/10/2022	08/15/2032
51805@-AH-1	LaSalle Property Fund REIT 2.58 05/10/2029 PRIVATE				2.B	6,860,000	86.0245	5,901,280	6,860,000	6,859,880		(120)			2.580	2.596	MN	24,582	88,494	05/10/2022	05/10/2029
53839@-AB-0	LIVING SPACES FURNITURE LLC 4.04 11/24/2031 Private				1.E PL	6,052,200	88.4131	5,350,936	6,052,200	6,052,021		(27)			4.040	4.101	JAJO	61,127	244,509	11/25/2019	11/24/2031
539830-BU-2	LOCKHEED MARTIN CORP 4.95 10/15/2025			1	1.G FE	717,948	100.6330	724,558	720,000	718,383		435			4.950	5.118	AO	6,633		10/19/2022	10/15/2025
548661-DU-8	LOWE'S COS INC 4.5 04/15/2030			1	2.A FE	12,323,700	95.8280	9,582,800	10,000,000	11,774,751		(234,510)			4.500	1.867	AO	95,000	450,000	08/19/2020	04/15/2030
548661-DY-0	LOWE'S COS INC 1.7 10/15/2030			1	2.A FE	2,425,674	78.1020	1,901,784	2,435,000	2,428,833		718			1.700	1.750	AO	8,739	41,395	10/07/2020	10/15/2030
548661-EK-9	LOWE'S COS INC 4.4 09/08/2025				2.A FE	2,009,498	98.6700	1,983,267	2,010,000	2,009,625		127			4.400	4.457	MS	27,760		09/06/2022	09/08/2025
55336V-AR-1	MPLX LP 4 03/15/2028			1	2.B FE	1,826,761	93.1470	1,709,247	1,835,000	1,830,443		718			4.000	4.095	MS	21,612	73,400	02/05/2018	03/15/2028
55336V-AS-9	MPLX LP 4.8 02/15/2029			1	2.B FE	5,250,115	95.6480	4,648,493	4,860,000	5,118,938		(39,151)			4.800	3.843	FA	88,128	233,280	06/27/2019	02/15/2029
55608J-AN-8	MACQUARIE GROUP LTD VAR 03/27/2029		D	2,5	1.G FE	5,330,000	93.9320	5,006,576	5,330,000	5,332,792		(520)			4.654	4.708	MS	64,082	248,058	03/19/2018	03/27/2029
55608J-AR-9	MACQUARIE GROUP LTD VAR 01/12/2027		D	2,5	1.G FE	2,425,000	86.9430	2,108,368	2,425,000	2,425,382		(124)			1.340	1.344	JJ	15,164	32,495	01/05/2021	01/12/2027
55903V-AJ-2	WARNERMEDIA HOLDINGS IN 4.054 03/15/2029			1	2.C FE	1,430,000	86.4840	1,236,721	1,430,000	1,430,611		611			4.054	4.095	MS	17,070	28,986	03/09/2022	03/15/2029
571676-AA-3	MARS INC 2.7 04/01/2025			1	1.F FE	1,079,287	95.1620	1,027,750	1,080,000	1,079,611		57			2.700	2.730	AO	7,290	29,160	03/26/2019	04/01/2025
571748-BR-2	MARSH & MCLENNAN COS INC 5.75 11/01/2032			1	2.A FE	1,807,169	104.5870	1,903,483	1,820,000	1,808,580		1,411			5.750	5.929	MN	17,732		10/24/2022	11/01/2032
574599-BS-4	MASCO CORP 1.5 02/15/2028			1	2.B FE	2,121,515	82.7200	1,757,800	2,125,000	2,123,353		287			1.500	1.531	FA	12,042	31,875	02/18/2021	02/15/2028
57629W-DL-1	MASSMUTUAL GLOBAL FUNDIN 5.05 12/07/2027				1.B FE	9,995,600	100.3020	10,030,200	10,000,000	10,003,460		7,860			5.050	5.124	JD	33,667		11/30/2022	12/07/2027
58013M-FN-9	MCDONALD'S CORP 3.3 07/01/2025			1	2.A FE	759,734	96.7260	735,118	760,000	759,817		17			3.300	3.335	JJ	12,540	25,080	03/25/2020	07/01/2025
580589-C*-8	MCGRATH RENTCORP 2.35 06/16/2026 PRIVATE				2.C	10,500,000	88.2446	9,265,687	10,500,000	10,499,941	177,260	(5)			2.350	2.364	JD	9,596	246,750	06/16/2021	06/16/2026
58933Y-AX-3	MERCK & CO INC 3.4 03/07/2029			1	1.E FE	2,207,524	92.9230	2,062,891	2,220,000	2,211,780		1,128			3.400	3.497	MS	23,902	75,480	03/05/2019	03/07/2029
58933Y-BC-8	MERCK & CO INC 1.7 06/10/2027			1	1.E FE	2,099,118	88.5920	1,860,432	2,100,000	2,099,420		106			1.700	1.715	JD	2,083	35,700	12/07/2021	06/10/2027
58933Y-BD-6	MERCK & CO INC 1.9 12/10/2028			1	1.E FE	868,469	85.8480	746,878	870,000	868,750		182			1.900	1.936	JD	964	16,530	12/07/2021	12/10/2028
595112-BS-1	MICRON TECHNOLOGY INC 2.703 04/15/2032			1	2.C FE	1,060,000	74.7600	792,456	1,060,000	1,060,813		(96)			2.703	2.721	AO	6,049	27,378	10/18/2021	04/15/2032
606822-AD-6	MITSUBISHI UFJ FIN GRP 3.85 03/01/2026		D		1.G FE	732,972	95.5940	701,660	734,000	733,555		73			3.850	3.867	MS	9,420	28,259	02/23/2016	03/01/2026
606822-BZ-6	MITSUBISHI UFJ FIN GRP VAR 10/13/2027		D	2,5	1.G FE	3,330,000	86.4760	2,879,651	3,330,000	3,330,740		(235)			1.640	1.647	AO	11,833	54,612	10/05/2021	10/13/2027

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
60687Y-BP-3	MIZUHO FINANCIAL GROUP VAR 05/22/2027		D	2,5	1.G FE	4,295,000	86.5590	3,717,709	4,295,000	4,295,420		(193)			1.234	1.236	MN	5,742	53,000	02/16/2021	05/22/2027
610202-BN-2	MONONGAHELA POWER CO 4.1 04/15/2024			1	1.G FE	5,703,491	98.3110	5,613,558	5,710,000	5,708,111		427			4.100	4.114	AO	49,423	234,110	11/19/2013	04/15/2024
61237W-AE-6	MONTEFIORE OBLIGATED GR 5.246 11/01/2048				2.C FE	2,330,060	74.6180	1,492,360	2,000,000	2,314,365		(9,180)			5.246	4.166	MN	17,778	104,920	04/21/2021	11/01/2048
617446-8G-7	MORGAN STANLEY VAR 01/23/2030			1,5	1.G FE	3,640,000	93.3050	3,396,302	3,640,000	3,641,209		(226)			4.431	4.480	JJ	70,788	161,288	01/17/2019	01/23/2030
617446-8Q-5	MORGAN STANLEY VAR 04/28/2026			1,5	1.E FE	500,000	92.7400	463,700	500,000	500,035		(30)			2.188	2.200	AO	1,915	10,940	04/23/2020	04/28/2026
617446-8U-6	MORGAN STANLEY VAR 02/13/2032			1,5	1.E FE	2,210,000	74.8600	1,654,406	2,210,000	2,210,212		(36)			1.794	1.802	FA	15,198	39,647	11/09/2020	02/13/2032
61744Y-AK-4	MORGAN STANLEY VAR 07/22/2028			1,5	1.G FE	5,000,000	91.7400	4,587,000	5,000,000	4,999,319		(136)			3.591	3.591	JJ	79,301	179,550	07/19/2017	07/22/2028
61747Y-EK-7	MORGAN STANLEY VAR 01/21/2028			1,5	1.E FE	2,760,000	88.6150	2,445,774	2,760,000	2,760,557		557			2.475	2.490	JJ	30,360	33,586	01/19/2022	01/21/2028
61761J-3R-8	MORGAN STANLEY 3.125 07/27/2026			1	1.G FE	991,040	93.1480	931,480	1,000,000	996,326		926			3.125	3.233	JJ	13,368	31,250	11/09/2016	07/27/2026
617734-A#-5	Morongo Band Mission Indians 5.65 10/24/2033 Private				2.C FE	6,214,682	98.5670	6,125,625	6,214,682	6,213,771		(29)			5.650	5.730	AO	65,349	351,130	10/31/2018	10/24/2033
61945C-AG-8	MOSAIC CO 4.05 11/15/2027			1	2.B FE	2,120,835	94.3440	2,004,810	2,125,000	2,122,535		376			4.050	4.074	MN	10,997	86,063	11/08/2017	11/15/2027
62819*-AC-5	Mustang Machinery Company Ltd 3.9 04/29/27 Private				2.C YE	6,650,000	95.3485	6,340,672	6,650,000	6,649,956		(9)			3.900	3.900	JAJO	44,666	259,350	04/29/2015	04/29/2027
62927#-AA-4	NFL Ventures, LP 3.86 10/15/28 Private				1.E FE	3,283,105	95.1090	3,122,528	3,283,105	3,282,940		(20)			3.860	3.861	OCT	26,754	126,728	12/17/2013	10/15/2028
62954H-AJ-7	NXP BV/NXP FDG/NXP USA 2.65 02/15/2032		D	1	2.B FE	2,304,294	77.9130	1,799,790	2,310,000	2,307,032		201			2.650	2.695	FA	22,956	43,361	11/15/2021	02/15/2032
62954W-AC-9	NTT FINANCE CORP 1.162 04/03/2026		D	1	1.F FE	1,965,000	88.4910	1,738,848	1,965,000	1,965,360		(112)			1.162	1.165	AO	5,518	22,833	02/24/2021	04/03/2026
62954W-AE-5	NTT FINANCE CORP 2.065 04/03/2031		D	1	1.F FE	865,000	80.1710	693,479	865,000	865,363		(42)			2.065	2.076	AO	4,317	17,862	02/24/2021	04/03/2031
63486*-AA-9	NATIONAL BASKETBALL ASSOCIATION 2.41 12/16/2023 PRIVATE				1.G FE	8,750,000	96.9136	8,479,941	8,750,000	8,749,165		(392)			2.410	2.420	JD	113,638	105,438	12/16/2020	12/16/2023
63633D-A*-5	National Health Investors, Inc 3.99 01/13/23 Private				2.C FE	10,500,000	99.8817	10,487,583	10,500,000	10,501,096		208			3.990	3.990	JAJO	89,609	418,950	01/13/2015	01/13/2023
646025-B@-4	New Jersey Resources Corp 3.48 11/07/24 Private				2.A PL	7,805,000	96.1097	7,501,364	7,805,000	7,804,303		(136)			3.480	3.480	MN	40,742	271,614	11/07/2014	11/07/2024
64712#-AB-7	NEW MEXICO GAS INT INC 3.64 07/30/2024 Private				2.B	6,300,000	96.9110	6,105,393	6,300,000	6,299,900		(3)			3.640	3.640	JJ	96,187	229,320	09/02/2014	07/30/2024
651639-AZ-9	NEWMONT CORP 2.6 07/15/2032			1	2.A FE	1,328,643	79.5570	1,058,108	1,330,000	1,329,891		15			2.600	2.628	JJ	15,945	19,691	12/06/2021	07/15/2032
65339K-BM-1	NEXTERA ENERGY CAPITAL 2.75 11/01/2029			1	2.A FE	2,959,027	86.3230	2,564,656	2,971,000	2,962,592		1,064			2.750	2.815	MN	13,617	81,703	10/01/2019	11/01/2029
67103H-AK-3	O'REILLY AUTOMOTIVE INC 1.75 03/15/2031			1	2.B FE	776,443	77.1800	602,004	780,000	777,526		263			1.750	1.805	MS	4,019	13,650	09/09/2020	03/15/2031
67103H-AL-1	O'REILLY AUTOMOTIVE INC 4.7 06/15/2032			1	2.B FE	2,073,427	96.5010	2,007,221	2,080,000	2,075,722		2,295			4.700	4.796	JD	4,345	48,880	06/06/2022	06/15/2032
674599-CS-2	OCCIDENTAL PETROLEUM COR 3.5 08/15/2029			1	3.A FE	1,032,724	89.7220	1,271,361	1,417,000	1,032,724					3.500	9.227	FA	18,736	49,595	12/16/2019	08/15/2029
677052-AA-0	OGLETHORPE POWER CORP 5.375 11/01/2040			1	2.A FE	6,134,625	90.4790	5,564,459	6,150,000	6,140,370		273			5.375	5.392	MN	55,094	330,563	11/04/2010	11/01/2040
68389X-BT-1	ORACLE CORP 2.5 04/01/2025			1	2.B FE	1,524,436	94.2910	1,437,938	1,525,000	1,524,537		55			2.500	2.524	AO	9,531	38,125	03/30/2020	04/01/2025
68389X-CC-7	ORACLE CORP 1.65 03/25/2026			1	2.B FE	1,234,407	89.5170	1,105,535	1,235,000	1,234,619		94			1.650	1.667	MS	5,434	20,378	03/22/2021	03/25/2026
68902V-AH-0	OTIS WORLDWIDE CORP 2.056 04/05/2025			1	2.B FE	3,639,964	93.5180	3,404,055	3,640,000	3,640,273		(405)			2.056	2.064	AO	17,878	74,838	02/19/2020	04/05/2025
693475-AX-3	PNC FINANCIAL SERVICES 2.6 07/23/2026			2	1.G FE	2,495,225	92.4740	2,311,850	2,500,000	2,497,741		549			2.600	2.647	JJ	28,528	65,000	07/18/2019	07/23/2026
69371R-Q6-6	PACCAR FINANCIAL CORP 1.8 02/06/2025				1.E FE	1,061,140	94.0480	998,790	1,062,000	1,061,707		109			1.800	1.825	FA	7,700	19,116	01/30/2020	02/06/2025
709599-BF-0	PENSKE TRUCK LEASING/PTL 3.45 07/01/2024			1	2.B FE	1,955,374	96.5240	1,891,870	1,960,000	1,958,819		627			3.450	3.529	JJ	33,810	67,620	04/24/2019	07/01/2024
709599-BL-7	PENSKE TRUCK LEASING/PTL 1.2 11/15/2025			1	2.B FE	2,246,378	87.9380	1,978,605	2,250,000	2,248,075		574			1.200	1.235	MN	3,450	27,000	10/19/2020	11/15/2025
713448-EL-8	PEPSICO INC 2.625 07/29/2029			1	1.E FE	2,195,460	88.1460	1,940,975	2,202,000	2,205,407		1,264			2.625	2.674	JJ	24,245	57,803	07/25/2019	07/29/2029
713448-EQ-7	PEPSICO INC 2.25 03/19/2025			1	1.E FE	849,397	95.1650	808,903	850,000	849,707		99			2.250	2.278	MS	5,419	19,125	03/17/2020	03/19/2025
718172-CW-7	PHILIP MORRIS INTL INC 5.625 11/17/2029			1	1.F FE	139,880	101.6610	142,325	140,000	139,891		12			5.625	5.715	MN	963		11/15/2022	11/17/2029
718546-AZ-7	PHILLIPS 66 1.3 02/15/2026			1	2.A FE	939,624	89.4360	840,698	940,000	939,746		46			1.300	1.311	FA	4,616	12,220	11/16/2020	02/15/2026
72650R-BL-5	PLAINS ALL AMER PIPELINE 4.5 12/15/2026			1	2.C FE	3,057,150	96.1450	2,884,350	3,000,000	3,025,464		(6,308)			4.500	4.253	JD	6,000	135,000	06/23/2017	12/15/2026
729132-A@-9	PLEXUS CORP 4.05 06/15/2025 PRIVATE				2.B	6,650,000	96.4658	6,414,977	6,650,000	6,649,431		(127)			4.050	4.089	JD	11,222	269,325	06/15/2018	06/15/2025
74005P-BT-0	LINDE INC/CT 1.1 08/10/2030			1	1.F FE	3,003,468	76.8090	2,311,951	3,010,000	3,005,322		549			1.100	1.126	FA	12,968	33,110	08/03/2020	08/10/2030
74256L-EP-0	PRINCIPAL LFE GLB FND II 1.25 08/16/2026				1.E FE	487,805	86.6930	424,796	490,000	488,448		405			1.250	1.347	FA	2,297	6,125	08/10/2021	08/16/2026
74340X-BR-1	PROLOGIS LP 1.25 10/15/2030			1	1.G FE	1,364,794	75.9210	1,040,118	1,370,000	1,366,429		427			1.250	1.294	AO	3,615	17,125	08/06/2020	10/15/2030

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
74382O-AA-0	PROV ST JOSEPH HLTH OBL 2.532 10/01/2029			1	1.E FE	2,000,000	84.1330	1,682,660	2,000,000	2,000,447		(104)			2.532	2.548	AO	12,660	50,640	09/24/2019	10/01/2029
74432Q-CH-6	PRUDENTIAL FINANCIAL INC 1.5 03/10/2026			1	1.G FE	1,647,917	90.0040	1,489,566	1,655,000	1,651,260		1,109			1.500	1.581	MS	7,654	24,825	03/05/2020	03/10/2026
744542-A#-8	Public Svc Co of New Mexico 3.68 05/15/2028 Private				2.B	10,500,000	95.5678	9,509,623	10,500,000	10,499,673		2			3.680	3.714	MN	48,300	386,400	05/14/2018	05/15/2028
747525-AU-7	QUALCOMM INC 3.25 05/20/2027			1	1.F FE	4,713,900	94.9610	4,748,050	5,000,000	4,849,994		30,567			3.250	4.040	MN	18,507	162,500	03/09/2018	05/20/2027
749410-AA-3	RDO Equipment Co. 3.81 09/18/25 Private				3.A YE	2,651,250	96.5284	2,559,209	2,651,250	2,559,209	(92,033)	67			3.810	3.810	MJSD	3,648	101,013	09/18/2013	09/18/2025
74979U-AA-3	RS 2018 Private, LLC 06/20/2026 PRIVATE				1.G PL	8,137,500	95.1676	7,744,267	8,137,500	8,137,125		(117)			4.040	4.099	MJSD	93,560	245,241	05/14/2018	06/20/2026
75144*-AE-9	Ramco Gershenson Properties L.P. 4.74 05/28/26 Private				2.C FE	7,168,000	94.3233	6,761,095	7,168,000	7,194,443		(4,485)			4.740	4.740	FMAN	31,145	339,763	05/29/2014	05/28/2026
758750-D#-7	Regal Rexnord Corporation 3.9 04/07/2032 PRIVATE				2.C	7,420,000	89.6949	6,655,361	7,420,000	7,419,965		(35)			3.900	3.979	AO	53,857	133,436	06/07/2022	04/07/2032
75976*-AA-0	Reliance Worldwide 3.54 04/06/2029 PRIVATE		C		2.C	7,525,000	89.9330	6,767,461	7,525,000	7,524,704		(296)			3.540	3.571	AO	195,349		04/06/2022	04/06/2029
760759-AU-4	REPUBLIC SERVICES INC 2.5 08/15/2024			1	2.B FE	2,327,610	95.8540	2,210,393	2,306,000	2,313,838		(5,096)			2.500	2.293	FA	21,779	57,650	02/11/2020	08/15/2024
760759-AZ-3	REPUBLIC SERVICES INC 1.75 02/15/2032			1	2.B FE	1,878,872	76.7740	1,443,351	1,880,000	1,880,043		(34)			1.750	1.763	FA	12,429	32,900	11/09/2020	02/15/2032
763169-C*-8	Richardson International Limited 4.75 12/18/25 Private		A		2.A PL	9,610,300	97.9121	9,409,651	9,610,300	9,610,966		206			4.750	4.750	JD	15,216	456,489	12/18/2013	12/18/2025
775109-CB-5	ROGERS COMMUNICATIONS IN 3.2 03/15/2027		A	1	2.A FE	2,269,796	92.4490	2,098,592	2,270,000	2,270,240		445			3.200	3.227	MS	21,388	106,589	03/07/2022	03/15/2027
776743-AM-8	ROPER TECHNOLOGIES INC 1 09/15/2025			1	2.B FE	6,990,760	89.6550	6,275,850	7,000,000	6,996,158		1,313			1.000	1.030	MS	20,611	70,000	08/18/2020	09/15/2025
776743-AN-6	ROPER TECHNOLOGIES INC 1.4 09/15/2027			1	2.B FE	5,077,881	84.8010	4,312,131	5,085,000	5,081,693		627			1.400	1.426	MS	20,962	71,190	08/18/2020	09/15/2027
78013X-ZU-5	ROYAL BANK OF CANADA 2.55 07/16/2024		A		1.E FE	2,815,150	96.3890	2,718,170	2,820,000	2,818,671		702			2.550	2.604	JJ	32,959	71,910	07/09/2019	07/16/2024
78016E-YM-3	ROYAL BANK OF CANADA 1.6 01/21/2025		A		1.E FE	5,750,000	93.4310	5,372,283	5,750,000	5,751,293		1,293			1.600	1.606	JJ	40,889	46,000	01/12/2022	01/21/2025
78397P-AA-9	SA GLOBAL SUKUK LTD 0.946 06/17/2024		D	2	1.F FE	1,030,000	93.8940	967,108	1,030,000	1,030,102		(73)			0.946	0.948	JD	352	9,744	06/09/2021	06/17/2024
79575@-AK-3	Saltchuk Resources, Inc. 4.27 06/25/28 Private				1.F PL	3,545,208	95.1272	3,372,459	3,545,208	3,545,198		63			4.270	4.270	JD	85,094	150,322	06/25/2013	06/25/2028
797440-BH-6	SAN DIEGO G & E 6 06/01/2026			1	1.F FE	2,949,897	104.1800	2,540,950	2,439,000	2,580,730		(37,966)			6.000	4.160	JD	12,195	146,340	10/26/2010	06/01/2026
80414L-2H-7	SAUDI ARABIAN OIL CO 1.625 11/24/2025		D	2	1.F FE	823,728	91.0560	750,301	824,000	823,988		3			1.625	1.639	MN	1,339	13,390	11/17/2020	11/24/2025
80414L-2K-0	SAUDI ARABIAN OIL CO 2.25 11/24/2030		D	2	1.F FE	2,723,697	82.1530	2,250,992	2,740,000	2,727,738		1,374			2.250	2.330	MN	6,165	61,650	11/17/2020	11/24/2030
806213-AB-0	SCENTRE GROUP TRUST 1/2 3.5 02/12/2025		D	1	1.F FE	4,705,500	95.6530	4,548,300	4,755,000	4,743,488		5,087			3.500	3.623	FA	63,796	166,425	11/06/2014	02/12/2025
806407-E@-7	HENRY SCHEIN, INCORPORATED 3.32 1/02/2028 PRIVATE				1.G	7,504,000	92.3032	6,926,434	7,504,000	7,502,986		(34)			3.320	3.347	JJ	123,874	249,133	01/02/2018	01/02/2028
816851-BG-3	SEMPRA ENERGY 3.4 02/01/2028			1	2.B FE	11,032,119	92.6750	10,296,193	11,110,000	11,067,784		7,212			3.400	3.513	FA	157,392	377,740	01/09/2018	02/01/2028
82104#-AG-4	Sheetz, Inc. 4.9 10/10/23 Private				2.B	6,475,000	99.3067	6,430,106	6,475,000	6,475,729		166			4.900	4.900	JAJO	70,506	317,275	10/10/2013	10/10/2023
822582-CC-4	SHELL INTERNATIONAL FIN 2 11/07/2024		D	1	1.D FE	3,988,640	95.0320	3,801,280	4,000,000	3,995,653		2,143			2.000	2.071	MN	12,000	80,000	11/04/2019	11/07/2024
828807-CY-1	SIMON PROPERTY GROUP LP 3.25 11/30/2026			1	1.G FE	14,766,842	93.5810	14,037,150	15,000,000	14,895,454		24,145			3.250	3.435	MN	41,979	487,500	12/09/2016	11/30/2026
84611#-AE-1	Sovran Self Storage 4.53 04/08/24 Private				2.B	6,758,500	97.6608	6,600,404	6,758,500	6,758,786		100			4.530	4.530	AO	69,736	306,363	04/08/2014	04/08/2024
853254-BJ-8	STANDARD CHARTERED PLC VAR 03/15/2024		D	2,5	1.G FE	15,000,000	99.4490	14,917,350	15,000,000	14,999,544		(1,053)			3.885	3.923	MS	169,969	582,750	03/12/2018	03/15/2024
857477-BD-4	STATE STREET CORP VAR 12/03/2029			2,5	1.E FE	1,830,000	94.3410	1,726,440	1,830,000	1,830,327		(112)			4.141	4.184	JD	5,894	75,780	11/28/2018	12/03/2029
857477-BM-4	STATE STREET CORP VAR 03/30/2026			2,5	1.F FE	698,000	95.0630	663,540	698,000	697,966		(49)			2.901	2.923	MS	5,062	20,249	11/04/2020	03/30/2026
858586-J*-2	Stepan Company, Incorporated 3.95 07/10/2027 Private				2.C PL	5,000,000	95.2229	4,761,143	5,000,000	4,999,973		84			3.950	3.950	JJ	93,813	197,500	07/10/2015	07/10/2027
86562M-AC-4	SUMITOMO MITSUI FINL GR 3.784 03/09/2026		D		1.G FE	3,115,000	96.3780	3,002,175	3,115,000	3,114,732		(65)			3.784	3.784	MS	36,671	117,872	03/02/2016	03/09/2026
86562M-BT-6	SUMITOMO MITSUI FINL GR 2.448 09/27/2024		D		1.G FE	6,250,000	95.0140	5,938,375	6,250,000	6,249,926		(254)			2.448	2.463	MS	39,950	153,000	09/24/2019	09/27/2024
86613@-AG-1	Summit Utilities MidCo 4.50 05/08/2029 Private				2.C	8,407,000	92.3647	7,765,104	8,407,000	8,406,601		1			4.500	4.553	MN	54,646	378,315	05/10/2019	05/08/2029
86677K-AB-2	SUN HEALTH SERVICES 3.56 11/15/2036			1	1.G FE	5,395,000	84.7555	4,572,558	5,395,000	5,401,382		(978)			3.560	3.591	MN	25,075	192,062	10/11/2019	11/15/2036
87166F-AD-5	SYNCHRONY BANK 5.4 08/22/2025			1	2.C FE	4,655,154	98.6500	4,597,090	4,660,000	4,657,740		2,586			5.400	5.512	FA	89,472		08/18/2022	08/22/2025
87218@-AD-5	TA- High Desert, LLC 5.15 03/31/33 Private				2.C YE	4,793,675	96.2555	4,614,176	4,793,675	4,792,294		(142)			5.150	5.150	MJSD	65,416	251,566	03/27/2013	03/31/2033
87264A-BB-0	T-MOBILE USA INC 3.5 04/15/2025			1	2.C FE	2,354,458	96.1630	2,264,639	2,355,000	2,354,929		(288)			3.500	3.535	AO	17,401	82,425	04/02/2020	04/15/2025
87264A-BF-1	T-MOBILE USA INC 3.875 04/15/2030			1	2.C FE	2,124,549	90.5400	1,937,556	2,140,000	2,129,155		1,281			3.875	4.002	AO	17,506	82,925	04/02/2020	04/15/2030
87264A-BX-2	T-MOBILE USA INC 2.25 11/15/2031			1	2.C FE	1,744,826	78.5820	1,371,256	1,745,000	1,745,527		(67)			2.250	2.263	MN	5,017	39,263	10/19/2020	11/15/2031

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
87264A-CA-1	T-MOBILE USA INC 2.05 02/15/2028			1	2.C FE	4,070,705	85.8060	3,470,853	4,045,000	4,063,507		(3,612)			2.050	1.967	FA	31,326	82,923	09/22/2020	02/15/2028
874060-AX-4	TAKEDA PHARMACEUTICAL 2.05 03/31/2030		D	1	2.B FE	1,237,570	81.7530	1,013,737	1,240,000	1,238,725		71			2.050	2.083	MS	6,426	25,420	06/29/2020	03/31/2030
87938W-AT-0	TELEFONICA EMISIONES SA 4.103 03/08/2027		D		2.C FE	2,935,000	94.7840	2,781,910	2,935,000	2,934,766		(59)			4.103	4.103	MS	37,799	120,423	03/01/2017	03/08/2027
88032W-AM-8	TENCENT HOLDINGS LTD 3.575 04/11/2026		D	1	1.E FE	1,534,908	94.5290	1,451,020	1,535,000	1,535,374		(211)			3.575	3.608	AO	12,042	54,876	04/03/2019	04/11/2026
88150*-AH-6	TERRENO REALTY LLC 2.38 08/17/2030 PRIVATE				2.B FE	8,400,000	79.6740	6,692,615	8,400,000	8,399,616		(232)			2.380	2.393	FA	73,859	160,491	10/28/2021	08/17/2030
883556-BZ-4	THERMO FISHER SCIENTIFIC 2.6 10/01/2029			1	1.G FE	6,790,548	87.8640	5,974,752	6,800,000	6,797,356		225			2.600	2.633	AO	44,200	176,800	09/24/2019	10/01/2029
883556-CU-4	THERMO FISHER SCIENTIFIC 4.95 11/21/2032			1	1.G FE	568,843	101.3560	577,729	570,000	569,282		439			4.950	5.037	MN	3,135		11/14/2022	11/21/2032
88444N-AR-9	THOMAS JEFFERSON UNIV 3.602 11/01/2042				1.E FE	3,760,000	73.4520	2,761,795	3,760,000	3,761,336		1,336			3.602	3.633	MN	22,949	101,200	01/27/2022	11/01/2042
88579Y-BN-0	3M COMPANY 3.05 04/15/2030			1	1.E FE	346,890	87.9860	306,191	348,000	347,170		96			3.050	3.111	AO	2,241	10,614	03/25/2020	04/15/2030
889184-AA-5	TOLEDO HOSPITAL/THE 4.982 11/15/2045			1	3.B FE	2,365,964	62.2400	1,431,520	2,300,000	1,431,520	(931,459)	(1,558)			4.982	4.839	MN	14,642	114,586	04/01/2021	11/15/2045
891092-B#-4	The Toro Company 3.97 06/30/2032 PRIVATE				2.B	7,000,000	90.5582	6,339,077	7,000,000	6,999,994		(6)			3.970	4.009	JD	138,950		06/30/2022	06/30/2032
89115A-2J-0	TORONTO-DOMINION BANK 4.285 09/13/2024		A		1.E FE	2,000,000	98.7240	1,974,480	2,000,000	2,001,056		1,056			4.285	4.331	MS	25,234		09/08/2022	09/13/2024
892356-A*-7	Tractor Supply Company 3.7% 08/14/2029 Private				2.B	8,365,000	89.7608	7,508,491	8,365,000	8,364,897		(22)			3.700	3.700	FA	116,924	309,505	08/14/2017	08/14/2029
89236T-GW-9	TOYOTA MOTOR CREDIT CORP 2.9 03/30/2023				1.E FE	3,999,560	99.5830	3,983,320	4,000,000	3,999,929		(131)			2.900	2.925	MS	29,000	116,000	03/27/2020	03/30/2023
89236T-GX-7	TOYOTA MOTOR CREDIT CORP 3 04/01/2025				1.E FE	4,990,800	96.0360	4,801,800	5,000,000	4,995,904		1,499			3.000	3.063	AO	37,500	150,000	03/27/2020	04/01/2025
89236T-KF-1	TOYOTA MOTOR CREDIT CORP 3.65 08/18/2025				1.E FE	9,291,630	97.1560	9,035,508	9,300,000	9,293,836		2,206			3.650	3.715	FA	125,408		08/15/2022	08/18/2025
89472#-AK-4	TREK BICYCLE CORP 3.97 01/11/2033 Private				2.C	8,225,000	89.9409	7,397,642	8,225,000	8,210,449		(5,404)			3.970	4.029	FMAN	53,515	326,533	03/30/2020	11/01/2033
902613-AC-2	UBS GROUP AG VAR 01/30/2027		D	2,5	1.G FE	2,315,000	87.6630	2,029,398	2,315,000	2,315,077		(38)			1.364	1.369	JJ	13,245	31,577	07/27/2020	01/30/2027
902613-AE-8	UBS GROUP AG VAR 02/11/2032		D	2,5	1.G FE	2,665,000	75.0660	2,000,509	2,665,000	2,666,117		(130)			2.095	2.106	FA	21,557	55,832	02/02/2021	02/11/2032
902613-AH-1	UBS GROUP AG VAR 08/10/2027		D	2,5	1.G FE	1,690,000	86.0540	1,454,313	1,690,000	1,690,347		(96)			1.494	1.500	FA	9,819	25,249	08/03/2021	08/10/2027
907818-FB-9	UNION PACIFIC CORP 3.7 03/01/2029			1	1.G FE	1,170,496	94.1610	1,102,625	1,171,000	1,171,125		(42)			3.700	3.739	MS	14,442	43,327	02/11/2019	03/01/2029
909283-AA-1	UAL 1991 PASS TRUST 9.2 03/29/2049				6. *		0.0010	6	602,695						9.200	3,128.281	MS	15,402		01/30/1996	03/29/2049
91159H-JA-9	US BANCORP 1.375 07/22/2030			1	1.F FE	4,967,950	77.1570	3,857,850	5,000,000	4,975,766		2,988			1.375	1.449	JJ	30,365	68,750	07/16/2020	07/22/2030
913017-CY-3	RAYTHEON TECH CORP 4.125 11/16/2028			1	2.A FE	7,419,454	95.7140	6,946,922	7,258,000	7,361,444		(16,506)			4.125	3.885	MN	37,424	299,393	04/26/2019	11/16/2028
91324P-DR-0	UNITEDHEALTH GROUP INC 2.375 08/15/2024				1.F FE	1,156,711	96.1780	1,112,779	1,157,000	1,156,868		24			2.375	2.394	FA	10,381	27,479	07/23/2019	08/15/2024
91324P-DS-8	UNITEDHEALTH GROUP INC 2.875 08/15/2029				1.F FE	1,090,705	88.8860	969,746	1,091,000	1,090,819		8			2.875	2.898	FA	11,849	31,366	07/23/2019	08/15/2029
91324P-EC-2	UNITEDHEALTH GROUP INC 1.15 05/15/2026			1	1.F FE	399,304	89.3000	357,200	400,000	399,529		132			1.150	1.190	MN	588	4,600	05/17/2021	05/15/2026
91324P-ER-9	UNITEDHEALTH GROUP INC 5.35 02/15/2033			1	1.F FE	2,988,990	103.3120	3,099,360	3,000,000	2,989,754		764			5.350	5.470	FA	28,088		10/25/2022	02/15/2033
913543-D@-0	UFP INDUSTRIES INC 3.04 08/10/2032 Private				2.B	8,540,000	81.9501	6,998,535	8,540,000	8,539,807		(10)			3.040	3.063	FA	100,962	259,616	08/10/2020	08/10/2032
92277G-AE-7	VENTAS REALTY LP 3.5 02/01/2025			1	2.A FE	13,107,263	96.0880	12,433,787	12,940,000	12,974,544		(19,091)			3.500	3.347	FA	188,708	452,900	02/04/2015	02/01/2025
92343V-FF-6	VERIZON COMMUNICATIONS 3 03/22/2027			1	2.A FE	624,688	92.9880	581,175	625,000	624,831		24			3.000	3.030	MS	5,156	18,750	03/17/2020	03/22/2027
92343V-FR-0	VERIZON COMMUNICATIONS 1.75 01/20/2031			1	2.A FE	9,954,500	77.3570	7,735,700	10,000,000	9,966,772		3,678			1.750	1.807	JJ	78,264	175,000	11/10/2020	01/20/2031
92343V-GJ-7	VERIZON COMMUNICATIONS 2.55 03/21/2031			1	2.A FE	1,777,664	82.1430	1,466,253	1,785,000	1,779,840		537			2.550	2.614	MS	12,644	45,518	03/11/2021	03/21/2031
92826C-AL-6	VISA INC 1.9 04/15/2027			1	1.D FE	1,750,051	90.2340	1,583,607	1,755,000	1,751,911		660			1.900	1.952	AO	7,040	33,345	03/31/2020	04/15/2027
928668-AR-3	VOLKSWAGEN GROUP AMERICA 4.25 11/13/2023				2.A FE	7,336,795	98.8880	6,882,605	6,960,000	7,049,830		(102,540)			4.250	2.748	MN	39,440	295,800	02/13/2020	11/13/2023
92968*-AA-5	WD-40 Company 3.39 11/15/2032 Private				2.C	5,600,000	86.0629	4,819,520	5,600,000	5,599,709		(83)			3.390	3.390	MN	24,785	194,586	11/15/2017	11/15/2032
931142-EL-3	WALMART INC 2.85 07/08/2024			1	1.C FE	1,258,463	97.1170	1,223,674	1,260,000	1,259,492		142			2.850	2.896	JJ	17,257	35,910	04/16/2019	07/08/2024
931142-ET-6	WALMART INC 1.8 09/22/2031			1	1.C FE	398,580	81.3220	325,288	400,000	398,972		105			1.800	1.847	MS	1,980	7,200	09/08/2021	09/22/2031
941848-F*-9	WATERS CORP 3.53 09/12/2029 Private				2.B	9,275,000	89.0044	8,255,154	9,275,000	9,274,683		17			3.530	3.561	MS	98,222	327,408	09/12/2019	09/12/2029
95000U-2F-9	WELLS FARGO & COMPANY VAR 06/17/2027			1,5	1.E FE	2,500,353	92.8230	2,204,546	2,375,000	2,445,657		(19,440)			3.196	2.420	JD	2,952	75,905	02/19/2020	06/17/2027
95000U-2J-1	WELLS FARGO & COMPANY VAR 02/11/2031			1,5	2.A FE	2,951,000	82.6500	2,439,002	2,951,000	2,951,820		(139)			2.572	2.588	FA	29,517	75,900	02/04/2020	02/11/2031
95000U-2N-2	WELLS FARGO & COMPANY VAR 04/30/2026			1,5	2.A FE	700,000	92.8780	650,146	700,000	700,685		(123)			2.188	2.199	AO	2,595	15,316	04/23/2020	04/30/2026
95000U-2R-3	WELLS FARGO & COMPANY VAR 06/02/2024			1,5	2.A FE	3,635,000	98.4100	3,577,204	3,635,000	3,634,959		(334)			1.654	1.660	JD	4,843	60,123	05/26/2020	06/02/2024
95000U-3B-7	WELLS FARGO & COMPANY VAR 07/25/2033			1,5	2.A FE	2,460,000	94.5020	2,324,749	2,460,000	2,461,795		1,795			4.897	4.957	JJ	52,202		07/18/2022	07/25/2033
95040Q-AC-8	WELLTOWER INC 4.25 04/01/2026			1	2.A FE	3,085,960	96.9060	3,013,777	3,110,000	3,101,101		2,469			4.250	4.345	AO	33,044	132,175	02/23/2016	04/01/2026

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
95040Q-AD-6	WELLTOWER INC 4.25 04/15/2028			1	2.A FE	1,929,209	93.8540	1,811,382	1,930,000	1,929,934		(114)			4.250	4.298	AO	17,316	82,025	04/03/2018	04/15/2028
95906#-AQ-4	Western Oilfields Supply Co 4.35 05/17/25 Private				3.A	4,410,000	97.4723	4,298,527	4,410,000	4,298,527	(111,426)	121			4.350	4.350	FMAN	23,447	191,835	05/17/2013	05/17/2025
961214-DZ-3	WESTPAC BANKING CORP 3.65 05/15/2023		D		1.D FE	1,999,460	99.5590	1,991,180	2,000,000	1,999,807		(182)			3.650	3.689	MN	9,328	73,000	05/08/2018	05/15/2023
961214-EJ-8	WESTPAC BANKING CORP 2 01/13/2023		D		1.D FE	961,836	99.9280	961,307	962,000	961,946		(70)			2.000	2.016	JJ	8,979	19,240	01/09/2020	01/13/2023
96950F-AL-8	WILLIAMS COMPANIES INC 4.5 11/15/2023			1	2.B FE	7,951,680	99.2470	7,939,760	8,000,000	7,994,091		4,984			4.500	4.576	MN	46,000	360,000	11/12/2013	11/15/2023
Q0697#-AA-4	Ausgrid Finance Pty Ltd 3.5 10/01/2027 Private		D		2.A FE	10,500,000	91.3486	9,591,601	10,500,000	10,499,809		(17)			3.500	3.500	AO	90,854	367,500	09/06/2017	10/01/2027
Q7160#-AJ-8	Orica Finance Limited 4.59 09/18/23 Private		D		2.B FE	6,300,000	98.4534	6,202,561	6,300,000	6,300,322		74			4.590	4.590	MS	81,932	289,170	09/18/2013	09/18/2023
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,578,314,589	XXX	1,457,925,444	1,576,561,619	1,574,158,567	(2,097,609)	(539,498)			XXX	XXX	XXX	13,748,038	46,668,050	XXX	XXX
105690-AA-9	BRAVO 2021-N 1.699 04/25/2060 WHOLE LOAN			4,5	1.A	2,303,531	89.2116	2,055,034	2,303,551	2,303,633		(101)			1.699	1.711	MON	3,261	39,137	10/29/2021	04/25/2060
22540V-G7-1	CSFB 2002-9 1A 7.5 03/25/2032 WHOLE LOAN			4	1.E FM	780,975	91.8885	685,664	746,192	685,664	(69,325)	(1,745)			7.500	10.221	MON	4,664	55,964	12/20/2002	03/25/2032
225470-DX-8	CSFB 2005-10 3 5.5 11/25/2035 WHOLE LOAN			4	1.A FM	559,085	57.0617	529,412	927,788	559,085			72,907		5.500	22.384	MON	4,252	48,477	10/28/2005	11/25/2035
36168H-AA-2	GCAT 2021-NQ 1.093 08/25/2066 WHOLE LOAN			4,5	1.A	3,385,495	77.1561	2,612,132	3,385,516	3,385,452		(19)			1.093	1.099	MON	3,084	37,004	08/24/2021	08/25/2066
36264P-AF-6	GSMBS 2021-PJ4 2.5 09/25/2051 WHOLE LOAN			4,5	1.A	1,159,588	87.7696	989,495	1,127,378	1,147,175		(8,757)			2.500	2.098	MON	2,349	28,184	04/16/2021	09/25/2051
45256#-AB-8	IMPACT COMMUNITY VAR 10/25/2056 PRIVATE RMBS				1.G FE	33,685,228	113.2600	38,151,890	33,685,228	34,789,138		(194,819)			4.893	4.545	MJSD	9,157	1,671,090	08/15/2022	08/28/2039
46591T-BB-9	JPMMT 2020-2 A FLT 07/25/2050 WHOLE LOAN			4	1.A	226,350	91.8236	207,847	226,355	226,381		(41)			4.844	4.951	MON	183	5,502	02/19/2020	07/25/2050
576434-V7-6	MALT 2005-6 1A 5.5 12/25/2035 WHOLE LOAN			4	1.A FM	326,497	69.2538	306,177	442,109	326,497			41,888		5.500	12.444	MON	2,026	24,315	10/26/2005	12/25/2035
64352V-EF-4	NCHET 2003-5 AI7 4.816812 11/25/2033 ABS			4,5	1.A	3,402	98.6669	3,357	3,403	3,404					4.833	4.927	MON	14	165	10/07/2003	11/25/2033
81748W-AK-2	SEMT 2021-4 A1 2.5 06/25/2051 WHOLE LOAN			4,5	1.A	2,991,286	87.6996	2,552,107	2,910,056	2,964,621		(16,684)			2.500	2.071	MON	6,063	72,751	05/06/2021	06/25/2051
92538E-AA-5	VERUS 2021-R3 1.02 04/25/2064 WHOLE LOAN			4,5	1.A FE	758,810	86.2186	654,237	758,812	758,800		(1)			1.020	1.026	MON	645	7,740	05/19/2021	04/25/2064
95002T-AC-8	WFMBS 2020-3 A3 3 06/25/2050 WHOLE LOAN			4,5	1.A	223,834	95.3732	208,621	218,742	219,237		(2,870)			3.000	2.899	MON	547	6,562	07/15/2020	06/25/2050
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						46,404,081	XXX	48,955,973	46,735,130	47,369,087	(69,325)	(225,037)	114,795		XXX	XXX	XXX	36,245	1,996,891	XXX	XXX
03881B-AG-8	AMMST 2020-MF1 AS 2.5787 05/15/2053 CMBS			4	1.A	1,287,492	88.4570	1,105,713	1,250,000	1,274,590		(5,021)			2.579	2.153	MON	2,686	32,234	05/19/2020	05/15/2053
05491U-BD-9	BBCMS 2018-C2 A5 4.314 12/15/2051 CMBS			4	1.A	4,233,906	95.1847	3,807,388	4,000,000	4,149,036		(22,817)			4.314	3.661	MON	14,380	172,560	01/31/2019	12/15/2051
05492T-AB-6	BBCMS 2020-C6 A2 2.69 02/15/2053 CMBS			4	1.A	5,149,875	94.3190	4,715,950	5,000,000	5,061,444		(30,913)			2.690	2.063	MON	11,208	134,500	01/30/2020	02/15/2053
05550M-AS-3	BBCMS 2019-C3 A3 3.319 05/15/2052 CMBS			4	1.A	6,059,598	90.0013	5,400,078	6,000,000	6,043,701		(6,681)			3.319	3.227	MON	16,595	199,140	05/17/2019	05/15/2052
05552F-BE-6	BBCMS 2022-C15 AS 3.752 04/15/2055 CMBS			4,5	1.A	1,762,037	84.1415	1,472,476	1,750,000	1,762,432		395			3.752	3.723	MON	5,472	43,773	03/23/2022	04/15/2055
05606F-AA-1	BX 2019-OC11 A 3.202 12/09/2041 CMBS			4	1.A	1,029,947	84.0048	840,048	1,000,000	1,021,616		(2,797)			3.202	2.895	MON	2,668	32,020	12/06/2019	12/09/2041
06035R-AR-7	BANK 2018-BN14 A3 3.966 09/15/2060 CMBS			4	1.A	14,139,376	93.6166	13,106,324	14,000,000	14,083,804		(13,806)			3.966	3.913	MON	46,270	555,240	09/18/2018	09/15/2060
06036F-BF-7	BANK 2018-BN15 4.579642 11/15/2061 CMBS			4,5	1.A	3,653,000	93.2019	2,982,461	3,200,000	3,586,425		(61,661)			4.579	2.369	MON	12,212	148,600	12/01/2021	11/15/2061
06539L-BA-7	BANK 2018-BN13 A4 3.953 08/15/2061 CMBS			4	1.A	5,049,690	93.2544	4,662,720	5,000,000	5,031,437		(5,310)			3.953	3.891	MON	16,471	197,650	07/23/2018	08/15/2061
06540D-AZ-8	BANK 2021-BN36 A2 2.131 09/15/2064 CMBS			4	1.A	5,149,895	88.7083	4,435,415	5,000,000	5,113,456		(30,228)			2.131	1.500	MON	8,879	106,550	09/24/2021	09/15/2064
06540K-AJ-8	BANK 2022-BNK44 5.746157 11/15/2055 CMBS			4,5	1.A FE	815,898	104.2590	834,072	800,000	815,725		(173)			5.746	5.623	MON	3,831	3,831	11/10/2022	11/15/2055
06540T-AC-4	BANK 2018-BN11 A2 3.784 03/15/2061 CMBS			4	1.A	1,474,598	92.7421	1,354,035	1,460,000	1,468,161		(1,460)			3.784	3.726	MON	4,604	55,246	04/13/2018	03/15/2061
06540T-AG-5	BANK 2018-BN11 AS 4.266 03/15/2061 CMBS			4,5	1.A	1,954,479	91.9034	1,815,092	1,975,000	1,956,483		2,004			4.266	4.560	MON	7,021	49,148	05/03/2022	03/15/2061
06540X-BG-5	BANK 2019-BN22 A4 2.978 11/15/2062 CMBS			4	1.A	5,268,017	87.0779	4,440,973	5,100,000	5,219,214		(16,017)			2.978	2.631	MON	12,657	151,878	10/30/2019	11/15/2062
06541J-AL-5	BANK 2021-BN34 A5 2.438 06/15/2063 CMBS			4	1.A FE	1,506,182	81.0105	1,548,111	1,911,000	1,512,691		6,509			2.438	5.701	MON	3,883	7,765	10/27/2022	06/15/2063
06541M-BV-5	BANK 2022-BNK42 4.72166 06/15/2055 CMBS			4,5	1.A	838,673	90.9778	750,567	825,000	839,020		347			4.722	4.593	MON	3,246	19,801	05/20/2022	06/15/2055
08162C-AF-7	BMARK 2018-B6 AS 4.441 10/10/2051 CMBS			4	1.A	1,924,242	90.2849	1,625,128	1,800,000	1,909,041		(15,201)			4.441	3.315	MON	6,662	66,615	02/15/2022	10/10/2051
08162L-AC-4	BMARK 2020-IG1 A3 2.6866 09/15/2043 CMBS			4	1.A	1,773,281	82.5681	1,651,362	2,000,000	1,782,638		9,357			2.687	4.613	MON	4,478	17,911	08/23/2022	09/15/2043
08162Q-AG-4	BMARK 2020-IG3 AS 2.6395 09/15/2048 CMBS			4	1.A	4,006,601	93.7144	3,645,409	3,889,913	3,961,532		(33,027)			2.640	1.770	MON	8,556	102,674	05/22/2020	09/15/2048
08163L-AG-4	BMARK 2020-B21 A5 1.9775 12/17/2053 CMBS			4	1.A	2,259,469	79.6174	2,229,287	2,800,000	2,274,686		15,217			1.978	5.000	MON	4,614	13,843	09/21/2022	12/17/2053
08163M-AH-0	BMARK 2021-B31 AS 2.892 12/15/2054 CMBS			4,5	1.A	2,471,954	78.3285	1,879,884	2,400,000	2,465,126		(6,440)			2.892	2.582	MON	5,784	69,408	12/08/2021	12/15/2054
12515B-AD-0	CD 2019-CD8 A3 2.657 08/15/2057 CMBS			4	1.A	914,727	86.2551	862,551	1,000,000	938,148		8,716			2.657	3.848	MON	2,214	26,570	03/20/2020	08/15/2057

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
12515B-AE-8	CD 2019-CD8 A4 2.912 08/15/2057 CMBS			4	1.A	2,212,499	86.3928	1,855,804	2,148,100	2,192,266		(6,150)			2.912	2.601	MON	5,213	62,553	08/09/2019	08/15/2057
12529A-AA-2	CFK 2020-MF2 A 2.387 03/15/2039 CMBS			4	1.A FE	3,089,938	85.7552	2,572,656	3,000,000	3,055,029		(12,599)			2.387	1.946	MON	5,968	71,610	03/05/2020	03/15/2039
12531Y-AP-3	CFCRE 2016-C4 AHR 3.121 05/10/2058 CMBS			4	1.A	3,548,408	94.9408	3,397,613	3,578,665	3,570,702		4,084			3.121	3.298	MON	9,308	112,186	05/04/2016	05/10/2058
12591Q-AQ-5	COMM 2014-UBS4 A4 3.42 08/10/2047 CMBS			4	1.A	6,187,211	96.9316	5,912,828	6,100,000	6,112,989		(10,008)			3.420	3.302	MON	17,385	208,481	11/19/2014	08/10/2047
12591Q-AR-3	COMM 2014-UBS4 A5 3.694 08/10/2047 CMBS			4	1.A	3,114,414	96.8488	2,905,464	3,000,000	3,021,179		(14,128)			3.694	3.247	MON	9,235	110,746	03/03/2016	08/10/2047
12592F-AA-3	COMM 2014-277P A 3.6113 08/10/2049 CMBS			4,5	1.A	11,156,563	94.6363	9,936,812	10,500,000	10,834,862		(207,429)			3.611	1.586	MON	31,599	384,453	11/02/2021	08/10/2049
12593Y-BC-6	COMM 2016-CR28 ASB 3.525 02/10/2049 CMBS			4	1.A	2,226,673	96.6712	2,014,672	2,084,046	2,157,265		(50,529)			3.525	1.098	MON	6,122	73,462	08/18/2020	02/10/2049
12595F-AC-6	CSAIL 2017-CX9 A3 3.3566 09/15/2050 CMBS			4	1.A	1,102,095	96.5178	1,032,740	1,070,000	1,077,548		(5,201)			3.357	2.865	MON	2,993	35,916	09/19/2017	09/15/2050
12596W-AB-0	CSAIL 2019-C16 A2 3.0667 06/15/2052 CMBS			4	1.A	6,059,964	87.5989	5,255,934	6,000,000	6,039,559		(5,997)			3.067	2.987	MON	15,334	184,002	06/18/2019	06/15/2052
12626B-AD-6	COMM 2013-CR10 A4 4.21 08/10/2046 CMBS			4,5	1.A	2,574,873	99.1303	2,478,258	2,500,000	2,504,502		(8,630)			4.210	3.939	MON	8,771	105,250	08/01/2013	08/10/2046
12631D-BA-0	COMM 2014-CR17 A4 3.7 05/10/2047 CMBS			4	1.A	2,887,224	98.0599	2,693,684	2,746,978	2,767,190		(17,915)			3.700	3.066	MON	8,470	101,638	12/23/2014	05/10/2047
12635F-AS-3	CSAIL 2015-C3 A3 3.4465 08/15/2048 CMBS			4	1.A	1,546,872	95.4873	1,462,450	1,531,564	1,535,445		(1,783)			3.447	3.371	MON	4,399	52,785	08/06/2015	08/15/2048
17290X-AS-9	CGCMT 2016-GC37 A3 3.05 04/10/2049 CMBS			4	1.A	158,818	93.0760	152,935	164,312	160,036		1,181			3.050	4.095	MON	418	5,012	08/28/2018	04/10/2049
17290X-AU-4	CGCMT 2016-GC37 AA 3.098 04/10/2049 CMBS			4	1.A	869,269	95.9703	810,128	844,144	851,607		(4,997)			3.098	2.533	MON	2,179	26,152	05/01/2020	04/10/2049
17320D-AN-8	CGCMT 2013-GC11 AS 3.422 04/10/2046 CMBS			4	1.A	941,555	99.7640	897,876	900,000	902,941		(15,430)			3.422	1.753	MON	2,567	30,798	06/18/2020	04/10/2046
17322Y-AC-4	CGCMT 2014-GC25 A3 3.372 10/10/2047 CMBS			4	1.A	840,495	96.3763	785,313	814,840	820,741		(3,538)			3.372	2.947	MON	2,290	29,231	03/04/2015	10/10/2047
17324K-AQ-1	CGCMT 2015-GC35 AA 3.608 11/10/2048 CMBS			4	1.A	190,900	97.2198	180,194	185,347	186,211		(733)			3.608	3.286	MON	557	6,687	11/24/2015	11/10/2048
17324T-AE-9	CGCMT 2016-GC36 A5 3.616 02/10/2049 CMBS			4	1.A	1,061,680	94.4749	944,749	1,000,000	1,021,782		(6,981)			3.616	2.886	MON	3,013	36,160	11/09/2016	02/10/2049
17325D-AC-7	CGCMT 2016-P5 A3 2.684 10/10/2049 CMBS			4	1.A	1,980,826	91.0566	1,937,642	2,127,954	2,055,669		19,318			2.684	3.804	MON	4,760	57,114	08/07/2018	10/10/2049
17326C-AY-0	CGCMT 2017-B1 A3 3.197 08/15/2050 CMBS			4	1.A	290,709	91.2243	269,770	295,722	292,836		594			3.197	3.492	MON	788	9,454	02/26/2019	08/15/2050
17327F-AD-8	CGCMT 2018-B2 A4 4.009 03/10/2051 CMBS			4	1.A	7,942,175	93.6478	6,714,547	7,170,000	7,656,935		(89,078)			4.009	2.607	MON	23,954	287,445	09/13/2019	03/10/2051
17328F-AW-5	CGCMT 2019-GC41 A 2.8687 08/10/2056 CMBS			4	1.A	6,179,975	86.2641	5,175,846	6,000,000	6,123,069		(17,234)			2.869	2.557	MON	14,344	172,122	08/05/2019	08/10/2056
23307C-AA-3	DBWF 2016-85T A 3.791 12/10/2036 CMBS			4	1.A	1,014,766	93.3417	933,417	1,000,000	1,007,065		(1,684)			3.791	3.658	MON	3,159	37,910	02/08/2018	12/10/2036
23307D-BC-6	DBGS 2018-C1 AM 4.6106 10/15/2051 CMBS			4,5	1.A	10,352,813	93.7263	8,435,367	9,000,000	10,140,243		(183,364)			4.611	2.284	MON	34,581	420,622	11/02/2021	10/15/2051
23312V-AH-9	DBJPM 2016-C3 AM 3.041 08/10/2049 CMBS			4	1.A	877,656	87.6324	876,324	1,000,000	881,292		3,635			3.041	7.070	MON	2,534	2,534	11/16/2022	08/10/2049
29429C-AD-7	CGCMT 2016-P3 A4 3.329 04/15/2049 CMBS			4	1.A	5,837,781	93.5852	5,240,771	5,600,000	5,783,107		(54,674)			3.329	2.237	MON	15,535	170,889	01/20/2022	04/15/2049
36248G-AC-4	GSMS 2013-GC16 A3 4.244 11/10/2046 CMBS			4	1.A	2,857,534	99.2956	2,591,238	2,609,620	2,633,673		(35,540)			4.244	2.890	MON	9,229	110,752	12/22/2014	11/10/2046
36248G-AD-2	GSMS 2013-GC16 A4 4.271 11/10/2046 CMBS			4	1.A	2,180,273	98.7729	1,975,458	2,000,000	2,016,130		(22,356)			4.271	3.171	MON	7,118	85,420	11/25/2014	11/10/2046
36251P-AC-8	GSMS 2016-GS3 A3 2.592 10/10/2049 CMBS			4	1.A	611,539	91.1207	571,252	626,918	618,528		2,338			2.592	3.056	MON	1,354	16,250	05/16/2019	10/10/2049
36251P-AD-6	GSMS 2016-GS3 A4 2.85 10/10/2049 CMBS			4	1.A	1,002,188	91.1942	911,942	1,000,000	1,000,809		(229)			2.850	2.864	MON	2,375	28,500	11/09/2016	10/10/2049
36252R-AM-1	GSMS 2014-GC18 A4 4.074 01/10/2047 CMBS			4	1.A	1,337,646	97.8804	1,223,505	1,250,000	1,269,696		(20,085)			4.074	2.446	MON	4,244	50,925	07/19/2019	01/10/2047
36257H-BN-5	GSMS 2019-GC40 A3 2.904 07/10/2052 CMBS			4	1.A	770,118	86.8958	716,890	825,000	785,048		5,556			2.904	3.842	MON	1,997	23,958	03/20/2020	07/10/2052
36260T-AA-3	GSCG 2019-600C A 2.9359 09/06/2034 CMBS			4	1.A	1,390,500	92.3984	1,247,378	1,350,000	1,363,891		(8,133)			2.936	2.332	MON	3,303	39,635	08/20/2019	09/06/2034
45256H-AE-8	IFUND 2001-AA D 4.714042 07/25/2033 CMBS			5	1.B FE										4.714		MON	73		11/16/2001	07/25/2031
45257H-AA-5	IFUND 2010-1 A1 5.314 01/25/2051 CMBS			4	1.A	5,457,329	97.4042	5,315,912	5,457,579	5,460,082		(1,165)			5.314	5.418	MON	24,168	290,016	06/15/2010	01/25/2051
45257H-AN-7	IFUND 2010-1 A2 5.876 01/25/2051 CMBS			4	1.A	4,387,182	95.2459	4,189,632	4,398,751	4,394,382		768			5.876	6.067	MON	21,539	258,471	06/15/2010	01/25/2051
46590M-AQ-3	JPMCC 2016-JP2 A3 2.5589 08/15/2049 CMBS			4	1.A	452,154	91.3435	449,997	492,643	467,676		7,276			2.559	4.388	MON	1,051	12,658	03/24/2020	08/15/2049
46590R-AD-1	JPMCC 2016-JP3 A4 2.6265 08/15/2049 CMBS			4	1.A	4,521,186	91.3917	4,429,231	4,846,426	4,682,475		42,887			2.627	3.732	MON	10,608	127,291	08/14/2018	08/15/2049
46642C-BH-2	JPMCC 2014-C20 A4 3.5382 07/15/2047 CMBS			4	1.A	641,711	96.0735	585,153	609,068	612,256		(6,430)			3.538	2.446	MON	1,796	23,585	03/29/2016	07/15/2047
46642C-BJ-8	JPMCC 2014-C20 A5 3.8046 07/15/2047 CMBS			4	1.A	733,086	97.1922	680,345	700,000	709,053		(6,944)			3.805	2.801	MON	2,219	26,632	05/23/2019	07/15/2047
46643T-BA-9	JPMBB 2014-C26 A3 3.2312 01/15/2048 CMBS			4	1.A	368,699	95.8245	349,806	365,049	365,218		(95)			3.231	3.251	MON	983	13,322	12/16/2014	01/15/2048
46643T-BB-7	JPMBB 2014-C26 AS 3.2884 01/15/2048 CMBS			4	1.A	74,026	97.6870	68,799	70,428	71,905		(1,794)			3.288	0.738	MON	193	2,396	10/01/2020	01/15/2048
46644U-AZ-1	JPMBB 2015-C30 A4 3.5508 07/15/2048 CMBS			4	1.A	551,253	95.4922	521,192	545,795	547,703		(804)			3.551	3.433	MON	1,615	25,323	07/17/2015	07/15/2048
46644U-BA-5	JPMBB 2015-C30 A5 3.8218 07/15/2048 CMBS			4	1.A	6,457,734	95.5297	5,731,782	6,000,000	6,224,652		(87,834)			3.822	2.282	MON	19,109	229,308	04/15/2020	07/15/2048
46645L-AZ-0	JPMBB 2016-C1 ASB 3.3158 03/17/2049 CMBS			4	1.A	756,662	96.2674	707,204	734,625	739,298		(3,121)			3.316	2.911	MON	2,030	24,626	02/23/2016	03/17/2049

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
563136-AA-8	OMW 2020-1MW A 2.13 09/10/2039 CMBS			4	1.A	1,534,616	85.4651	1,273,430	1,490,000	1,520,153		(6,174)			2.130	1.692	MON	2,645	31,737	08/17/2020	09/10/2039
61690A-AD-6	MSBAM 2015-C27 A3 3.473 12/15/2047 CMBS			4	1.A	1,454,554	95.5968	1,376,762	1,440,176	1,443,796		(1,793)			3.473	3.395	MON	4,168	50,017	11/19/2015	12/15/2047
61690Q-AD-1	MSBAM 2015-C23 A3 3.451 07/15/2050 CMBS			4	1.A	2,001,710	95.1999	1,852,089	1,945,473	1,960,160		(6,428)			3.451	3.141	MON	5,595	67,138	10/27/2015	07/15/2050
61690V-AY-4	MSBAM 2015-C26 A4 3.252 10/15/2048 CMBS			4	1.A	706,964	95.4381	668,067	700,000	701,652		(860)			3.252	3.165	MON	1,897	22,764	10/28/2015	10/15/2048
61691A-BJ-1	MSC 2015-UBS8 ASB 3.626 12/15/2048 CMBS			4	1.A	581,606	97.0714	548,134	564,671	567,554		(2,394)			3.626	3.245	MON	1,706	21,327	12/02/2015	12/15/2048
61765D-AT-5	MSC 2015-MS1 A3 3.51 05/15/2048 CMBS			4	1.A	702,535	95.4164	663,738	695,623	697,397		(789)			3.510	3.443	MON	2,035	24,416	06/25/2015	05/15/2048
61766N-BA-2	MSBAM 2016-C30 A4 2.6 09/15/2049 CMBS			4	1.A	3,273,960	90.5097	3,235,763	3,575,046	3,428,953		40,776			2.600	3.999	MON	7,746	95,809	10/17/2018	09/15/2049
78419C-AD-6	SGCMS 2016-C5 A4 3.055 10/10/2048 CMBS			4	1.A	5,772,207	91.5111	5,033,111	5,500,000	5,641,361		(40,536)			3.055	2.277	MON	14,002	168,025	09/05/2019	10/10/2048
78449R-AA-3	SLG 2021-OVA A 2.5854 07/15/2041 CMBS			4	1.A	4,983,136	79.7189	3,856,800	4,838,000	4,962,887		(13,216)			2.585	2.275	MON	10,423	125,082	06/15/2021	07/15/2041
90276G-AS-1	UBSCM 2017-C3 A4 3.426 08/15/2050 CMBS			4	1.A	3,452,285	92.0036	3,220,126	3,500,000	3,472,437		5,438			3.426	3.676	MON	9,993	119,835	02/04/2019	08/15/2050
90276Y-AD-5	UBSCM 2019-C16 A3 3.3436 04/15/2052 CMBS			4	1.A	252,499	91.1710	227,928	250,000	251,652		(262)			3.344	3.244	MON	697	8,359	03/27/2019	04/15/2052
90278M-BA-4	UBSCM 2019-C17 A4 2.921 10/15/2052 CMBS			4	1.A	1,799,688	86.2120	1,724,240	2,000,000	1,812,159		12,471			2.921	4.665	MON	4,868	29,210	06/23/2022	10/15/2052
90353D-AZ-8	UBSCM 2018-C12 A5 4.2962 08/15/2051 CMBS			4	1.A	6,701,944	94.7437	6,158,341	6,500,000	6,621,382		(19,539)			4.296	3.989	MON	23,271	279,253	08/24/2018	08/15/2051
90353K-AY-5	UBSCM 2018-C13 A4 4.3344 10/15/2051 CMBS			4	1.A	5,149,981	95.0953	4,754,765	5,000,000	5,095,489		(14,945)			4.334	4.028	MON	18,060	216,720	09/21/2018	10/15/2051
92890K-AZ-8	WFRBS 2014-C22 A4 3.488 09/15/2057 CMBS			4	1.A	1,958,474	96.4861	1,803,093	1,868,759	1,906,349		(23,042)			3.488	2.082	MON	5,432	67,235	04/17/2020	09/15/2057
92937U-AF-5	WFRBS 2013-C13 AS 3.345 05/15/2045 CMBS			4	1.A	2,098,828	99.0987	1,981,974	2,000,000	2,010,187		(40,705)			3.345	1.334	MON	5,575	66,900	10/20/2020	05/15/2045
92939H-AZ-8	WFRBS 2014-C23 ASB 3.636 10/15/2057 CMBS			4	1.A	107,081	97.9786	101,480	103,573	104,939		(1,632)			3.636	1.959	MON	314	4,037	04/13/2020	10/15/2057
94989D-AW-9	WFCM 2015-C27 A5 3.451 02/15/2048 CMBS			4	1.A	1,424,281	95.3923	1,335,492	1,400,000	1,406,764		(3,179)			3.451	3.257	MON	4,026	48,314	02/01/2017	02/15/2048
94989E-AE-7	WFCM 2015-LC20 A5 3.184 04/15/2050 CMBS			4	1.A	1,390,840	94.9076	1,333,452	1,405,000	1,400,746		1,821			3.184	3.382	MON	3,728	44,735	12/19/2016	04/15/2050
94989M-AG-4	WFCM 2015-NXS2 AS 4.121 07/15/2058 CMBS			4,5	1.A	463,125	93.0528	465,264	500,000	464,745		1,620			4.121	7.560	MON	1,717	1,717	11/16/2022	07/15/2058
94989T-AZ-7	WFCM 2015-LC22 A4 3.839 09/15/2058 CMBS			4	1.A	2,674,528	95.4862	2,451,608	2,567,500	2,633,944		(22,550)			3.839	2.835	MON	8,214	88,537	02/08/2022	09/15/2058
94989V-AC-3	WFCM 2015-NXS3 A3 3.354 09/15/2057 CMBS			4	1.A	520,197	94.4972	486,738	515,082	518,997		(1,435)			3.354	3.084	MON	1,440	21,664	09/25/2015	09/15/2057
94989W-AR-8	WFCM 2015-C31 A3 3.427 11/15/2048 CMBS			4	1.A	2,412,683	95.9463	2,258,420	2,353,837	2,378,727		(8,983)			3.427	3.039	MON	6,722	80,666	04/28/2017	11/15/2048
95000H-BE-1	WFCM 2016-LC24 A3 2.684 10/15/2049 CMBS			4	1.A	2,065,755	91.5341	2,026,724	2,214,174	2,136,308		20,939			2.684	3.874	MON	4,952	63,931	08/07/2018	10/15/2049
95000L-BA-0	WFCM 2016-C33 ASB 3.185 03/15/2059 CMBS			4	1.A	661,659	96.4140	619,357	642,393	646,302		(2,715)			3.185	2.781	MON	1,705	20,670	03/18/2016	03/15/2059
95000M-BP-5	WFCM 2016-C36 A4 3.065 11/15/2059 CMBS			4	1.A	2,480,075	91.6559	2,172,245	2,370,000	2,429,734		(15,254)			3.065	2.381	MON	6,053	72,641	08/08/2019	11/15/2059
95000P-AD-6	WFCM 2016-C37 A4 3.525 12/15/2049 CMBS			4	1.A	1,816,751	93.7916	1,836,303	1,957,854	1,823,908		7,157			3.525	5.919	MON	5,751	11,502	10/18/2022	12/15/2049
95001A-BA-3	WFCM 2017-C41 A2 2.59 11/15/2050 CMBS			4	1.A	373,986	89.4146	337,190	377,108	376,379		522			2.590	2.671	MON	814	9,767	03/26/2020	11/15/2050
95001L-AT-9	WFCM 2018-C43 A3 3.746 03/15/2051 CMBS			4	1.A	800,823	94.4051	748,569	792,933	800,726		(1,304)			3.746	3.543	MON	2,475	47,378	03/12/2018	03/15/2051
95002X-BD-6	WFCM 2020-C57 A4 2.118 08/15/2053 CMBS			4	1.A	3,412,084	80.8150	3,167,948	3,920,000	3,436,215		24,131			2.118	4.164	MON	6,919	34,594	07/27/2022	08/15/2053
96221T-AD-9	WFRBS 2014-LC14 A4 3.766 03/15/2047 CMBS			4	1.A	1,401,367	98.2715	1,305,544	1,328,507	1,339,871		(11,191)			3.766	2.759	MON	4,169	56,087	12/22/2014	03/15/2047
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						255,950,131	XXX	231,330,249	250,720,196	252,976,824		(1,158,033)			XXX	XXX	XXX	731,983	8,391,304	XXX	XXX
03066R-AC-9	AMCAR 2021-2 A3 0.34 12/18/2026 ABS			4	1.A FE	3,549,414	96.9038	3,440,085	3,550,000	3,549,899		169			0.340	0.346	MON	436	12,070	06/08/2021	12/18/2026
04009A-AN-0	ARES 2019-52A A2R FLT 04/22/2031 LL		D	4	1.A FE	4,000,000	97.6900	3,907,600	4,000,000	4,006,044		5,078			5.775	5.866	JAJO	44,272	103,304	07/15/2021	04/22/2031
04009A-AQ-3	ARES 2019-52A BR FLT 04/22/2031 LL		D	4	1.C FE	3,000,000	95.3100	2,859,300	3,000,000	3,004,641		3,822			5.975	6.076	JAJO	34,354	83,594	07/15/2021	04/22/2031
04016G-BD-9	ARES 2016-40A A2RR FLT 01/15/2029 LL		D	4	1.A FE	3,000,000	97.2200	2,916,600	3,000,000	3,006,096		4,110			5.229	5.283	JAJO	33,118	60,600	11/10/2021	01/15/2029
04965C-AJ-7	ATRM 12A AR FLT 04/22/2027 LL		D	4	1.A FE	2,245,532	98.7200	2,229,609	2,258,518	2,254,610		6,092			5.155	5.310	JAJO	22,313	44,053	08/18/2020	04/22/2027
07131A-AA-2	BATLN 2020-15A A1 FLT 01/17/2033 LL		D	4	1.A FE	7,300,000	97.5600	7,121,880	7,300,000	7,319,361		10,037			5.429	5.467	JAJO	83,669	176,165	01/28/2020	01/17/2033
09626Q-BA-4	BLUEM 2014-2A A2R2 FLT 10/20/2030 LL		D	4	1.A FE	2,425,000	97.7900	2,444,750	2,500,000	2,453,667		13,306			5.643	6.171	JAJO	28,605	61,942	06/30/2020	10/20/2030
12529U-AF-7	CFMT 2021-AL1 B 1.39 09/22/2031 ABS			4	1.D FE	1,085,969	94.8769	1,030,932	1,086,600	1,086,288		269			1.390	1.424	MON	462	15,104	11/23/2021	09/22/2031
12530M-AB-1	SORT 2020-1 A2 1.99 07/15/2060 ABS			4	1.D FE	3,039,757	82.6092	2,512,291	3,041,178	3,041,075		(10)			1.990	2.009	MON	2,690	60,519	07/14/2020	07/15/2060
141312-AA-6	CRBN 2017-1A A1 FLT 01/20/2031 LL		D	4	1.A FE	1,530,000	98.3400	1,504,602	1,530,000	1,531,789		3,196			5.383	5.455	JAJO	16,699	33,876	11/06/2017	01/20/2031
14686J-AC-4	CRVNA 2022-P2 A3 4.13 04/12/2027 ABS			4	1.A FE	399,954	96.8535	387,414	400,000	400,112		158			4.130	4.183	MON	964	8,948	05/19/2022	04/12/2027
26245M-AC-5	DRSLF 2018-55A A1 FLT 04/15/2031 LL		D	4	1.A FE	1,330,000	98.1100	1,304,863	1,330,000	1,332,477		1,704			5.099	5.135	JAJO	14,317	27,267	05/09/2018	04/15/2031

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
26251B-AN-6	DRSLF 2013-28A A2LR FLT 08/15/2030 LL		D	4	1.C FE	989,000	96.1700	961,700	1,000,000	993,952		2,895			6.256	6.544	FMAN	8,168	29,381	09/30/2020	08/15/2030
33845X-AA-5	FCAT 2020-4 A 0.53 04/15/2025 ABS			4	1.A FE	9,831	99.8708	9,818	9,831	9,831					0.530	0.560	MON	2	52	10/27/2020	04/15/2025
345285-AA-8	FORDR 2021-2 A 1.53 05/15/2034 ABS			4	1.A FE	5,154,240	86.5255	4,461,255	5,156,000	5,155,594		34			1.530	1.542	MON	3,506	78,887	11/02/2021	05/15/2034
36319Q-BN-1	GALXY 2015-19A A1RR FLT 07/24/2030 LL		D	4	1.A FE	5,355,171	98.1100	5,253,959	5,355,171	5,370,118		12,169			5.275	5.290	JAJO	54,139	110,320	03/05/2021	07/24/2030
36321J-AG-9	GALXY 2018-28A B FLT 07/15/2031 LL		D	4	1.C FE	6,000,000	96.2400	6,015,000	6,250,000	6,087,327		36,641			5.679	6.368	JAJO	74,933	165,123	07/07/2020	07/15/2031
38136M-AU-2	GLM 2017-2A AR FLT 11/20/2030 LL		D	4	1.A FE	5,000,000	98.2700	4,913,500	5,000,000	5,010,124		8,513			5.153	5.177	JAJO	52,241	99,045	10/07/2021	11/20/2030
42806M-BA-6	HERTZ 2022-4A A 3.73 09/25/2026 ABS			4	1.A FE	1,999,947	95.4848	1,909,696	2,000,000	2,000,565		618			3.730	3.783	MON	1,243	55,414	03/25/2022	09/25/2026
643821-AA-9	USRE 2021-1 A1 1.91 10/20/2061 ABS			4	1.D FE	1,710,417	84.6046	1,473,812	1,742,000	1,717,765		6,003			1.910	2.316	MON	1,017	33,272	10/25/2021	10/20/2061
67576W-AQ-5	OCT20 2019-4A A2R FLT 05/12/2031 LL		D	4	1.A FE	3,000,000	97.9100	2,937,300	3,000,000	3,005,224		3,680			6.100	6.191	FMAN	24,399	82,828	12/16/2021	05/12/2031
706874-AB-0	PNFED 2022-A A2 3.83 12/16/2024 ABS			4	1.A FE	1,590,875	99.2198	1,587,517	1,600,000	1,593,606		2,731			3.830	4.636	MON	2,724	15,320	09/28/2022	12/16/2024
98876N-AA-2	ZAIS 2019-13A A1A FLT 07/15/2032 LL		D	4	1.A FE	3,176,875	97.3500	3,163,875	3,250,000	3,209,006		15,750			5.569	6.072	JAJO	38,210	82,219	09/23/2020	07/15/2032
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						66,891,982	XXX	64,347,358	67,359,298	67,139,171		136,965			XXX	XXX	XXX	542,481	1,439,303	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,947,560,783	XXX	1,802,559,024	1,941,376,243	1,941,643,649	(2,166,934)	(1,785,603)	114,795		XXX	XXX	XXX	15,058,747	58,495,548	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
00109X-AC-1	ADB Companies LLC 1st Lien TL due 2025				4.C	904,523	98.0000	886,433	904,523	886,433	(4,856)	(23)			10.053	7.484	MJSD	505	76,378	02/25/2021	12/18/2025
00109X-AD-9	ADB Companies LLC Delayed Draw TL due 2025				4.C	183,328	98.0000	179,661	183,328	179,661	(983)	(6)			10.053	7.484	MJSD	102	15,359	02/25/2021	12/18/2025
00221*-AB-9	ASC Communications, LLC FLT 07/15/2027 TL				4.C Z	1,037,405	98.3900	1,037,405	1,054,381	1,037,405	(396)	1,402			9.186	7.541	MON	538	39,740	07/15/2022	07/15/2027
00453@-AB-6	Accurus Aerospace Corporation FLT 03/31/2028 Term Loan				5.A	2,537,078	98.4000	2,534,503	2,575,714	2,534,503	(7,069)	4,668			10.773	8.840	MON	40,291	118,379	04/05/2022	03/31/2028
00453@-AC-4	Accurus Aerospace Corporation FLT 03/31/2028 REVOLVER				4.C Z	182,944	98.4000	180,017	182,944	180,017	(2,923)	(4)			9.922	10.286	JAJO	1,361	1,157	12/20/2022	03/31/2028
00801#-AA-5	Adviser Investments LLC FLT 05/19/2028 TL				4.C Z	511,760	98.0000	511,760	522,204	511,760	(441)	466			8.899	8.072	FMAN	4,131	9,772	08/31/2022	05/19/2028
04250#-AC-9	Armstrong Transport Group LLC FLT 06/18/2024 TL				4.C Z	1,377,980	97.7500	1,377,980	1,409,699	1,377,980	(3,531)	3,531			9.699	11.576	JAJO	29,928		10/14/2022	06/18/2024
103119-C0-9	Nefco FLT 08/05/2028 REVOLVER				4.C Z										11.750		MJSD	148		08/05/2022	08/05/2028
148450-ZZ-5	CASH FLOW MANAGEMENT FLT 12/28/2027 REVOLVER				4.C Z										7.048		MON	1,117		06/02/2022	12/28/2027
23808*-AA-4	DataOnline Intermed Holdings 1st Lien TL due 2025				3.C FE	2,910,000	98.0000	2,851,800	2,910,000	2,851,800	(17,209)	54			10.985	6.651	FMAN	28,414	239,158	11/13/2019	11/13/2025
34962B-AD-2	Fortis Payments, LLC FLT 05/31/2026 TL				4.C Z	1,382,063	97.5000	1,382,063	1,417,500	1,382,063	(1,208)	1,208			9.436	10.286	MJSD	743	21,871	10/31/2022	05/31/2026
40490@-AA-9	HTI Technology & Industries Inc FLT 07/27/2025 TL				4.C Z	645,807	98.7139	647,210	655,642	646,896		1,133			11.655	12.838	FMAN	33,628	(5)	07/27/2022	07/27/2025
40490@-AB-7	HTI Technology & Industries Inc FLT 07/27/2025 DDTL A				4.C Z	138,735	98.7139	139,036	140,848	138,995		265			13.750	14.367	MON	106	9,030	07/29/2022	07/27/2025
41804@-AA-8	TEAM CAR CARE 1st Lien TL due 2023				3.A FE	2,757,442	98.9000	2,727,110	2,757,442	2,727,110	(29,635)	3,335			12.071	9.256	MON	58,930	266,510	02/26/2018	02/26/2023
45054@-AA-6	ITI INTERMODAL FLT 12/20/2027 TERM LOAN				2.C PL	753,729	98.6852	758,998	769,111	756,076	50	2,438			8.821	6.199	MON	2,062	54,034	12/21/2021	12/20/2027
45054@-AC-2	ITI Intermodal FLT 12/20/2027 Revolver				2.C PL	6,677	98.6852	6,589	6,677	6,702		12			10.750	8.774	MJSD	4	551	07/05/2022	12/20/2027
500056-AA-4	Technosylva - TSYL TA FLT 12/19/2028 Tranche A TL				4.C Z	527,139	98.0000	527,139	537,897	527,139	(27)	27			9.198	9.991	FMAN	1,787		12/19/2022	12/19/2028
50050@-AB-8	RedSail Technologies LLC FLT 12/11/2027 ITL				4.C Z	523,169	98.3596	525,089	533,846	523,987		869			8.303	6.826	MJSD	246	21,688	06/17/2022	12/11/2027
53226@-AA-3	LIFESTYLE SOLUTIONS INC 1st Lien TL due 2026				2.C FE	1,990,940	93.3000	1,857,547	1,990,940	1,989,933		(551)			10.674	8.234	JAJO	95,090	176,055	04/01/2022	01/29/2026
57233#-AB-1	Marshall Excelsior Co FLT 02/18/2028 TERM LOAN				4.C Z	515,556	98.6194	507,037	514,135	507,037	(8,619)	85			9.203	4.478	MJSD	10,437	34,052	02/18/2022	02/18/2028
59921P-AB-2	MILEAGE PLUS HOLDINGS INC Term Loan due 2027			2	2.C FE	236,747	102.7250	248,162	241,579	238,850		924			8.777	7.087	MJSD	707	33,205	06/30/2020	06/30/2027
62901@-AA-6	NATIONAL AUTO CARE FLT 09/28/2024 UNITRANCHE TERM LOAN				4.C	532,183	99.5000	536,225	538,920	534,389		2,230			9.454	6.912	JAJO	41,018	(207)	12/20/2021	09/28/2024
62901@-AB-4	National Auto Care FLT 09/28/2024 DDTL				4.C	417,112	99.6000	415,444	417,112	415,444	(1,713)	44			9.804	7.808	MON	27,564	3,275	09/01/2022	09/28/2024
62907@-AA-0	NEFCO FLT 08/05/2028 TL				4.C Z	611,214	98.0000	611,214	623,688	611,214	(763)	793			11.304	9.871	FMAN	10,771	27,527	08/05/2022	08/05/2028
62907@-AB-8	Nefco FLT 08/05/2028 DDTL A				4.C Z	6,842	98.0000	6,705	6,842	6,705	(136)	(1)			9.871	10.319	FMAN	77	2,205	08/19/2022	08/05/2028
62907@-AD-4	Nefco FLT 08/05/2028 DDTL C				4.C Z	113,398	98.0000	111,130	113,398	111,130	(2,259)	(9)			9.871	10.319	FMAN	1,275	5,235	08/19/2022	08/05/2028

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
62914D-AB-2	NGS US FINCO LLC First Lien Term Loan due 2025			2	3.B PL	2,777,099	99.8611	2,773,242	2,777,099	2,773,242	49,359	(462)			8.321	5.370	MON	1,284	174,605	11/10/2020	10/01/2025
64118A-A*-3	NetNumber FLT 06/01/2028 TL				4.C Z	1,162,496	98.3333	1,166,450	1,186,221	1,164,038		1,655			8.203	7.343	MJSD	541	44,831	07/01/2022	06/01/2028
64118A-A@-1	NetNumber FLT 06/01/2028 REVOLVER				4.C Z	107,295	98.3333	105,507	107,295	105,507	(1,814)	25			9.158	7.438	JAJO	2,156	6,039	09/14/2022	06/01/2028
66707R-AC-1	NorthStar Group Services, Inc. Term Loan due 2026			2	4.B FE	2,848,848	98.1670	2,796,571	2,848,789	2,796,571	(51,575)	(217)			9.571	5.579	MON	1,515	215,118	12/16/2020	11/12/2026
67116#-AA-4	CASH FLOW MANAGEMENT FLT 12/28/2027 TERM LOAN				4.C Z	2,559,415	98.6722	2,576,971	2,611,648	2,566,026	44	7,050			9.420	7.352	MJSD	1,367	196,293	12/28/2021	12/28/2027
69345Y-AB-0	P.F. Chang's China Bistro Inc. Term Loan due 2026			2	5.A FE	1,903,386	85.7500	1,646,561	1,920,188	1,646,561	(254,207)	2,285			11.235	9.548	MON	19,176	138,293	03/08/2019	02/15/2026
70466@-AA-6	POLYMER SOLUTIONS Group LLC 1st Lien Term Loan due 2023				3.B FE	972,661	98.0000	953,208	972,661	953,208	(6,762)	(37)			11.080	7.705	MON	599	88,231	02/01/2018	01/01/2023
73103@-AA-9	VSC POLARA LLC FLT 12/03/2027 1L TERM LOAN				4.C Z	846,110	98.3667	849,276	863,377	848,711	167	2,589			8.453	6.300	MON	405	58,961	12/03/2021	12/03/2027
73103@-AC-5	VSC Polara LLC FLT 12/03/2027 Incremental TL				4.C Z	759,409	98.3667	762,250	774,907	760,881		1,582			8.453	6.483	MJSD	364	38,092	04/28/2022	12/03/2027
73103@-AD-3	VSC Polara LLC FLT 12/03/2027 TL B				4.C Z	836,429	98.3667	839,558	853,499	838,258		1,907			8.123	7.063	MJSD	193	34,856	06/13/2022	12/03/2027
75001*-AA-9	RTIC SUBSIDIARY HOLDINGS LLC 1st Lien TL due 2025				3.A PL	2,745,855	97.3000	2,671,717	2,745,855	2,671,717	(67,038)	(4,792)			11.518	8.203	MON	82,446	271,185	01/27/2022	09/09/2025
778956-SS-2	Hylan Datacom & Electrical LLC FLT 03/10/2027 TERM LOAN				5.B FE	277,640	100.0000	277,640	277,640	277,640	(68)	68			12.980	12.095	MJSD	17,259	16,579	09/30/2022	03/10/2027
78029#-AA-7	ROYAL HOLDCO CO (RMA) FLT 12/30/2026 Revolver				2.B PL	135,684	98.3000	133,377	135,684	135,696		8			8.875	9.346	JAJO	2,174	1,111	12/01/2022	12/30/2026
78029#-AB-5	RMA Companies FLT 01/25/2028 TERM LOAN				2.B PL	801,769	98.3000	788,139	801,769	801,685		(111)			8.174	4.662	MON	16,702	32,918	01/24/2022	01/25/2028
80586#-AA-8	TENCARVA MACHINERY COMPANY FLT 12/20/2027 SENIOR TERM LOAN				2.B PL	1,456,164	98.8512	1,465,074	1,482,101	1,459,660	82	3,651			8.924	7.032	MJSD	735	112,627	12/20/2021	12/20/2027
80586#-AB-6	SCALED AGILE INC FLT 12/15/2027 UNITRANCHE TERM LOAN				2.B PL	2,040,220	97.1000	2,021,483	2,081,857	2,044,890	150	4,806			9.153	7.038	MJSD	49,348	114,896	12/16/2021	12/15/2027
86822@-AA-1	EFI Productivity Software FLT 12/30/2027 TERM LOAN				4.C Z	2,698,092	98.6000	2,714,611	2,753,155	2,705,295	16	7,696			9.424	6.868	MJSD	14,156	167,048	12/30/2021	12/30/2027
88033#-AB-8	Tencarva FLT 12/20/2023 DDTL				4.C Z	240,566	98.8512	237,803	240,566	237,803	(2,877)	113			9.900	8.393	FMAN	3,109	7,432	08/15/2022	12/20/2023
88033#-AC-6	Tencarva FLT 12/20/2027 Revolver				4.C Z										8.155		FMAN	392		08/15/2022	12/20/2027
913625-YY-9	Marshall Excelsior Co FLT 02/18/2028 REVOLVER				4.C Z	61,300	98.6194	60,650	61,499	60,617	(782)	129			11.000	8.893	MON	1,857	2,042	12/14/2022	02/18/2028
93000#-AA-9	Worldwide Electric Corporation FLT 09/30/2028 TL				4.C Z	2,102,185	97.5000	2,102,185	2,156,087	2,102,185	(1,500)	1,631			9.356	10.290	MJSD	50,554	(124)	10/03/2022	09/30/2028
93000#-AB-7	Worldwide Electric Corporation FLT 09/30/2028 Revolver				4.C Z	165,373	97.5000	163,509	167,702	163,509	(1,931)	68			10.181	10.324	MON	1,281	1,534	12/29/2022	09/30/2028
97959@-AA-3	WOODLAND FOODS INC FLT 12/01/2027 TERM LOAN				4.C	1,013,534	89.7000	927,694	1,034,219	927,694	(88,507)	2,855			10.511	7.091	MJSD	9,360	76,005	12/01/2021	12/01/2027
97959@-AB-1	WOODLAND FOODS INC FLT 12/01/2027 REVOLVER				5.C Z	161,801	89.7000	145,416	162,114	145,416	(16,445)	60			11.750	9.543	MJSD	106	7,906	11/28/2022	12/01/2027
98876*-AA-3	ZIYAD FLT 02/09/2028 TERM LOAN				4.C Z	557,433	98.5963	560,825	568,810	558,762		1,408			7.627	6.556	MJSD	241	36,789	02/09/2022	02/09/2028
BC0096-41-6	Litmos - Solo Topco, LP FLT 12/01/2029 TL				4.C Z	2,658,511	97.5000	2,644,947	2,712,766	2,644,947	(13,764)	200			10.654	11.531	MJSD	24,889		12/01/2022	12/01/2029
BC0105-18-2	Aero Accessories FLT 11/01/2029 TL				4.C Z	1,483,618	97.5000	1,483,618	1,521,659	1,483,618	(489)	489			10.434	11.380	FMAN	26,836		11/01/2022	11/01/2029
BC0106-54-7	Applied Aerospace Structures Corp. FLT 11/22/2028 TL				4.C Z	1,830,484	97.0000	1,830,484	1,887,097	1,830,484	(1,996)	1,996			10.544	14.324	JAJO	195,661		12/01/2022	11/22/2028
BC0106-75-4	Randy's Worldwide (RWA Holding Company) FLT 10/31/2028 TL				4.C Z	1,444,528	97.0000	1,444,528	1,489,204	1,444,528	(728)	728			10.588	11.758	FMAN	26,718		11/01/2022	10/31/2028
BC0106-75-4	Randy's Worldwide (RWA Holding Company) FLT 10/31/2027 Revol				4.C Z	32,051	97.0000	32,051	33,042	31,869		86			10.588	11.866	FMAN	593		11/01/2022	10/31/2027
BC0107-85-9	Cash Flow Management (OSP Hamilton Purchaser, LLC) FLT 12/28				4.C Z	154,802	97.0000	154,802	159,590	154,802	(14)	14			10.533	11.807	MJSD	514		12/21/2022	12/28/2027
BC0108-64-0	Technosylva - TSYL TA FLT 12/19/2028 Tranche B TL				4.C Z	34,843	98.0000	34,843	35,554	34,843	(2)	2			9.198	9.991	FMAN	118		12/19/2022	12/19/2028
BC0108-87-3	RoadOne IntermodaLogistics FLT 12/30/2028 Revolver				4.C Z	64,767	96.6667	64,767	67,000	64,767					10.811	12.092	MJSD	40		12/30/2022	12/30/2028
BC0108-87-3	RoadOne IntermodaLogistics FLT 12/30/2028 TL				4.C Z	1,415,021	96.6667	1,415,021	1,463,814	1,415,021	(10)	9			10.811	12.098	MJSD	879		12/30/2022	12/30/2028
CB4569-87-0	Sparus Holdings, LLC FLT 03/19/2027 TL				4.C Z	1,494,674	97.7500	1,494,674	1,529,078	1,494,674	(861)	945			9.283	9.772	JAJO	6,703	11,206	11/15/2022	03/19/2027
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						60,647,834	XXX	59,905,709	61,491,916	60,028,354	(543,270)	61,326			XXX	XXX	XXX	951,251	3,009,442	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						60,647,834	XXX	59,905,709	61,491,916	60,028,354	(543,270)	61,326			XXX	XXX	XXX	951,251	3,009,442	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2419999999. Total - Issuer Obligations						3,444,910,877	XXX	3,230,620,497	3,401,497,619	3,398,994,191	(2,097,609)	(6,694,489)			XXX	XXX	XXX	28,659,936	85,054,019	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						743,268,331	XXX	660,343,452	730,092,258	740,390,292	(69,325)	(4,945,107)	114,795		XXX	XXX	XXX	1,757,816	18,825,831	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						255,950,131	XXX	231,330,249	250,720,196	252,976,824		(1,158,033)			XXX	XXX	XXX	731,983	8,391,304	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						66,891,982	XXX	64,347,358	67,359,298	67,139,171		136,965			XXX	XXX	XXX	542,481	1,439,303	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						60,647,834	XXX	59,905,709	61,491,916	60,028,354	(543,270)	61,326			XXX	XXX	XXX	951,251	3,009,442	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						4,571,669,155	XXX	4,246,547,265	4,511,161,287	4,519,528,832	(2,710,204)	(12,599,338)	114,795		XXX	XXX	XXX	32,643,467	116,719,899	XXX	XXX

1.

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

1A — 1A ...$ .....2,094,164,478 1B ..$ ..... 126,695,650 1C ..$ ..... 119,695,704 1D ..$ ..... 202,626,629 1E ..$ ..... 280,700,131 1F ..$ ..... 232,314,334 1G ..$ 390,436,699

1B — 2A ...$ ..... 278,450,040 2B ..$ .....438,379,103 2C ..$ 271,422,298

1C — 3A ...$ .....36,016,211 3B ..$ .....5,157,970 3C ..$ 2,851,800

1D — 4A ...$ ..... 4B ..$ .....2,796,571 4C ..$ 33,217,094

1E — 5A ...$ .....4,181,064 5B ..$ .....277,640 5C ..$ 145,416

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
99C110-52-0	JETTY NATIONAL, INC. SERIES B PREFERRED			1,614,013.000		3.123	5,040,564	3.123	5,040,564	5,040,564									6. *	11/04/2020
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							5,040,564	XXX	5,040,564	5,040,564									XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							5,040,564	XXX	5,040,564	5,040,564									XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							5,040,564	XXX	5,040,564	5,040,564									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 .....$ 5,040,564

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
001055-10-2	AFLAC INC EQUITY			3,323.000	239,057	71.940	239,057	124,791		5,317		45,027		45,027		03/17/2020	
00130H-10-5	AES CORP/THE EQUITY			3,723.000	107,036	28.750	107,036	63,766		2,353		16,567		16,567		04/30/2019	
00206R-10-2	AT&T INC EQUITY			39,936.000	734,423	18.390	734,423	414,340		54,013		(107,158)		(107,158)		06/15/2018	
002824-10-0	ABBOTT LABORATORIES EQUITY			9,861.000	1,083,034	109.830	1,083,034	424,698		18,328		(300,917)		(300,917)		12/16/2022	
00287Y-10-9	ABBVIE INC EQUITY			10,000.000	1,616,300	161.630	1,616,300	605,462		55,610		258,789		258,789		12/16/2022	
00507V-10-9	ACTIVISION BLIZZARD INC EQUITY			3,991.000	305,511	76.550	305,511	192,436		1,876		40,070		40,070		04/30/2019	
00724F-10-1	ADOBE INC EQUITY			2,634.000	886,341	336.500	886,341	480,110				(607,321)		(607,321)		11/03/2017	
00751Y-10-6	ADVANCE AUTO PARTS INC EQUITY			337.000	49,546	147.020	49,546	33,787	506	1,854		(31,284)		(31,284)		03/17/2020	
007903-10-7	ADVANCED MICRO DEVICES INC EQUITY			9,035.000	585,197	64.770	585,197	147,067		20		(715,120)		(715,120)		07/13/2018	
00846U-10-1	AGILENT TECHNOLOGIES INC EQUITY			1,675.000	250,630	149.630	250,630	126,978	377	1,407		(16,867)		(16,867)		03/17/2020	
009158-10-6	AIR PRODUCTS AND CHEMICALS INC EQUITY			1,238.000	381,626	308.260	381,626	254,592	2,006	7,874		4,952		4,952		03/17/2020	
00971T-10-1	AKAMAI TECHNOLOGIES INC EQUITY			895.000	75,449	84.300	75,449	71,660				(29,240)		(29,240)		04/30/2019	
011659-10-9	ALASKA AIR GROUP INC EQUITY			1,081.000	46,407	42.930	46,407	30,765				(9,913)		(9,913)		04/30/2019	
012653-10-1	ALBEMARLE CORP EQUITY			655.000	141,984	216.770	141,984	49,169	259	1,032		(11,030)		(11,030)		04/30/2019	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES I EQUITY			828.000	120,631	145.690	120,631	94,349	1,002	3,858		(63,988)		(63,988)		12/28/2018	
016255-10-1	ALIGN TECHNOLOGY INC EQUITY			408.000	86,031	210.860	86,031	80,148				(182,094)		(182,094)		03/03/2020	
018802-10-8	ALLIANT ENERGY CORP EQUITY			1,424.000	78,562	55.170	78,562	67,266		2,435		(8,886)		(8,886)		04/30/2019	
020002-10-1	ALLSTATE CORP/THE EQUITY			1,531.000	207,588	135.590	207,588	90,504	1,301	5,144		27,497		27,497		06/05/2014	
02079K-10-7	ALPHABET INC EQUITY			30,058.000	2,667,046	88.730	2,667,046	1,760,762				(1,681,685)		(1,681,685)		03/17/2020	
02079K-30-5	ALPHABET INC EQUITY			33,762.000	2,978,484	88.220	2,978,484	1,204,620				(1,899,823)		(1,899,823)		12/16/2022	
02209S-10-3	ALTRIA GROUP INC EQUITY			10,103.000	461,808	45.710	461,808	451,057	9,497	36,775		(16,872)		(16,872)		03/17/2020	
023135-10-6	AMAZON.COM INC EQUITY			50,167.000	4,213,025	83.980	4,213,025	4,044,651				(4,070,283)		(4,070,283)		12/16/2022	
023608-10-2	AMEREN CORP EQUITY			1,450.000	128,920	88.910	128,920	105,527		3,422		(131)		(131)		04/30/2019	
02376R-10-2	AMERICAN AIRLINES GROUP INC EQUITY			2,933.000	37,337	12.730	37,337	54,211				(15,340)		(15,340)		12/09/2020	
025537-10-1	AMERICAN ELECTRIC POWER CO INC EQUITY			2,869.000	272,211	94.880	272,211	245,464		9,095		17,071		17,071		04/30/2019	
025816-10-9	AMERICAN EXPRESS CO EQUITY			3,403.000	502,657	147.710	502,657	372,162		6,772		(53,938)		(53,938)		03/17/2020	
026874-78-4	AMERICAN INTERNATIONAL GROUP INC EQUITY			4,416.000	279,268	63.240	279,268	103,705		5,652		28,262		28,262		03/17/2020	
03027X-10-0	AMERICAN TOWER CORP EQUITY			2,591.000	548,903	211.850	548,903	439,038	4,042	14,743		(208,783)		(208,783)		01/29/2019	
030420-10-3	AMERICAN WATER WORKS CO INC EQUITY			1,017.000	155,021	152.430	155,021	110,037		2,611		(36,988)		(36,988)		04/30/2019	
03073E-10-5	AMERISOURCEBERGEN CORP EQUITY			916.000	151,790	165.710	151,790	85,312		1,561		27,360		27,360		12/16/2022	
03076C-10-6	AMERIPRISE FINANCIAL INC EQUITY			612.000	190,528	311.320	190,528	89,828		2,987		5,918		5,918		04/30/2019	
031100-10-0	AMETEK INC EQUITY			1,317.000	184,011	139.720	184,011	103,213		1,159		(9,667)		(9,667)		03/17/2020	
031162-10-0	AMGEN INC EQUITY			2,981.000	782,632	262.540	782,632	376,590		23,133		111,966		111,966		08/12/2014	
032095-10-1	AMPHENOL CORP EQUITY			3,371.000	256,668	76.140	256,668	151,023	708	2,697		(38,059)		(38,059)		03/17/2020	
032654-10-5	ANALOG DEVICES INC EQUITY			2,920.000	478,851	163.990	478,851	228,191		8,877		(34,427)		(34,427)		06/27/2017	
03662Q-10-5	ANSYS INC EQUITY			483.000	116,640	241.490	116,640	94,575				(76,956)		(76,956)		04/30/2019	
036752-10-3	ELEVANCE HEALTH INC EQUITY			1,346.000	690,848	513.260	690,848	144,377		6,892		66,923		66,923		06/05/2014	
03743Q-10-8	APA CORP EQUITY			1,897.000	88,533	46.670	88,533	7,873		1,124		37,523		37,523		03/02/2021	
037833-10-0	APPLE INC EQUITY			84,551.000	10,984,020	129.910	10,984,020	1,954,801		76,941		(4,031,392)		(4,031,392)		06/05/2014	
038222-10-5	APPLIED MATERIALS INC EQUITY			4,925.000	479,597	97.380	479,597	217,082		5,024		(295,155)		(295,155)		04/30/2019	
039483-10-2	ARCHER-DANIELS-MIDLAND CO EQUITY			3,144.000	291,920	92.850	291,920	124,787		5,030		79,417		79,417		03/17/2020	
040413-10-6	ARISTA NETWORKS INC EQUITY			1,405.000	170,511	121.360	170,511	101,549				(28,492)		(28,492)		12/16/2022	
04621X-10-8	ASSURANT INC EQUITY			284.000	35,517	125.060	35,517	17,280		778		(8,747)		(8,747)		02/19/2015	
049560-10-5	ATMOS ENERGY CORP EQUITY			788.000	88,343	112.110	88,343	80,650		2,191		5,784		5,784		04/30/2019	
052769-10-6	AUTODESK INC EQUITY			1,211.000	226,239	186.820	226,239	208,765				(114,306)		(114,306)		03/17/2020	
053015-10-3	AUTOMATIC DATA PROCESSING INC EQUITY			2,325.000	554,978	238.700	554,978	360,216	2,906	9,672		(18,321)		(18,321)		03/17/2020	

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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
053332-10-2	AUTOZONE INC EQUITY			112.000	276,060	2,464.820	276,060	116,781				41,197		41,197		03/03/2020	
053484-10-1	AVALONBAY COMMUNITIES INC EQUITY			780.000	125,978	161.510	125,978	152,109	1,240	4,961		(71,011)		(71,011)		03/17/2020	
053611-10-9	AVERY DENNISON CORP EQUITY			464.000	83,975	180.980	83,975	51,345		1,360		(16,514)		(16,514)		04/30/2019	
05722G-10-0	BAKER HUGHES CO EQUITY			5,661.000	167,113	29.520	167,113	70,082		3,798		28,987		28,987		12/16/2022	
058498-10-6	BALL CORP EQUITY			1,793.000	91,676	51.130	91,676	107,486		1,434		(80,864)		(80,864)		04/30/2019	
060505-10-4	BANK OF AMERICA CORP EQUITY			39,545.000	1,309,335	33.110	1,309,335	1,107,557		34,009		(449,627)		(449,627)		03/17/2020	
064058-10-0	BANK OF NEW YORK MELLON CORP/THE EQUITY			4,134.000	188,138	45.510	188,138	170,757		5,870		(51,923)		(51,923)		03/17/2020	
070830-10-4	BATH & BODY WORKS INC EQUITY			1,291.000	54,403	42.140	54,403	20,312		791		(26,793)		(26,793)		12/16/2022	
071813-10-9	BAXTER INTERNATIONAL INC EQUITY			2,800.000	142,716	50.970	142,716	137,865	812	3,192		(97,608)		(97,608)		02/13/2017	
075887-10-9	BECTON DICKINSON AND CO EQUITY			1,586.000	403,320	254.300	403,320	371,457		5,583		14,200		14,200		05/22/2020	
084423-10-2	W R BERKLEY CORP EQUITY			1,185.000	85,984	72.560	85,984	42,883		1,051		20,935		20,935		03/17/2020	
084670-70-2	BERKSHIRE HATHAWAY INC EQUITY			10,184.000	3,146,550	308.970	3,146,550	1,666,196				101,945		101,945		12/16/2022	
086516-10-1	BEST BUY CO INC EQUITY			1,138.000	91,256	80.190	91,256	35,039	1,001	3,801		(24,365)		(24,365)		11/23/2015	
090572-20-7	BIO-RAD LABORATORIES INC EQUITY			115.000	48,356	420.490	48,356	51,975				(38,510)		(38,510)		06/19/2020	
09062X-10-3	BIOGEN INC EQUITY			816.000	225,869	276.800	225,869	187,066				30,070		30,070		04/30/2019	
09073M-10-4	BIO-TECHNE CORP EQUITY			884.000	73,222	82.830	73,222	109,399		283		(41,130)		(41,130)		08/27/2021	
09247X-10-1	BLACKROCK INC EQUITY			845.000	598,606	708.410	598,606	314,654		15,733		(159,579)		(159,579)		09/16/2022	
097023-10-5	BOEING CO/THE EQUITY			3,168.000	603,694	190.560	603,694	407,524				234,060	266,809	(32,749)		12/16/2022	
09857L-10-8	BOOKING HOLDINGS INC EQUITY			227.000	457,469	2,015.280	457,469	387,134				(87,157)		(87,157)		03/17/2020	
099724-10-6	BORGWARNER INC EQUITY			1,071.000	43,108	40.250	43,108	26,132		728		(5,152)		(5,152)		04/30/2019	
101121-10-1	BOSTON PROPERTIES INC EQUITY			797.000	53,861	67.580	53,861	61,723	781	2,989		5,728	44,959	(39,231)		03/18/2022	
101137-10-7	BOSTON SCIENTIFIC CORP EQUITY			7,932.000	367,014	46.270	367,014	279,151				30,142		30,142		03/17/2020	
110122-10-8	BRISTOL-MYERS SQUIBB CO EQUITY			11,878.000	854,385	71.930	854,385	509,968		25,656		113,791		113,791		11/21/2019	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS IN EQUITY			663.000	88,928	134.130	88,928	73,259	481	1,754		(32,281)		(32,281)		03/03/2020	
11135F-10-1	BROADCOM INC EQUITY			2,278.000	1,273,675	559.120	1,273,675	467,450		38,498		(242,197)		(242,197)		03/17/2020	
115236-10-1	BROWN & BROWN INC EQUITY			1,316.000	74,973	56.970	74,973	75,025		556		(17,516)		(17,516)		09/17/2021	
115637-20-9	BROWN-FORMAN CORP EQUITY			1,019.000	66,908	65.660	66,908	53,375	209	576		(7,337)		(7,337)		03/13/2020	
12503M-10-8	CBOE GLOBAL MARKETS INC EQUITY			605.000	75,909	125.470	75,909	61,479		1,186		(2,862)		(2,862)		04/30/2019	
12504L-10-9	CBRE GROUP INC EQUITY			1,820.000	140,067	76.960	140,067	62,792				(57,457)		(57,457)		02/13/2017	
12514G-10-8	CDW CORP/DE EQUITY			754.000	134,597	178.510	134,597	90,362		1,576		(19,808)		(19,808)		03/03/2020	
125269-10-0	CF INDUSTRIES HOLDINGS INC EQUITY			1,170.000	99,672	85.190	99,672	31,824		1,755		16,871		16,871		04/30/2019	
12541W-20-9	CH ROBINSON WORLDWIDE INC EQUITY			711.000	65,085	91.540	65,085	57,596	434	1,564		(11,412)		(11,412)		04/30/2019	
125523-10-0	CIGNA CORP EQUITY			1,771.000	586,856	331.370	586,856	159,911		7,934		180,164		180,164		12/24/2018	
12572Q-10-5	CME GROUP INC EQUITY			2,004.000	336,933	168.130	336,933	353,147	9,018	14,529		(120,901)		(120,901)		03/17/2020	
125896-10-0	CMS ENERGY CORP EQUITY			1,631.000	103,291	63.330	103,291	90,614		3,001		(2,789)		(2,789)		04/30/2019	
126408-10-3	CSX CORP EQUITY			12,122.000	375,418	30.970	375,418	278,876		4,849		(80,248)		(80,248)		03/17/2020	
126650-10-0	CVS HEALTH CORP EQUITY			7,313.000	681,498	93.190	681,498	453,561		15,910		(72,764)		(72,764)		03/17/2020	
127097-10-3	COTERRA ENERGY INC EQUITY			4,504.000	110,663	24.570	110,663	102,590		11,215		25,132		25,132		10/04/2021	
127387-10-8	CADENCE DESIGN SYSTEMS INC EQUITY			1,538.000	246,987	160.590	246,987	105,708				(39,588)		(39,588)		03/03/2020	
12769G-10-0	CAESARS ENTERTAINMENT INC EQUITY			1,014.000	42,162	41.580	42,162	38,816				(882)	51,755	(52,637)		03/19/2021	
133131-10-2	CAMDEN PROPERTY TRUST EQUITY			604.000	67,576	111.880	67,576	103,651	568	1,136		(36,075)		(36,075)		04/01/2022	
134429-10-9	CAMPBELL SOUP CO EQUITY			990.000	56,183	56.750	56,183	38,311		1,465		13,167		13,167		04/30/2019	
14040H-10-5	CAPITAL ONE FINANCIAL CORP EQUITY			2,197.000	204,233	92.960	204,233	113,160		5,273		(114,464)		(114,464)		03/17/2020	
14149Y-10-8	CARDINAL HEALTH INC EQUITY			1,521.000	116,904	76.860	116,904	74,099	754	3,001		38,588		38,588		04/30/2019	
143130-10-2	CARMAX INC EQUITY			898.000	54,670	60.880	54,670	56,123				(62,276)		(62,276)		12/28/2018	
143658-30-0	CARNIVAL CORP EQUITY			5,282.000	42,520	8.050	42,520	49,363				(7,944)	39,355	(47,299)		09/16/2022	

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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
14448C-10-4	CARRIER GLOBAL CORP EQUITY			4,838.000	199,568	41.250	199,568	92,451	895	2,903		(62,846)		(62,846)		04/03/2020	
148806-10-2	CATALENT INC EQUITY			1,002.000	45,100	45.010	45,100	85,040				(83,176)		(83,176)		09/18/2020	
149123-10-1	CATERPILLAR INC EQUITY			2,979.000	713,649	239.560	713,649	375,625		13,763		97,741		97,741		03/17/2020	
150870-10-3	CELANESE CORP EQUITY			611.000	62,463	102.230	62,463	60,280		1,674		(40,228)		(40,228)		03/03/2020	
15135B-10-1	CENTENE CORP EQUITY			3,263.000	267,566	82.000	267,566	134,848				(1,305)		(1,305)		01/24/2020	
15189T-10-7	CENTERPOINT ENERGY INC EQUITY			3,535.000	106,015	29.990	106,015	68,894		2,475		7,388		7,388		03/03/2020	
15677J-10-8	CERIDIAN HCM HOLDING INC EQUITY			1,175.000	75,376	64.150	75,376	55,319				25,568	72,944	(47,376)		09/17/2021	
159864-10-7	CHARLES RIVER LABORATORIES INTERN EQUITY			270.000	58,768	217.660	58,768	86,675				(42,968)		(42,968)		05/13/2021	
16119P-10-8	CHARTER COMMUNICATIONS INC EQUITY			646.000	219,026	339.050	219,026	239,794				(202,146)		(202,146)		04/30/2019	
166764-10-0	CHEVRON CORP EQUITY			10,095.000	1,812,254	179.520	1,812,254	905,098		57,340		627,707		627,707		12/31/2020	
169656-10-5	CHIPOTLE MEXICAN GRILL INC EQUITY			156.000	216,300	1,386.540	216,300	103,372				(56,328)		(56,328)		03/13/2020	
171340-10-2	CHURCH & DWIGHT CO INC EQUITY			1,363.000	109,858	80.600	109,858	78,560		1,431		(29,836)		(29,836)		08/20/2018	
172062-10-1	CINCINNATI FINANCIAL CORP EQUITY			838.000	85,778	102.360	85,778	80,605	578	2,263		(9,696)		(9,696)		04/30/2019	
17275R-10-2	CISCO SYSTEMS INC EQUITY			23,160.000	1,103,342	47.640	1,103,342	1,101,759		34,972		(364,075)		(364,075)		03/17/2020	
172908-10-5	CINTAS CORP EQUITY			491.000	221,613	451.350	221,613	106,619		2,062		4,213		4,213		04/30/2019	
172967-42-4	CITIGROUP INC EQUITY			10,829.000	489,687	45.220	489,687	541,183		22,091		(164,059)		(164,059)		12/31/2020	
174610-10-5	CITIZENS FINANCIAL GROUP INC EQUITY			2,756.000	108,476	39.360	108,476	51,813		4,359		(21,717)		(21,717)		03/03/2020	
189054-10-9	CLOROX CO/THE EQUITY			688.000	96,533	140.310	96,533	109,899		3,220		(23,433)		(23,433)		04/30/2019	
191216-10-0	COCA-COLA CO/THE EQUITY			22,007.000	1,399,865	63.610	1,399,865	1,074,510		38,296		95,953		95,953		12/16/2022	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS CO EQUITY			2,901.000	165,937	57.200	165,937	154,753		3,133		(91,382)		(91,382)		03/17/2020	
194162-10-3	COLGATE-PALMOLIVE CO EQUITY			4,677.000	368,501	78.790	368,501	337,162		8,699		(30,588)		(30,588)		03/17/2020	
20030N-10-1	COMCAST CORP EQUITY			24,919.000	870,919	34.950	870,919	807,775		26,414		(383,503)		(383,503)		05/01/2018	
200340-10-7	COMERICA INC EQUITY			658.000	43,987	66.850	43,987	19,306	447	1,790		(13,232)		(13,232)		03/03/2020	
205887-10-2	CONAGRA BRANDS INC EQUITY			2,684.000	103,871	38.700	103,871	69,398		3,449		12,239		12,239		03/17/2020	
20825C-10-4	CONOCOPHILLIPS EQUITY			7,215.000	851,370	118.000	851,370	244,249	5,051	32,395		330,591		330,591		03/17/2020	
209115-10-4	CONSOLIDATED EDISON INC EQUITY			1,984.000	189,095	95.310	189,095	170,040		6,269		19,840		19,840		03/03/2020	
21036P-10-8	CONSTELLATION BRANDS INC EQUITY			910.000	210,883	231.740	210,883	156,036		2,876		(17,499)		(17,499)		03/17/2020	
21037T-10-9	CONSTELLATION ENERGY CORP EQUITY			1,821.000	156,934	86.180	156,934	62,286		1,035		94,648		94,648		02/02/2022	
216648-40-2	COOPER COS INC/THE EQUITY			273.000	90,218	330.470	90,218	77,106		16		(24,193)		(24,193)		03/30/2020	
217204-10-6	COPART INC EQUITY			2,426.000	147,719	60.890	147,719	81,668				(36,038)		(36,038)		04/30/2019	
219350-10-5	CORNING INC EQUITY			4,246.000	135,575	31.930	135,575	117,508		4,586		(22,504)		(22,504)		03/13/2020	
22052L-10-4	CORTEVA INC EQUITY			4,036.000	237,236	58.780	237,236	52,775		2,341		46,414		46,414		06/05/2019	
22160K-10-5	COSTCO WHOLESALE CORP EQUITY			2,503.000	1,142,620	456.500	1,142,620	621,274		8,627		(275,065)		(275,065)		12/16/2022	
22160N-10-9	COSTAR GROUP INC EQUITY			2,220.000	171,517	77.260	171,517	156,399				15,118		15,118		09/16/2022	
22822V-10-1	CROWN CASTLE INC EQUITY			2,414.000	327,532	135.680	327,532	303,651		14,424		(176,125)		(176,125)		04/30/2019	
231021-10-6	CUMMINS INC EQUITY			791.000	191,651	242.290	191,651	120,195		4,778		19,174		19,174		03/03/2020	
23331A-10-9	DR HORTON INC EQUITY			1,846.000	164,534	89.130	164,534	69,325		1,708		(35,702)		(35,702)		11/29/2018	
233331-10-7	DTE ENERGY CO EQUITY			1,088.000	127,884	117.540	127,884	73,720	1,036	3,852		(2,198)		(2,198)		03/03/2015	
23355L-10-6	DXC TECHNOLOGY CO EQUITY			1,358.000	35,973	26.490	35,973	17,708				(7,741)		(7,741)		04/30/2019	
235851-10-2	DANAHER CORP EQUITY			3,671.000	974,651	265.500	974,651	495,384	918	3,477		(229,701)		(229,701)		09/16/2022	
237194-10-5	DARDEN RESTAURANTS INC EQUITY			693.000	95,863	138.330	95,863	56,291		3,202		(8,524)		(8,524)		09/12/2017	
23918K-10-8	DAVITA INC EQUITY			269.000	20,084	74.660	20,084	14,862				(10,515)		(10,515)		04/30/2019	
244199-10-5	DEERE & CO EQUITY			1,560.000	669,115	428.920	669,115	241,467	1,872	6,802		134,113		134,113		03/17/2020	
247361-70-2	DELTA AIR LINES INC EQUITY			3,558.000	116,916	32.860	116,916	108,859				(22,131)		(22,131)		09/18/2020	
24906P-10-9	DENTSPLY SIRONA INC EQUITY			1,878.000	59,758	31.820	59,758	86,355	235	911		(44,997)		(44,997)		11/16/2020	
25179M-10-3	DEVON ENERGY CORP EQUITY			3,672.000	225,865	61.510	225,865	70,041		18,048		58,569		58,569		09/16/2022	

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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
252131-10-7	DEXCOM INC EQUITY			2,184.000	247,316	113.240	247,316	230,067		(9)		53,427		53,427		05/11/2020	
25278X-10-9	DIAMONDBACK ENERGY INC EQUITY			932.000	127,451	136.750	127,451	24,409		8,351		26,972		26,972		03/03/2020	
253868-10-3	DIGITAL REALTY TRUST INC EQUITY			1,585.000	158,896	100.250	158,896	186,582	1,934	7,640		(121,459)		(121,459)		04/30/2019	
254687-10-6	WALT DISNEY CO/THE EQUITY			10,308.000	895,456	86.870	895,456	1,015,020				(690,392)		(690,392)		12/16/2022	
254709-10-8	DISCOVER FINANCIAL SERVICES EQUITY			1,575.000	154,051	97.810	154,051	57,359		3,623		(27,925)		(27,925)		03/17/2020	
25470M-10-9	DISH NETWORK CORP EQUITY			2,430.000	34,093	14.030	34,093	48,551				(44,736)		(44,736)		04/30/2019	
256677-10-5	DOLLAR GENERAL CORP EQUITY			1,277.000	314,474	246.260	314,474	73,268	702	2,643		13,345		13,345		07/08/2014	
256746-10-8	DOLLAR TREE INC EQUITY			1,259.000	178,023	141.400	178,023	103,379				1,121		1,121		03/17/2020	
25746U-10-9	DOMINION ENERGY INC EQUITY			4,666.000	286,212	61.340	286,212	363,435		12,190		(80,606)		(80,606)		09/16/2022	
25754A-20-1	DOMINO'S PIZZA INC EQUITY			201.000	69,582	346.180	69,582	75,877		884		(43,846)		(43,846)		05/11/2020	
260003-10-8	DOVER CORP EQUITY			815.000	110,351	135.400	110,351	79,909		1,638		(37,653)		(37,653)		04/30/2019	
260557-10-3	DOW INC EQUITY			4,073.000	205,198	50.380	205,198	153,881		11,404		(25,782)		(25,782)		03/17/2020	
264411-50-5	DUKE REALTY CORP EQUITY															04/30/2019	
26441C-20-4	DUKE ENERGY CORP EQUITY			4,299.000	442,754	102.990	442,754	381,889		17,110		(8,211)		(8,211)		03/17/2020	
26614N-10-2	DUPONT DE NEMOURS INC EQUITY			2,838.000	194,744	68.620	194,744	139,724		3,746		(34,482)		(34,482)		02/02/2021	
26875P-10-1	EOG RESOURCES INC EQUITY			3,266.000	423,045	129.530	423,045	129,566		28,741		132,861		132,861		06/19/2020	
26884L-10-9	EQT CORP EQUITY			2,071.000	70,041	33.820	70,041	84,409		311		(14,368)		(14,368)		09/30/2022	
277432-10-0	EASTMAN CHEMICAL CO EQUITY			719.000	58,555	81.440	58,555	49,633	568	2,186		(28,357)		(28,357)		10/21/2015	
278642-10-3	EBAY INC EQUITY			3,112.000	129,055	41.470	129,055	93,937		2,739		(77,893)		(77,893)		03/30/2020	
278865-10-0	ECOLAB INC EQUITY			1,388.000	202,037	145.560	202,037	251,125	736	2,832		(123,449)		(123,449)		03/17/2020	
281020-10-7	EDISON INTERNATIONAL EQUITY			2,134.000	135,765	63.620	135,765	127,251	1,574	5,975		(9,902)		(9,902)		08/16/2021	
28176E-10-8	EDWARDS LIFESCIENCES CORP EQUITY			3,461.000	258,121	74.580	258,121	203,135				(190,009)		(190,009)		04/30/2019	
285512-10-9	ELECTRONIC ARTS INC EQUITY			1,564.000	191,058	122.160	191,058	148,044		1,157		(15,218)		(15,218)		04/30/2019	
291011-10-4	EMERSON ELECTRIC CO EQUITY			3,325.000	319,366	96.050	319,366	173,617		6,866		10,241		10,241		03/17/2020	
29355A-10-7	ENPHASE ENERGY INC EQUITY			754.000	199,772	264.950	199,772	153,354				61,836		61,836		01/06/2021	
29364G-10-3	ENTERGY CORP EQUITY			1,137.000	127,913	112.500	127,913	110,184		4,662		(136)		(136)		04/30/2019	
29414B-10-4	EPAM SYSTEMS INC EQUITY			319.000	104,546	327.730	104,546	94,335				15,295	124,183	(108,888)		12/13/2021	
294429-10-5	EQUIFAX INC EQUITY			685.000	133,130	194.350	133,130	86,281		1,069		(67,500)		(67,500)		04/30/2019	
29444U-70-0	EQUINIX INC EQUITY			524.000	343,194	654.950	343,194	241,890		6,287		(97,005)		(97,005)		12/16/2022	
29476L-10-7	EQUITY RESIDENTIAL EQUITY			1,905.000	112,395	59.000	112,395	139,977	1,191	4,720		(60,027)		(60,027)		03/17/2020	
297178-10-5	ESSEX PROPERTY TRUST INC EQUITY			368.000	77,979	211.900	77,979	103,963	810	3,198		(51,623)		(51,623)		04/30/2019	
29786A-10-6	ETSY INC EQUITY			711.000	85,171	119.790	85,171	80,911				(61,203)		(61,203)		12/16/2022	
30034W-10-6	EVERGY INC EQUITY			1,298.000	81,618	62.880	81,618	74,878		3,024		(7,412)		(7,412)		03/17/2020	
30040W-10-8	EVERSOURCE ENERGY EQUITY			1,926.000	161,495	83.850	161,495	138,032		4,911		(13,771)		(13,771)		04/30/2019	
30161N-10-1	EXELON CORP EQUITY			5,484.000	237,018	43.220	237,018	104,825		7,403		(19,761)		(19,761)		11/23/2015	
30212P-30-3	EXPEDIA GROUP INC EQUITY			844.000	73,909	87.570	73,909	47,492				(78,619)		(78,619)		03/03/2020	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASHI EQUITY			934.000	97,033	103.890	97,033	62,031		1,252		(28,394)		(28,394)		01/19/2018	
30225T-10-2	EXTRA SPACE STORAGE INC EQUITY			755.000	111,083	147.130	111,083	76,289		4,530		(60,143)		(60,143)		03/13/2020	
30231G-10-2	EXXON MOBIL CORP EQUITY			23,271.000	2,567,024	110.310	2,567,024	972,334		82,612		1,143,304		1,143,304		12/17/2021	
302491-30-3	FMC CORP EQUITY			707.000	88,234	124.800	88,234	55,901	410	1,499		10,534		10,534		04/30/2019	
30303M-10-2	META PLATFORMS INC EQUITY			12,785.000	1,538,547	120.340	1,538,547	1,582,537				(2,761,304)		(2,761,304)		11/28/2016	
303075-10-5	FACTSET RESEARCH SYSTEMS INC EQUITY			215.000	86,280	401.300	86,280	101,721		750		(18,251)		(18,251)		12/17/2021	
311900-10-4	FASTENAL CO EQUITY			3,254.000	153,914	47.300	153,914	114,101		4,035		(54,537)		(54,537)		03/03/2020	
313745-10-1	FEDERAL REALTY INVESTMENT TRUST EQUITY			413.000	41,725	101.030	41,725	35,417	446	1,060		(8,971)		(8,971)		12/16/2022	
31428X-10-6	FEDEX CORP EQUITY			1,328.000	229,996	173.190	229,996	156,828	1,527	4,050		(113,464)		(113,464)		03/17/2020	
315616-10-2	F5 INC EQUITY			291.000	41,738	143.430	41,738	33,840				(29,470)		(29,470)		10/17/2017	

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		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
31620M-10-6	FIDELITY NATIONAL INFORMATION SER EQUITY			3,399.000	230,588	67.840	230,588	392,505		6,390		(140,549)		(140,549)		03/17/2020	
316773-10-0	FIFTH THIRD BANCORP EQUITY			3,849.000	126,247	32.800	126,247	54,876	1,270	4,734		(41,338)		(41,338)		03/17/2020	
33616C-10-0	FIRST REPUBLIC BANK/CA EQUITY			1,006.000	122,621	121.890	122,621	100,498		1,036		(85,067)		(85,067)		03/17/2020	
336433-10-7	FIRST SOLAR INC EQUITY			561.000	83,993	149.720	83,993	87,000				(3,007)		(3,007)		12/16/2022	
337738-10-8	FISERV INC EQUITY			3,585.000	362,300	101.060	362,300	318,444				(9,595)		(9,595)		09/16/2022	
337932-10-7	FIRSTENERGY CORP EQUITY			3,194.000	133,988	41.950	133,988	131,639		4,983		1,150		1,150		03/17/2020	
339041-10-5	FLEETCOR TECHNOLOGIES INC EQUITY			432.000	79,332	183.640	79,332	112,734				(17,392)		(17,392)		04/30/2019	
345370-86-0	FORD MOTOR CO EQUITY			22,067.000	256,639	11.630	256,639	121,702		11,034		(201,472)		(201,472)		03/17/2020	
34959E-10-9	FORTINET INC EQUITY			3,715.000	181,589	48.880	181,589	64,227		(16)		(61,507)		(61,507)		06/21/2019	
34959J-10-8	FORTIVE CORP EQUITY			2,005.000	128,801	64.240	128,801	121,615		561		(24,140)		(24,140)		09/17/2021	
35137L-10-5	FOX CORP EQUITY			1,347.000	40,881	30.350	40,881	42,133		660		(8,823)		(8,823)		03/03/2020	
35137L-20-4	FOX CORP EQUITY			1,340.000	38,110	28.440	38,110	30,646		657		(7,812)		(7,812)		04/30/2019	
354613-10-1	FRANKLIN RESOURCES INC EQUITY			1,604.000	42,314	26.380	42,314	32,490	481	1,128		(6,487)		(6,487)		12/16/2022	
35671D-85-7	FREEPORT-MCMORAN INC EQUITY			8,050.000	305,820	37.990	305,820	68,429		4,830		(30,027)		(30,027)		03/03/2020	
363576-10-9	ARTHUR J GALLAGHER & CO EQUITY			1,175.000	221,629	188.620	221,629	92,011		2,397		22,266		22,266		04/05/2019	
366651-10-7	GARTNER INC EQUITY			451.000	151,658	336.270	151,658	62,020				879		879		03/03/2020	
368736-10-4	GENERAC HOLDINGS INC EQUITY			358.000	36,033	100.650	36,033	36,033				(16,572)	73,383	(89,955)		03/19/2021	
369550-10-8	GENERAL DYNAMICS CORP EQUITY			1,282.000	318,077	248.110	318,077	156,671		6,372		50,793		50,793		10/07/2014	
369604-30-1	GENERAL ELECTRIC CO EQUITY			6,127.000	513,381	83.790	513,381	466,109	490	1,961		(65,375)		(65,375)		03/17/2020	
370334-10-4	GENERAL MILLS INC EQUITY			3,368.000	282,373	83.840	282,373	173,227		7,073		55,471		55,471		03/03/2020	
37045V-10-0	GENERAL MOTORS CO EQUITY			8,148.000	274,017	33.630	274,017	217,283		1,467		(203,619)		(203,619)		03/17/2020	
372460-10-5	GENUINE PARTS CO EQUITY			797.000	138,272	173.490	138,272	74,738	713	2,790		26,500		26,500		03/03/2020	
375558-10-3	GILEAD SCIENCES INC EQUITY			6,991.000	600,038	85.830	600,038	454,747		20,414		92,421		92,421		04/30/2019	
37940X-10-2	GLOBAL PAYMENTS INC EQUITY			1,567.000	155,634	99.320	155,634	59,566		1,567		(56,208)		(56,208)		09/18/2019	
37959E-10-2	GLOBE LIFE INC EQUITY			519.000	62,565	120.550	62,565	44,007		426		13,930		13,930		10/16/2018	
38141G-10-4	GOLDMAN SACHS GROUP INC/THE EQUITY			1,914.000	657,210	343.370	657,210	272,342		17,226		(74,837)		(74,837)		07/08/2016	
384802-10-4	WW GRAINGER INC EQUITY			245.000	136,281	556.250	136,281	69,092		1,661		9,312		9,312		04/30/2019	
40412C-10-1	HCA HEALTHCARE INC EQUITY			1,273.000	305,533	240.010	305,533	114,095		2,852		(21,514)		(21,514)		03/17/2020	
40434L-10-5	HP INC EQUITY			5,102.000	137,091	26.870	137,091	87,698	1,339	5,102		(55,000)		(55,000)		03/17/2020	
406216-10-1	HALLIBURTON CO EQUITY			5,019.000	197,447	39.340	197,447	34,330		2,409		82,713		82,713		03/03/2020	
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP EQUITY			1,842.000	139,679	75.830	139,679	74,652	783	2,837		12,489		12,489		03/17/2020	
418056-10-7	HASBRO INC EQUITY			693.000	42,259	60.980	42,259	56,903		1,927		(28,233)		(28,233)		03/03/2020	
42250P-10-3	HEALTHPEAK PROPERTIES INC EQUITY			3,012.000	75,451	25.050	75,451	79,668		3,614		(33,222)		(33,222)		03/17/2020	
426281-10-1	JACK HENRY & ASSOCIATES INC EQUITY			411.000	72,135	175.510	72,135	61,267		806		3,551		3,551		04/30/2019	
427866-10-8	HERSHEY CO/THE EQUITY			821.000	190,111	231.560	190,111	102,508		3,181		31,239		31,239		04/30/2019	
42809H-10-7	HESS CORP EQUITY			1,541.000	218,545	141.820	218,545	63,966		2,312		104,495		104,495		03/03/2020	
42824C-10-9	HEWLETT PACKARD ENTERPRISE CO EQUITY			7,321.000	116,697	15.940	116,697	105,973	879	3,514		1,318		1,318		03/03/2020	
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC EQUITY			1,553.000	196,237	126.360	196,237	135,107		699		(45,953)		(45,953)		04/30/2019	
436440-10-1	HOLOGIC INC EQUITY			1,387.000	103,761	74.810	103,761	47,610				(2,427)		(2,427)		03/17/2020	
437076-10-2	HOME DEPOT INC/THE EQUITY			5,768.000	1,821,880	315.860	1,821,880	1,135,877		43,837		(571,724)		(571,724)		03/17/2020	
438516-10-6	HONEYWELL INTERNATIONAL INC EQUITY			3,797.000	812,824	214.070	812,824	613,129		15,074		21,149		21,149		03/17/2020	
440452-10-0	HORMEL FOODS CORP EQUITY			1,598.000	72,773	45.540	72,773	53,801		1,662		(5,225)		(5,225)		03/28/2018	
44107P-10-4	HOST HOTELS & RESORTS INC EQUITY			3,930.000	63,037	16.040	63,037	53,612	1,258	825		(5,266)		(5,266)		03/03/2020	
443201-10-8	HOWMET AEROSPACE INC EQUITY			2,104.000	82,940	39.420	82,940	37,221		210		15,990		15,990		04/01/2020	
444859-10-2	HUMANA INC EQUITY			706.000	361,606	512.190	361,606	188,896	556	2,162		34,220		34,220		03/28/2018	
445658-10-7	JB HUNT TRANSPORT SERVICES INC EQUITY			467.000	81,407	174.320	81,407	49,618		747		(14,047)		(14,047)		11/29/2018	

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446150-10-4	HUNTINGTON BANCSHARES INC/OH EQUITY			8,160.000	114,974	14.090	114,974	81,760	1,265	5,059		(10,771)		(10,771)		03/03/2020	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC EQUITY			227.000	52,360	230.660	52,360	45,273		1,085		15,233	5,254	9,979		04/30/2019	
45167R-10-4	IDEX CORP EQUITY			440.000	100,461	228.320	100,461	68,712		1,030		(3,472)		(3,472)		03/03/2020	
45168D-10-4	IDEXX LABORATORIES INC EQUITY			469.000	191,258	407.800	191,258	108,812				(117,560)		(117,560)		04/30/2019	
452308-10-9	ILLINOIS TOOL WORKS INC EQUITY			1,593.000	350,922	220.290	350,922	247,931	2,087	7,917		(42,230)		(42,230)		04/30/2019	
452327-10-9	ILLUMINA INC EQUITY			875.000	176,820	202.080	176,820	245,343				(156,065)		(156,065)		03/17/2020	
45337C-10-2	INCYTE CORP EQUITY			1,052.000	84,486	80.310	84,486	75,684				7,046		7,046		03/18/2022	
45687V-10-6	INGERSOLL RAND INC EQUITY			2,279.000	119,101	52.260	119,101	55,186		182		(21,901)		(21,901)		03/17/2020	
458140-10-0	INTEL CORP EQUITY			23,304.000	615,692	26.420	615,692	644,299		33,273		(571,830)		(571,830)		12/16/2022	
45866F-10-4	INTERCONTINENTAL EXCHANGE INC EQUITY			3,112.000	319,353	102.620	319,353	250,152		4,730		(106,306)		(106,306)		03/17/2020	
459200-10-1	INTERNATIONAL BUSINESS MACHINES C EQUITY			5,111.000	720,038	140.880	720,038	642,226		33,022		36,402		36,402		12/16/2022	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCE EQUITY			1,424.000	149,292	104.840	149,292	152,246	1,153	4,528		(65,191)		(65,191)		02/04/2021	
460146-10-3	INTERNATIONAL PAPER CO EQUITY			2,089.000	72,321	34.620	72,321	82,411		3,865		(25,841)		(25,841)		03/03/2020	
460690-10-0	INTERPUBLIC GROUP OF COS INC/THE EQUITY			2,079.000	69,231	33.300	69,231	42,490		2,412		(8,607)		(8,607)		12/28/2018	
461202-10-3	INTUIT INC EQUITY			1,578.000	613,874	389.020	613,874	337,246		4,450		(400,922)		(400,922)		07/13/2018	
46120E-60-2	INTUITIVE SURGICAL INC EQUITY			1,998.000	529,910	265.220	529,910	326,886				(187,412)		(187,412)		03/17/2020	
46187W-10-7	INVITATION HOMES INC EQUITY			3,251.000	96,327	29.630	96,327	119,832		715		(23,505)		(23,505)		09/16/2022	
46266C-10-5	IQVIA HOLDINGS INC EQUITY			1,055.000	216,043	204.780	216,043	149,280				(81,562)		(81,562)		03/05/2019	
46284V-10-1	IRON MOUNTAIN INC EQUITY			1,634.000	81,439	49.840	81,439	53,085	1,011	4,043		(4,069)		(4,069)		04/30/2019	
46625H-10-0	JPMORGAN CHASE & CO EQUITY			16,585.000	2,224,214	134.110	2,224,214	1,672,427		65,512		(395,677)		(395,677)		12/16/2022	
46982L-10-8	JACOBS SOLUTIONS INC EQUITY			722.000	86,676	120.050	86,676	28,115		664		(13,848)		(13,848)		10/21/2015	
478160-10-4	JOHNSON & JOHNSON EQUITY			14,778.000	2,610,829	176.670	2,610,829	2,064,357		65,371		82,940		82,940		12/16/2022	
48203R-10-4	JUNIPER NETWORKS INC EQUITY			1,850.000	59,126	31.960	59,126	51,388		1,554		(6,919)		(6,919)		04/30/2019	
482480-10-0	KLA CORP EQUITY			834.000	314,401	376.980	314,401	80,246		3,920		(44,310)		(44,310)		11/29/2018	
487836-10-8	KELLOGG CO EQUITY			1,419.000	101,090	71.240	101,090	85,515		3,320		9,678		9,678		03/30/2020	
49271V-10-0	KEURIG DR PEPPER INC EQUITY			4,763.000	169,610	35.610	169,610	165,408		1,726		4,202		4,202		09/16/2022	
493267-10-8	KEYCORP EQUITY			5,268.000	91,821	17.430	91,821	54,163		4,162		(29,975)		(29,975)		03/17/2020	
49338L-10-3	KEYSIGHT TECHNOLOGIES INC EQUITY			1,025.000	175,337	171.060	175,337	89,213				(36,295)		(36,295)		04/30/2019	
494368-10-3	KIMBERLY-CLARK CORP EQUITY			1,882.000	255,519	135.770	255,519	241,625	2,183	8,695		(13,381)		(13,381)		04/30/2019	
49446R-10-9	KIMCO REALTY CORP EQUITY			3,499.000	74,074	21.170	74,074	33,730		2,939		(12,177)		(12,177)		04/30/2019	
49456B-10-1	KINDER MORGAN INC EQUITY			10,900.000	197,072	18.080	197,072	183,239		12,017		30,324	6,126	24,198		03/19/2021	
500754-10-6	KRAFT HEINZ CO/THE EQUITY			4,491.000	182,784	40.700	182,784	123,629		6,547		22,150		22,150		09/16/2022	
501044-10-1	KROGER CO/THE EQUITY			3,665.000	163,386	44.580	163,386	87,621		3,445		(2,456)		(2,456)		04/05/2019	
501889-20-8	LKQ CORP EQUITY			1,460.000	77,964	53.400	77,964	28,758		1,497		(9,636)		(9,636)		03/17/2020	
502431-10-9	L3HARRIS TECHNOLOGIES INC EQUITY			1,077.000	224,318	208.280	224,318	181,091		4,825		(5,342)		(5,342)		04/30/2019	
50540R-40-9	LABORATORY CORP OF AMERICA HOLDIN EQUITY			520.000	122,434	235.450	122,434	64,749		1,123		(40,934)		(40,934)		12/28/2018	
512807-10-8	LAM RESEARCH CORP EQUITY			774.000	325,243	420.210	325,243	141,435	1,335	4,818		(231,380)		(231,380)		04/30/2019	
513272-10-4	LAMB WESTON HOLDINGS INC EQUITY			751.000	67,109	89.360	67,109	52,613		736		19,518		19,518		04/30/2019	
517834-10-7	LAS VEGAS SANDS CORP EQUITY			1,903.000	91,477	48.070	91,477	93,114				19,867		19,867		03/17/2020	
518439-10-4	ESTEE LAUDER COS INC/THE EQUITY			1,292.000	320,687	248.210	320,687	216,639		3,178		(157,727)		(157,727)		03/17/2020	
525327-10-2	LEIDOS HOLDINGS INC EQUITY			763.000	80,252	105.180	80,252	62,903		1,099		12,437		12,437		03/17/2020	
526057-10-4	LENNAR CORP EQUITY			1,499.000	135,660	90.500	135,660	66,749		2,249		(38,464)		(38,464)		11/29/2018	
532457-10-8	ELI LILLY & CO EQUITY			4,459.000	1,630,879	365.750	1,630,879	534,290		17,248		394,807		394,807		12/16/2022	
534187-10-9	LINCOLN NATIONAL CORP EQUITY			700.000	21,497	30.710	21,497	18,396		1,260		(26,278)		(26,278)		03/03/2020	
538034-10-9	LIVE NATION ENTERTAINMENT INC EQUITY			741.000	51,670	69.730	51,670	42,936				(37,028)		(37,028)		03/03/2020	
539830-10-9	LOCKHEED MARTIN CORP EQUITY			1,321.000	642,799	486.600	642,799	436,279		15,059		173,394		173,394		03/17/2020	

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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
540424-10-8	LOEWS CORP EQUITY			1,084.000	63,219	58.320	63,219	40,464		271		629		629		03/17/2020	
548661-10-7	LOWE'S COS INC EQUITY			3,583.000	713,913	199.250	713,913	364,614		13,257		(212,615)		(212,615)		03/17/2020	
550241-10-3	LUMEN TECHNOLOGIES INC EQUITY			4,745.000	24,769	5.220	24,769	24,769		3,559		(5,279)	29,455	(34,734)		01/22/2021	
55261F-10-4	M&T BANK CORP EQUITY			1,007.000	146,045	145.030	146,045	119,081		4,889		(8,570)		(8,570)		03/17/2020	
552953-10-1	MGM RESORTS INTERNATIONAL EQUITY			1,961.000	65,733	33.520	65,733	23,140		20		(22,277)		(22,277)		03/03/2020	
55354G-10-0	MSCI INC EQUITY			454.000	211,337	465.500	211,337	102,326		2,079		(66,702)		(66,702)		04/30/2019	
565849-10-6	MARATHON OIL CORP EQUITY			3,971.000	107,455	27.060	107,455	13,065		1,271		42,251		42,251		04/30/2019	
56585A-10-2	MARATHON PETROLEUM CORP EQUITY			2,795.000	325,338	116.400	325,338	75,658		6,960		146,514		146,514		11/16/2020	
57060D-10-8	MARKETAXESS HOLDINGS INC EQUITY			192.000	53,522	278.760	53,522	61,714		538		(25,442)		(25,442)		06/28/2019	
571748-10-2	MARSH & MCLENNAN COS INC EQUITY			2,806.000	464,477	165.530	464,477	263,303		6,314		(23,093)		(23,093)		03/17/2020	
571903-20-2	MARRIOTT INTERNATIONAL INC/MD EQUITY			1,533.000	228,202	148.860	228,202	130,760		1,533		(25,111)		(25,111)		03/17/2020	
573284-10-6	MARTIN MARIETTA MATERIALS INC EQUITY			356.000	120,246	337.770	120,246	74,729		904		(36,511)		(36,511)		04/20/2020	
574599-10-6	MASCO CORP EQUITY			1,366.000	63,738	46.660	63,738	53,366		1,530		(32,169)		(32,169)		04/30/2019	
57636Q-10-4	MASTERCARD INC EQUITY			4,788.000	1,664,979	347.740	1,664,979	1,199,406		9,384		(55,493)		(55,493)		03/17/2020	
57667L-10-7	MATCH GROUP INC EQUITY			1,590.000	65,969	41.490	65,969	110,823				(5,279)	139,030	(144,309)		09/17/2021	
579780-20-6	MCCORMICK & CO INC/MD EQUITY			1,407.000	116,598	82.870	116,598	52,931	549	2,082		(19,318)		(19,318)		03/03/2015	
580135-10-1	MCDONALD'S CORP EQUITY			4,123.000	1,086,369	263.490	1,086,369	770,556		23,336		(18,677)		(18,677)		03/17/2020	
58155Q-10-3	MCKESSON CORP EQUITY			813.000	304,973	375.120	304,973	96,956	439	1,585		102,796		102,796		04/30/2019	
58933Y-10-5	MERCK & CO INC EQUITY			14,337.000	1,590,547	110.940	1,590,547	1,075,445	10,296	38,927		484,173		484,173		12/16/2022	
59156R-10-8	METLIFE INC EQUITY			3,874.000	280,323	72.360	280,323	152,403		7,671		38,275		38,275		03/17/2020	
592688-10-5	METTLER-TOLEDO INTERNATIONAL INC EQUITY			128.000	184,774	1,443.550	184,774	89,693				(32,468)		(32,468)		03/30/2020	
594918-10-4	MICROSOFT CORP EQUITY			42,149.000	10,108,173	239.820	10,108,173	4,256,989		105,874		(4,015,892)		(4,015,892)		12/16/2022	
595017-10-4	MICROCHIP TECHNOLOGY INC EQUITY			3,106.000	218,165	70.240	218,165	152,928		3,597		(52,243)		(52,243)		03/03/2020	
595112-10-3	MICRON TECHNOLOGY INC EQUITY			6,225.000	311,126	49.980	311,126	251,129	716	2,677		(268,547)		(268,547)		03/17/2020	
59522J-10-3	MID-AMERICA APARTMENT COMMUNITIES EQUITY			653.000	102,514	156.990	102,514	71,450		3,053		(47,362)		(47,362)		04/30/2019	
60770K-10-7	MODERNA INC EQUITY			1,930.000	346,454	179.510	346,454	275,643				173,753	317,519	(143,766)		07/20/2021	
608190-10-4	MOHAWK INDUSTRIES INC EQUITY			193.000	19,728	102.220	19,728	14,714				(15,444)		(15,444)		04/30/2019	
60855R-10-0	MOLINA HEALTHCARE INC EQUITY			330.000	108,969	330.210	108,969	102,474				6,495		6,495		03/01/2022	
60871R-20-9	MOLSON COORS BEVERAGE CO EQUITY			977.000	50,335	51.520	50,335	41,621		1,485		5,051		5,051		03/08/2021	
609207-10-5	MONDELEZ INTERNATIONAL INC EQUITY			7,710.000	513,717	66.630	513,717	388,384	2,968	11,064		2,544		2,544		03/17/2020	
609839-10-5	MONOLITHIC POWER SYSTEMS INC EQUITY			245.000	86,632	353.600	86,632	94,245	184	698		(34,234)		(34,234)		02/11/2021	
61174X-10-9	MONSTER BEVERAGE CORP EQUITY			2,097.000	212,866	101.510	212,866	124,997				11,554		11,554		04/30/2019	
615369-10-5	MOODY'S CORP EQUITY			900.000	250,659	278.510	250,659	176,965		2,520		(100,728)		(100,728)		04/30/2019	
617446-44-8	MORGAN STANLEY EQUITY			7,507.300	638,196	85.010	638,196	263,135		22,146		(98,496)		(98,496)		06/19/2020	
61945C-10-3	MOSAIC CO/THE EQUITY			2,024.000	88,773	43.860	88,773	21,859		1,139		9,250		9,250		04/30/2019	
620076-30-7	MOTOROLA SOLUTIONS INC EQUITY			941.000	242,449	257.650	242,449	136,367	828	2,974		(13,155)		(13,155)		04/30/2019	
629377-50-8	NRG ENERGY INC EQUITY			1,334.000	42,448	31.820	42,448	31,452		1,868		(15,021)		(15,021)		03/17/2020	
62944T-10-5	NVR INC EQUITY			20.000	92,252	4,612.580	92,252	71,500				(25,834)		(25,834)		09/25/2019	
631103-10-8	NASDAQ INC EQUITY			1,932.000	118,509	61.340	118,509	59,382		1,507		(16,738)		(16,738)		04/30/2019	
64110D-10-4	NETAPP INC EQUITY			1,241.000	74,497	60.030	74,497	30,516		2,482		(39,662)		(39,662)		10/21/2015	
64110L-10-6	NETFLIX INC EQUITY			2,517.000	742,163	294.860	742,163	818,221				(761,398)		(761,398)		12/16/2022	
651229-10-6	NEWELL BRANDS INC EQUITY			1,427.000	18,637	13.060	18,637	20,531		1,313		(12,486)		(12,486)		04/30/2019	
651639-10-6	NEWMONT CORP EQUITY			4,426.000	208,907	47.200	208,907	137,505		9,737		(65,549)		(65,549)		04/30/2019	
65249B-10-9	NEWS CORP EQUITY			2,162.000	39,327	18.190	39,327	31,959		192		(1,948)		(1,948)		09/16/2022	
65249B-20-8	NEWS CORP EQUITY			1,149.000	21,188	18.440	21,188	14,360		230		(4,665)		(4,665)		04/30/2019	
65339F-10-1	NEXTERA ENERGY INC EQUITY			11,242.000	939,606	83.580	939,606	344,456		18,613		(107,245)		(107,245)		12/16/2022	

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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
654106-10-3	NIKE INC EQUITY			7,049.000	824,874	117.020	824,874	590,796		8,847		(349,983)		(349,983)		03/17/2020	
65473P-10-5	NISOURCE INC EQUITY			2,162.000	59,282	27.420	59,282	60,077		2,032		(411)		(411)		04/30/2019	
655663-10-2	NORDSON CORP EQUITY			291.000	69,147	237.620	69,147	64,636	189	486		4,511		4,511		02/14/2022	
655844-10-8	NORFOLK SOUTHERN CORP EQUITY			1,329.000	327,359	246.320	327,359	178,056		6,592		(68,257)		(68,257)		03/28/2018	
665859-10-4	NORTHERN TRUST CORP EQUITY			1,163.000	102,902	88.480	102,902	75,187	872	3,315		(36,100)		(36,100)		07/08/2016	
666807-10-2	NORTHROP GRUMMAN CORP EQUITY			816.000	445,479	545.930	445,479	236,573		5,516		129,630		129,630		04/30/2019	
668771-10-8	GEN DIGITAL INC EQUITY			3,253.000	69,679	21.420	69,679	58,740		1,627		(14,801)		(14,801)		09/22/2020	
670346-10-5	NUCOR CORP EQUITY			1,487.000	196,031	131.830	196,031	68,468	758	2,974		26,320		26,320		03/03/2020	
67066G-10-4	NVIDIA CORP EQUITY			14,079.000	2,057,646	146.150	2,057,646	645,466		2,234		(2,067,978)		(2,067,978)		12/16/2022	
67103H-10-7	O'REILLY AUTOMOTIVE INC EQUITY			371.000	313,083	843.890	313,083	134,060				51,076		51,076		03/17/2020	
674599-10-5	OCCIDENTAL PETROLEUM CORP EQUITY			4,208.000	265,020	62.980	265,020	46,456	547	1,683		143,072		143,072		03/17/2020	
679580-10-0	OLD DOMINION FREIGHT LINE INC EQUITY			513.000	145,441	283.510	145,441	63,037		616		(38,342)		(38,342)		12/06/2019	
681919-10-6	OMNICOM GROUP INC EQUITY			1,147.000	93,561	81.570	93,561	87,700	803	3,212		9,532		9,532		03/03/2020	
682189-10-5	ON SEMICONDUCTOR CORP EQUITY			2,426.000	151,310	62.370	151,310	127,268				24,042		24,042		06/17/2022	
682680-10-3	ONEOK INC EQUITY			2,499.000	164,184	65.700	164,184	63,095		9,346		17,343		17,343		03/13/2020	
68389X-10-5	ORACLE CORP EQUITY			8,768.000	716,696	81.740	716,696	449,467		11,223		(47,873)		(47,873)		03/17/2020	
68622V-10-6	ORGANON & CO EQUITY			1,152.000	32,175	27.930	32,175	39,007		1,290		(2,892)		(2,892)		06/03/2021	
68902V-10-7	OTIS WORLDWIDE CORP EQUITY			2,375.000	185,963	78.300	185,963	163,397		2,636		(20,829)		(20,829)		04/03/2020	
69331C-10-8	PG&E CORP EQUITY			9,019.000	146,649	16.260	146,649	112,805				33,844		33,844		09/30/2022	
693475-10-5	PNC FINANCIAL SERVICES GROUP INC/ EQUITY			2,321.000	366,695	157.990	366,695	187,975		13,346		(98,689)		(98,689)		07/08/2016	
693506-10-7	PPG INDUSTRIES INC EQUITY			1,317.000	165,586	125.730	165,586	135,256		3,187		(61,399)		(61,399)		03/17/2020	
69351T-10-6	PPL CORP EQUITY			4,112.000	120,153	29.220	120,153	112,950	925	4,379		5,286	8,699	(3,413)		03/17/2020	
69370C-10-0	PTC INC EQUITY			572.000	68,629	119.980	68,629	79,970				(669)		(669)		04/19/2021	
693718-10-8	PACCAR INC EQUITY			1,948.000	192,774	98.960	192,774	131,615	5,454	5,630		20,824		20,824		03/17/2020	
695156-10-9	PACKAGING CORP OF AMERICA EQUITY			536.000	68,570	127.930	68,570	53,154	670	2,412		(4,379)		(4,379)		04/30/2019	
701094-10-4	PARKER-HANNIFIN CORP EQUITY			723.000	210,299	290.870	210,299	107,030		3,629		(19,608)		(19,608)		03/17/2020	
704326-10-7	PAYCHEX INC EQUITY			1,793.000	207,163	115.540	207,163	137,977		5,433		(37,581)		(37,581)		04/20/2020	
70432V-10-2	PAYCOM SOFTWARE INC EQUITY			267.000	82,829	310.220	82,829	81,012				(28,043)		(28,043)		03/03/2020	
70450Y-10-3	PAYPAL HOLDINGS INC EQUITY			6,450.000	459,434	71.230	459,434	703,115				(756,843)		(756,843)		03/17/2020	
713448-10-8	PEPSICO INC EQUITY			7,792.000	1,407,547	180.640	1,407,547	1,001,351	8,871	34,327		53,481		53,481		12/16/2022	
714046-10-9	PERKINELMER INC EQUITY			706.000	98,946	140.150	98,946	67,668		198		(43,010)		(43,010)		04/30/2019	
717081-10-3	PFIZER INC EQUITY			31,720.000	1,625,650	51.250	1,625,650	1,033,485		50,064		(243,814)		(243,814)		12/16/2022	
718172-10-9	PHILIP MORRIS INTERNATIONAL INC EQUITY			8,764.000	887,267	101.240	887,267	730,848	11,130	43,403		54,064		54,064		12/16/2022	
718546-10-4	PHILLIPS 66 EQUITY			2,679.000	278,830	104.080	278,830	190,408		9,872		82,051		82,051		03/18/2022	
723484-10-1	PINNACLE WEST CAPITAL CORP EQUITY			640.000	48,666	76.040	48,666	49,952		1,646		10,441	8,108	2,333		12/16/2022	
723787-10-7	PIONEER NATURAL RESOURCES CO EQUITY			1,338.000	305,586	228.390	305,586	100,169		33,179		57,398		57,398		09/16/2022	
73278L-10-5	POOL CORP EQUITY			228.000	68,929	302.320	68,929	74,788		866		(60,119)		(60,119)		10/06/2020	
74144T-10-8	T ROWE PRICE GROUP INC EQUITY			1,270.000	138,468	109.030	138,468	86,551		6,096		(111,252)		(111,252)		05/27/2015	
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC EQUITY			1,334.000	111,909	83.890	111,909	55,494		3,415		15,421		15,421		07/08/2016	
742718-10-9	PROCTER & GAMBLE CO/THE EQUITY			13,382.000	2,028,577	151.590	2,028,577	1,326,123		48,305		(160,183)		(160,183)		03/05/2019	
743315-10-3	PROGRESSIVE CORP/THE EQUITY			3,259.000	422,757	129.720	422,757	106,924		1,304		88,123		88,123		09/13/2016	
74340W-10-3	PROLOGIS INC EQUITY			5,154.000	581,217	112.770	581,217	359,804		15,675		(255,697)		(255,697)		03/17/2020	
744320-10-2	PRUDENTIAL FINANCIAL INC EQUITY			2,100.000	208,824	99.440	208,824	128,947		10,080		(18,480)		(18,480)		03/17/2020	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP I EQUITY			2,781.000	170,392	61.270	170,392	108,665		6,007		(15,184)		(15,184)		06/05/2014	
74460D-10-9	PUBLIC STORAGE EQUITY			894.000	250,383	280.070	250,383	195,029		18,041		(80,931)		(80,931)		12/16/2022	
745867-10-1	PULTEGROUP INC EQUITY			1,247.000	56,763	45.520	56,763	39,240	200	748		(14,503)		(14,503)		04/30/2019	

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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
74736K-10-1	QORVO INC EQUITY			570.000	51,665	90.640	51,665	30,421				(37,472)		(37,472)		01/05/2017	
747525-10-3	QUALCOMM INC EQUITY			6,337.000	696,690	109.940	696,690	511,653		18,301		(456,063)		(456,063)		12/16/2022	
74762E-10-2	QUANTA SERVICES INC EQUITY			806.000	114,839	142.480	114,839	16,322	64	226		22,423		22,423		12/15/2014	
74834L-10-0	QUEST DIAGNOSTICS INC EQUITY			660.000	103,231	156.410	103,231	39,188		1,716		(11,015)		(11,015)		10/07/2014	
751212-10-1	RALPH LAUREN CORP EQUITY			398.000	42,053	105.660	42,053	26,590	299	1,144		(5,250)		(5,250)		04/30/2019	
754730-10-9	RAYMOND JAMES FINANCIAL INC EQUITY			1,086.000	116,050	106.860	116,050	58,700	456	1,477		7,005		7,005		03/03/2020	
75513E-10-1	RAYTHEON TECHNOLOGIES CORP EQUITY			8,282.000	835,819	100.920	835,819	603,658		17,889		123,236		123,236		09/18/2020	
756109-10-4	REALTY INCOME CORP EQUITY			3,545.000	224,824	63.420	224,824	229,788	881	9,954		(27,388)		(27,388)		12/16/2022	
758849-10-3	REGENCY CENTERS CORP EQUITY			880.000	54,982	62.480	54,982	33,792	572	2,200		(11,326)		(11,326)		05/28/2019	
75886F-10-7	REGENERON PHARMACEUTICALS INC EQUITY			603.000	435,028	721.440	435,028	244,469				54,222		54,222		12/13/2019	
7591EP-10-0	REGIONS FINANCIAL CORP EQUITY			5,282.000	113,880	21.560	113,880	62,983	1,056	3,750		(1,215)		(1,215)		03/03/2020	
760759-10-0	REPUBLIC SERVICES INC EQUITY			1,192.000	153,744	128.980	153,744	59,579	590	2,235		(12,492)		(12,492)		09/13/2016	
761152-10-7	RESMED INC EQUITY			815.000	169,593	208.090	169,593	85,182		1,402		(42,698)		(42,698)		04/30/2019	
770323-10-3	ROBERT HALF INTERNATIONAL INC EQUITY			472.000	34,834	73.800	34,834	17,818		812		(17,799)		(17,799)		04/30/2019	
773903-10-9	ROCKWELL AUTOMATION INC EQUITY			651.000	167,665	257.550	167,665	109,803		2,956		(59,358)		(59,358)		03/17/2020	
775711-10-4	ROLLINS INC EQUITY			1,307.000	47,745	36.530	47,745	37,992		394		2,035		2,035		12/16/2022	
776696-10-6	ROPER TECHNOLOGIES INC EQUITY			590.000	254,839	431.930	254,839	204,580		1,463		(35,359)		(35,359)		03/17/2020	
778296-10-3	ROSS STORES INC EQUITY			1,964.000	227,883	116.030	227,883	153,128		2,435		3,437		3,437		03/17/2020	
78409V-10-4	S&P GLOBAL INC EQUITY			1,938.000	649,056	334.910	649,056	427,455		6,481		(260,514)		(260,514)		02/28/2022	
78410G-10-4	SBA COMMUNICATIONS CORP EQUITY			604.000	169,307	280.310	169,307	123,057		1,715		(65,661)		(65,661)		04/30/2019	
78486Q-10-1	SVB FINANCIAL GROUP EQUITY			330.000	75,900	230.000	75,900	61,873				(147,969)		(147,969)		03/03/2020	
79466L-30-2	SALESFORCE INC EQUITY			5,653.000	749,531	132.590	749,531	869,990				(659,387)		(659,387)		12/16/2022	
806407-10-2	HENRY SCHEIN INC EQUITY			725.000	57,891	79.850	57,891	39,598				1,682		1,682		03/17/2020	
806857-10-8	SCHLUMBERGER LTD EQUITY			7,858.000	420,167	53.470	420,167	118,040	1,375	4,715		184,820		184,820		06/19/2020	
808513-10-5	CHARLES SCHWAB CORP/THE EQUITY			8,645.000	719,696	83.250	719,696	234,387		7,060		(5,594)		(5,594)		12/16/2022	
81211K-10-0	SEALED AIR CORP EQUITY			665.000	33,170	49.880	33,170	16,432		532		(11,677)		(11,677)		04/30/2019	
816851-10-9	SEMPRA ENERGY EQUITY			1,756.000	271,390	154.550	271,390	212,925	2,011	7,963		39,071		39,071		03/17/2020	
81762P-10-2	SERVICENOW INC EQUITY			1,117.000	434,010	388.550	434,010	314,172				(291,392)		(291,392)		12/13/2019	
824348-10-6	SHERWIN-WILLIAMS CO/THE EQUITY			1,337.000	317,257	237.290	317,257	199,158		3,209		(153,474)		(153,474)		03/17/2020	
82669G-10-4	SIGNATURE BANK/NEW YORK NY EQUITY			350.000	40,313	115.180	40,313	52,840		784		(19,527)	53,375	(72,902)		12/17/2021	
828806-10-9	SIMON PROPERTY GROUP INC EQUITY			1,833.000	215,341	117.480	215,341	103,043		12,648		(77,518)		(77,518)		03/17/2020	
83088M-10-2	SKYWORKS SOLUTIONS INC EQUITY			899.000	81,917	91.120	81,917	64,043		2,122		(57,554)		(57,554)		11/29/2018	
831865-20-9	A O SMITH CORP EQUITY			717.000	41,041	57.240	41,041	38,504		553		(13,609)		(13,609)		12/16/2022	
832696-40-5	J M SMUCKER CO/THE EQUITY			610.000	96,661	158.460	96,661	61,999		2,452		13,817		13,817		10/03/2018	
833034-10-1	SNAP-ON INC EQUITY			284.000	64,885	228.470	64,885	45,382		1,670		3,698		3,698		02/22/2018	
83417M-10-4	SOLAREDGE TECHNOLOGIES INC EQUITY			309.000	87,503	283.180	87,503	89,255				887		887		12/17/2021	
842587-10-7	SOUTHERN CO/THE EQUITY			6,155.000	439,529	71.410	439,529	331,245		16,014		17,288		17,288		12/16/2022	
844741-10-8	SOUTHWEST AIRLINES CO EQUITY			3,286.000	110,640	33.670	110,640	89,655				(30,100)		(30,100)		06/05/2014	
854502-10-1	STANLEY BLACK & DECKER INC EQUITY			845.000	63,460	75.100	63,460	72,129		2,687		(95,908)		(95,908)		10/07/2014	
855244-10-9	STARBUCKS CORP EQUITY			6,382.000	632,903	99.170	632,903	468,537		12,764		(113,600)		(113,600)		03/17/2020	
857477-10-3	STATE STREET CORP EQUITY			2,042.000	158,357	77.550	158,357	147,958	1,286	4,778		(31,508)		(31,508)		03/03/2020	
858119-10-0	STEEL DYNAMICS INC EQUITY			943.000	92,112	97.680	92,112	98,852	321			(6,740)		(6,740)		12/21/2022	
863667-10-1	STRYKER CORP EQUITY			1,871.000	457,329	244.430	457,329	333,623	1,403	5,201		(43,070)		(43,070)		03/17/2020	
871607-10-7	SYNOPSYS INC EQUITY			853.000	272,209	319.120	272,209	102,831				(42,113)		(42,113)		03/17/2020	
87165B-10-3	SYNCHRONY FINANCIAL EQUITY			2,806.000	92,205	32.860	92,205	55,212		2,525		(37,965)		(37,965)		03/17/2020	
871829-10-7	SYSCO CORP EQUITY			2,843.000	217,319	76.440	217,319	153,751		5,459		(5,999)		(5,999)		03/30/2020	

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		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
872540-10-9	TJX COS INC/THE EQUITY			6,566.000	522,654	79.600	522,654	342,010		7,518		24,163		24,163		03/17/2020	
872590-10-4	T-MOBILE US INC EQUITY			3,376.000	472,640	140.000	472,640	272,910				78,665		78,665		12/16/2022	
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE INC EQUITY			879.000	91,539	104.140	91,539	85,120				(64,686)		(64,686)		04/30/2019	
876030-10-7	TAPESTRY INC EQUITY			1,166.000	44,390	38.070	44,390	15,088		1,283		(2,950)		(2,950)		04/30/2019	
87612E-10-6	TARGET CORP EQUITY			2,580.000	384,497	149.030	384,497	149,376		10,217		(212,669)		(212,669)		09/12/2017	
87612G-10-1	TARGA RESOURCES CORP EQUITY			1,269.000	93,246	73.480	93,246	83,573		444		9,673		9,673		10/11/2022	
879360-10-5	TELEDYNE TECHNOLOGIES INC EQUITY			264.000	105,584	399.940	105,584	84,736				(9,726)		(9,726)		06/19/2020	
879369-10-6	TELEFLEX INC EQUITY			259.000	64,633	249.550	64,633	74,123		352		(20,443)		(20,443)		04/30/2019	
880770-10-2	TERADYNE INC EQUITY			895.000	78,178	87.350	78,178	68,351		394		(68,101)		(68,101)		09/18/2020	
88160R-10-1	TESLA INC EQUITY			15,176.000	1,870,290	123.240	1,870,290	3,384,313				(3,193,256)	162,099	(3,355,355)		12/16/2022	
882508-10-4	TEXAS INSTRUMENTS INC EQUITY			5,144.000	849,840	165.210	849,840	305,531		24,125		(119,649)		(119,649)		04/26/2016	
883203-10-1	TEXTRON INC EQUITY			1,194.000	84,535	70.800	84,535	46,678	24	96		(7,630)		(7,630)		03/03/2020	
883556-10-2	THERMO FISHER SCIENTIFIC INC EQUITY			2,218.000	1,221,430	550.690	1,221,430	288,374	655	2,531		(254,236)		(254,236)		12/16/2022	
88579Y-10-1	3M CO EQUITY			3,177.000	380,986	119.920	380,986	530,260		18,935		(183,281)		(183,281)		03/17/2020	
892356-10-6	TRACTOR SUPPLY CO EQUITY			631.000	141,899	224.880	141,899	37,865		2,322		(8,651)		(8,651)		03/28/2018	
893641-10-0	TRANSDIGM GROUP INC EQUITY			290.000	182,517	629.370	182,517	119,329		5,365		(1,972)		(1,972)		03/17/2020	
89417E-10-9	TRAVELERS COS INC/THE EQUITY			1,336.000	250,580	187.560	250,580	165,150		4,903		41,590		41,590		03/17/2020	
896239-10-0	TRIMBLE INC EQUITY			1,415.000	71,514	50.540	71,514	101,070				(51,860)		(51,860)		01/20/2021	
89832Q-10-9	TRUIST FINANCIAL CORP EQUITY			7,445.000	320,358	43.030	320,358	267,107		14,890		(115,472)		(115,472)		03/17/2020	
902252-10-5	TYLER TECHNOLOGIES INC EQUITY			231.000	74,467	322.370	74,467	76,972				(49,787)		(49,787)		06/19/2020	
902494-10-3	TYSON FOODS INC EQUITY			1,631.000	101,513	62.240	101,513	94,671		3,034		(40,628)		(40,628)		11/29/2018	
902653-10-4	UDR INC EQUITY			1,678.000	64,989	38.730	64,989	75,439		2,521		(35,658)		(35,658)		04/30/2019	
902973-30-4	US BANCORP EQUITY			7,565.000	329,985	43.620	329,985	359,979	3,631	14,071		(94,865)		(94,865)		03/17/2020	
90384S-30-3	ULTA BEAUTY INC EQUITY			295.000	138,355	469.000	138,355	65,296				16,715		16,715		03/03/2020	
907818-10-8	UNION PACIFIC CORP EQUITY			3,502.000	725,019	207.030	725,019	456,260		17,790		(157,100)		(157,100)		03/17/2020	
910047-10-9	UNITED AIRLINES HOLDINGS INC EQUITY			1,808.000	68,089	37.660	68,089	55,984				(11,029)		(11,029)		03/17/2020	
911312-10-6	UNITED PARCEL SERVICE INC EQUITY			4,093.000	711,282	173.780	711,282	414,508		24,885		(165,848)		(165,848)		03/17/2020	
911363-10-9	UNITED RENTALS INC EQUITY			404.000	143,586	355.410	143,586	54,911				9,340		9,340		03/03/2020	
91324P-10-2	UNITEDHEALTH GROUP INC EQUITY			5,281.000	2,800,356	530.270	2,800,356	441,864		33,504		147,825		147,825		12/16/2022	
913903-10-0	UNIVERSAL HEALTH SERVICES INC EQUITY			383.000	53,953	140.870	53,953	44,052		306		4,320		4,320		05/01/2018	
918204-10-8	VF CORP EQUITY			1,752.000	48,338	27.590	48,338	66,655		3,522		(36,526)	43,400	(79,926)		03/17/2020	
91913Y-10-0	VALERO ENERGY CORP EQUITY			2,275.000	288,538	126.830	288,538	116,993		8,918		117,686		117,686		03/03/2020	
92276F-10-0	VENTAS INC EQUITY			2,234.000	100,619	45.040	100,619	59,715	1,005	4,021		(13,560)		(13,560)		03/03/2020	
92343E-10-2	VERISIGN INC EQUITY			535.000	109,900	205.420	109,900	105,052				(25,894)		(25,894)		03/03/2020	
92343V-10-4	VERIZON COMMUNICATIONS INC EQUITY			23,740.000	935,356	39.400	935,356	1,133,481		60,248		(293,426)		(293,426)		12/16/2022	
92345Y-10-6	VERISK ANALYTICS INC EQUITY			886.000	156,166	176.260	156,166	125,057		1,099		(46,480)		(46,480)		04/30/2019	
92532F-10-0	VERTEX PHARMACEUTICALS INC EQUITY			1,427.000	411,818	288.590	411,818	241,145				98,449		98,449		04/30/2019	
92556H-20-6	VIACOMCBS INC EQUITY			3,406.000	57,459	16.870	57,459	51,724	817	3,270		(28,811)	16,421	(45,232)		08/16/2021	
92556V-10-6	VIATRIS INC EQUITY			6,765.000	75,227	11.120	75,227	57,638		3,247		44,794	61,098	(16,304)		11/19/2020	
925652-10-9	VICI PROPERTIES INC EQUITY			5,380.000	174,312	32.400	174,312	168,985	2,098	4,035		5,327		5,327		06/17/2022	
92826C-83-9	VISA INC EQUITY			9,242.000	1,920,857	207.840	1,920,857	631,155		14,449		(81,034)		(81,034)		12/16/2022	
929042-10-9	VORNADO REALTY TRUST EQUITY			1,365.000	28,406	20.810	28,406	36,188		2,761		183	29,984	(29,801)		03/18/2022	
929160-10-9	VULCAN MATERIALS CO EQUITY			751.000	131,485	175.080	131,485	94,714		1,202		(24,370)		(24,370)		04/30/2019	
92939U-10-6	WEC ENERGY GROUP INC EQUITY			1,768.000	165,768	93.760	165,768	138,306		5,145		(5,852)		(5,852)		04/05/2019	
929740-10-8	WESTINGHOUSE AIR BRAKE TECHNOLOGI EQUITY			1,038.000	103,603	99.810	103,603	67,969		623		8,013		8,013		03/03/2020	
931142-10-3	WALMART INC EQUITY			7,991.000	1,133,044	141.790	1,133,044	827,013	4,475	17,441		(21,375)		(21,375)		09/16/2022	

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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
931427-10-8	WALGREENS BOOTS ALLIANCE INC EQUITY			3,993.000	149,099	37.340	149,099	187,537		7,647		(59,136)		(59,136)		03/17/2020	
934423-10-4	WARNER BROS DISCOVERY INC EQUITY			12,342.000	117,002	9.480	117,002	142,056		9		(25,054)	154,518	(179,572)		03/08/2021	
94106L-10-9	WASTE MANAGEMENT INC EQUITY			2,152.000	337,606	156.880	337,606	231,012		5,595		(21,563)		(21,563)		04/30/2019	
941848-10-3	WATERS CORP EQUITY			337.000	115,385	342.390	115,385	65,821				(10,177)		(10,177)		03/17/2020	
949746-10-1	WELLS FARGO & CO EQUITY			21,510.000	888,148	41.290	888,148	673,841		23,263		(141,021)		(141,021)		12/16/2022	
95040Q-10-4	WELLTOWER INC EQUITY			2,533.000	165,987	65.530	165,987	155,991		6,181		(51,243)		(51,243)		03/17/2020	
955306-10-5	WEST PHARMACEUTICAL SERVICES INC EQUITY			414.000	97,431	235.340	97,431	87,365		302		(96,669)		(96,669)		05/21/2020	
958102-10-5	WESTERN DIGITAL CORP EQUITY			1,745.000	55,037	31.540	55,037	82,702				(58,772)		(58,772)		03/30/2020	
96145D-10-5	WESTROCK CO EQUITY			1,378.000	48,437	35.150	48,437	37,335		1,412		(12,678)		(12,678)		02/11/2016	
962166-10-4	WEYERHAEUSER CO EQUITY			4,159.000	128,929	31.000	128,929	110,999		9,025		(42,297)		(42,297)		06/21/2019	
963320-10-6	WHIRLPOOL CORP EQUITY			287.000	40,605	141.480	40,605	39,843		2,009		(26,725)		(26,725)		04/30/2019	
969457-10-0	WILLIAMS COS INC/THE EQUITY			6,815.000	224,145	32.890	224,145	102,014		11,586		46,751		46,751		03/17/2020	
983134-10-7	WYNN RESORTS LTD EQUITY			584.000	48,157	82.460	48,157	45,437				(1,495)		(1,495)		11/16/2020	
98389B-10-0	XCEL ENERGY INC EQUITY			3,042.000	213,244	70.100	213,244	169,493	1,483	5,841		7,362		7,362		04/05/2019	
98419M-10-0	XYLEM INC/NY EQUITY			1,007.000	111,324	110.550	111,324	82,802		1,208		(9,466)		(9,466)		03/03/2020	
988498-10-1	YUM! BRANDS INC EQUITY			1,593.000	203,920	128.010	203,920	140,549		3,632		(17,316)		(17,316)		03/17/2020	
989207-10-5	ZEBRA TECHNOLOGIES CORP EQUITY			295.000	75,641	256.410	75,641	68,340				(99,925)		(99,925)		03/03/2020	
98956P-10-2	ZIMMER BIOMET HOLDINGS INC EQUITY			1,156.000	147,367	127.480	147,367	138,680	277	1,110		4,245		4,245		04/30/2019	
989701-10-7	ZIONS BANCORP NA EQUITY			628.000	30,872	49.160	30,872	25,031		992		(8,779)		(8,779)		12/09/2020	
98978V-10-3	ZOETIS INC EQUITY			2,628.000	385,107	146.540	385,107	267,655		3,416		(255,967)		(255,967)		04/30/2019	
G0176J-10-9	ALLEGION PLC EQUITY		C	409.000	43,060	105.280	43,060	40,588		671		(11,100)		(11,100)		04/30/2019	
G0250X-10-7	AMCOR PLC EQUITY		C	8,453.000	100,675	11.910	100,675	86,526		4,079		(761)		(761)		03/03/2020	
G0403H-10-8	AON PLC EQUITY		C	1,186.000	355,824	300.020	355,824	216,147		2,597		(617)		(617)		04/01/2020	
G0450A-10-5	ARCH CAPITAL GROUP LTD EQUITY		C	2,045.000	128,365	62.770	128,365	117,603				10,762		10,762		10/31/2022	
G1151C-10-1	ACCENTURE PLC EQUITY		C	3,529.000	941,502	266.790	941,502	290,394		14,222		(521,374)		(521,374)		12/15/2014	
G29183-10-3	EATON CORP PLC EQUITY			2,235.000	350,850	156.980	350,850	163,954		7,241		(35,469)		(35,469)		03/16/2017	
G3223R-10-8	EVEREST RE GROUP LTD EQUITY		C	212.000	70,197	331.120	70,197	49,928		1,378		12,116		12,116		04/30/2019	
G491BT-10-8	INVESCO LTD EQUITY			2,929.000	52,663	17.980	52,663	26,595		2,146		(14,733)		(14,733)		04/30/2019	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PL EQUITY		C	3,936.000	251,904	64.000	251,904	147,630	1,378	5,471		(68,093)		(68,093)		04/30/2019	
G5494J-10-3	LINDE PLC EQUITY		C	2,812.000	917,218	326.180	917,218	496,309		13,140		(50,925)		(50,925)		03/17/2020	
G5960L-10-3	MEDTRONIC PLC EQUITY			7,466.000	580,258	77.720	580,258	650,896	5,077	19,561		(192,100)		(192,100)		03/17/2020	
G6095L-10-9	APTIV PLC EQUITY		C	1,514.000	140,953	93.100	140,953	127,855				(108,735)		(108,735)		03/03/2020	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS LT EQUITY		C	3,579.000	43,807	12.240	43,807	39,610				(13,304)	17,117	(30,421)		03/31/2021	
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS PLC EQUITY		C	1,106.000	58,176	52.600	58,176	50,737	774	3,097		(66,769)		(66,769)		03/17/2020	
G7S00T-10-4	PENTAIR PLC EQUITY			930.000	41,813	44.960	41,813	37,552		538		(17,534)		(17,534)		12/16/2022	
G8473T-10-0	STERIS PLC EQUITY		C	561.000	103,600	184.670	103,600	84,060		1,010		(32,886)		(32,886)		12/20/2019	
G8994E-10-3	TRANE TECHNOLOGIES PLC EQUITY		C	1,331.000	223,728	168.090	223,728	126,483		3,567		(45,161)		(45,161)		03/02/2020	
G96629-10-3	WILLIS TOWERS WATSON PLC EQUITY		C	623.000	152,367	244.570	152,367	95,022	511	2,031		4,417		4,417		11/29/2018	
H1467J-10-4	CHUBB LTD EQUITY		C	2,365.000	521,885	220.670	521,885	326,628	1,963	7,710		64,754		64,754		03/17/2020	
H2906T-10-9	GARMIN LTD EQUITY		C	887.000	81,861	92.290	81,861	44,658		2,537		(38,904)		(38,904)		02/13/2017	
H84989-10-4	TE CONNECTIVITY LTD EQUITY		C	1,804.000	207,063	114.780	207,063	147,050		3,933		(83,958)		(83,958)		03/17/2020	
N53745-10-0	LYONDELLBASELL INDUSTRIES NV EQUITY		C	1,451.000	120,520	83.060	120,520	64,891		14,365		(13,291)		(13,291)		03/17/2020	
N6596X-10-9	NXP SEMICONDUCTORS NV EQUITY		C	1,461.000	230,882	158.030	230,882	295,180	1,235	3,847		(101,905)		(101,905)		03/19/2021	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD EQUITY			1,040.000	51,397	49.420	51,397	33,446				(28,569)		(28,569)		07/08/2016	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					181,702,306	XXX	181,702,306	112,472,545	157,751	3,138,112		(41,655,453)	1,725,591	(43,381,044)		XXX	XXX

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
31338*-10-8	FHLB Capital B2 Stock - Private	RF		113,363.000	11,336,300	100.000	11,336,300	11,336,300		764,159						08/27/2021	
31338*-10-8	FHLB Capital B2 Stock - Private			36,637.000	3,663,700	100.000	3,663,700	3,663,700		173,649						08/27/2021	
778956-QQ-8	HYLAN DATACOM & ELECTRICAL LLC EQUITY			6,519.000	286,966	44.020	286,966	333,069				(46,102)		(46,102)		03/11/2022	
99C020-22-2	SELF FINANCIAL INC EQUITY			44,400.000	709,207	15.973	709,207	709,207								02/02/2022	
99C073-12-1	TALESPIN LLC EQUITY			10,649,447.000	4,635,462	0.424	4,635,462	4,525,000				55,228		55,228		07/31/2021	
99C110-42-0	JETTY NATIONAL, INC. CS-20 PRIVATE STOCK			1,646,952.000	16,470	0.010	16,470	16,470								11/04/2020	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					20,648,105	XXX	20,648,105	20,583,746		937,808		9,126		9,126		XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					202,350,411	XXX	202,350,411	133,056,291	157,751	4,075,920		(41,646,327)	1,725,591	(43,371,918)		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
464287-20-0	ISHARES CORE S&P 500 ETF FUND			2,664.000	1,023,322	384.130	1,023,322	1,044,780		6,620		(21,458)		(21,458)		12/06/2022	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					1,023,322	XXX	1,023,322	1,044,780		6,620		(21,458)		(21,458)		XXX	XXX
30959#-10-4	FARMERS INS OF COLUMBUS, INC			10,000.000	104,129,274	10,412.927	104,129,274	62,550,000				(4,701,715)		(4,701,715)		04/19/1979	
30959@-10-6	FARMERS INS CO ARIZONA			7,000.000	2,729,284	389.898	2,729,284	1,400,000				(30,310)		(30,310)		05/29/1989	
30959*-10-8	FARMERS INS CO, INC			9,340.000	98,612,908	10,558.127	98,612,908	39,431,846				(2,955,840)		(2,955,840)		12/01/1969	
30960@-10-3	FARMERS INS CO OREGON			20,800.000	469,083,300	22,552.082	469,083,300	215,320,000				(17,957,396)		(17,957,396)		12/31/2003	
30960*-10-5	FARMERS INS CO OF IDAHO			12,032.000	56,874,699	4,726.953	56,874,699	27,750,491				(2,874,313)		(2,874,313)		12/04/1969	
45200*-10-3	ILLINOIS FARMERS INS CO*			10,000.000	78,239,281	7,823.928	78,239,281	48,117,000				(8,896,381)		(8,896,381)		09/20/1968	
59528@-10-7	MID CENTURY INS OF TEXAS			3,003.000	38,336,817	12,766.173	38,336,817	3,500,000				163,529		163,529		01/01/1987	
595910-10-0	MID CENTURY INSURANCE CO			384,000.000	3,380,783,840	8,804.125	3,380,783,840	2,446,268,890				16,511,441		16,511,441		12/31/2004	
88243@-10-0	TEXAS FARMERS INS CO			2,159.226	83,649,655	38,740.574	83,649,655	5,868,400				(2,592,082)		(2,592,082)		12/01/1967	
99C000-06-6	FOREMOST INSURANCE CO GRAND RAPIDS			48,000.000	1,161,568,470	24,199.000	1,161,568,470	728,352,785				32,622,045		32,622,045		12/29/2000	
11037M-10-5	BRISTOL WEST HOLDINGS, INC			420.000	238,808,318	568,591.234	238,808,318	182,201,257				3,219,895		3,219,895		09/30/2008	
59259*-50-0	FARMERS P&C INS CO			800.000	1,740,577,158	2,175,721.448	1,740,577,158	1,226,606,559				209,958,867		209,958,867		04/08/2021	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					7,453,393,004	XXX	7,453,393,004	4,987,367,228				222,467,740		222,467,740		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					7,453,393,004	XXX	7,453,393,004	4,987,367,228				222,467,740		222,467,740		XXX	XXX
5989999999 - Total Common Stocks					7,656,766,737	XXX	7,656,766,737	5,121,468,299	157,751	4,082,540		180,799,955	1,725,591	179,074,364		XXX	XXX
5999999999 - Total Preferred and Common Stocks					7,661,807,301	XXX	7,661,807,301	5,126,508,863	157,751	4,082,540		180,799,955	1,725,591	179,074,364		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
36179W-XK-9	G2SF POOL MA7882		01/21/2022	The Bank of New York Mellon		24,257,320	23,700,000	41,475
912810-SA-7	US TREASURY N/B 3 02/15/2048		09/20/2022	WELLS FARGO SECURITIES LLC		1,562,632	1,800,000	5,429
912810-SN-9	US TREASURY N/B 1.25 05/15/2050		08/26/2022	Citigroup Global Markets Inc.		1,246,024	2,000,000	7,201
912810-SW-9	US TREASURY N/B 1.875 02/15/2041		01/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		9,525,431	10,000,000	75,917
912810-TA-6	US TREASURY N/B 1.75 08/15/2041		08/17/2022	JP MORGAN SECURITIES LLC		2,297,473	3,000,000	428
912810-TB-4	US TREASURY N/B 1.875 11/15/2051		06/22/2022	TD SECURITIES USA LLC		1,843,467	2,500,000	4,968
91282C-AK-7	US TREASURY N/B 0.125 09/15/2023		09/08/2022	Citigroup Global Markets Inc.		4,830,681	5,000,000	3,023
91282C-CB-5	US TREASURY N/B 1.625 05/15/2031		06/22/2022	JP MORGAN SECURITIES LLC		2,206,748	2,500,000	4,305
91282C-DB-4	US TREASURY N/B 0.625 10/15/2024		11/15/2022	FIRE INSURANCE EXCHANGE		23,231,325	24,960,000	13,286
91282C-DN-8	US TREASURY N/B 1 12/15/2024		11/15/2022	FIRE INSURANCE EXCHANGE		119,906,563	128,500,000	537,172
91282C-DY-4	US TREASURY N/B 1.875 02/15/2032		03/07/2022	JP MORGAN SECURITIES LLC		4,549,061	4,500,000	4,895
91282C-EP-2	US TREASURY N/B 2.875 05/15/2032		07/12/2022	JP MORGAN SECURITIES LLC		991,801	1,000,000	4,688
91282C-ER-8	US TREASURY N/B 2.5 05/31/2024		06/22/2022	BARCLAYS CAPITAL INC		14,840,675	15,000,000	23,566
91282C-FA-4	US TREASURY N/B 3 07/31/2024		08/12/2022	VARIOUS		79,094,836	79,250,000	42,595
91282C-FE-6	US TREASURY N/B 3.125 08/15/2025		09/06/2022	VARIOUS		29,835,843	30,000,000	23,363
91282C-FG-1	US TREASURY N/B 3.25 08/31/2024		10/27/2022	GOLDMAN SACHS & CO LLC		10,294,102	10,500,000	54,675
91282C-FK-2	US TREASURY N/B 3.5 09/15/2025		09/28/2022	VARIOUS		68,378,750	70,000,000	89,917
91282C-FN-6	US TREASURY N/B 4.25 09/30/2024		09/28/2022	JP MORGAN SECURITIES LLC		50,099,777	50,000,000	
91282C-FP-1	US TREASURY N/B 4.25 10/15/2025		11/04/2022	VARIOUS		14,902,980	15,000,000	18,098
91282C-FU-0	US TREASURY N/B 4.125 10/31/2027		11/16/2022	BNP PARIBAS SA/AUSTRALIA		15,176,417	15,000,000	29,057
91282C-FW-6	US TREASURY N/B 4.5 11/15/2025		11/30/2022	VARIOUS		38,334,580	38,000,000	20,884
91282C-GA-3	US TREASURY N/B 4 12/15/2025		12/27/2022	BANK OF NEW YORK MELLON/THE		995,199	1,000,000	1,429
0109999999. Subtotal - Bonds - U.S. Governments						518,401,685	533,210,000	1,006,371
646039-XZ-5	NEW JERSEY ST 2.64 06/01/2030		06/21/2022	JEFFERIES LLC		2,401,624	2,725,000	4,396
646039-YB-7	NEW JERSEY ST 2.85 06/01/2032		06/16/2022	JEFFERIES LLC		3,379,428	3,900,000	6,175
93974D-XT-0	WASHINGTON ST 5 08/01/2029		11/15/2022	FIRE INSURANCE EXCHANGE		3,712,910	3,490,000	50,411
97705M-ED-3	WISCONSIN ST 5 11/01/2028		11/15/2022	FIRE INSURANCE EXCHANGE		4,244,176	4,000,000	7,778
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						13,738,138	14,115,000	68,760
086257-PX-4	BERWYN IL 3.837 12/01/2050		01/12/2022	BARCLAYS CAPITAL SECURITIES INC.		1,500,000	1,500,000	
167486-E3-9	CHICAGO IL 5.5 01/01/2049		11/01/2022	FMSBONDS INC		1,932,600	2,000,000	37,278
167486-P6-0	CHICAGO IL 5.5 01/01/2040		12/09/2022	RBC CAPITAL MARKETS LLC		1,056,530	1,000,000	
54438C-YP-1	LOS ANGELES CA CMNTY CL 2.106 08/01/2032		06/27/2022	BARCLAYS CAPITAL SECURITIES INC.		4,906,029	5,870,000	50,822
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						9,395,159	10,370,000	88,100
052398-FE-9	AUSTIN TX ARPT SYS REVENUE 5 11/15/2046		06/28/2022	BARCLAYS CAPITAL SECURITIES INC.		3,649,030	3,500,000	21,875
052451-BA-8	AUSTIN TX RENTAL CAR SPL 1.86 11/15/2030		08/05/2022	UBS FINANCIAL SERVICES INC		1,351,312	1,600,000	6,944
088518-PG-4	BEXAR CNTY TX REVENUE 3.031 08/15/2041		01/05/2022	BARCLAYS CAPITAL SECURITIES INC.		2,948,730	3,000,000	26,269
13017H-AN-6	CALIFORNIA ST EARTHQUAK 5.493 07/01/2024		10/07/2022	GOLDMAN SACHS & CO LLC		2,500,000	2,500,000	
167593-2K-7	CHICAGO IL O'HARE INTERNATI 5 01/01/2043		08/31/2022	JP MORGAN SECURITIES LLC		2,249,487	2,170,000	
16772P-BF-2	CHICAGO IL TRANSIT AUTH 5.25 12/01/2049		07/21/2022	WELLS FARGO SECURITIES LLC		3,100,170	3,000,000	23,625
196480-GE-1	COLORADO ST HSG & FIN AUT VAR 11/01/2050		09/13/2022	RBC CAPITAL MARKETS LLC		2,690,000	2,690,000	15,886
207758-L7-6	CONNECTICUT ST SPL TAX O 5.25 07/01/2043		10/19/2022	Fidelity Capital Markets		2,184,080	2,000,000	
213248-DE-4	COOK CNTY IL SALES TAX R 5.25 11/15/2045		08/10/2022	MORGAN STANLEY & CO LLC		2,836,425	2,500,000	
235241-WG-7	DALLAS TX AREA RAPID TR 2.034 12/01/2032		06/21/2022	JEFFERIES LLC		806,650	1,000,000	1,243
249182-TJ-5	DENVER CITY & CNTY CO AR 5.75 11/15/2040		11/04/2022	BARCLAYS CAPITAL SECURITIES INC.		1,220,012	1,150,000	
3133BB-GQ-6	FNCL POOL QE2007		07/19/2022	WELLS FARGO SECURITIES LLC		3,860,060	3,980,726	3,870
3133BD-ZW-8	FNCL POOL QE4357		07/11/2022	MORGAN STANLEY		2,891,241	2,995,135	3,786
3133BN-5Q-2	FNCL POOL QF1755		12/06/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		23,710,690	23,647,875	39,413
3133KM-4E-2	FNCL POOL RA6221		12/15/2021	ROBERT W BAIRD & CO INC		(109,758)	(104,453)	(15,500)
3133KN-NU-3	FNCL POOL RA6703		01/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		25,703,125	25,000,000	47,917
3133KP-L8-9	FNCL POOL RA7551		08/22/2022	BNP PARIBAS SA/AUSTRALIA		6,511,168	6,428,799	10,447
3140L5-B4-7	FNCL POOL BR6358		12/19/2022	AMHERST PIERPONT SECURITIES LLC		15,089,734	18,027,683	29,045
3140MP-5M-9	FNCL POOL BV9851		09/28/2022	CREDIT SUISSE SECURITIES USA LLC		6,235,246	6,606,883	8,809
3140MQ-B3-2	FNCL POOL BV9957		06/16/2022	Citigroup Global Markets Inc.		3,410,936	3,495,035	5,048
3140N3-AP-4	FNCL POOL BW9913		10/13/2022	BANK OF NEW YORK MELLON/THE		6,762,568	6,990,863	12,622
3140N4-VT-1	FNCL POOL BX0625		12/19/2022	AMHERST PIERPONT SECURITIES LLC		17,585,918	17,865,060	64,761

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3140QN-QB-1	FNCL POOL CB3149		06/16/2022	JP MORGAN SECURITIES LLC		2,180,750	2,573,156	1,858
3140XF-QR-5	FNCL POOL FS0463		06/16/2022	JP MORGAN SECURITIES LLC		4,935,757	5,826,050	4,208
3140XG-4N-6	FNCL POOL FS1728		07/11/2022	MUFG SECURITIES AMERICAS INC		4,498,915	4,968,604	4,486
3140XG-CD-9	FNCL POOL FS0967		03/09/2022	MORGAN STANLEY		9,751,508	9,944,177	8,287
3140XH-GU-5	FNCL POOL FS2010		07/19/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		3,729,927	3,954,859	3,296
45204E-PQ-5	ILLINOIS ST FIN AUTH REVENU 5 02/15/2045		11/01/2022	BARCLAYS CAPITAL SECURITIES INC.		1,976,020	2,000,000	21,667
45471A-UC-4	INDIANA ST FIN AUTH HOSP RE 5 01/01/2042		07/21/2022	MORGAN STANLEY & CO LLC		1,354,488	1,250,000	
494759-RG-0	KING CNTY WA HSG AUTH 3 06/01/2040		03/01/2022	PERSHING LLC		250,000	250,000	1,917
59261A-ZU-4	MET TRANSPRTN AUTH NY REVEN 5 11/15/2044		12/15/2022	BARCLAYS CAPITAL SECURITIES INC.		5,210,000	5,000,000	23,611
59333P-4D-7	MIAMI-DADE CNTY FL AVIATION 5 10/01/2049		11/04/2022	BARCLAYS CAPITAL SECURITIES INC.		936,810	1,000,000	5,139
59333P-H8-4	MIAMI-DADE CNTY FL AVIATION 5 10/01/2034		10/26/2022	HILLTOP SECURITIES INC		991,250	1,000,000	3,750
594654-QF-5	MICHIGAN ST HSG DEV AUTH VAR 06/01/2052		09/13/2022	BARCLAYS CAPITAL SECURITIES INC.		2,000,000	2,000,000	9,144
626853-CB-9	MURRAY CITY UT HOSP REVEN VAR 05/15/2036		09/06/2022	JP MORGAN SECURITIES LLC		3,000,000	3,000,000	596
626853-CC-7	MURRAY CITY UT HOSP REVEN VAR 05/15/2036		09/06/2022	JP MORGAN SECURITIES LLC		11,000,000	11,000,000	2,185
626853-CD-5	MURRAY CITY UT HOSP REVEN VAR 05/15/2036		12/01/2022	JP MORGAN SECURITIES LLC		10,175,000	10,175,000	
64577X-DY-9	NEW JERSEY ST ECON DEV AUTH 5 11/01/2038		11/09/2022	BARCLAYS CAPITAL SECURITIES INC.		1,006,220	1,000,000	2,500
64577X-ED-4	NEW JERSEY ST ECON DEV A 5.25 11/01/2047		10/20/2022	BARCLAYS CAPITAL SECURITIES INC.		3,058,470	3,000,000	
645913-AA-2	NEW JERSEY ST ECON DEV 7.425 02/15/2029		07/19/2022	JEFFERIES LLC		11,232,200	10,000,000	321,750
64613C-BY-3	NEW JERSEY ST TRANSPRTN TRU 5 06/15/2035		11/30/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,083,590	1,000,000	
64763H-FK-6	NEW ORLEANS LA AVIATION BRD 5 01/01/2040		11/02/2022	PERSHING LLC		969,680	1,000,000	17,083
650116-AR-7	NEW YORK ST TRANSPRTN DEV C 5 07/01/2046		09/29/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		2,851,770	3,000,000	38,333
650116-FC-5	NEW YORK ST TRANSPRTN DEV C 5 12/01/2028		04/06/2022	JP MORGAN SECURITIES LLC		1,563,968	1,400,000	
65821D-SG-7	NORTH CAROLINA ST MED CARE 5 06/01/2030		11/15/2022	FIRE INSURANCE EXCHANGE		3,136,791	3,000,000	68,333
67756A-H9-6	OHIO ST HGR EDUCTNL FAC C VAR 01/01/2043		12/01/2022	BARCLAYS CAPITAL SECURITIES INC.		5,600,000	5,600,000	
684503-6V-2	ORANGE CNTY FL HLTH FACS VAR 01/01/2039		09/08/2022	MORGAN STANLEY & CO LLC		3,000,000	3,000,000	828
70868Y-AV-1	PENNSYLVANIA ST ECON DEV 5.75 06/30/2048		12/14/2022	WELLS FARGO SECURITIES LLC		3,165,930	3,000,000	
70917S-SH-7	PENNSYLVANIA ST HGR EDUCTNL 5 08/15/2040		06/28/2022	UBS FINANCIAL SERVICES INC		3,068,117	2,955,000	55,406
71883M-NX-8	PHOENIX AZ CIVIC IMPT CORP 5 07/01/2044		12/08/2022	UMB Bank N.A.		5,244,450	5,000,000	111,806
73358W-R9-7	PORT AUTH OF NEW YORK & NEW 5 09/15/2029		06/27/2022	BARCLAYS CAPITAL SECURITIES INC.		2,150,628	1,985,000	28,672
738769-AQ-1	POWAY CA PENSN OBLIG 3.078 06/01/2041		01/04/2022	JEFFERIES LLC		3,006,305	3,030,000	3,886
79765R-5B-1	SAN FRANCISCO CITY & CN 3.473 11/01/2043		09/13/2022	BARCLAYS CAPITAL SECURITIES INC.		3,725,079	4,555,000	58,884
837151-T3-3	SOUTH CAROLINA ST PUBLIC 5.25 12/01/2038		11/09/2022	JP MORGAN SECURITIES LLC		3,235,191	3,100,000	
842039-FQ-7	S ESTRN PA TRANSPRTN AUT 5.25 06/01/2047		10/19/2022	Citigroup Global Markets Inc.		2,146,400	2,000,000	
89546R-TE-4	TRI-CNTY OR MET TRANSPR 2.583 09/01/2036		09/13/2022	JEFFERIES LLC		1,626,156	2,100,000	2,109
917567-CH-0	UTAH ST TRANSIT AUTH SALES 4 12/15/2029		11/15/2022	FIRE INSURANCE EXCHANGE		2,103,346	2,055,000	34,250
91802R-CV-9	UTILITY DEBT SECURITIZATION 5 12/15/2030		11/15/2022	FIRE INSURANCE EXCHANGE		1,153,339	1,090,000	22,708
97712J-GU-1	WISCONSIN ST HLTH & EDUC 5.25 12/01/2048		12/02/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		2,898,280	2,750,000	
0909999999. Subtotal - Bonds - U.S. Special Revenues						266,203,159	269,605,452	1,162,752
01400E-AE-3	ALCON FINANCE CORP 5.375 12/06/2032		11/29/2022	JP MORGAN SECURITIES LLC		2,237,805	2,250,000	
023135-CH-7	AMAZON.COM INC 3.6 04/13/2032		09/28/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		13,623,450	15,000,000	250,500
025816-DA-4	AMERICAN EXPRESS CO VAR 08/03/2033		07/25/2022	CREDIT SUISSE SECURITIES USA LLC		3,320,000	3,320,000	
036752-AW-3	ELEVANCE HEALTH INC 5.5 10/15/2032		10/26/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		5,684,765	5,720,000	
037833-EN-6	APPLE INC 3.25 08/08/2029		08/01/2022	JP MORGAN SECURITIES LLC		1,847,706	1,850,000	
05552F-BE-6	BBCMS 2022-C15 AS 3.752 04/15/2055 CMBS		03/23/2022	BARCLAYS CAPITAL SECURITIES INC.		1,762,037	1,750,000	2,189
06406R-BK-2	BANK OF NY MELLON CORP VAR 07/26/2030		07/19/2022	MORGAN STANLEY & CO LLC		1,230,000	1,230,000	
06417X-AL-5	BANK OF NOVA SCOTIA 5.25 12/06/2024	A	11/30/2022	SCOTIA CAPITAL USA INC		6,424,084	6,430,000	
06540K-AJ-8	BANK 2022-BNK44 5.746245 10/15/2032 CMBS		11/10/2022	MORGAN STANLEY & CO LLC		815,898	800,000	2,682
06540T-AG-5	BANK 2018-BN11 AS 4.266 03/15/2061 CMBS		05/03/2022	WELLS FARGO SECURITIES LLC		1,954,479	1,975,000	936
06541J-AL-5	BANK 2021-BN34 A5 2.438 06/15/2063 CMBS		10/27/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,506,182	1,911,000	3,883
06541M-BV-5	BANK 2022-BNK42 4.72166 06/15/2055 CMBS		05/20/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		838,673	825,000	866
08162C-AF-7	BMARK 2018-B6 AS 4.441 10/10/2051 CMBS		02/15/2022	JP MORGAN SECURITIES LLC		1,924,242	1,800,000	3,553
08162L-AC-4	BMARK 2020-IG1 A3 2.6866 09/15/2043 CMBS		08/23/2022	JP MORGAN SECURITIES LLC		1,773,281	2,000,000	3,582
08163L-AG-4	BMARK 2020-B21 A5 1.9775 12/17/2053 CMBS		09/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		2,259,469	2,800,000	3,384
10112R-BG-8	BOSTON PROPERTIES LP 6.75 12/01/2027		11/08/2022	VARIOUS		7,848,918	7,800,000	
126408-HU-0	CSX CORP 4.1 11/15/2032		07/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		2,958,165	2,960,000	

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14040H-CU-7	CAPITAL ONE FINANCIAL CO VAR 07/24/2026		07/25/2022	MORGAN STANLEY & CO LLC		5,150,000	5,150,000	
141781-BY-9	CARGILL INC 4.875 10/10/2025		10/05/2022	JP MORGAN SECURITIES LLC		2,707,615	2,710,000	
14686J-AC-4	CRVNA 2022-P2 A3 4.13 04/12/2027 ABS		05/19/2022	WELLS FARGO SECURITIES LLC		399,954	400,000	
15089Q-AM-6	CELANESE US HOLDINGS LL 6.165 07/15/2027		07/07/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,860,000	1,860,000	
172967-KY-6	CITIGROUP INC 3.2 10/21/2026		11/15/2022	FIRE INSURANCE EXCHANGE		6,030,570	6,500,000	13,867
20268J-AB-9	COMMONSPIRIT HEALTH 3.347 10/01/2029		09/08/2022	JEFFERIES LLC		2,651,610	3,000,000	44,906
21688A-AU-6	COOPERAT RABOBANK UA/NY 3.875 08/22/2024		08/15/2022	GOLDMAN SACHS & CO LLC		11,384,761	11,390,000	
21871X-AE-9	COREBRIDGE FINANCIAL INC 3.85 04/05/2029		03/31/2022	Citigroup Global Markets Inc.		2,917,343	2,920,000	
21871X-AG-4	COREBRIDGE FINANCIAL INC 3.9 04/05/2032		03/31/2022	JP MORGAN SECURITIES LLC		3,335,057	3,340,000	
23312V-AH-9	DBJPM 2016-C3 AM 3.041 08/10/2049 CMBS		11/16/2022	Citigroup Global Markets Inc.		877,656	1,000,000	1,436
256677-AL-9	DOLLAR GENERAL CORP 5 11/01/2032		09/06/2022	GOLDMAN SACHS & CO LLC		966,644	970,000	
29273V-AQ-3	ENERGY TRANSFER LP 5.75 02/15/2033		12/05/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		5,464,038	5,470,000	
29429C-AD-7	CGCMT 2016-P3 A4 3.329 04/15/2049 CMBS		01/20/2022	Citigroup Global Markets Inc.		5,837,781	5,600,000	11,910
30303M-8B-1	META PLATFORMS INC 3.5 08/15/2027		08/04/2022	MORGAN STANLEY & CO LLC		2,355,256	2,360,000	
31429K-AG-8	FED CAISSES DESJARDINS 4.4 08/23/2025	A	08/16/2022	BMO CAPITAL MARKETS CORP		9,990,000	10,000,000	
31429K-AH-6	FED CAISSES DESJARDINS 4.55 08/23/2027	A	08/16/2022	BMO CAPITAL MARKETS CORP		9,998,700	10,000,000	
31620M-BV-7	FIDELITY NATL INFO SERV 4.5 07/15/2025		07/06/2022	JP MORGAN SECURITIES LLC		1,009,636	1,010,000	
36264F-AD-3	GSK CONSUMER HEALTHCARE 3.625 03/24/2032		03/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,397,900	1,400,000	
37940X-AN-2	GLOBAL PAYMENTS INC 5.3 08/15/2029		08/08/2022	JP MORGAN SECURITIES LLC		989,495	990,000	
38141G-ZK-3	GOLDMAN SACHS GROUP INC VAR 02/24/2028		01/19/2022	GOLDMAN SACHS & CO LLC		3,390,000	3,390,000	
38141G-ZU-1	GOLDMAN SACHS GROUP INC VAR 08/23/2028		08/16/2022	GOLDMAN SACHS & CO LLC		4,990,000	4,990,000	
38141G-ZV-9	GOLDMAN SACHS GROUP INC 5.7 11/01/2024		10/27/2022	GOLDMAN SACHS & CO LLC		2,328,695	2,330,000	
38528U-AC-0	GRAND CANYON UNIVERSITY 4.125 10/01/2024		06/24/2022	BARCLAYS CAPITAL SECURITIES INC.		1,432,500	1,500,000	14,953
40434L-AL-9	HP INC 4.2 04/15/2032		03/29/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		4,618,429	4,620,000	
42806M-BA-6	HERTZ 2022-4A A 3.73 09/25/2026 ABS		03/25/2022	BARCLAYS CAPITAL SECURITIES INC.		1,999,947	2,000,000	
444859-BV-3	HUMANA INC 5.875 03/01/2033		11/07/2022	GOLDMAN SACHS & CO LLC		815,966	820,000	
45256#-AB-8	IMPACT COMMUNITY VAR 10/25/2056 PRIVATE RMBS		08/15/2022	DIRECT TO COMPANY		22,520,000	22,520,000	
46647P-CU-8	JPMORGAN CHASE & CO VAR 01/25/2033		01/18/2022	JP MORGAN SECURITIES LLC		2,450,000	2,450,000	
46647P-CY-0	JPMORGAN CHASE & CO FLT 02/24/2028		02/16/2022	JP MORGAN SECURITIES LLC		4,000,000	4,000,000	
482480-AL-4	KLA CORP 4.65 07/15/2032		06/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		2,718,395	2,720,000	
50203U-AA-1	LBJ INFRASTRUCTURE GROU 3.797 12/31/2057		02/08/2022	JEFFERIES LLC		6,336,470	7,000,000	45,037
51467*-AQ-2	Land O Lakes 3.62 08/15/2032 PRIVATE		08/10/2022	DIRECT TO COMPANY		6,664,000	6,664,000	
518058-AH-1	LaSalle Property Fund REIT 2.58 05/10/2029 PRIVATE		05/10/2022	DIRECT TO COMPANY		6,860,000	6,860,000	
539830-BU-2	LOCKHEED MARTIN CORP 4.95 10/15/2025		10/19/2022	GOLDMAN SACHS & CO LLC		717,948	720,000	
548661-EK-9	LOWE'S COS INC 4.4 09/08/2025		09/06/2022	GOLDMAN SACHS & CO LLC		2,009,498	2,010,000	
55903V-AJ-2	WARNERMEDIA HOLDINGS IN 4.054 03/15/2029		03/09/2022	GOLDMAN SACHS & CO LLC		1,430,000	1,430,000	
571748-BR-2	MARSH & MCLENNAN COS INC 5.75 11/01/2032		10/24/2022	JP MORGAN SECURITIES LLC		1,807,169	1,820,000	
57629W-DL-1	MASSMUTUAL GLOBAL FUNDIN 5.05 12/07/2027		11/30/2022	JP MORGAN SECURITIES LLC		9,995,600	10,000,000	
61747Y-EK-7	MORGAN STANLEY VAR 01/21/2028		01/19/2022	MORGAN STANLEY & CO LLC		2,760,000	2,760,000	
67103H-AL-1	O'REILLY AUTOMOTIVE INC 4.7 06/15/2032		06/06/2022	JP MORGAN SECURITIES LLC		2,073,427	2,080,000	
706874-AB-0	PNFED 2022-A A2 3.83 12/16/2024 ABS		09/28/2022	JP MORGAN SECURITIES LLC		1,590,875	1,600,000	2,553
718172-CW-7	PHILIP MORRIS INTL INC 5.625 11/17/2029		11/15/2022	Citigroup Global Markets Inc.		139,880	140,000	
758750-D#-7	Regal Rexnord Corporation 3.9 04/07/2032 PRIVATE		06/07/2022	DIRECT TO COMPANY		7,420,000	7,420,000	
75976*-AA-0	Reliance Worldwide 3.54 04/06/2029 PRIVATE	C	04/06/2022	DIRECT TO COMPANY		7,525,000	7,525,000	
775109-CB-5	ROGERS COMMUNICATIONS IN 3.2 03/15/2027	A	03/07/2022	JP MORGAN SECURITIES LLC		2,269,796	2,270,000	
78016E-YM-3	ROYAL BANK OF CANADA 1.6 01/21/2025	A	01/12/2022	RBC CAPITAL MARKETS LLC		5,750,000	5,750,000	
87166F-AD-5	SYNCHRONY BANK 5.4 08/22/2025		08/18/2022	WELLS FARGO SECURITIES LLC		4,655,154	4,660,000	
883556-CU-4	THERMO FISHER SCIENTIFIC 4.95 11/21/2032		11/14/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		568,843	570,000	
88444N-AR-9	THOMAS JEFFERSON UNIV 3.602 11/01/2042		01/27/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		3,760,000	3,760,000	
891092-B#-4	The Toro Company 3.97 06/30/2032 PRIVATE		06/30/2022	DIRECT TO COMPANY		7,000,000	7,000,000	
89115A-2J-0	TORONTO-DOMINION BANK 4.285 09/13/2024	A	09/08/2022	TD SECURITIES USA LLC		2,000,000	2,000,000	
89236T-KF-1	TOYOTA MOTOR CREDIT CORP 3.65 08/18/2025		08/15/2022	MORGAN STANLEY & CO LLC		9,291,630	9,300,000	
90278M-BA-4	UBSCM 2019-C17 A4 2.921 10/15/2052 CMBS		06/23/2022	WELLS FARGO SECURITIES LLC		1,799,688	2,000,000	4,219
91324P-ER-9	UNITEDHEALTH GROUP INC 5.35 02/15/2033		10/25/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		2,988,990	3,000,000	
94989M-AG-4	WFCM 2015-NXS2 AS 4.121 07/15/2058 CMBS		11/16/2022	WELLS FARGO SECURITIES LLC		463,125	500,000	973
94989T-AZ-7	WFCM 2015-LC22 A4 3.839 09/15/2058 CMBS		02/08/2022	GOLDMAN SACHS & CO LLC		1,644,589	1,567,500	1,504

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95000P-AD-6	WFCM 2016-C37 A4 3.525 12/15/2049 CMBS		10/18/2022	BARCLAYS CAPITAL SECURITIES INC.		1,816,751	1,957,854	3,642
95000U-3B-7	WELLS FARGO & COMPANY VAR 07/25/2033		07/18/2022	WELLS FARGO SECURITIES LLC		2,460,000	2,460,000	
95002X-BD-6	WFCM 2020-C57 A4 2.118 08/15/2053 CMBS		07/27/2022	WELLS FARGO SECURITIES LLC		3,412,084	3,920,000	6,458
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						291,807,619	296,575,354	423,033
00221*-AB-9	ASC Communications, LLC FLT 07/15/2027 TL		07/15/2022	Medley Management Inc.		1,101,669	1,119,696	
00453@-AB-6	Accurus Aerospace Corporation FLT 03/31/2028 Term Loan		04/05/2022	Medley Management Inc.		2,549,828	2,588,657	
00453@-AC-4	Accurus Aerospace Corporation FLT 03/31/2028 REVOLVER		12/20/2022	Medley Management Inc.		182,944	182,944	
00801#-AA-5	Adviser Investments LLC FLT 05/19/2028 TL		08/31/2022	Medley Management Inc.		513,043	523,513	
04250#-AC-9	Armstrong Transport Group LLC FLT 06/18/2024 TL		10/14/2022	Medley Management Inc.		1,377,980	1,409,699	
34962B-AD-2	Fortis Payments, LLC FLT 05/31/2026 TL		10/31/2022	Medley Management Inc.		1,382,063	1,417,500	
40490@-AA-9	HTI Technology & Industries Inc FLT 07/27/2025 TL		07/27/2022	Medley Management Inc.		649,053	658,937	
40490@-AB-7	HTI Technology & Industries Inc FLT 07/27/2025 DDTL A		07/29/2022	Medley Management Inc.		139,083	141,201	
45054@-AC-2	ITI Intermodal FLT 12/20/2027 Revolver		07/05/2022	Medley Management Inc.		13,354	13,354	
50005G-AA-4	Technosylva - TSYL TA FLT 12/19/2028 Tranche A TL		12/19/2022	Medley Management Inc.		527,139	537,897	
50050@-AB-8	RedSail Technologies LLC FLT 12/11/2027 ITL		06/17/2022	Medley Management Inc.		525,798	536,529	
53226@-AA-3	LIFESTYLE SOLUTIONS INC 1st Lien TL due 2026		04/01/2022	Medley Management Inc.		50,741	50,741	
57233#-AB-1	Marshall Excelsior Co FLT 02/18/2028 TERM LOAN		02/18/2022	Medley Management Inc.		520,763	519,328	
62901@-AB-4	National Auto Care FLT 09/28/2024 DDTL		09/01/2022	Medley Management Inc.		419,883	419,883	
62907@-AA-0	NEFCO FLT 08/05/2028 TL		08/05/2022	Medley Management Inc.		612,746	625,251	
62907@-AB-8	Nefco FLT 08/05/2028 DDTL A		08/19/2022	Medley Management Inc.		6,859	6,859	
62907@-AD-4	Nefco FLT 08/05/2028 DDTL C		08/19/2022	Medley Management Inc.		113,682	113,682	
64118A-A*-3	NetNumber FLT 06/01/2028 TL		07/01/2022	Medley Management Inc.		1,168,338	1,192,182	
64118A-A@-1	NetNumber FLT 06/01/2028 REVOLVER		09/14/2022	Medley Management Inc.		107,295	107,295	
73103@-AC-5	VSC Polara LLC FLT 12/03/2027 Incremental TL		04/28/2022	Medley Management Inc.		765,147	780,763	
73103@-AD-3	VSC Polara LLC FLT 12/03/2027 TL B		06/13/2022	Medley Management Inc.		840,632	857,788	
75001*-AA-9	RTIC SUBSIDIARY HOLDINGS LLC 1st Lien TL due 2025		01/27/2022	Medley Management Inc.		7,220	7,220	
77895G-SS-2	Hylan Datacom & Electrical LLC FLT 03/10/2027 TERM LOAN		09/30/2022	Medley Management Inc.		277,640	277,640	
78029#-AA-7	ROYAL HOLDCO CO (RMA) FLT 12/30/2026 Revolver		12/01/2022	Medley Management Inc.		201,470	201,470	
78029#-AB-5	RMA Companies FLT 01/25/2028 TERM LOAN		01/24/2022	Medley Management Inc.		822,328	822,328	
88033#-AB-8	Tencarva FLT 12/20/2023 DDTL		08/15/2022	Medley Management Inc.		241,775	241,775	
913625-YY-9	Marshall Excelsior Co FLT 02/18/2028 REVOLVER		12/14/2022	Medley Management Inc.		77,631	77,899	
93000#-AA-9	Worldwide Electric Corporation FLT 09/30/2028 TL		10/03/2022	Medley Management Inc.		2,107,453	2,161,491	
93000#-AB-7	Worldwide Electric Corporation FLT 09/30/2028 Revolver		12/29/2022	Medley Management Inc.		165,373	167,702	
97959@-AB-1	WOODLAND FOODS INC FLT 12/01/2027 REVOLVER		11/28/2022	Medley Management Inc.		146,487	146,487	
98876*-AA-3	ZIYAD FLT 02/09/2028 TERM LOAN		02/09/2022	Medley Management Inc.		561,646	573,108	
BC0096-41-6	Litmos - Solo Topco, LP FLT 12/01/2029 TL		12/01/2022	Medley Management Inc.		2,658,511	2,712,766	
BC0105-18-2	Aero Accessories FLT 11/01/2029 TL		11/01/2022	Medley Management Inc.		1,483,618	1,521,659	
BC0106-54-7	Applied Aerospace Structures Corp. FLT 11/22/2028 TL		12/01/2022	Medley Management Inc.		1,830,484	1,887,097	
BC0106-75-4	Randy's Worldwide (RWA Holding Company) FLT 10/31/2028 TL		11/01/2022	Medley Management Inc.		1,444,528	1,489,204	
BC0106-75-4	Randy's Worldwide (RWA Holding Company) FLT 10/31/2027 Revol		11/01/2022	Medley Management Inc.		41,717	43,007	
BC0107-85-9	Cash Flow Management (OSP Hamilton Purchaser, LLC) FLT 12/28		12/21/2022	Medley Management Inc.		154,802	159,590	
BC0108-64-0	Technosylva - TSYL TA FLT 12/19/2028 Tranche B TL		12/19/2022	Medley Management Inc.		34,843	35,554	
BC0108-87-3	RoadOne IntermodaLogistics FLT 12/30/2028 Revolver		12/30/2022	Medley Management Inc.		64,767	67,000	
BC0108-87-3	RoadOne IntermodaLogistics FLT 12/30/2028 TL		12/30/2022	Medley Management Inc.		1,415,021	1,463,814	
CB4569-87-0	Sparus Holdings, LLC FLT 03/19/2027 TL		11/15/2022	Medley Management Inc.		1,498,443	1,532,934	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						28,803,797	29,393,444	
2509999997. Total - Bonds - Part 3						1,128,349,557	1,153,269,250	2,749,016
2509999998. Total - Bonds - Part 5						81,061,952	88,300,427	114,314
2509999999. Total - Bonds						1,209,411,509	1,241,569,677	2,863,330
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
002824-10-0	ABBOTT LABORATORIES EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	112.000	11,974		
00287Y-10-9	ABBVIE INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	140.000	22,467		

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
02079K-30-5	ALPHABET INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	222.000	20,038		
023135-10-6	AMAZON.COM INC EQUITY		12/16/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	974.000	120,318		
023135-10-6	AMAZON.COM INC EQUITY		12/16/2022	VARIOUS	481.000	42,261		
03073E-10-5	AMERISOURCEBERGEN CORP EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	79.000	13,176		
040413-10-6	ARISTA NETWORKS INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	147.000	18,178		
05722G-10-0	BAKER HUGHES CO EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	458.000	12,993		
070830-10-4	BATH & BODY WORKS INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	302.000	12,174		
084670-70-2	BERKSHIRE HATHAWAY INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	94.000	28,200		
09247X-10-1	BLACKROCK INC EQUITY		09/16/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	52.000	32,590		
097023-10-5	BOEING CO/THE EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	75.000	13,853		
101121-10-1	BOSTON PROPERTIES INC EQUITY		03/18/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	138.000	17,188		
133131-10-2	CAMDEN PROPERTY TRUST EQUITY		04/01/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,237.000	212,278		
143658-30-0	CARNIVAL CORP EQUITY		09/16/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,758.000	18,916		
191216-10-0	COCA-COLA CO/THE EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	248.000	15,562		
22160K-10-5	COSTCO WHOLESALE CORP EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	31.000	14,305		
22160N-10-9	COSTAR GROUP INC EQUITY		09/16/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	2,220.000	156,399		
235851-10-2	DANAHER CORP EQUITY		09/16/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	67.000	18,563		
25179M-10-3	DEVON ENERGY CORP EQUITY		09/16/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	245.000	16,371		
254687-10-6	WALT DISNEY CO/THE EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	166.000	14,953		
25746U-10-9	DOMINION ENERGY INC EQUITY		09/16/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	134.000	10,830		
26884L-10-9	EQT CORP EQUITY		09/30/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	2,071.000	84,409		
29444U-70-0	EQUINIX INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	17.000	11,353		
29786A-10-6	ETSY INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	100.000	12,632		
313745-10-1	FEDERAL REALTY INVESTMENT TRUST EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	166.000	17,020		
336433-10-7	FIRST SOLAR INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	561.000	87,000		
337738-10-8	FISERV INC EQUITY		09/16/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	346.000	35,849		
354613-10-1	FRANKLIN RESOURCES INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	632.000	16,268		
45337C-10-2	INCYTE CORP EQUITY		03/18/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	181.000	13,611		
458140-10-0	INTEL CORP EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	514.000	13,837		
459200-10-1	INTERNATIONAL BUSINESS MACHINES C EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	100.000	14,016		
46187W-10-7	INVITATION HOMES INC EQUITY		09/16/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	3,251.000	119,832		
46625H-10-0	JPMORGAN CHASE & CO EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	207.000	26,763		
478160-10-4	JOHNSON & JOHNSON EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	88.000	15,459		
49271V-10-0	KEURIG DR PEPPER INC EQUITY		09/16/2022	VARIOUS	7,033.000	243,383		
500754-10-6	KRAFT HEINZ CO/THE EQUITY		09/16/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	532.000	18,466		
532457-10-8	ELI LILLY & CO EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	59.000	21,232		
58933Y-10-5	MERCK & CO INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	233.000	25,444		
594918-10-4	MICROSOFT CORP EQUITY		12/16/2022	VARIOUS	341.000	83,439		
594918-10-4	MICROSOFT CORP EQUITY		12/16/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	171.000	41,851		
60855R-10-0	MOLINA HEALTHCARE INC EQUITY		03/01/2022	UBS SECURITIES LLC	703.000	218,301		
64110L-10-6	NETFLIX INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	41.000	11,919		
65249B-10-9	NEWS CORP EQUITY		09/16/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,204.000	19,902		
65339F-10-1	NEXTERA ENERGY INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	293.000	24,653		
655663-10-2	NORDSON CORP EQUITY		02/14/2022	UBS SECURITIES LLC	651.000	144,598		
67066G-10-4	NVIDIA CORP EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	118.000	19,554		
682189-10-5	ON SEMICONDUCTOR CORP EQUITY		06/17/2022	GOLDMAN SACHS & CO LLC	3,767.000	197,617		
69331C-10-8	PG&E CORP EQUITY		09/30/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	9,019.000	112,805		
713448-10-8	PEPSICO INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	78.000	14,067		
717081-10-3	PFIZER INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	430.000	22,102		
718172-10-9	PHILIP MORRIS INTERNATIONAL INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	118.000	11,833		
718546-10-4	PHILLIPS 66 EQUITY		03/18/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	422.000	33,237		
723484-10-1	PINNACLE WEST CAPITAL CORP EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	158.000	12,308		
723787-10-7	PIONEER NATURAL RESOURCES CO EQUITY		09/16/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	83.000	19,879		
74460D-10-9	PUBLIC STORAGE EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	41.000	11,745		
747525-10-3	QUALCOMM INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	91.000	10,422		

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
756109-10-4	REALTY INCOME CORP EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	190.000	12,061		
775711-10-4	ROLLINS INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	391.000	14,373		
79466L-30-2	SALESFORCE INC EQUITY		12/16/2022	VARIOUS	118.000	15,136		
79466L-30-2	SALESFORCE INC EQUITY		12/16/2022	GOLDMAN SACHS & CO LLC	137.000	22,367		
808513-10-5	CHARLES SCHWAB CORP/THE EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	240.000	18,766		
831865-20-9	A O SMITH CORP EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	232.000	13,004		
842587-10-7	SOUTHERN CO/THE EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	224.000	15,552		
858119-10-0	STEEL DYNAMICS INC EQUITY		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	943.000	98,852		
872590-10-4	T-MOBILE US INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	92.000	13,097		
87612G-10-1	TARGA RESOURCES CORP EQUITY		10/11/2022	Bear Stearns Securities Corp	1,269.000	83,573		
88160R-10-1	TESLA INC EQUITY		12/16/2022	VARIOUS	1,139.000	308,920		
88160R-10-1	TESLA INC EQUITY		12/16/2022	GOLDMAN SACHS & CO LLC	70.000	45,520		
883556-10-2	THERMO FISHER SCIENTIFIC INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	36.000	19,312		
91324P-10-2	UNITEDHEALTH GROUP INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	46.000	24,090		
92343V-10-4	VERIZON COMMUNICATIONS INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	320.000	11,878		
925652-10-9	VICI PROPERTIES INC EQUITY		06/17/2022	VARIOUS	8,395.000	265,819		
92826C-83-9	VISA INC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	68.000	14,069		
929042-10-9	VORNADO REALTY TRUST EQUITY		03/18/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	250.000	11,533		
931142-10-3	WALMART INC EQUITY		09/16/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	170.000	22,642		
949746-10-1	WELLS FARGO & CO EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	362.000	14,911		
G0450A-10-5	ARCH CAPITAL GROUP LTD EQUITY	C	10/31/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	2,045.000	117,603		
G7S00T-10-4	PENTAIR PLC EQUITY		12/16/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	289.000	12,554		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,806,025	XXX	
778956-QQ-8	HYLAN DATACOM & ELECTRICAL LLC EQUITY		03/11/2022	Medley Management Inc.	6,519.000	333,069		
99C020-22-2	SELF FINANCIAL INC EQUITY		02/02/2022	DIRECT TO COMPANY	44,400.000	709,207		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,042,276	XXX	
464287-20-0	ISHARES CORE S&P 500 ETF FUND		12/06/2022	VARIOUS	1,600.000	625,082		
464287-20-0	ISHARES CORE S&P 500 ETF FUND		12/06/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,250.000	496,543		
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						1,121,625	XXX	
5989999997. Total - Common Stocks - Part 3						5,969,926	XXX	
5989999998. Total - Common Stocks - Part 5						3,647,111	XXX	
5989999999. Total - Common Stocks						9,617,037	XXX	
5999999999. Total - Preferred and Common Stocks						9,617,037	XXX	
6009999999 - Totals						1,219,028,546	XXX	2,863,330

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
36176X-KR-9	GNSF POOL 779104		12/01/2022	MBS PAYDOWN		183,156	183,156	191,942	184,485		(1,329)		(1,329)		183,156				2,892	04/15/2042
36179N-LE-6	G2SF POOL MA1225		12/01/2022	MBS PAYDOWN		464,231	464,231	496,437	468,315		(4,085)		(4,085)		464,231				8,246	08/20/2043
36179Q-L4-1	G2SF POOL MA2147		12/01/2022	MBS PAYDOWN		320,885	320,885	328,180	321,706		(822)		(822)		320,885				4,317	08/20/2044
36179T-G5-8	G2SF POOL MA4720		12/01/2022	MBS PAYDOWN		1,057,101	1,057,101	1,113,342	1,066,730		(9,629)		(9,629)		1,057,101				16,354	09/20/2047
36179W-LP-1	G2SF POOL MA7534		12/01/2022	MBS PAYDOWN		438,692	438,692	455,726	441,370		(2,678)		(2,678)		438,692				5,647	08/20/2051
36179W-LQ-9	G2SF POOL MA7535		01/21/2022	VARIOUS		23,471,758	22,939,997	24,074,452	23,969,722		(29,704)		(29,704)		23,940,018		(468,260)	(468,260)	100,692	08/20/2051
36179W-RZ-3	G2SF POOL MA7704		12/01/2022	VARIOUS		9,073,292	9,253,127	9,344,935	9,332,320		(4,041)		(4,041)		9,328,279		(254,987)	(254,987)	54,889	11/20/2051
36179W-TZ-1	G2SF POOL MA7768		03/01/2022	VARIOUS		20,341,404	20,000,000	20,775,000	20,768,346		(27,443)		(27,443)		20,740,903		(399,499)	(399,499)	149,272	12/20/2051
36179W-XK-9	G2SF POOL MA7882		03/21/2022	MBS PAYDOWN		84,795	84,795	86,789			24		24		84,795				212	02/20/2052
36179W-XK-9	G2SF POOL MA7882		12/01/2022	MBS PAYDOWN		1,333,978	1,333,978	1,365,348			(2,686)		(2,686)		1,333,978				20,831	02/20/2052
36184C-R9-8	GNSF POOL AL5912		12/01/2022	MBS PAYDOWN		169,388	169,388	178,777	170,393		(1,005)		(1,005)		169,388				2,119	03/15/2045
36202D-SB-8	G2SF POOL 3214		12/01/2022	MBS PAYDOWN		11,308	11,308	11,195	11,298		10		10		11,308				351	03/20/2032
36202D-TE-1	G2SF POOL 3249		12/01/2022	MBS PAYDOWN		51,218	51,217	52,609	51,339		(122)		(122)		51,217		1	1	1,721	06/20/2032
36202F-AV-8	G2SF POOL 4520		12/01/2022	MBS PAYDOWN		61,142	61,142	62,016	61,238		(97)		(97)		61,142				1,329	08/20/2039
3620C4-RG-7	GNSF POOL 748487		12/01/2022	MBS PAYDOWN		337,914	337,914	366,689	340,822		(2,909)		(2,909)		337,914				7,078	08/15/2040
3622A2-XK-3	GNSF POOL 784282		12/01/2022	MBS PAYDOWN		781,621	781,621	887,737	789,614		(7,993)		(7,993)		781,621				22,685	02/15/2034
912810-EM-6	US TREASURY N/B 7.25 08/15/2022		08/15/2022	MATURITY		6,838,000	6,838,000	9,058,213	6,944,232		(106,232)		(106,232)		6,838,000				484,409	08/15/2022
912828-5V-8	US TREASURY N/B 2.5 01/15/2022		01/18/2022	MATURITY		100,000,000	100,000,000	99,976,898	99,978,000		22,000		22,000		100,000,000				1,249,975	01/15/2022
912828-6C-9	US TREASURY N/B 2.5 02/15/2022		02/15/2022	MATURITY		44,500,000	44,500,000	44,491,516	44,498,007		1,993		1,993		44,500,000				556,210	02/15/2022
912828-6H-8	US TREASURY N/B 2.375 03/15/2022		03/15/2022	MATURITY		500,000	500,000	570,962	503,109		(3,109)		(3,109)		500,000				2,586	03/15/2022
912828-6M-7	US TREASURY N/B 2.25 04/15/2022		04/15/2022	MATURITY		500,000	500,000	507,521	500,936		(936)		(936)		500,000				5,625	04/15/2022
912828-SV-3	US TREASURY N/B 1.75 05/15/2022		05/16/2022	MATURITY		50,000,000	50,000,000	48,939,621	49,875,055		124,945		124,945		50,000,000				437,500	05/15/2022
912828-UN-8	US TREASURY N/B 2 02/15/2023		02/28/2022	BNP PARIBAS SA/AUSTRALIA		7,519,915	7,455,000	7,319,612	7,415,549		5,729		5,729		7,421,278		98,637	98,637	80,316	02/15/2023
912828-YK-0	US TREASURY N/B 1.375 10/15/2022		10/17/2022	MATURITY		20,000,000	20,000,000	19,875,848	19,965,170		34,830		34,830		20,000,000				274,086	10/15/2022
912828-YW-4	US TREASURY N/B 1.625 12/15/2022		02/28/2022	WELLS FARGO SECURITIES LLC		1,005,700	1,000,000	1,000,628	1,000,217		(50)		(50)		1,000,167		5,532	5,532	3,393	12/15/2022
912828-Z2-9	US TREASURY N/B 1.5 01/15/2023		02/28/2022	NOMURA SECURITIES INTERNATIONAL INC		3,061,206	3,048,000	3,063,726	3,053,487		(920)		(920)		3,052,566		8,639	8,639	28,543	01/15/2023
912828-Z8-6	US TREASURY N/B 1.375 02/15/2023		02/28/2022	BNP PARIBAS SA/AUSTRALIA		3,510,242	3,500,000	3,546,086	3,517,633		(2,486)		(2,486)		3,515,146		(4,904)	(4,904)	25,924	02/15/2023
912828-ZY-9	US TREASURY N/B 0.125 07/15/2023		02/28/2022	BMO CAPITAL MARKETS CORP		4,107,436	4,170,000	4,169,362	4,169,669		30		30		4,169,699		(62,263)	(62,263)	3,254	07/15/2023
91282C-AP-6	US TREASURY N/B 0.125 10/15/2023		02/28/2022	GOLDMAN SACHS & CO LLC		7,543,479	7,695,000	7,680,202	7,686,032		801		801		7,686,832		(143,354)	(143,354)	3,620	10/15/2023
91282C-BR-1	US TREASURY N/B 0.25 03/15/2024		02/28/2022	Citigroup Global Markets Inc.		2,199,322	2,255,000	2,248,049	2,249,757		375		375		2,250,132		(50,810)	(50,810)	2,601	03/15/2024
91282C-BV-2	US TREASURY N/B 0.375 04/15/2024		02/28/2022	Citigroup Global Markets Inc.		1,904,138	1,950,000	1,953,358	1,952,609		(188)		(188)		1,952,422		(48,284)	(48,284)	2,752	04/15/2024
91282C-CC-3	US TREASURY N/B 0.25 05/15/2024		02/28/2022	BNP PARIBAS SA/AUSTRALIA		4,862,093	5,000,000	4,987,907	4,990,421		633		633		4,991,054		(128,962)	(128,962)	3,660	05/15/2024
91282C-CL-3	US TREASURY N/B 0.375 07/15/2024		02/28/2022	CITADEL SECURITIES LLC		10,701,330	11,000,000	11,007,010	11,006,167		(417)		(417)		11,005,750		(304,419)	(304,419)	25,639	07/15/2024
91282C-CT-6	US TREASURY N/B 0.375 08/15/2024		02/28/2022	VARIOUS		2,185,234	2,250,000	2,246,931	2,247,333		170		170		2,247,503		(62,269)	(62,269)	4,540	08/15/2024
91282C-CX-7	US TREASURY N/B 0.375 09/15/2024		02/28/2022	SG AMERICAS SECURITIES LLC		2,424,699	2,500,000	2,488,485	2,489,441		609		609		2,490,050		(65,352)	(65,352)	4,325	09/15/2024
91282C-DG-3	US TREASURY N/B 1.125 10/31/2026		02/28/2022	JP MORGAN SECURITIES LLC		10,202,191	10,500,000	10,484,859	10,485,216		393		393		10,485,608		(283,417)	(283,417)	39,157	10/31/2026
91282C-DH-1	US TREASURY N/B 0.75 11/15/2024		02/28/2022	VARIOUS		49,677,798	51,000,000	50,845,796	50,851,417		7,326		7,326		50,858,742		(1,180,945)	(1,180,945)	110,946	11/15/2024
91282C-DM-0	US TREASURY N/B 0.5 11/30/2023		01/10/2022	SG AMERICAS SECURITIES LLC		8,940,907	9,000,000	8,978,936	8,979,341		289		289		8,979,630		(38,722)	(38,722)	5,192	11/30/2023
91282C-DY-4	US TREASURY N/B 1.875 02/15/2032		03/09/2022	WELLS FARGO SECURITIES LLC		498,768	500,000	505,451			(3)		(3)		505,448		(6,680)	(6,680)	570	02/15/2032
91282C-FU-0	US TREASURY N/B 4.125 10/31/2027		12/23/2022	GOLDMAN SACHS & CO LLC		11,113,401	11,000,000	11,129,373			(2,858)		(2,858)		11,126,514		(13,114)	(13,114)	71,447	10/31/2027

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
0109999999. Subtotal - Bonds - U.S. Governments						411,977,742	413,649,552	416,867,524	402,336,496		(11,585)		(11,585)		415,381,169		(3,403,432)	(3,403,432)	3,824,905	XXX
425507-CG-3	HENNEPIN CNTY MN 5 12/01/2039		12/01/2022	SECURITY CALLED BY ISSUER at 100.000		2,685,000	2,685,000	3,090,354	2,736,005		(51,005)		(51,005)		2,685,000				134,250	12/01/2039
684517-QF-5	ORANGE CNTY FL SCH BRD COPS 5 08/01/2031		08/31/2022	Fidelity Capital Markets		10,821,417	10,120,000	11,866,280	10,794,319		(119,999)		(119,999)		10,674,321		147,096	147,096	549,572	08/01/2031
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						13,506,417	12,805,000	14,956,634	13,530,324		(171,004)		(171,004)		13,359,321		147,096	147,096	683,822	XXX
02765U-NT-7	AMERICAN MUNI PWR-OHIO INC 5 02/15/2042		02/15/2022	SECURITY CALLED BY ISSUER at 100.000		4,675,000	4,675,000	5,147,082	4,683,280		(8,280)		(8,280)		4,675,000				116,875	02/15/2042
040654-XG-5	ARIZONA ST TRANSPRTN BRD HI 5 07/01/2027		07/01/2022	SECURITY CALLED BY ISSUER at 100.000		2,725,000	2,725,000	3,324,364	2,760,461		(35,461)		(35,461)		2,725,000				136,250	07/01/2027
040654-XL-4	ARIZONA ST TRANSPRTN BRD HI 5 07/01/2027		07/01/2022	SECURITY CALLED BY ISSUER at 100.000		7,275,000	7,275,000	8,875,136	7,369,670		(94,670)		(94,670)		7,275,000				363,750	07/01/2027
16768T-JL-9	CHICAGO IL SALES TAX REV 5.25 01/01/2038		01/01/2022	MATURITY		5,000,000	5,000,000	5,304,250	4,998,305		1,695		1,695		5,000,000				131,250	01/01/2038
178860-BK-7	CIVICVENTURES AK 5 09/01/2022		09/01/2022	MATURITY		2,190,000	2,190,000	2,518,697	2,224,004		(34,004)		(34,004)		2,190,000				109,500	09/01/2022
196480-GE-1	COLORADO ST HSG & FIN AUT VAR 11/01/2050		11/01/2022	SECURITY CALLED BY ISSUER		700,000	700,000	700,000			(9)		(9)		699,991		9	9	6,920	11/01/2050
235036-H8-6	DALLAS-FORT WORTH TX INTERN 5 11/01/2044		11/01/2022	SECURITY CALLED BY ISSUER at 100.000		10,560,000	10,560,000	11,333,203	10,647,247		(87,247)		(87,247)		10,560,000				528,000	11/01/2044
25477G-LW-3	DIST OF COLUMBIA INCOME TAX 5 12/01/2032		12/01/2022	SECURITY CALLED BY ISSUER at 100.000		2,910,000	2,910,000	3,357,936	2,966,623		(56,623)		(56,623)		2,910,000				145,500	12/01/2032
30768W-AA-6	FARM 2021-1 A VAR 01/25/2051 WHOLE LOAN		12/01/2022	MBS PAYDOWN		47,883	47,883	47,863	47,882						47,883				323	01/25/2051
31283H-F2-6	FGLMC POOL G01085		12/01/2022	MBS PAYDOWN		238	238	245	239		(1)		(1)		238				10	11/01/2029
31287S-GK-7	FGLMC POOL C66502		12/01/2022	MBS PAYDOWN		3,486	3,486	3,673	3,500		(14)		(14)		3,486				137	04/01/2032
31288F-ZX-5	FGLMC POOL C77058		12/01/2022	MBS PAYDOWN		6,464	6,464	6,517	6,467		(3)		(3)		6,464				174	02/01/2033
31288G-H3-9	FGLMC POOL C77450		12/01/2022	MBS PAYDOWN		1,448	1,448	1,460	1,449		(1)		(1)		1,448				40	03/01/2033
31288G-NT-5	FGLMC POOL C77602		12/01/2022	MBS PAYDOWN		29,388	29,388	29,627	29,419		(31)		(31)		29,388				624	03/01/2033
3128M4-L4-3	FGLMC POOL G02747		12/01/2022	MBS PAYDOWN		11,278	11,278	11,360	11,283		(5)		(5)		11,278				268	03/01/2037
3128M5-5E-6	FGLMC POOL G04145		12/01/2022	MBS PAYDOWN		26,116	26,116	26,070	26,110		5		5		26,116				642	01/01/2038
3128M8-BQ-6	FGLMC POOL G06047		12/01/2022	MBS PAYDOWN		5,768	5,768	6,068	5,800		(32)		(32)		5,768				122	05/01/2040
3128M9-NL-2	FGLMC POOL G07295		12/01/2022	MBS PAYDOWN		159,997	159,997	163,359	160,484		(487)		(487)		159,997				2,412	05/01/2042
3128MB-F5-1	FGCI POOL G12688		05/01/2022	MBS PAYDOWN		5,729	5,729	6,118	5,745		(16)		(16)		5,729				59	06/01/2022
3128MC-G2-5	FGCI POOL G13617		12/01/2022	MBS PAYDOWN		2,414	2,414	2,553	2,419		(5)		(5)		2,414				27	12/01/2023
3128MC-HB-4	FGCI POOL G13626		12/01/2022	MBS PAYDOWN		22,436	22,436	23,930	22,577		(141)		(141)		22,436				629	01/01/2024
3128MC-JM-8	FGCI POOL G13668		12/01/2022	MBS PAYDOWN		32,716	32,716	34,719	32,912		(196)		(196)		32,716				734	01/01/2024
3128MJ-CT-5	FGLMC POOL G08081		12/01/2022	MBS PAYDOWN		40,627	40,627	41,500	40,679		(51)		(51)		40,627				991	09/01/2035
3128MJ-CZ-1	FGLMC POOL G08087		12/01/2022	MBS PAYDOWN		41,408	41,408	42,080	41,462		(54)		(54)		41,408				1,216	10/01/2035
31292H-AW-4	FGLMC POOL C00921		12/01/2022	MBS PAYDOWN		3,103	3,103	3,197	3,111		(9)		(9)		3,103				128	02/01/2030
31292H-FU-3	FGLMC POOL C01079		12/01/2022	MBS PAYDOWN		38	38	39	38						38				2	10/01/2030
31292H-K3-7	FGLMC POOL C01214		12/01/2022	MBS PAYDOWN		9	9	10	9						9					07/01/2031
31292H-KJ-2	FGLMC POOL C01197		12/01/2022	MBS PAYDOWN		4,560	4,560	4,550	4,559		1		1		4,560				144	07/01/2031
31292H-QY-3	FGLMC POOL C01371		12/01/2022	MBS PAYDOWN		16,179	16,179	17,039	16,291		(111)		(111)		16,179				576	06/01/2032
31292H-VU-5	FGLMC POOL C01527		12/01/2022	MBS PAYDOWN		70,107	70,106	70,999	70,191		(84)		(84)		70,106				1,869	04/01/2033
312931-6G-8	FGLMC POOL A85371		12/01/2022	MBS PAYDOWN		53,376	53,376	56,151	53,760		(384)		(384)		53,376				1,251	03/01/2039
31296P-EA-6	FGLMC POOL A14629		12/01/2022	MBS PAYDOWN		376,874	376,874	372,546	376,422		452		452		376,874				9,277	10/01/2033
31296R-PL-6	FGLMC POOL A16727		12/01/2022	MBS PAYDOWN		113,403	113,403	116,026	113,852		(449)		(449)		113,403				3,313	12/01/2033
31296R-V6-2	FGLMC POOL A16937		12/01/2022	MBS PAYDOWN		143,935	143,935	145,644	144,085		(150)		(150)		143,935				3,550	12/01/2033
31296S-NV-4	FGLMC POOL A17604		12/01/2022	MBS PAYDOWN		87,107	87,107	93,409	87,545		(438)		(438)		87,107				2,412	01/01/2034
31297F-PB-3	FGLMC POOL A27618		12/01/2022	MBS PAYDOWN		47,118	47,118	46,930	47,107		10		10		47,118				1,048	10/01/2034
31297F-QH-9	FGLMC POOL A27656		12/01/2022	MBS PAYDOWN		2,127	2,127	2,119	2,127						2,127				53	10/01/2034
31297F-QJ-5	FGLMC POOL A27657		12/01/2022	MBS PAYDOWN		51,619	51,619	51,414	51,608		12		12		51,619				516	10/01/2034
31297F-QL-0	FGLMC POOL A27659		12/01/2022	MBS PAYDOWN		55,529	55,529	55,308	55,495		34		34		55,529				820	10/01/2034

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
31297F-R9-6	FGLMC POOL A27712		12/01/2022	MBS PAYDOWN		12,370	12,370	12,321	12,368		2		2		12,370				356	10/01/2034
31297F-UE-1	FGLMC POOL A27781		12/01/2022	MBS PAYDOWN		16,061	16,061	15,997	16,051		10		10		16,061				453	10/01/2034
31297F-UF-8	FGLMC POOL A27782		12/01/2022	MBS PAYDOWN		83,744	83,744	83,410	83,700		44		44		83,744				1,154	10/01/2034
31297F-WG-4	FGLMC POOL A27847		12/01/2022	MBS PAYDOWN		4,462	4,462	4,444	4,461		1		1		4,462				120	10/01/2034
31298E-VS-1	FGLMC POOL C46025		12/01/2022	MBS PAYDOWN		553	553	569	554		(1)		(1)		553				23	12/01/2030
31298T-HC-9	FGLMC POOL C56527		12/01/2022	MBS PAYDOWN		675	675	695	676		(1)		(1)		675				28	08/01/2031
3132DV-LC-7	FNCL POOL SD7523		03/01/2022	VARIOUS		16,916,428	17,022,620	18,172,976	17,852,941		(59,917)		(59,917)		17,793,024		(876,596)	(876,596)	104,941	08/01/2050
3132DV-LE-3	FNCL POOL SD7525		12/01/2022	MBS PAYDOWN		2,646,846	2,646,846	2,771,330	2,658,780		(11,934)		(11,934)		2,646,846				32,755	10/01/2050
3132GF-5Y-9	FGLMC POOL Q02663		12/01/2022	MBS PAYDOWN		661,111	661,111	741,064	667,844		(6,733)		(6,733)		661,111				9,610	08/01/2041
3132GK-F2-7	FGLMC POOL Q04085		12/01/2022	MBS PAYDOWN		458,772	458,772	475,187	461,032		(2,260)		(2,260)		458,772				8,268	10/01/2041
3132QP-G9-9	FGLMC POOL Q32923		12/01/2022	MBS PAYDOWN		243,300	243,300	254,895	244,765		(1,465)		(1,465)		243,300				4,258	04/01/2045
3132WK-FC-7	FGLMC POOL Q45562		12/01/2022	MBS PAYDOWN		196,670	196,670	201,241	197,166		(497)		(497)		196,670				2,700	01/01/2047
31335A-5Y-0	FGLMC POOL G60863		12/01/2022	MBS PAYDOWN		629,876	629,876	632,927	630,078		(202)		(202)		629,876				7,961	02/01/2047
31335A-DW-5	FGLMC POOL G60117		12/01/2022	MBS PAYDOWN		257,690	257,690	264,776	258,483		(793)		(793)		257,690				4,142	07/01/2045
31335A-EG-9	FGLMC POOL G60135		12/01/2022	MBS PAYDOWN		898,496	898,496	936,401	901,816		(3,320)		(3,320)		898,496				12,660	06/01/2043
31335A-QC-5	FGLMC POOL G60451		12/01/2022	MBS PAYDOWN		979,775	979,775	948,698	977,582		2,193		2,193		979,775				12,802	01/01/2046
31335A-RC-4	FGLMC POOL G60483		12/01/2022	MBS PAYDOWN		209,272	209,272	225,948	211,163		(1,892)		(1,892)		209,272				3,401	10/01/2044
31335A-RD-2	FGLMC POOL G60484		12/01/2022	MBS PAYDOWN		201,564	201,564	217,752	202,994		(1,430)		(1,430)		201,564				2,921	03/01/2046
31335A-WT-1	FGLMC POOL G60658		12/01/2022	MBS PAYDOWN		865,991	865,991	892,012	868,554		(2,563)		(2,563)		865,991				14,130	07/01/2046
31335A-WU-8	FGLMC POOL G60659		12/01/2022	MBS PAYDOWN		830,559	830,559	844,585	832,171		(1,611)		(1,611)		830,559				13,102	08/01/2046
31335B-FU-5	FGLMC POOL G61079		12/01/2022	MBS PAYDOWN		295,192	295,192	311,935	297,933		(2,741)		(2,741)		295,192				6,355	07/01/2047
31335B-GD-2	FGLMC POOL G61096		12/01/2022	MBS PAYDOWN		341,715	341,715	366,809	344,941		(3,226)		(3,226)		341,715				5,536	02/01/2047
31335B-JC-1	FGLMC POOL G61159		12/01/2022	MBS PAYDOWN		446,250	446,250	469,957	449,018		(2,768)		(2,768)		446,250				8,895	05/01/2046
31335B-QH-2	FGLMC POOL G61356		12/01/2022	MBS PAYDOWN		1,115,441	1,115,441	1,221,583	1,130,965		(15,524)		(15,524)		1,115,441				24,945	05/01/2041
3133AR-BW-4	FNCL POOL QC6353		12/01/2022	MBS PAYDOWN		90,498	90,498	94,500	91,133		(635)		(635)		90,498				1,311	09/01/2051
3133AT-NC-1	FNCL POOL QC8487		12/01/2022	MBS PAYDOWN		71,717	71,717	74,138	71,948		(231)		(231)		71,717				883	10/01/2051
3133AT-XU-0	FNCL POOL QC8791		12/01/2022	MBS PAYDOWN		978,221	978,221	1,006,650	980,499		(2,278)		(2,278)		978,221				14,521	10/01/2051
3133AW-B8-6	FNCL POOL QD0063		12/01/2022	MBS PAYDOWN		305,361	305,361	313,186	306,363		(1,002)		(1,002)		305,361				4,540	11/01/2051
3133AW-SB-1	FNCL POOL QD0514		12/01/2022	MBS PAYDOWN		252,737	252,737	255,087	253,236		(499)		(499)		252,737				2,287	11/01/2051
3133BB-GQ-6	FNCL POOL QE2007		12/01/2022	MBS PAYDOWN		126,152	126,152	122,328			198		198		126,152				920	05/01/2052
3133BD-ZW-8	FNCL POOL QE4357		12/01/2022	MBS PAYDOWN		57,219	57,219	55,234			50		50		57,219				545	06/01/2052
3133GD-4M-9	FNCI POOL QN7128		12/01/2022	MBS PAYDOWN		3,387,409	3,387,409	3,509,011	3,405,082		(17,674)		(17,674)		3,387,409				34,962	07/01/2036
3133KM-4E-2	FNCL POOL RA6221		03/01/2022	VARIOUS		10,875,199	10,762,862	11,309,413	11,305,212		(24,003)		(24,003)		11,281,208		(406,010)	(406,010)	53,481	11/01/2051
3133KM-4J-1	FNCL POOL RA6225		12/01/2022	MBS PAYDOWN		924,056	924,056	974,879	931,648		(7,593)		(7,593)		924,056				14,701	11/01/2051
3133KM-4N-2	FNCL POOL RA6229		12/01/2022	MBS PAYDOWN		304,370	304,370	312,669	305,889		(1,519)		(1,519)		304,370				3,834	11/01/2051
3133KN-NU-3	FNCL POOL RA6703		12/01/2022	MBS PAYDOWN		1,704,471	1,704,471	1,752,409			(5,217)		(5,217)		1,704,471				27,633	02/01/2052
3133KP-L8-9	FNCL POOL RA7551		12/01/2022	MBS PAYDOWN		33,134	33,134	33,558			23		23		33,134				257	06/01/2052
3133KY-VF-3	FNCT POOL RB5114		12/01/2022	MBS PAYDOWN		2,404,635	2,404,635	2,448,501	2,409,830		(5,195)		(5,195)		2,404,635				22,838	06/01/2041
31359X-EP-0	FNR 1999-62 PB 7.5 12/18/2029 CMO		12/01/2022	MBS PAYDOWN		26,616	26,616	27,681	26,715		(99)		(99)		26,616				1,072	12/18/2029
3136A7-ZV-7	FNR 2012-83 BA 3.5 03/25/2041 CMO		12/01/2022	MBS PAYDOWN		214,826	214,826	220,045	215,940		(1,114)		(1,114)		214,826				2,659	03/25/2041
3136AD-SD-2	FNR 2013-35 YT 6.5 09/25/2032 CMO		12/01/2022	MBS PAYDOWN		308,888	308,888	354,425	314,656		(5,768)		(5,768)		308,888				9,426	09/25/2032
3136B5-MQ-5	FNR 2019-31 EA 3 10/25/2048 CMO		12/01/2022	MBS PAYDOWN		444,846	444,846	454,421	445,443		(597)		(597)		444,846				5,550	10/25/2048
31371H-B7-2	FNCL POOL 252162		12/01/2022	MBS PAYDOWN		3,038	3,038	3,055	3,039		(1)		(1)		3,038				101	12/01/2028
31371H-DR-6	FNCL POOL 252212		12/01/2022	MBS PAYDOWN		14,610	14,610	14,695	14,615		(5)		(5)		14,610				482	01/01/2029
31371H-E4-6	FNCL POOL 252255		12/01/2022	MBS PAYDOWN		7,517	7,517	7,554	7,519		(3)		(3)		7,517				242	02/01/2029
31371H-K2-3	FNCL POOL 252413		12/01/2022	MBS PAYDOWN		2,850	2,850	2,875	2,850		(1)		(1)		2,850				105	02/01/2029
31371H-K3-1	FNCL POOL 252414		12/01/2022	MBS PAYDOWN		3,757	3,757	3,710	3,751		6		6		3,757				122	02/01/2029
31371K-HX-2	FNCL POOL 254146		12/01/2022	MBS PAYDOWN		4,342	4,342	4,376	4,344		(3)		(3)		4,342				117	01/01/2032
31371M-HK-6	FNCL POOL 255934		12/01/2022	MBS PAYDOWN		105,526	105,526	107,142	105,732		(205)		(205)		105,526				2,339	11/01/2035

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
31374C-RL-2	FNJMCK POOL 310191		12/01/2022	MBS PAYDOWN		509,608	509,608	524,975	511,937		(2,329)		(2,329)		509,608				12,300	05/01/2041
31378Y-KV-5	FNCL POOL 412608		12/01/2022	MBS PAYDOWN		2,304	2,304	2,288	2,303		1		1		2,304				82	01/01/2028
3137A0-MB-8	FHR 3688 BC 4.5 07/15/2040 CMO		12/01/2022	MBS PAYDOWN		59,816	59,816	63,106	60,006		(190)		(190)		59,816				1,376	07/15/2040
3137A3-EM-7	FHR 3758 MW 4.5 11/15/2040 CMO		12/01/2022	MBS PAYDOWN		531,359	531,359	571,543	535,248		(3,889)		(3,889)		531,359				12,453	11/15/2040
3137B5-PB-3	FHR 4263 AF FLT 11/15/2043 CMO		12/15/2022	MBS PAYDOWN		223,331	223,331	223,889	223,419		(88)		(88)		223,331				1,207	11/15/2043
3137BP-JX-8	FHR 4582 PA 3 11/15/2045 CMO		12/01/2022	MBS PAYDOWN		688,933	688,933	692,808	689,352		(418)		(418)		688,933				9,718	11/15/2045
3137BP-LE-7	FHR 4586 FA FLT 05/15/2046 CMO		12/15/2022	MBS PAYDOWN		454,300	454,300	454,016	454,313		(13)		(13)		454,300				2,384	05/15/2046
3137EA-DB-2	FREDDIE MAC 2.375 01/13/2022		01/13/2022	MATURITY		11,920,000	11,920,000	11,850,626	11,918,889		1,111		1,111		11,920,000				140,725	01/13/2022
3137FH-HP-1	FHR 4821 ZM 3.5 05/15/2048 CMO		12/01/2022	MBS PAYDOWN		2,407,841	2,407,841	2,539,896	2,426,023		(18,182)		(18,182)		2,407,841				33,776	05/15/2048
3137FP-FX-8	FHR 4924 QE 3 05/25/2049 CMO		12/01/2022	MBS PAYDOWN		65,452	65,452	66,986	65,579		(127)		(127)		65,452				818	05/25/2049
3137FT-Z7-5	FHR 4980 GQ 2 01/25/2044 CMO		12/01/2022	MBS PAYDOWN		802,524	802,524	824,342	805,278		(2,754)		(2,754)		802,524				7,441	01/25/2044
31380W-AH-7	FNCL POOL 451908		12/01/2022	MBS PAYDOWN		3,322	3,322	3,342	3,323		(1)		(1)		3,322				118	11/01/2028
3138A5-GV-8	FNCL POOL AH3811		12/01/2022	MBS PAYDOWN		500,624	500,624	528,511	503,930		(3,306)		(3,306)		500,624				8,665	02/01/2041
3138A8-RD-0	FNCL POOL AH6783		12/01/2022	MBS PAYDOWN		561,580	561,580	603,172	566,730		(5,150)		(5,150)		561,580				9,541	03/01/2041
3138AA-YX-3	FNCL POOL AH8825		12/01/2022	MBS PAYDOWN		160,072	160,072	173,053	161,206		(1,134)		(1,134)		160,072				2,503	03/01/2041
3138EE-XW-4	FNCL POOL AK9692		12/01/2022	MBS PAYDOWN		714,462	714,462	759,562	721,454		(6,993)		(6,993)		714,462				12,178	04/01/2042
3138EK-AR-6	FNCL POOL AL2715		03/01/2022	VARIOUS		9,443,000	9,068,868	9,253,788	9,260,245		(19,283)		(19,283)		9,240,962		202,038	202,038	77,082	11/01/2042
3138EM-VM-0	FNCT POOL AL5119		12/01/2022	MBS PAYDOWN		238,352	238,352	245,502	239,082		(730)		(730)		238,352				4,388	04/01/2034
3138EP-WU-4	FNCL POOL AL6958		12/01/2022	MBS PAYDOWN		28,976	28,976	32,467	29,340		(364)		(364)		28,976				732	04/01/2040
3138ER-BP-4	FNCL POOL AL9045		12/01/2022	MBS PAYDOWN		492,474	492,474	475,699	491,222		1,251		1,251		492,474				7,143	09/01/2046
3138ER-TK-6	FNCL POOL AL9553		12/01/2022	MBS PAYDOWN		145,367	145,367	150,160	145,601		(233)		(233)		145,367				2,305	02/01/2046
3138ER-U2-4	FNCL POOL AL9600		12/01/2022	MBS PAYDOWN		549,837	549,837	564,528	551,182		(1,345)		(1,345)		549,837				8,448	01/01/2044
3138ES-C7-1	FNCT POOL AL9993		12/01/2022	MBS PAYDOWN		460,213	460,213	476,105	461,794		(1,581)		(1,581)		460,213				6,673	02/01/2037
3138MF-SZ-1	FNCL POOL AQ0535		12/01/2022	MBS PAYDOWN		524,737	524,737	540,069	526,215		(1,478)		(1,478)		524,737				7,810	11/01/2042
3138WC-LM-3	FNCL POOL AS3031		12/01/2022	MBS PAYDOWN		541,045	541,045	554,740	542,489		(1,444)		(1,444)		541,045				8,145	08/01/2044
3138WD-JM-4	FNCL POOL AS3867		12/01/2022	MBS PAYDOWN		589,964	589,964	620,292	593,344		(3,380)		(3,380)		589,964				10,378	11/01/2044
3138WD-RF-0	FNCL POOL AS4085		12/01/2022	MBS PAYDOWN		1,040,035	1,040,035	1,072,861	1,043,725		(3,691)		(3,691)		1,040,035				17,009	12/01/2044
3138WE-XD-6	FNCL POOL AS5175		12/01/2022	MBS PAYDOWN		1,480,744	1,480,744	1,474,960	1,480,131		614		614		1,480,744				24,084	06/01/2045
3138WH-LN-0	FNCL POOL AS7532		12/01/2022	MBS PAYDOWN		288,014	288,014	287,114	287,931		83		83		288,014				3,909	07/01/2046
3138WJ-AZ-1	FNCL POOL AS8123		12/01/2022	MBS PAYDOWN		691,690	691,690	693,797	692,115		(426)		(426)		691,690				12,116	10/01/2046
3138WJ-FK-9	FNCL POOL AS8269		12/01/2022	MBS PAYDOWN		519,679	519,679	511,152	518,641		1,038		1,038		519,679				6,247	11/01/2046
3138WJ-ME-5	FNCL POOL AS8456		12/01/2022	MBS PAYDOWN		182,034	182,034	186,870	182,467		(433)		(433)		182,034				2,712	12/01/2046
3138YH-U6-5	FNCL POOL AY4204		12/01/2022	MBS PAYDOWN		252,403	252,403	259,975	253,262		(859)		(859)		252,403				3,781	05/01/2045
31392J-AD-1	FNW 2003-W2 1A 7.5 07/25/2042 WHOLE LOAN		12/01/2022	MBS PAYDOWN		352,314	352,314	384,906	352,314						352,314				15,911	07/25/2042
31392J-YH-6	FNW 2003-W3 1A 7.5 08/25/2042 WHOLE LOAN		12/01/2022	MBS PAYDOWN		193,135	193,135	211,000	193,132		4		4		193,135				7,066	08/25/2042
31393L-FM-0	FSPC T-54 3A 7 02/25/2043 WHOLE LOAN		11/01/2022	MBS PAYDOWN		38,369	38,369	41,181	38,460		(90)		(90)		38,369				1,280	02/25/2043
31393V-FU-0	FHR 2626 A 4 06/15/2033 CMO		12/01/2022	MBS PAYDOWN		62,479	62,479	66,696	62,961		(482)		(482)		62,479				1,284	06/15/2033
31395V-7L-7	FHR 2993 KR 4.5 06/15/2025 CMO		12/01/2022	MBS PAYDOWN		472,545	472,545	513,598	481,197		(8,652)		(8,652)		472,545				11,097	06/15/2025
31398N-R9-7	FNR 2010-117 FG FLT 10/25/2040 CMO		12/25/2022	MBS PAYDOWN		194,953	194,953	195,623	195,034		(80)		(80)		194,953				1,171	10/25/2040
31401A-ME-4	FNCL POOL 702457		12/01/2022	MBS PAYDOWN		81,689	81,689	84,602	82,022		(334)		(334)		81,689				1,776	06/01/2033
31402Q-6Z-9	FNCL POOL 735388		12/01/2022	MBS PAYDOWN		135,090	135,090	141,226	135,728		(639)		(639)		135,090				3,554	02/01/2035
31403T-6E-9	FNCL POOL 757869		12/01/2022	MBS PAYDOWN		7,301	7,300	7,759	7,328		(27)		(27)		7,300				280	11/01/2033
31404X-RG-1	FNCL POOL 781787		12/01/2022	MBS PAYDOWN		146,150	146,150	148,408	146,286		(136)		(136)		146,150				4,210	11/01/2034
31405Q-T9-9	FNCL POOL 796276		12/01/2022	MBS PAYDOWN		113,747	113,747	122,065	114,376		(629)		(629)		113,747				3,514	12/01/2034
31406A-YA-4	FNCL POOL 804505		12/01/2022	MBS PAYDOWN		86,959	86,959	88,066	87,031		(73)		(73)		86,959				2,635	12/01/2034
31406B-SA-9	FNCL POOL 805213		12/01/2022	MBS PAYDOWN		190,577	190,577	193,004	190,775		(198)		(198)		190,577				5,841	01/01/2035
31407K-C6-4	FNCL POOL 832693		12/01/2022	MBS PAYDOWN		38,483	38,483	40,446	38,583		(100)		(100)		38,483				457	09/01/2035
3140EW-XM-2	FNCI POOL BC2483		12/01/2022	MBS PAYDOWN		591,440	591,440	616,669	594,760		(3,320)		(3,320)		591,440				9,482	03/01/2031
3140F0-JJ-4	FNCL POOL BC4764		12/01/2022	MBS PAYDOWN		483,996	483,996	472,392	482,723		1,273		1,273		483,996				6,003	10/01/2046

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
3140FX-GJ-5	FNMSU4 POOL BF0200		12/01/2022	MBS PAYDOWN		1,769,144	1,769,144	1,857,591	1,778,413		(9,269)		(9,269)		1,769,144				25,624	11/01/2051
3140FX-ME-9	FNMSU4 POOL BF0356		12/01/2022	MBS PAYDOWN		60,358	60,358	65,177	60,752		(394)		(394)		60,358				1,307	11/01/2051
3140FX-PP-1	FNMSU3 POOL BF0429		12/01/2022	MBS PAYDOWN		1,631,636	1,631,636	1,754,264	1,644,056		(12,420)		(12,420)		1,631,636				21,743	07/01/2042
3140J6-DH-7	FNCL POOL BM1903		12/01/2022	MBS PAYDOWN		1,459,760	1,459,760	1,461,130	1,460,088		(328)		(328)		1,459,760				23,109	08/01/2047
3140J8-GA-5	FNCL POOL BM3792		12/01/2022	MBS PAYDOWN		254,562	254,562	253,269	254,435		126		126		254,562				4,055	02/01/2047
3140J9-UP-4	FNCT POOL BM5089		12/01/2022	MBS PAYDOWN		2,207,063	2,207,063	2,362,936	2,230,769		(23,707)		(23,707)		2,207,063				63,157	02/01/2030
3140J9-VA-6	FNCI POOL BM5108		12/01/2022	MBS PAYDOWN		1,059,705	1,059,705	1,079,740	1,062,694		(2,989)		(2,989)		1,059,705				14,497	02/01/2033
3140JA-ND-6	FNCL POOL BM5787		12/01/2022	MBS PAYDOWN		813,227	813,227	848,806	819,802		(6,575)		(6,575)		813,227				12,587	08/01/2047
3140L8-MP-2	FNCL POOL BR9365		12/01/2022	MBS PAYDOWN		1,309,440	1,309,440	1,360,487	1,313,165		(3,725)		(3,725)		1,309,440				9,743	05/01/2051
3140LR-C6-3	FNCI POOL BT2792		12/01/2022	MBS PAYDOWN		1,933,963	1,933,963	2,013,134	1,945,433		(11,470)		(11,470)		1,933,963				17,780	08/01/2036
3140LY-5Q-2	FNCL POOL BT9854		12/01/2022	MBS PAYDOWN		1,202,085	1,202,085	1,206,029	1,202,614		(529)		(529)		1,202,085				11,740	10/01/2051
3140M8-DV-8	FNCL POOL BU6415		03/01/2022	VARIOUS		21,659,347	21,963,095	22,537,910	22,528,228		(12,454)		(12,454)		22,515,774		(856,427)	(856,427)	137,015	11/01/2051
3140MP-5M-9	FNCL POOL BV9851		12/01/2022	MBS PAYDOWN		50,545	50,545	47,702			162		162		50,545				213	05/01/2052
3140MQ-B3-2	FNCL POOL BV9957		12/01/2022	MBS PAYDOWN		62,513	62,513	61,009			36		36		62,513				672	06/01/2052
3140N3-AP-4	FNCL POOL BW9913		12/01/2022	MBS PAYDOWN		10,801	10,801	10,448			2		2		10,801				45	10/01/2052
3140QD-DP-6	FNCL POOL CA5509		12/01/2022	MBS PAYDOWN		2,116,638	2,116,638	2,255,212	2,130,124		(13,486)		(13,486)		2,116,638				26,268	04/01/2050
3140QD-X3-3	FNCL POOL CA6097		01/25/2022	VARIOUS		13,577,588	13,028,602	13,932,461	14,151,137		(18,131)		(18,131)		14,133,006		(555,417)	(555,417)	67,860	06/01/2050
3140QE-A6-9	FNCL POOL CA6328		12/01/2022	MBS PAYDOWN		961,448	961,448	1,025,595	966,359		(4,910)		(4,910)		961,448				12,974	07/01/2050
3140QK-C9-7	FNCL POOL CB0095		12/01/2022	MBS PAYDOWN		2,048,910	2,048,910	2,193,614	2,065,435		(16,525)		(16,525)		2,048,910				30,272	04/01/2051
3140QK-WF-1	FNCI POOL CB0645		12/01/2022	MBS PAYDOWN		1,306,222	1,306,222	1,376,431	1,315,651		(9,429)		(9,429)		1,306,222				15,890	05/01/2036
3140QL-MY-9	FNCL POOL CB1274		12/01/2022	MBS PAYDOWN		502,889	502,889	515,933	504,490		(1,601)		(1,601)		502,889				6,163	08/01/2051
3140QN-QB-1	FNCL POOL CB3149		12/01/2022	MBS PAYDOWN		85,433	85,433	72,404			788		788		85,433				408	03/01/2052
3140X4-UA-2	FNCL POOL FM1476		12/01/2022	MBS PAYDOWN		1,023,568	1,023,568	1,110,252	1,032,774		(9,205)		(9,205)		1,023,568				16,044	08/01/2045
3140X6-YM-7	FNCL POOL FM3415		12/01/2022	MBS PAYDOWN		284,165	284,165	307,431	286,208		(2,043)		(2,043)		284,165				4,128	05/01/2047
3140X7-CQ-0	FNCL POOL FM3678		12/01/2022	MBS PAYDOWN		199,096	199,096	215,396	200,689		(1,593)		(1,593)		199,096				2,783	10/01/2047
3140X8-P3-5	FNCL POOL FM4941		01/25/2022	VARIOUS		4,605,565	4,441,201	4,746,533	4,760,809		(7,250)		(7,250)		4,753,559		(147,994)	(147,994)	20,150	02/01/2047
3140XA-5S-7	FNCL POOL FM7156		12/01/2022	MBS PAYDOWN		1,523,678	1,523,678	1,581,768	1,531,310		(7,632)		(7,632)		1,523,678				17,875	05/01/2051
3140XB-C7-3	FNCL POOL FM7293		12/01/2022	MBS PAYDOWN		2,126,057	2,126,057	2,201,133	2,135,419		(9,362)		(9,362)		2,126,057				25,482	05/01/2051
3140XC-R4-2	FNCI POOL FM8606		12/01/2022	MBS PAYDOWN		1,889,635	1,889,635	1,990,022	1,903,851		(14,217)		(14,217)		1,889,635				25,751	07/01/2036
3140XD-E4-4	FNCL POOL FM9154		12/01/2022	MBS PAYDOWN		1,031,988	1,031,988	1,040,212	1,033,262		(1,274)		(1,274)		1,031,988				11,423	10/01/2051
3140XD-J4-9	FNCL POOL FM9282		12/01/2022	MBS PAYDOWN		1,983,765	1,983,765	2,044,827	1,991,558		(7,793)		(7,793)		1,983,765				26,031	11/01/2051
3140XF-QR-5	FNCL POOL FS0463		12/01/2022	MBS PAYDOWN		247,604	247,604	209,767			3,027		3,027		247,604				1,074	01/01/2052
3140XG-4N-6	FNCL POOL FS1728		12/01/2022	MBS PAYDOWN		153,531	153,531	139,018			298		298		153,531				1,043	04/01/2052
3140XG-CD-9	FNCL POOL FS0967		12/01/2022	MBS PAYDOWN		488,045	488,045	478,589			1,179		1,179		488,045				4,667	03/01/2052
3140XH-GU-5	FNCL POOL FS2010		12/01/2022	MBS PAYDOWN		82,443	82,443	77,754			251		251		82,443				553	05/01/2052
31410F-2Q-7	FNCL POOL 888283		12/01/2022	MBS PAYDOWN		283,381	283,381	290,607	284,163		(782)		(782)		283,381				6,929	08/01/2034
31410K-4P-6	FNCI POOL 890130		12/01/2022	MBS PAYDOWN		6,778	6,778	7,232	6,808		(30)		(30)		6,778				109	11/01/2023
31410K-JW-5	FNCL POOL 889577		12/01/2022	MBS PAYDOWN		20,715	20,715	21,627	20,830		(115)		(115)		20,715				513	06/01/2038
31410K-ZL-1	FNCI POOL 890047		08/01/2022	MBS PAYDOWN		3,575	3,575	3,812	3,592		(18)		(18)		3,575				56	12/01/2022
31412P-J3-6	FNCL POOL 930982		12/01/2022	MBS PAYDOWN		191,730	191,730	207,997	193,181		(1,452)		(1,452)		191,730				3,650	04/01/2039
31414C-JT-6	FNCL POOL 962074		12/01/2022	MBS PAYDOWN		32,828	32,828	34,274	33,069		(241)		(241)		32,828				862	03/01/2038
31414H-KE-6	FNCL POOL 966593		12/01/2022	MBS PAYDOWN		3,626	3,626	3,628	3,626						3,626				98	01/01/2038
31417A-ZW-2	FNCL POOL AB4356		12/01/2022	MBS PAYDOWN		80,838	80,838	86,573	81,402		(564)		(564)		80,838				1,429	02/01/2042
31418A-LT-3	FNCT POOL MA1237		12/01/2022	MBS PAYDOWN		983,218	983,218	994,855	984,659		(1,441)		(1,441)		983,218				13,959	11/01/2032
31418C-G6-5	FNCL POOL MA2920		03/01/2022	VARIOUS		11,292,422	11,077,792	10,886,527	10,878,134		14,337		14,337		10,892,470		399,952	399,952	81,232	03/01/2047
31418C-R9-7	FNCL POOL MA3211		12/01/2022	MBS PAYDOWN		962,540	962,540	1,008,750	970,251		(7,711)		(7,711)		962,540				14,808	12/01/2047
31418D-3G-5	FNCL POOL MA4398		12/01/2022	MBS PAYDOWN		1,875,811	1,875,811	1,913,694	1,880,081		(4,270)		(4,270)		1,875,811				18,685	08/01/2051
31418D-6C-1	FNCL POOL MA4466		03/01/2022	VARIOUS		42,177,358	42,759,170	43,991,837	43,962,886		(69,625)		(69,625)		43,893,261		(1,715,903)	(1,715,903)	265,448	11/01/2051
31418D-YX-4	FNCL POOL MA4325		12/01/2022	MBS PAYDOWN		533,872	533,872	533,079	533,796		76		76		533,872				5,184	05/01/2051

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
31418D-Z6-2	FNCT POOL MA4364		12/01/2022	MBS PAYDOWN		2,197,085	2,197,085	2,237,165	2,201,407		(4,322)		(4,322)		2,197,085				22,109	06/01/2041
41422E-EU-3	HARRIS CNTY TX MET TRANSIT 5 11/01/2029		05/18/2022	Fidelity Capital Markets		8,470,383	7,995,000	9,337,841	8,401,304		(52,681)		(52,681)		8,348,623		121,760	121,760	220,973	11/01/2029
544525-H7-6	LOS ANGELES CA DEPT OF WTR 5 07/01/2043		07/01/2022	SECURITY CALLED BY ISSUER at 100.000		5,000,000	5,000,000	5,525,100	5,016,380		(16,380)		(16,380)		5,000,000				125,000	07/01/2043
544525-J3-3	LOS ANGELES CA DEPT OF WTR 5 07/01/2043		07/01/2022	SECURITY CALLED BY ISSUER at 100.000		5,000,000	5,000,000	5,525,100	5,056,617		(39,973)		(39,973)		5,016,644		(16,644)	(16,644)	375,000	07/01/2043
576000-MT-7	MASSACHUSETTS ST SCH BLDG A 5 08/15/2022								(21)		21		21							08/15/2022
576000-XV-0	MASSACHUSETTS ST SCH BLDG A 5 08/15/2022		08/15/2022	MATURITY		165,000	165,000	178,158	168,511		(3,511)		(3,511)		165,000				8,250	08/15/2022
576000-YE-7	MASSACHUSETTS ST SCH BLDG A 5 08/15/2022		08/15/2022	MATURITY		2,665,000	2,665,000	2,876,481	2,721,448		(56,448)		(56,448)		2,665,000				133,250	08/15/2022
576051-PP-5	MASSACHUSETTS ST WTR RESOUR 5 08/01/2040		09/06/2022	Fidelity Capital Markets		7,672,350	7,000,000	8,024,870	7,561,664		(79,095)		(79,095)		7,482,569		189,781	189,781	385,972	08/01/2040
59334D-HH-0	MIAMI-DADE CNTY FL WTR & SW 5 10/01/2042		10/03/2022	SECURITY CALLED BY ISSUER		10,125,000	10,125,000	11,305,879	10,247,891		(125,696)		(125,696)		10,122,195		2,805	2,805	506,250	10/01/2042
59334P-EL-7	MIAMI-DADE CNTY FL TRANSIT 5 07/01/2042		07/01/2022	SECURITY CALLED BY ISSUER at 100.000		7,600,000	7,600,000	8,399,064	7,657,898		(57,898)		(57,898)		7,600,000				380,000	07/01/2042
626853-CD-5	MURRAY CITY UT HOSP REVEN VAR 05/15/2036		12/19/2022	JP MORGAN SECURITIES LLC		8,000,000	8,000,000	8,000,000			172		172		8,000,172		(172)	(172)	10,762	05/15/2036
645918-J4-6	NEW JERSEY ST ECON DEV AUTH 5 06/15/2024		06/15/2022	SECURITY CALLED BY ISSUER at 100.000		3,315,000	3,315,000	3,572,571	3,335,192		(20,192)		(20,192)		3,315,000				82,875	06/15/2024
646139-3D-5	NEW JERSEY ST TURNPIKE AUTH 5 01/01/2030		07/01/2022	SECURITY CALLED BY ISSUER at 100.000		5,000,000	5,000,000	5,314,150	5,070,532		(70,532)		(70,532)		5,000,000				250,000	01/01/2030
64986A-Y3-9	NEW YORK ST ENVRNMNTL FACS 5 06/15/2022		06/15/2022	MATURITY		10,000,000	10,000,000	12,575,500	10,131,015		(131,015)		(131,015)		10,000,000				249,950	06/15/2022
650009-YY-3	NEW YORK ST THRUWAY AUTH 5 01/01/2022		01/03/2022	MATURITY		3,280,000	3,280,000	3,903,758	3,279,703		297		297		3,280,000				82,000	01/01/2022
67756A-H9-6	OHIO ST HGR EDUCTNL FAC C VAR 01/01/2043		12/14/2022	BARCLAYS CAPITAL SECURITIES INC.		500,000	500,000	500,000			9		9		500,009		(9)	(9)	414	01/01/2043
68607D-PS-8	OREGON ST DEPT OF TRANSPRTN 5 11/15/2027		11/15/2022	SECURITY CALLED BY ISSUER at 100.000		6,540,000	6,540,000	7,175,950	6,610,242		(70,242)		(70,242)		6,540,000				327,000	11/15/2027
709223-2N-0	PENNSYLVANIA ST TURNPIKE CO 5 12/01/2042		12/01/2022	SECURITY CALLED BY ISSUER at 100.000		2,300,000	2,300,000	2,555,346	2,332,356		(32,356)		(32,356)		2,300,000				115,000	12/01/2042
91412G-7C-3	UNIV OF CALIFORNIA CA REVEN 5 05/15/2037		05/16/2022	SECURITY CALLED BY ISSUER		1,840,000	1,840,000	2,073,238	1,852,534		(11,535)		(11,535)		1,840,999		(999)	(999)	46,000	05/15/2037
91802R-AJ-8	UTILITY DEBT SECURITIZATION 5 12/15/2030		09/29/2022	Corporate Actions Event		6,307,980	6,000,000	6,823,680	6,188,638		(70,785)		(70,785)		6,117,853		190,127	190,127	236,667	12/15/2030
977123-S4-1	WISCONSIN ST TRANSPRTN REVE 5 07/01/2023		07/01/2022	SECURITY CALLED BY ISSUER at 100.000		4,135,000	4,135,000	4,895,716	4,178,025		(43,025)		(43,025)		4,135,000				206,750	07/01/2023
0909999999. Subtotal - Bonds - U.S. Special Revenues						359,009,514	357,131,102	381,400,123	351,933,522		(1,755,411)		(1,755,411)		362,479,211		(3,469,699)	(3,469,699)	7,428,974	XXX
00023*-BD-4	AAA Cooper Transportation 4.23 01/15/25 Private		01/15/2022	SINKING FUND REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,081		(81)		(81)		1,000,000				10,575	01/15/2025
00206R-CT-7	AT&T INC 4.125 02/17/2026		05/11/2022	SECURITY CALLED BY ISSUER		3,873,041	3,775,000	3,772,509	3,773,677		430		430		3,774,107		893	893	212,235	02/17/2026
00774M-AD-7	AERCAP IRELAND CAP/GLOBA 3.3 01/23/2023	D	12/23/2022	SECURITY CALLED BY ISSUER at 100.000		6,960,000	6,960,000	6,941,904	6,956,145		3,477		3,477		6,959,622		378	378	325,380	01/23/2023
038336-D@-9	AptarGroup, Inc 3.49 12/16/23 Private		08/18/2022	SECURITY CALLED BY ISSUER		9,135,000	9,135,000	9,135,000	9,133,796		(421)		(421)		9,133,374		1,626	1,626	214,312	12/16/2023
04317@-AE-8	Arthur J Gallagher & Company 3.69 06/14/22 Private		06/14/2022	MATURITY		10,500,000	10,500,000	10,500,000	10,499,871		129		129		10,500,000				193,725	06/14/2022
04472*-AK-7	Ashley Furniture Industries Inc. 3.57 10/17/34 Private		10/17/2022	SINKING FUND REDEMPTION		529,539	529,539	529,539	529,587		(48)		(48)		529,539				11,868	10/17/2034
04965C-AJ-7	ATRM 12A AR FLT 04/22/2027 LL	D	10/24/2022	MBS PAYDOWN		161,363	161,363	160,435	161,168		195		195		161,363				1,101	04/22/2027
05565Q-DB-1	BP CAPITAL MARKETS PLC 3.119 05/04/2026	D	06/30/2022	SECURITY CALLED BY ISSUER		1,680,000	1,680,000	1,680,000	1,679,850		124		124		1,679,974		26	26	34,351	05/04/2026
065606-AC-9	BWSTA 2019-1 A3 2.43 04/15/2024 ABS		09/15/2022	MBS PAYDOWN		208,979	208,979	208,966	208,980		(1)		(1)		208,979				1,975	04/15/2024
06742L-AR-4	DROCK 2019-1 A 1.96 05/15/2025 ABS		07/15/2022	MATURITY		860,000	860,000	859,974	860,010		(10)		(10)		860,000				9,833	05/15/2025
08162Q-AG-4	BMARK 2020-IG3 AS 2.6395 09/15/2048 CMBS		12/01/2022	MBS PAYDOWN		838,313	838,313	863,460	841,608		(3,296)		(3,296)		838,313				12,046	09/15/2048

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
09659W-2A-1	BNP PARIBAS 2.95 05/23/2022	D	05/23/2022	MATURITY		2,585,000	2,585,000	2,581,769	2,584,686		314		314		2,585,000				38,129	05/23/2022
105690-AA-9	BRAVO 2021-N 1.699 04/25/2060 WHOLE LOAN		12/01/2022	MBS PAYDOWN		1,385,975	1,385,975	1,385,963	1,385,990		(16)		(16)		1,385,975				9,838	04/25/2060
110122-CP-1	BRISTOL-MYERS SQUIBB CO 3.4 07/26/2029		03/04/2022	Corporate Actions Event		3,099,080	2,901,000	2,877,067	2,884,222		594		594		2,884,816		214,264	214,264	59,728	07/26/2029
12529U-AF-7	CFMT 2021-AL1 B 1.39 09/22/2031 ABS		12/20/2022	MBS PAYDOWN		833,510	833,510	833,026	833,412		98		98		833,510				5,760	09/22/2031
12530M-AB-1	SORT 2020-1 A2 1.99 07/15/2060 ABS		12/15/2022	MBS PAYDOWN		65,376	65,376	65,346	65,376						65,376				974	07/15/2060
12531Y-AP-3	CFCRE 2016-C4 AHR 3.121 05/10/2058 CMBS		12/01/2022	MBS PAYDOWN		77,640	77,640	76,983	77,599		41		41		77,640				1,329	05/10/2058
12593Y-BC-6	COMM 2016-CR28 ASB 3.525 02/10/2049 CMBS		12/01/2022	MBS PAYDOWN		671,511	671,511	717,468	678,970		(7,459)		(7,459)		671,511				12,661	02/10/2049
126192-AD-5	COMM 2012-LC4 A4 3.288 12/10/2044 CMBS		01/01/2022	MBS PAYDOWN		193,399	193,399	195,323	193,382		18		18		193,399				530	12/10/2044
12623S-AE-0	COMM 2012-CR5 A4 2.771 12/10/2045 CMBS		11/01/2022	MBS PAYDOWN		1,250,000	1,250,000	1,281,153	1,252,839		(2,839)		(2,839)		1,250,000				26,176	12/10/2045
12631D-BA-0	COMM 2014-CR17 A4 3.7 05/10/2047 CMBS		05/01/2022	MBS PAYDOWN		6,939	6,939	7,293	6,954		(15)		(15)		6,939				107	05/10/2047
12635F-AS-3	CSAIL 2015-C3 A3 3.4465 08/15/2048 CMBS		09/01/2022	MBS PAYDOWN		69,559	69,559	70,254	69,612		(53)		(53)		69,559				1,798	08/15/2048
14041N-FV-8	COMET 2019-A3 A3 2.06 08/15/2028 ABS		02/08/2022	TD SECURITIES USA LLC		1,737,231	1,730,000	1,729,540	1,730,059		(3)		(3)		1,730,056		7,175	7,175	5,445	08/15/2028
14041N-FX-4	COMET 2021-A2 A2 1.39 07/15/2030 ABS		02/09/2022	WELLS FARGO SECURITIES LLC		2,147,344	2,250,000	2,248,962	2,249,511		6		6		2,249,517		(102,174)	(102,174)	4,865	07/15/2030
14149#-AG-4	Cardinal Glass Industries, Inc 3.75 07/28/2022 Private		07/28/2022	SECURITY CALLED BY ISSUER		10,500,000	10,500,000	10,500,000	10,499,954		79		79		10,500,033		(33)	(33)	295,313	07/28/2025
14311M-AN-6	CGMS 2015-3A A1R FLT 07/28/2028 LL	D	02/22/2022	MBS PAYDOWN		8,386,799	8,386,799	8,244,223	8,271,157		115,641		115,641		8,386,799				31,612	07/28/2028
147528-E#-6	Casey's General Stores Inc 3.67 06/17/28 Private		06/17/2022	SINKING FUND REDEMPTION		700,000	700,000	700,000	700,056		(56)		(56)		700,000				12,845	06/17/2028
14913Q-2T-5	CATERPILLAR FINL SERVICE 2.95 02/26/2022		02/25/2022	MATURITY		4,730,000	4,730,000	4,727,730	4,729,497		486		486		4,729,983		17	17	69,768	02/26/2022
15678#-AN-5	CERNER CORPORATION 2.59 03/24/2031 PRIVATE		06/08/2022	SECURITY CALLED BY ISSUER		11,725,000	11,725,000	11,725,000	11,724,750		3		3		11,724,753		247	247	214,261	03/24/2031
17290X-AS-9	CGCMT 2016-GC37 A3 3.05 04/10/2049 CMBS		09/01/2022	MBS PAYDOWN		68,638	68,638	66,343	68,431		207		207		68,638				1,141	04/10/2049
17290X-AU-4	CGCMT 2016-GC37 AA 3.098 04/10/2049 CMBS		12/01/2022	MBS PAYDOWN		279,844	279,844	288,173	280,590		(746)		(746)		279,844				4,579	04/10/2049
172967-LV-1	CITIGROUP INC VAR 01/24/2023		01/24/2022	SECURITY CALLED BY ISSUER at 100.000		5,645,000	5,645,000	5,645,000	5,644,472		529		529		5,645,000				88,683	01/24/2023
17322Y-AC-4	CGCMT 2014-GC25 A3 3.372 10/10/2047 CMBS		03/01/2022	MBS PAYDOWN		79,537	79,537	82,041	79,590		(53)		(53)		79,537				842	10/10/2047
17324K-AQ-1	CGCMT 2015-GC35 AA 3.608 11/10/2048 CMBS		12/01/2022	MBS PAYDOWN		61,576	61,576	63,421	61,689		(113)		(113)		61,576				1,173	11/10/2048
17326C-AY-0	CGCMT 2017-B1 A3 3.197 08/15/2050 CMBS		12/01/2022	MBS PAYDOWN		4,278	4,278	4,205	4,274		4		4		4,278				74	08/15/2050
21246#-AR-7	Convenience Store Investments 3.69 05/24/33 Private		11/24/2022	SINKING FUND REDEMPTION		324,979	324,979	324,979	325,007		(29)		(29)		324,979				7,529	05/24/2033
21685W-DD-6	COOPERATIEVE RABOBANK U 3.875 02/08/2022	D	02/08/2022	MATURITY		6,640,000	6,640,000	6,588,341	6,638,473		1,527		1,527		6,640,000				128,650	02/08/2022
217204-A*-7	Copart Inc 4.07 12/03/24 Private		05/26/2022	SECURITY CALLED BY ISSUER		7,947,115	7,875,000	7,875,000	7,874,915		44		44		7,874,959		41	41	315,901	12/03/2024
22540V-G7-1	CSFB 2002-9 1A 7.5 03/25/2032 WHOLE LOAN		12/01/2022	MBS PAYDOWN		171,579	171,580	179,578	171,746		(166)		(166)		171,580		(1)	(1)	6,129	03/25/2032
225470-DX-8	CSFB 2005-10 3 5.5 11/25/2035 WHOLE LOAN		11/01/2022	MBS PAYDOWN		193,092	220,823	220,823	150,420			3,769	(3,769)		146,651		46,441	46,441	5,004	11/25/2035
24703N-AB-5	DEFT 2020-1 A2 2.26 06/22/2022 ABS		02/22/2022	MBS PAYDOWN		82,090	82,090	82,081	82,088		3		3		82,090				241	06/22/2022
254683-CK-9	DCENT 2019-A1 A1 3.04 07/15/2024 ABS		01/15/2022	MATURITY		525,000	525,000	536,895	525,163		(163)		(163)		525,000				1,330	07/15/2024
26986*-AA-1	Eagle Solar, LLC 4.82 12/31/2042 Private		12/31/2022	SINKING FUND REDEMPTION		348,456	348,456	348,456	348,460		(4)		(4)		348,456				20,786	12/31/2042
28103*-AY-3	Edison Properties 4.30 05/28/2029 Private		05/25/2022	VARIOUS		8,597,857	8,597,856	8,597,856	8,595,971		56		56		8,596,027		1,829	1,829	623,105	05/28/2029
29278N-AG-8	ENERGY TRANSFER LP 5.25 04/15/2029		01/10/2022	MORGAN STANLEY & CO LLC		2,816,775	2,500,000	2,780,775	2,717,114		(390)		(390)		2,716,724		100,051	100,051	31,719	04/15/2029
31680Y-AE-7	FITAT 2019-1 A4 2.69 11/16/2026 ABS		05/03/2022	BNP PARIBAS SECURITIES CORP		461,438	460,000	459,908	460,008		(15)		(15)		459,993		1,444	1,444	4,812	11/16/2026
33845X-AA-5	FCAT 2020-4 A 0.53 04/15/2025 ABS		12/15/2022	MBS PAYDOWN		625,101	625,101	625,078	625,116		(15)		(15)		625,101				1,598	04/15/2025
35105R-AC-4	FORT 2019-1 A3 2.67 03/15/2024 ABS		01/15/2022	MBS PAYDOWN		294,995	294,995	294,952	294,976		19		19		294,995				656	03/15/2024
36168H-AA-2	GCAT 2021-NQ 1.093 08/25/2066 WHOLE LOAN		12/01/2022	MBS PAYDOWN		1,000,744	1,000,744	1,000,737	1,000,744		(1)		(1)		1,000,744				3,850	08/25/2066
36192K-AT-4	GSMS 2012-GCJ7 A4 3.377 05/10/2045 CMBS		02/01/2022	MBS PAYDOWN		41,216	41,216	41,907	41,245		(29)		(29)		41,216				166	05/10/2045
36264P-AF-6	GSMBS 2021-PJ4 2.5 09/25/2051 WHOLE LOAN		12/01/2022	MBS PAYDOWN		160,389	160,389	164,972	161,040		(650)		(650)		160,389				1,920	09/25/2051

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
36319Q-BN-1	GALXY 2015-19A A1RR FLT 07/24/2030 LL	D	10/24/2022	MBS PAYDOWN		14,829	14,829	14,829	14,793		36		36		14,829				305	07/24/2030
37045X-BY-1	GENERAL MOTORS FINL CO 3.15 06/30/2022		05/31/2022	SECURITY CALLED BY ISSUER		4,290,000	4,290,000	4,282,707	4,288,938		810		810		4,289,747		253	253	56,306	06/30/2022
38136M-AU-2	GLM 2017-2A AR FLT 11/20/2030 LL	D	03/31/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		4,963,800	5,000,000	5,000,000	5,001,611		221		221		5,001,833		(38,033)	(38,033)	25,271	11/20/2030
38141G-WM-2	GOLDMAN SACHS GROUP INC VAR 07/24/2023		07/25/2022	VARIOUS		3,722,232	3,715,000	3,715,000	3,714,440		271		271		3,714,711		7,521	7,521	85,995	07/24/2023
38141G-YL-2	GOLDMAN SACHS GROUP INC VAR 10/21/2024		01/19/2022	JP MORGAN SECURITIES LLC		3,725,929	3,770,000	3,770,000	3,770,136		84		84		3,770,220		(44,291)	(44,291)	8,718	10/21/2024
38479*-AU-6	Kent Corporation 6.27 03/15/2033 Private		03/15/2022	SINKING FUND REDEMPTION		480,667	480,667	480,667	480,657		10		10		480,667				6,032	12/30/2033
39063#-AD-0	Great Lakes Hydro America, LLC 4.59 01/30/22 Private		01/31/2022	MATURITY		7,801,500	7,801,500	7,801,500	7,801,492		8		8		7,801,500				62,666	01/30/2022
40256@-AE-5	Gulf States Toyota & Friedkin Co 4.27 03/31/26 Private		03/31/2022	SINKING FUND REDEMPTION		1,750,000	1,750,000	1,750,000	1,750,109		(109)		(109)		1,750,000				18,681	03/31/2026
404280-BM-0	HSBC HOLDINGS PLC VAR 11/22/2023	D	11/22/2022	SECURITY CALLED BY ISSUER at 100.000		10,000,000	10,000,000	9,820,500	9,935,812		30,370		30,370		9,966,182		33,818	33,818	303,300	11/22/2023
438516-BT-2	HONEYWELL INTERNATIONAL 2.15 08/08/2022		08/08/2022	MATURITY		444,000	444,000	443,552	443,921		79		79		444,000				9,546	08/08/2022
44891A-BC-0	HYUNDAI CAPITAL AMERICA 2.85 11/01/2022		11/01/2022	MATURITY		1,520,000	1,520,000	1,519,833	1,519,867		133		133		1,520,000				43,320	11/01/2022
45256#-AB-8	IMPACT COMMUNITY VAR 10/25/2056 PRIVATE RMBS		12/30/2022	MBS PAYDOWN		208,314	208,314	208,314	89,518		(936)		(936)		208,314				7,788	08/28/2039
45256H-AE-8	IFUND 2001-AA D 4.714042 07/25/2033 CMBS		12/31/2022	Post Sale Income															(73)	07/25/2031
45257H-AA-5	IFUND 2010-1 A1 5.314 01/25/2051 CMBS		12/01/2022	MBS PAYDOWN		2,323,799	2,323,799	2,323,692	2,324,000		(201)		(201)		2,323,799				66,180	01/25/2051
456837-AG-8	ING GROEP NV 3.15 03/29/2022	D	03/29/2022	MATURITY		1,315,000	1,315,000	1,312,462	1,314,819		181		181		1,315,000				20,711	03/29/2022
45866F-AG-9	INTERCONTINENTALEXCHANGE 3.45 09/21/2023		06/13/2022	SECURITY CALLED BY ISSUER		1,604,315	1,588,000	1,587,270	1,587,905		118		118		1,588,023		(23)	(23)	56,035	09/21/2023
46590M-AQ-3	JPMCC 2016-JP2 A3 2.5589 08/15/2049 CMBS		04/01/2022	MBS PAYDOWN		26,191	26,191	24,039	26,098		93		93		26,191				226	08/15/2049
46590R-AB-5	JPMCC 2016-JP3 A2 2.4347 08/15/2049 CMBS		10/01/2022	MBS PAYDOWN		445,314	445,314	446,584	445,284		30		30		445,314				8,818	08/15/2049
46590R-AD-1	JPMCC 2016-JP3 A4 2.6265 08/15/2049 CMBS		10/01/2022	MBS PAYDOWN		403,574	403,574	376,490	400,911		2,663		2,663		403,574				8,833	08/15/2049
46591T-BB-9	JPMMT 2020-2 A FLT 07/25/2050 WHOLE LOAN		12/25/2022	MBS PAYDOWN		101,631	101,631	101,629	101,639		(8)		(8)		101,631				411	07/25/2050
46634S-AC-9	JPMCC 2012-C6 A3 3.5074 05/15/2045 CMBS		04/01/2022	MBS PAYDOWN		3,142,384	3,142,384	3,220,928	3,145,113		(2,728)		(2,728)		3,142,384				19,101	05/15/2045
46642C-BH-2	JPMCC 2014-C20 A4 3.5382 07/15/2047 CMBS		12/01/2022	MBS PAYDOWN		390,725	390,725	411,666	391,959		(1,234)		(1,234)		390,725				7,014	07/15/2047
46643T-BA-9	JPMBB 2014-C26 A3 3.2312 01/15/2048 CMBS		10/01/2022	MBS PAYDOWN		97,127	97,127	98,099	97,136		(9)		(9)		97,127				1,930	01/15/2048
46643T-BB-7	JPMBB 2014-C26 AS 3.2884 01/15/2048 CMBS		12/01/2022	MBS PAYDOWN		41,287	41,287	43,396	41,774		(488)		(488)		41,287				772	01/15/2048
46644U-AZ-1	JPMBB 2015-C30 A4 3.5508 07/15/2048 CMBS		09/01/2022	MBS PAYDOWN		254,205	254,205	256,747	254,269		(64)		(64)		254,205				4,802	07/15/2048
46645L-AZ-0	JPMBB 2016-C1 ASB 3.3158 03/17/2049 CMBS		12/01/2022	MBS PAYDOWN		257,943	257,967	265,705	258,485		(518)		(518)		257,967		(24)	(24)	4,793	03/17/2049
478045-AA-5	JOHN SEVIER COMB CYCLE 4.626 01/15/2042		07/15/2022	SINKING FUND REDEMPTION		73,713	73,713	73,713	73,703		11		11		73,713				862	01/15/2042
48837@-AD-8	Kemin Industries, Inc. 4.64 09/07/2034 Private		12/07/2022	SINKING FUND REDEMPTION		528,063	528,063	528,063	528,056		6		6		528,063				15,314	09/07/2034
534187-BC-2	LINCOLN NATIONAL CORP 4.2 03/15/2022		03/15/2022	MATURITY		3,095,000	3,095,000	3,095,000	3,094,505		495		495		3,095,000				64,995	03/15/2022
53631@-AB-0	LCI INDUSTRIES INC. 3.80 03/29/2022 Private		03/29/2022	MATURITY		8,960,000	8,960,000	8,960,000	8,959,731		269		269		8,960,000				85,120	03/29/2022
53839@-AB-0	LIVING SPACES FURNITURE LLC 4.04 11/24/2031 Private		10/01/2022	SINKING FUND REDEMPTION		275,100	275,100	275,100	275,100						275,100				6,946	11/24/2031
576434-V7-6	MALT 2005-6 1A 5.5 12/25/2035 WHOLE LOAN		12/01/2022	MBS PAYDOWN		89,699	91,067	91,067	75,882		3,602		(3,602)		72,279		17,420	17,420	2,566	12/25/2035
59113@-AA-6	Metal Technologies, Inc 4.7 12/09/2022 Private		12/09/2022	MATURITY		2,768,506	2,768,500	2,768,500	2,754,234		14,266		14,266		2,768,500		6	6	104,096	12/09/2022
60687Y-AH-2	MIZUHO FINANCIAL GROUP 2.953 02/28/2022	D	02/28/2022	MATURITY		1,500,000	1,500,000	1,495,935	1,499,708		292		292		1,500,000				22,148	02/28/2022
61690G-AE-1	MSBAM 2014-C14 A4 3.787 02/15/2047 CMBS		04/01/2022	MBS PAYDOWN		175,657	175,657	181,215	188,507		(5,923)		(5,923)		182,585		(6,927)	(6,927)	7,248	02/15/2047
61691A-BJ-1	MSC 2015-UBS8 ASB 3.626 12/15/2048 CMBS		12/01/2022	MBS PAYDOWN		207,856	207,856	214,090	208,262		(406)		(406)		207,856				4,361	12/15/2048
61765D-AT-5	MSC 2015-MS1 A3 3.51 05/15/2048 CMBS		06/01/2022	MBS PAYDOWN		54,377	54,377	54,918	54,403		(25)		(25)		54,377				954	05/15/2048
61766N-BA-2	MSBAM 2016-C30 A4 2.6 09/15/2049 CMBS		02/01/2022	MBS PAYDOWN		64,954	64,954	59,484	64,893		61		61		64,954				333	09/15/2049

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
617734-A#-5	Morongo Band Mission Indians 5.65 10/24/2033 Private		10/24/2022	SINKING FUND REDEMPTION		330,318	330,318	330,318	330,289		29		29		330,318				18,663	10/24/2033
62927#-AA-4	NFL Ventures, LP 3.86 10/15/28 Private		10/15/2022	SINKING FUND REDEMPTION		478,253	478,251	478,251	478,246		6		6		478,251		1	1	18,460	10/15/2028
63307C-AG-6	NATIONAL BANK OF CANADA 2.15 10/07/2022	A	10/07/2022	MATURITY		1,850,000	1,850,000	1,849,889	1,850,035		(35)		(35)		1,850,000				39,775	10/07/2022
64352V-EF-4	NCHET 2003-5 AI7 4.816812 11/25/2033 ABS		12/01/2022	MBS PAYDOWN		2,206	2,206	2,206	2,206						2,206				56	11/25/2033
68268N-AJ-2	ONEOK PARTNERS LP 3.375 10/01/2022		07/12/2022	SECURITY CALLED BY ISSUER		9,680,000	9,680,000	8,920,701	9,591,824		60,371		60,371		9,652,194		27,806	27,806	255,008	10/01/2022
69371R-Q3-3	PACCAR FINANCIAL CORP 2 09/26/2022		09/26/2022	MATURITY		3,930,000	3,930,000	3,925,205	3,928,689		1,311		1,311		3,930,000				78,600	09/26/2022
72650R-AZ-5	PLAINS ALL AMER PIPELINE 3.65 06/01/2022		03/01/2022	SECURITY CALLED BY ISSUER at 100.000		5,000,000	5,000,000	4,991,150	4,999,060		527		527		4,999,588		412	412	45,625	06/01/2022
737679-DD-9	POTOMAC ELECTRIC POWER 3.05 04/01/2022		04/01/2022	MATURITY		6,250,000	6,250,000	6,231,875	6,248,855		1,145		1,145		6,250,000				95,313	04/01/2022
74941@-AA-3	RDO Equipment Co. 3.81 09/18/25 Private		09/18/2022	SINKING FUND REDEMPTION		883,750	883,750	883,750	883,816		(66)		(66)		883,750				25,253	09/18/2025
74979U-AA-3	RS 2018 Private, LLC 06/20/2026 PRIVATE		12/20/2022	SINKING FUND REDEMPTION		525,000	525,000	525,000	525,002		(2)		(2)		525,000				13,256	06/20/2026
780097-BE-0	NATWEST GROUP PLC VAR 05/15/2023	D	05/16/2022	SECURITY CALLED BY ISSUER		3,590,000	3,590,000	3,590,000	3,589,273		401		401		3,589,674		326	326	62,789	05/15/2023
78013X-6D-5	ROYAL BANK OF CANADA 2.8 04/29/2022	A	04/29/2022	MATURITY		938,000	938,000	937,597	937,975		25		25		938,000				13,132	04/29/2022
79575@-AK-3	Saltchuk Resources, Inc. 4.27 06/25/28 Private		12/25/2022	SINKING FUND REDEMPTION		644,583	644,583	644,583	644,647		(63)		(63)		644,583				35,463	06/25/2028
81748M-AD-0	SEMT 2020-1 A4 3.5 02/25/2050 WHOLE LOAN		01/01/2022	MBS PAYDOWN		3,412	3,412	3,446	3,412						3,412				10	02/25/2050
81748W-AK-2	SEMT 2021-4 A1 2.5 06/25/2051 WHOLE LOAN		12/01/2022	MBS PAYDOWN		397,507	397,507	408,603	398,500		(993)		(993)		397,507				4,923	06/25/2051
830867-AA-5	DELTA AIR LINES/SKYMILES 4.5 10/20/2025		08/02/2022	Corporate Actions Event		565,725	570,000	570,000	570,193		(7)		(7)		570,186		(4,461)	(4,461)	20,093	10/20/2025
857477-BL-6	STATE STREET CORP VAR 03/30/2023		03/30/2022	SECURITY CALLED BY ISSUER at 100.000		1,035,000	1,035,000	1,035,000	1,035,005		(5)		(5)		1,035,000				14,619	03/30/2023
858586-J*-2	Stepan Company, Incorporated 3.95 07/10/2027 Private		07/10/2022	SINKING FUND REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,083		(83)		(83)		1,000,000				39,500	07/10/2027
8672EM-AG-9	SUNCORP-METWAY LTD 2.8 05/04/2022	D	05/04/2022	MATURITY		2,275,000	2,275,000	2,273,726	2,274,863		137		137		2,275,000				31,850	05/04/2022
86765B-AJ-8	ENERGY TRANSFER LP 4.65 02/15/2022		02/15/2022	MATURITY		4,170,000	4,170,000	4,167,832	4,169,278		722		722		4,170,000				96,953	02/15/2022
87218@-AD-5	TA- High Desert, LLC 5.15 03/31/33 Private		12/31/2022	SINKING FUND REDEMPTION		387,241	387,241	387,241	387,255		(14)		(14)		387,241				16,214	03/31/2033
90270Y-BF-5	UBSBB 2013-C5 A4 3.1847 03/10/2046 CMBS		12/01/2022	MBS PAYDOWN		4,000,000	4,000,000	4,054,219	4,006,908		(6,908)		(6,908)		4,000,000				104,920	03/10/2046
90352J-AA-1	UBS GROUP AG 3.491 05/23/2023	D	05/24/2022	SECURITY CALLED BY ISSUER		2,985,000	2,985,000	2,984,940	2,984,932		66		66		2,984,998		2	2	52,103	05/23/2023
90353D-AV-7	UBSCM 2018-C12 A2 4.1519 08/15/2051 CMBS		02/09/2022	BARCLAYS CAPITAL SECURITIES INC.		10,197,656	10,000,000	10,299,977	10,094,651		(6,946)		(6,946)		10,087,705		109,952	109,952	80,731	07/15/2051
903870-B@-1	Ultra Electronics PLC 4.61 01/25/2029 Private	D	08/31/2022	SECURITY CALLED BY ISSUER		7,240,215	6,870,567	6,870,567	6,870,386		(80)		(80)		6,870,307		260	260	718,055	01/25/2029
92538E-AA-5	VERUS 2021-R3 1.02 04/25/2064 WHOLE LOAN		12/01/2022	MBS PAYDOWN		674,983	674,983	674,981	674,981		1		1		674,983				2,493	04/25/2064
92890K-AZ-8	WFRBS 2014-C22 A4 3.488 09/15/2057 CMBS		11/01/2022	MBS PAYDOWN		317,363	317,363	332,599	319,863		(2,500)		(2,500)		317,363				8,525	09/15/2057
92939H-AZ-8	WFRBS 2014-C23 ASB 3.636 10/15/2057 CMBS		12/01/2022	MBS PAYDOWN		65,614	65,614	67,836	66,074		(460)		(460)		65,614				1,415	10/15/2057
92968*-AA-5	WD-40 Company 3.39 11/15/2032 Private		11/15/2022	SINKING FUND REDEMPTION		280,000	280,000	280,000	279,969		31		31		280,000				2,373	11/15/2032
94989V-AC-3	WFCM 2015-NXS3 A3 3.354 09/15/2057 CMBS		03/01/2022	MBS PAYDOWN		105,550	105,550	106,598	105,590		(41)		(41)		105,550				1,784	09/15/2057
94989W-AR-8	WFCM 2015-C31 A3 3.427 11/15/2048 CMBS		07/01/2022	MBS PAYDOWN		159,717	159,717	163,710	160,011		(294)		(294)		159,717				3,193	11/15/2048
95000H-BE-1	WFCM 2016-LC24 A3 2.684 10/15/2049 CMBS		10/01/2022	MBS PAYDOWN		285,826	285,826	266,667	284,965		861		861		285,826				3,740	10/15/2049
95000L-BA-0	WFCM 2016-C33 ASB 3.185 03/15/2059 CMBS		12/01/2022	MBS PAYDOWN		230,399	230,399	237,309	230,862		(463)		(463)		230,399				4,088	03/15/2059
95000U-2B-8	WELLS FARGO & COMPANY 2.625 07/22/2022		07/22/2022	MATURITY		4,150,000	4,150,000	4,146,348	4,149,262		738		738		4,150,000				108,938	07/22/2022
95001A-BA-3	WFCM 2017-C41 A2 2.59 11/15/2050 CMBS		11/01/2022	MBS PAYDOWN		132,892	132,892	131,791	132,728		163		163		132,892				2,528	11/15/2050
95001L-AT-9	WFCM 2018-C43 A3 3.746 03/15/2051 CMBS		12/01/2022	MBS PAYDOWN		707,067	707,067	714,102	707,460		(392)		(392)		707,067				27,459	03/15/2051

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
95002E-AX-5	WFCM 2020-C55 A2 2.766 02/15/2053 CMBS		02/09/2022	BARCLAYS CAPITAL SECURITIES INC.		10,092,969	10,000,000	10,299,890	10,186,590		(6,609)		(6,609)		10,179,982		(87,013)	(87,013)	53,783	02/15/2053
95002T-AC-8	WFMBS 2020-3 A3 3 06/25/2050 WHOLE LOAN		12/01/2022	MBS PAYDOWN		139,198	139,198	142,438	140,097		(900)		(900)		139,198				1,531	06/25/2050
95906#-AQ-4	Western Oilfields Supply Co 4.35 05/17/25 Private		05/17/2022	SINKING FUND REDEMPTION		1,470,000	1,470,000	1,470,000	1,470,113		(113)		(113)		1,470,000				31,973	05/17/2025
96221T-AD-9	WFRBS 2014-LC14 A4 3.766 03/15/2047 CMBS		09/01/2022	MBS PAYDOWN		594,228	594,228	626,818	596,286		(2,058)		(2,058)		594,228				14,952	03/15/2047
96949L-AA-3	WILLIAMS COMPANIES INC 3.6 03/15/2022		01/12/2022	SECURITY CALLED BY ISSUER		10,000,000	10,000,000	9,996,800	9,995,341		986		986		9,996,328		3,672	3,672	120,000	03/15/2022
G8228*-AB-8	Smith & Nephew Plc 3.46 01/21/22 Private	D	01/21/2022	MATURITY		15,085,000	15,085,000	15,085,000	15,086,212		(1,212)		(1,212)		15,085,000				260,971	01/21/2022
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						302,247,660	301,086,477	301,072,065	301,103,788		182,486	7,371	175,115		301,398,638		292,901	292,901	6,741,962	XXX
00109X-AC-1	ADB Companies LLC 1st Lien TL due 2025		12/31/2022	SINKING FUND REDEMPTION		45,945	45,945	45,945	45,280	666	(1)		665		45,945				2,295	12/18/2025
00109X-AD-9	ADB Companies LLC Delayed Draw TL due 2025		12/31/2022	SINKING FUND REDEMPTION		9,172	9,172	9,172	9,039	133			133		9,172				425	12/18/2025
00221*-AB-9	ASC Communications, LLC FLT 07/15/2027 TL		12/30/2022	SINKING FUND REDEMPTION		65,316	65,316	64,264			46		46		65,316				1,191	07/15/2027
00453@-AB-6	Accurus Aerospace Corporation FLT 03/31/2028 Term Loan		12/31/2022	SINKING FUND REDEMPTION		12,943	12,943	12,749			20		20		12,943				538	03/31/2028
00801#-AA-5	Adviser Investments LLC FLT 05/19/2028 TL		12/30/2022	SINKING FUND REDEMPTION		1,309	1,309	1,283			1		1		1,309				24	05/19/2028
11244@-AA-9	Brook & Whittle Holdings 2020 Incremental TL due 2024		01/11/2022	Post Sale Income															17,865	10/17/2024
23808*-AA-4	DataOnline Intermed Holdings 1st Lien TL due 2025		12/31/2022	SINKING FUND REDEMPTION		30,000	30,000	30,000	29,591	408	1		409		30,000				1,456	11/13/2025
40490@-AA-9	HTI Technology & Industries Inc FLT 07/27/2025 TL		12/31/2022	SINKING FUND REDEMPTION		3,295	3,295	3,245			5		5		3,295				5	07/27/2025
40490@-AB-7	HTI Technology & Industries Inc FLT 07/27/2025 DDTL A		12/31/2022	SINKING FUND REDEMPTION		353	353	348			1		1		353				23	07/27/2025
41804@-AA-8	TEAM CAR CARE 1st Lien TL due 2023		12/31/2022	SINKING FUND REDEMPTION		180,000	180,000	180,000	179,879		121		121		180,000				12,741	02/26/2023
44908*-AA-9	Hylan Datacom & Electrical 1st Lien TL due 2022		03/11/2022	Medley Management Inc.		570,742	1,087,456	875,848	875,846		(3)		(3)		875,843		(305,101)	(305,101)	44,074	07/25/2022
45054@-AA-6	ITI INTERMODAL FLT 12/20/2027 TERM LOAN		12/31/2022	SINKING FUND REDEMPTION		7,769	7,769	7,613	7,754	1	14		15		7,769				297	12/20/2027
45054@-AC-2	ITI Intermodal FLT 12/20/2027 Revolver		08/18/2022	SINKING FUND REDEMPTION		6,677	6,677	6,677			13		13		6,677					12/20/2027
45880X-AB-3	VITECH Intermediate LLC 1st Lien TL due 2026		01/26/2022	SINKING FUND REDEMPTION		1,466,250	1,466,250	1,456,824	1,459,599		6,651		6,651		1,466,250				4,346	07/01/2026
50050@-AB-8	RedSail Technologies LLC FLT 12/11/2027 ITL		12/31/2022	SINKING FUND REDEMPTION		2,683	2,683	2,629			3		3		2,683				81	12/11/2027
53226@-AA-3	LIFESTYLE SOLUTIONS INC 1st Lien TL due 2026		12/31/2022	SINKING FUND REDEMPTION		51,392	51,392	51,392	50,433		(9)		(9)		51,392				3,313	01/29/2026
57233#-AB-1	Marshall Excelsior Co FLT 02/18/2028 TERM LOAN		12/31/2022	SINKING FUND REDEMPTION		5,193	5,193	5,208			2		2		5,193				258	02/18/2028
59921P-AB-2	MILEAGE PLUS HOLDINGS INC Term Loan due 2027		12/31/2022	VARIOUS		2,055,496	2,008,421	1,989,253	1,995,468		2,725		2,725		1,998,192		57,304	57,304	87,607	06/30/2027
62901@-AA-6	NATIONAL AUTO CARE FLT 09/28/2024 UNITRANCHE TERM LOAN		12/31/2022	SINKING FUND REDEMPTION		5,544	5,544	5,474	5,541		3		3		5,544				207	09/28/2024
62901@-AB-4	National Auto Care FLT 09/28/2024 DDTL		12/31/2022	SINKING FUND REDEMPTION		2,771	2,771	2,771							2,771				63	09/28/2024
62907@-AA-0	NEFCO FLT 08/05/2028 TL		12/31/2022	SINKING FUND REDEMPTION		1,563	1,563	1,532			2		2		1,563				69	08/05/2028

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
62907@-AB-8	Nefco FLT 08/05/2028 DDTL A		12/31/2022	SINKING FUND REDEMPTION		17	17	17							17				6	08/05/2028
62907@-AD-4	Nefco FLT 08/05/2028 DDTL C		12/31/2022	SINKING FUND REDEMPTION		284	284	284							284				13	08/05/2028
62914D-AB-2	NGS US FINCO LLC First Lien Term Loan due 2025		12/31/2022	SINKING FUND REDEMPTION		28,971	28,971	28,971	28,410	564	(3)		561		28,971				1,053	10/01/2025
64118A-A*-3	NetNumber FLT 06/01/2028 TL		12/31/2022	SINKING FUND REDEMPTION		5,961	5,961	5,842			6		6		5,961				163	06/01/2028
66707R-AC-1	NorthStar Group Services, Inc. Term Loan due 2026		12/31/2022	SINKING FUND REDEMPTION		75,969	75,969	75,970	75,972		(4)		(4)		75,969				3,360	11/12/2026
67116#-AA-4	CASH FLOW MANAGEMENT FLT 12/28/2027 TERM LOAN		12/31/2022	SINKING FUND REDEMPTION		26,380	26,380	25,853	26,336		44		44		26,380				1,151	12/28/2027
67576U-AB-2	Octave Music Group Inc 1L Term Loan due 2025		04/01/2022	VARIOUS		1,159,867	1,159,867	1,148,269	1,150,709		889		889		1,151,598		8,270	8,270	28,070	05/29/2025
69345Y-AB-0	P.F. Chang's China Bistro Inc. Term Loan due 2026		12/31/2022	SINKING FUND REDEMPTION		19,950	19,950	19,775	19,828	107	15		122		19,950				815	02/15/2026
69400@-AA-7	PT NETWORK LLC 1st Lien Term Loan due 2023		02/15/2022	SINKING FUND REDEMPTION		1,263,311	1,263,311	1,263,311	1,249,793	15,952	(2,434)		13,518		1,263,311				66,209	10/12/2022
70466@-AA-6	POLYMER SOLUTIONS Group LLC 1st Lien Term Loan due 2023		12/31/2022	SINKING FUND REDEMPTION		32,638	32,638	32,638	32,222	416			416		32,638				1,752	01/01/2023
73103@-AA-9	VSC POLARA LLC FLT 12/03/2027 1L TERM LOAN		12/31/2022	SINKING FUND REDEMPTION		8,721	8,721	8,547	8,702	2	17		19		8,721				346	12/03/2027
73103@-AC-5	VSC Polara LLC FLT 12/03/2027 Incremental TL		12/31/2022	SINKING FUND REDEMPTION		5,856	5,856	5,739			8		8		5,856				150	12/03/2027
73103@-AD-3	VSC Polara LLC FLT 12/03/2027 TL B		12/31/2022	SINKING FUND REDEMPTION		4,289	4,289	4,203			8		8		4,289				123	12/03/2027
75001*-AA-9	RTIC SUBSIDIARY HOLDINGS LLC 1st Lien TL due 2025		12/31/2022	SINKING FUND REDEMPTION		149,099	149,099	149,099	148,839		(113)		(113)		149,099				9,991	09/09/2025
78029#-AA-7	ROYAL HOLDCO CO (RMA) FLT 12/30/2026 Revolver		12/02/2022	SINKING FUND REDEMPTION		65,786	65,786	65,786			4		4		65,786				195	12/30/2026
78029#-AB-5	RMA Companies FLT 01/25/2028 TERM LOAN		12/31/2022	SINKING FUND REDEMPTION		20,558	20,558	20,558			27		27		20,558				596	01/25/2028
80586#-AA-8	TENCARVA MACHINERY COMPANY FLT 12/20/2027 SENIOR TERM LOAN		12/31/2022	SINKING FUND REDEMPTION		14,971	14,971	14,709	14,947	1	23		24		14,971				682	12/20/2027
80586#-AB-6	SCALED AGILE INC FLT 12/15/2027 UNITRANCHE TERM LOAN		12/31/2022	SINKING FUND REDEMPTION		15,732	15,732	15,417	15,703	1	28		29		15,732				761	12/15/2027
86822@-AA-1	EFI Productivity Software FLT 12/30/2027 TERM LOAN		12/31/2022	SINKING FUND REDEMPTION		27,810	27,810	27,253	27,762		47		47		27,810				970	12/30/2027
88033#-AB-8	Tencarva FLT 12/20/2023 DDTL		12/31/2022	SINKING FUND REDEMPTION		1,209	1,209	1,209							1,209				25	12/20/2023
88344@-AA-6	THERMACELL REPELLENTS INC Term Loan A due 2026		04/22/2022	VARIOUS		2,732,400	2,732,400	2,732,400	2,674,746	60,211	(458)		59,753		2,734,499		(2,099)	(2,099)	57,367	12/04/2026
88344@-AB-4	THERMACELL REPELLENTS INC Term Loan B due 2026		04/22/2022	VARIOUS		238,800	238,800	238,800	236,412	2,595	(39)		2,556		238,968		(168)	(168)	5,014	12/04/2026
913625-YY-9	Marshall Excelsior Co FLT 02/18/2028 REVOLVER		11/21/2022	VARIOUS		16,400	16,400	16,331			38		38		16,400				730	02/18/2028
93000#-AA-9	Worldwide Electric Corporation FLT 09/30/2028 TL		12/30/2022	SINKING FUND REDEMPTION		5,404	5,404	5,269			4		4		5,404				124	09/30/2028
95253@-AA-0	West Dermatology Mgmt Hldgs 1st Lien TL due 2025		06/17/2022	VARIOUS		1,408,969	1,408,969	1,408,414	1,372,930	30,690	880		31,570		1,404,500		4,469	4,469	73,122	02/11/2025
95253@-AA-0	West Dermatology Mgmt Hldgs Delayed Draw TL due 2025		06/17/2022	VARIOUS		347,392	347,392	347,392	338,533	8,870	(34)		8,836		347,370		22	22	14,874	02/11/2025

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
95253@-AA-0	West Dermatology Mgmt Hldgs PIK DDTL due 2025		06/17/2022	VARIOUS		215,821	215,821	216,379	210,318	6,015	18		6,033		216,350		(529)	(529)	15,314	02/11/2025
97959@-AA-3	WOODLAND FOODS INC FLT 12/01/2027 TERM LOAN		12/31/2022	SINKING FUND REDEMPTION		10,447	10,447	10,238	10,427	2	18		20		10,447				454	12/01/2027
98876*-AA-3	ZIYAD FLT 02/09/2028 TERM LOAN		12/31/2022	SINKING FUND REDEMPTION		4,298	4,298	4,212			8		8		4,298				194	02/09/2028
BC0106-75-4	Randy's Worldwide (RWA Holding Company) FLT 10/31/2027 Revol		11/30/2022	SINKING FUND REDEMPTION		9,965	9,965	9,666			24		24		9,965					10/31/2027
CB4569-87-0	Sparus Holdings, LLC FLT 03/19/2027 TL		12/31/2022	SINKING FUND REDEMPTION		3,856	3,856	3,769			2		2		3,856				28	03/19/2027
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						12,445,544	12,915,183	12,658,547	12,301,019	126,634	8,618		135,252		12,683,377		(237,832)	(237,832)	460,530	XXX
2509999997. Total - Bonds - Part 4						1,099,186,877	1,097,587,314	1,126,954,893	1,081,205,149	126,634	(1,746,896)	7,371	(1,627,633)		1,105,301,716		(6,670,966)	(6,670,966)	19,140,193	XXX
2509999998. Total - Bonds - Part 5						81,139,988	88,300,427	81,061,952			4,431		4,431		81,066,382		73,606	73,606	148,599	XXX
2509999999. Total - Bonds						1,180,326,865	1,185,887,741	1,208,016,845	1,081,205,149	126,634	(1,742,465)	7,371	(1,623,202)		1,186,368,098		(6,597,360)	(6,597,360)	19,288,792	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
001055-10-2	AFLAC INC EQUITY		06/28/2022	VARIOUS	3,829.000	220,542		160,610	223,575	(62,966)			(62,966)		160,610		59,932	59,932	2,265	
00130H-10-5	AES CORP/THE EQUITY		06/28/2022	VARIOUS	4,134.000	86,313		72,180	100,456	(28,276)			(28,276)		72,180		14,133	14,133	1,306	
00206R-10-2	AT&T INC EQUITY		06/28/2022	VARIOUS	45,853.000	912,303		1,052,767	770,120	282,647			282,647		1,052,767		(140,464)	(140,464)	36,568	
002824-10-0	ABBOTT LABORATORIES EQUITY		06/28/2022	VARIOUS	11,528.000	1,278,135		494,624	1,622,335	(1,127,711)			(1,127,711)		494,624		783,511	783,511	10,836	
00287Y-10-9	ABBVIE INC EQUITY		06/28/2022	VARIOUS	11,296.000	1,704,087		1,041,950	1,529,478	(487,529)			(487,529)		1,041,950		662,137	662,137	31,855	
003654-10-0	ABIOMED INC EQUITY		12/21/2022	VARIOUS	527.000	169,093		76,310	189,277	(112,968)			(112,968)		76,310		92,783	92,783		
00507V-10-9	ACTIVISION BLIZZARD INC EQUITY		09/16/2022	VARIOUS	5,429.000	421,305		261,773	361,083	(99,310)			(99,310)		261,773		159,532	159,532	2,552	
00724F-10-1	ADOBE INC EQUITY		06/28/2022	VARIOUS	3,076.000	1,196,634		560,675	1,744,307	(1,183,632)			(1,183,632)		560,675		635,959	635,959		
00751Y-10-6	ADVANCE AUTO PARTS INC EQUITY		06/28/2022	VARIOUS	495.000	98,246		46,436	118,726	(72,289)			(72,289)		46,436		51,809	51,809	1,536	
007903-10-7	ADVANCED MICRO DEVICES INC EQUITY		06/28/2022	VARIOUS	10,635.000	909,939		418,806	1,423,358	(1,004,552)			(1,004,552)		418,806		491,133	491,133	1,114	
00846U-10-1	AGILENT TECHNOLOGIES INC EQUITY		06/28/2022	VARIOUS	1,875.000	222,869		147,202	299,438	(152,236)			(152,236)		147,202		75,668	75,668	788	
009158-10-6	AIR PRODUCTS AND CHEMICALS INC EQUITY		06/28/2022	VARIOUS	1,380.000	331,500		284,001	419,879	(135,878)			(135,878)		284,001		47,499	47,499	4,306	
00971T-10-1	AKAMAI TECHNOLOGIES INC EQUITY		06/28/2022	VARIOUS	1,153.000	121,428		92,318	134,866	(42,549)			(42,549)		92,318		29,110	29,110		
011659-10-9	ALASKA AIR GROUP INC EQUITY		05/02/2022	GOLDMAN SACHS & CO LLC	573.000	30,399		16,308	29,853	(13,546)			(13,546)		16,308		14,091	14,091		
012653-10-1	ALBEMARLE CORP EQUITY		06/28/2022	VARIOUS	698.000	144,723		59,047	163,060	(104,013)			(104,013)		59,047		85,677	85,677	686	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES I EQUITY		06/28/2022	VARIOUS	866.000	141,898		111,866	193,092	(81,226)			(81,226)		111,866		30,032	30,032	1,992	
016255-10-1	ALIGN TECHNOLOGY INC EQUITY		06/28/2022	VARIOUS	490.000	140,592		103,015	322,013	(218,998)			(218,998)		103,015		37,577	37,577		
018802-10-8	ALLIANT ENERGY CORP EQUITY		06/28/2022	VARIOUS	1,758.000	104,892		83,393	107,959	(24,566)			(24,566)		83,393		21,499	21,499	1,304	
020002-10-1	ALLSTATE CORP/THE EQUITY		06/28/2022	VARIOUS	1,954.000	250,876		115,509	229,849	(114,340)			(114,340)		115,509		135,367	135,367	3,992	
02079K-10-7	ALPHABET INC EQUITY		09/16/2022	VARIOUS	2,472.000	4,303,409		2,213,083	5,388,098	(3,175,016)			(3,175,016)		2,213,083		2,090,326	2,090,326		
02079K-30-5	ALPHABET INC EQUITY		06/28/2022	VARIOUS	1,940.000	4,467,017		1,512,000	5,620,180	(4,108,180)			(4,108,180)		1,512,000		2,955,018	2,955,018		
02209S-10-3	ALTRIA GROUP INC EQUITY		06/28/2022	VARIOUS	11,879.000	591,098		566,272	562,827	3,445			3,445		566,272		24,826	24,826	26,393	
023135-10-6	AMAZON.COM INC EQUITY		06/28/2022	VARIOUS	27,991.000	6,643,085		4,583,874	9,363,711	(4,779,837)			(4,779,837)		4,583,874		2,059,212	2,059,212		
023608-10-2	AMEREN CORP EQUITY		06/28/2022	VARIOUS	1,567.000	142,317		114,042	139,463	(25,421)			(25,421)		114,042		28,274	28,274	1,375	
02376R-10-2	AMERICAN AIRLINES GROUP INC EQUITY		06/28/2022	VARIOUS	5,049.000	80,358		63,487	90,680	(27,193)			(27,193)		63,487		16,870	16,870		
025537-10-1	AMERICAN ELECTRIC POWER CO INC EQUITY		06/28/2022	VARIOUS	3,123.000	303,157		267,196	277,728	(10,532)			(10,532)		267,196		35,961	35,961	3,575	
025816-10-9	AMERICAN EXPRESS CO EQUITY		06/28/2022	VARIOUS	4,283.000	689,658		502,128	700,527	(198,399)			(198,399)		502,128		187,530	187,530	3,939	
026874-78-4	AMERICAN INTERNATIONAL GROUP INC EQUITY		06/28/2022	VARIOUS	5,682.000	318,014		137,732	322,965	(185,233)			(185,233)		137,732		180,282	180,282	2,689	
03027X-10-0	AMERICAN TOWER CORP EQUITY		06/28/2022	VARIOUS	2,833.000	697,933		493,595	828,454	(334,859)			(334,859)		493,595		204,338	204,338	9,796	
030420-10-3	AMERICAN WATER WORKS CO INC EQUITY		06/28/2022	VARIOUS	1,084.000	159,292		117,286	204,659	(87,373)			(87,373)		117,286		42,006	42,006	1,009	
03073E-10-5	AMERISOURCEBERGEN CORP EQUITY		06/28/2022	VARIOUS	1,004.000	149,858		89,564	133,452	(43,887)			(43,887)		89,564		60,294	60,294	672	
03076C-10-6	AMERIPRISE FINANCIAL INC EQUITY		06/28/2022	VARIOUS	797.000	208,920		116,982	240,415	(123,433)			(123,433)		116,982		91,938	91,938	1,327	

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
031100-10-0	AMETEK INC EQUITY		06/28/2022	VARIOUS	1,368.000	161,939		120,627	201,178	(80,551)			(80,551)		120,627		41,313	41,313	448	
031162-10-0	AMGEN INC EQUITY		06/28/2022	VARIOUS	3,804.000	907,277		480,559	855,824	(375,265)			(375,265)		480,559		426,717	426,717	10,988	
032095-10-1	AMPHENOL CORP EQUITY		06/28/2022	VARIOUS	3,757.000	256,730		187,038	328,475	(141,437)			(141,437)		187,038		69,692	69,692	1,858	
032654-10-5	ANALOG DEVICES INC EQUITY		06/28/2022	VARIOUS	3,481.000	535,289		302,817	611,890	(309,074)			(309,074)		302,817		232,473	232,473	3,858	
03662Q-10-5	ANSYS INC EQUITY		06/28/2022	VARIOUS	580.000	152,176		113,568	232,476	(118,907)			(118,907)		113,568		38,608	38,608		
036752-10-3	ELEVANCE HEALTH INC EQUITY		06/28/2022	VARIOUS	1,547.000	753,834		165,937	717,096	(551,159)			(551,159)		165,937		587,897	587,897	2,927	
03743Q-10-8	APA CORP EQUITY		06/28/2022	VARIOUS	3,152.000	127,157		13,081	84,757	(71,676)			(71,676)		13,081		114,076	114,076	849	
037833-10-0	APPLE INC EQUITY		12/16/2022	VARIOUS	102,918.000	15,346,876		2,416,442	18,277,208	(15,860,766)			(15,860,766)		2,416,442		12,930,434	12,930,434	34,116	
038222-10-5	APPLIED MATERIALS INC EQUITY		06/28/2022	VARIOUS	5,974.000	628,206		263,319	939,770	(676,451)			(676,451)		263,319		364,887	364,887	2,138	
039483-10-2	ARCHER-DANIELS-MIDLAND CO EQUITY		06/28/2022	VARIOUS	3,733.000	314,427		176,946	252,313	(75,368)			(75,368)		176,946		137,481	137,481	2,160	
040413-10-6	ARISTA NETWORKS INC EQUITY		06/28/2022	VARIOUS	1,338.000	142,810		104,464	192,324	(87,861)			(87,861)		104,464		38,346	38,346		
04621X-10-8	ASSURANT INC EQUITY		06/28/2022	VARIOUS	405.000	71,629		24,642	63,123	(38,481)			(38,481)		24,642		46,987	46,987	415	
049560-10-5	ATMOS ENERGY CORP EQUITY		06/28/2022	VARIOUS	760.000	84,513		77,784	79,625	(1,841)			(1,841)		77,784		6,729	6,729	772	
052769-10-6	AUTODESK INC EQUITY		06/28/2022	VARIOUS	1,398.000	259,072		249,148	393,132	(143,984)			(143,984)		249,148		9,924	9,924		
053015-10-3	AUTOMATIC DATA PROCESSING INC EQUITY		06/28/2022	VARIOUS	2,748.000	598,706		451,764	677,602	(225,838)			(225,838)		451,764		146,941	146,941	7,052	
053332-10-2	AUTOZONE INC EQUITY		06/28/2022	VARIOUS	143.000	298,742		149,939	299,870	(149,930)			(149,930)		149,939		148,803	148,803		
053484-10-1	AVALONBAY COMMUNITIES INC EQUITY		06/28/2022	VARIOUS	898.000	192,601		184,409	226,790	(42,381)			(42,381)		184,409		8,192	8,192	2,856	
053611-10-9	AVERY DENNISON CORP EQUITY		06/28/2022	VARIOUS	472.000	80,864		52,230	102,221	(49,991)			(49,991)		52,230		28,634	28,634	506	
05722G-10-0	BAKER HUGHES CO EQUITY		06/28/2022	VARIOUS	5,293.000	161,397		87,967	127,297	(39,329)			(39,329)		87,967		73,429	73,429	1,417	
058498-10-6	BALL CORP EQUITY		06/28/2022	VARIOUS	2,068.000	156,152		123,971	199,004	(75,032)			(75,032)		123,971		32,181	32,181	612	
060505-10-4	BANK OF AMERICA CORP EQUITY		06/28/2022	VARIOUS	47,274.000	1,638,504		1,445,993	2,102,748	(656,754)			(656,754)		1,445,993		192,510	192,510	14,452	
064058-10-0	BANK OF NEW YORK MELLON CORP/THE EQUITY		06/28/2022	VARIOUS	5,171.000	223,996		256,831	300,280	(43,449)			(43,449)		256,831		(32,834)	(32,834)	3,232	
070830-10-4	BATH & BODY WORKS INC EQUITY		06/28/2022	VARIOUS	2,246.000	91,551		41,591	156,748	(115,157)			(115,157)		41,591		49,960	49,960	694	
071813-10-9	BAXTER INTERNATIONAL INC EQUITY		06/28/2022	VARIOUS	3,318.000	229,050		163,370	284,784	(121,414)			(121,414)		163,370		65,680	65,680	2,294	
075887-10-9	BECTON DICKINSON AND CO EQUITY		06/28/2022	VARIOUS	1,832.000	451,623		429,794	449,456	(19,662)			(19,662)		429,794		21,829	21,829	2,344	
084423-10-2	W R BERKLEY CORP EQUITY		06/28/2022	VARIOUS	1,269.000	85,762		57,760	69,660	(11,900)			(11,900)		57,760		28,002	28,002	478	
084670-70-2	BERKSHIRE HATHAWAY INC EQUITY		06/28/2022	VARIOUS	11,964.000	3,581,756		2,579,991	3,576,638	(996,647)			(996,647)		2,579,991		1,001,765	1,001,765		
086516-10-1	BEST BUY CO INC EQUITY		06/28/2022	VARIOUS	1,639.000	135,665		50,908	166,522	(115,614)			(115,614)		50,908		84,756	84,756	3,225	
090572-20-7	BIO-RAD LABORATORIES INC EQUITY		06/28/2022	VARIOUS	133.000	66,242		60,111	100,463	(40,352)			(40,352)		60,111		6,132	6,132		
09062X-10-3	BIOGEN INC EQUITY		06/28/2022	VARIOUS	931.000	190,860		213,429	223,393	(9,964)			(9,964)		213,429		(22,569)	(22,569)		
09073M-10-4	BIO-TECHNE CORP EQUITY		06/28/2022	VARIOUS	254.000	92,894		125,734	131,427	(5,693)			(5,693)		125,734		(32,841)	(32,841)	119	
09247X-10-1	BLACKROCK INC EQUITY		06/28/2022	VARIOUS	933.000	589,833		337,811	853,695	(515,884)			(515,884)		337,811		252,021	252,021	6,661	
097023-10-5	BOEING CO/THE EQUITY		06/28/2022	VARIOUS	3,541.000	521,459		684,956	712,768	(27,812)			(27,812)		684,956		(163,497)	(163,497)		
09857L-10-8	BOOKING HOLDINGS INC EQUITY		06/28/2022	VARIOUS	271.000	550,905		502,704	650,191	(147,487)			(147,487)		502,704		48,200	48,200		
099724-10-6	BORGWARNER INC EQUITY		06/28/2022	VARIOUS	1,836.000	67,256		44,798	82,730	(37,932)			(37,932)		44,798		22,458	22,458	480	
101121-10-1	BOSTON PROPERTIES INC EQUITY		06/28/2022	VARIOUS	922.000	97,105		118,763	106,196	20,697		8,130	12,567		118,763		(21,658)	(21,658)	1,807	
101137-10-7	BOSTON SCIENTIFIC CORP EQUITY		06/28/2022	VARIOUS	8,817.000	350,933		327,353	374,458	(47,105)			(47,105)		327,353		23,580	23,580		
110122-10-8	BRISTOL-MYERS SQUIBB CO EQUITY		06/28/2022	VARIOUS	14,598.000	1,124,369		675,127	910,185	(235,058)			(235,058)		675,127		449,242	449,242	15,766	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS IN EQUITY		06/28/2022	VARIOUS	783.000	113,648		92,502	143,148	(50,646)			(50,646)		92,502		21,147	21,147	1,220	
11135F-10-1	BROADCOM INC EQUITY		06/28/2022	VARIOUS	2,671.000	1,443,784		566,301	1,777,390	(1,211,089)			(1,211,089)		566,301		877,483	877,483	16,158	
115236-10-1	BROWN & BROWN INC EQUITY		06/28/2022	VARIOUS	1,540.000	90,851		87,795	108,231	(20,436)			(20,436)		87,795		3,056	3,056	230	
115637-20-9	BROWN-FORMAN CORP EQUITY		06/28/2022	VARIOUS	1,236.000	83,937		65,876	90,055	(24,179)			(24,179)		65,876		18,061	18,061	337	
12503M-10-8	CBOE GLOBAL MARKETS INC EQUITY		06/28/2022	VARIOUS	596.000	67,377		60,564	77,599	(17,035)			(17,035)		60,564		6,813	6,813	437	
12504L-10-9	CBRE GROUP INC EQUITY		06/28/2022	VARIOUS	2,124.000	165,602		73,280	230,518	(157,237)			(157,237)		73,280		92,321	92,321		
12514G-10-8	CDW CORP/DE EQUITY		06/28/2022	VARIOUS	926.000	152,102		112,102	189,626	(77,525)			(77,525)		112,102		40,000	40,000	669	
125269-10-0	CF INDUSTRIES HOLDINGS INC EQUITY		06/28/2022	VARIOUS	1,499.000	139,345		40,773	106,084	(65,311)			(65,311)		40,773		98,572	98,572	719	
12541W-20-9	CH ROBINSON WORLDWIDE INC EQUITY		06/28/2022	VARIOUS	917.000	96,368		74,284	98,660	(24,376)			(24,376)		74,284		22,084	22,084	1,232	
125523-10-0	CIGNA CORP EQUITY		06/28/2022	VARIOUS	2,253.000	580,377		203,432	517,379	(313,947)			(313,947)		203,432		376,944	376,944	3,648	
12572Q-10-5	CME GROUP INC EQUITY		06/28/2022	VARIOUS	2,242.000	475,996		401,111	512,207	(111,097)			(111,097)		401,111		74,885	74,885	10,614	

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
125896-10-0	CMS ENERGY CORP EQUITY		06/28/2022	VARIOUS	2,075.000	141,993		115,282	134,958	(19,676)			(19,676)		115,282		26,711	26,711	1,349	
126408-10-3	CSX CORP EQUITY		06/28/2022	VARIOUS	14,605.000	467,878		387,702	549,002	(161,300)			(161,300)		387,702		80,176	80,176	2,155	
126650-10-0	CVS HEALTH CORP EQUITY		06/28/2022	VARIOUS	8,539.000	817,366		548,132	880,712	(332,580)			(332,580)		548,132		269,234	269,234	9,572	
127097-10-3	COTERRA ENERGY INC EQUITY		06/28/2022	VARIOUS	5,358.000	152,882		95,130	101,748	(6,618)			(6,618)		95,130		57,752	57,752	4,493	
127387-10-8	CADENCE DESIGN SYSTEMS INC EQUITY		06/28/2022	VARIOUS	1,794.000	269,914		124,481	334,276	(209,795)			(209,795)		124,481		145,433	145,433		
12769G-10-0	CAESARS ENTERTAINMENT INC EQUITY		06/28/2022	VARIOUS	1,537.000	84,154		137,285	143,694	(6,409)			(6,409)		137,285		(53,131)	(53,131)		
133131-10-2	CAMDEN PROPERTY TRUST EQUITY		06/28/2022	VARIOUS	633.000	90,903		108,628							108,628		(17,724)	(17,724)		
134429-10-9	CAMPBELL SOUP CO EQUITY		06/28/2022	VARIOUS	1,458.000	69,107		58,917	63,350	(4,433)			(4,433)		58,917		10,190	10,190	1,079	
14040H-10-5	CAPITAL ONE FINANCIAL CORP EQUITY		06/28/2022	VARIOUS	3,066.000	370,224		154,649	444,754	(290,105)			(290,105)		154,649		215,575	215,575	2,656	
14149Y-10-8	CARDINAL HEALTH INC EQUITY		06/28/2022	VARIOUS	2,128.000	122,650		103,671	109,571	(5,900)			(5,900)		103,671		18,980	18,980	2,089	
143130-10-2	CARMAX INC EQUITY		06/28/2022	VARIOUS	1,161.000	107,309		72,560	151,197	(78,637)			(78,637)		72,560		34,750	34,750		
143658-30-0	CARNIVAL CORP EQUITY		06/28/2022	VARIOUS	5,936.000	78,915		94,239	119,432	(25,193)			(25,193)		94,239		(15,324)	(15,324)		
14448C-10-4	CARRIER GLOBAL CORP EQUITY		06/28/2022	VARIOUS	5,764.000	219,711		126,764	312,639	(185,875)			(185,875)		126,764		92,947	92,947	1,970	
148806-10-2	CATALENT INC EQUITY		06/28/2022	VARIOUS	1,058.000	104,477		89,792	135,445	(45,653)			(45,653)		89,792		14,685	14,685		
149123-10-1	CATERPILLAR INC EQUITY		06/28/2022	VARIOUS	3,535.000	714,424		492,876	730,861	(237,985)			(237,985)		492,876		221,548	221,548	7,527	
150870-10-3	CELANESE CORP EQUITY		06/28/2022	VARIOUS	777.000	106,553		94,175	130,590	(36,415)			(36,415)		94,175		12,377	12,377	917	
15135B-10-1	CENTENE CORP EQUITY		06/28/2022	VARIOUS	3,726.000	306,767		169,856	307,022	(137,167)			(137,167)		169,856		136,911	136,911		
15189T-10-7	CENTERPOINT ENERGY INC EQUITY		06/28/2022	VARIOUS	3,699.000	109,644		57,113	103,202	(46,090)			(46,090)		57,113		52,531	52,531	946	
15677J-10-8	CERIDIAN HCM HOLDING INC EQUITY		05/02/2022	GOLDMAN SACHS & CO LLC Corporate Actions Event	510.000	29,234		55,672	53,280	2,392			2,392		55,672		(26,437)	(26,437)		
156782-10-4	CERNER CORP EQUITY		06/09/2022		3,368.000	319,960		220,708	312,820	(92,112)			(92,112)		220,708		99,252	99,252	1,819	
159864-10-7	CHARLES RIVER LABORATORIES INTERN EQUITY		06/28/2022	VARIOUS	335.000	77,712		107,541	126,228	(18,687)			(18,687)		107,541		(29,829)	(29,829)		
16119P-10-8	CHARTER COMMUNICATIONS INC EQUITY		06/28/2022	VARIOUS	860.000	393,339		319,230	560,694	(241,464)			(241,464)		319,230		74,109	74,109		
166764-10-0	CHEVRON CORP EQUITY		09/16/2022	VARIOUS	12,987.000	2,021,161		1,396,493	1,523,895	(127,401)			(127,401)		1,396,493		624,668	624,668	28,854	
169656-10-5	CHIPOTLE MEXICAN GRILL INC EQUITY		06/28/2022	VARIOUS	182.000	252,249		125,225	318,067	(192,842)			(192,842)		125,225		127,024	127,024		
171340-10-2	CHURCH & DWIGHT CO INC EQUITY		06/28/2022	VARIOUS	1,462.000	137,021		84,266	149,840	(65,574)			(65,574)		84,266		52,755	52,755	572	
172062-10-1	CINCINNATI FINANCIAL CORP EQUITY		06/28/2022	VARIOUS	848.000	100,989		81,890	96,613	(14,722)			(14,722)		81,890		19,098	19,098	1,430	
17275R-10-2	CISCO SYSTEMS INC EQUITY		06/28/2022	VARIOUS	27,339.000	1,279,939		1,529,822	1,732,199	(202,377)			(202,377)		1,529,822		(249,883)	(249,883)	20,504	
172908-10-5	CINTAS CORP EQUITY		06/28/2022	VARIOUS	545.000	208,007		118,345	241,310	(122,964)			(122,964)		118,345		89,661	89,661	771	
172967-42-4	CITIGROUP INC EQUITY		06/28/2022	VARIOUS	13,254.000	640,982		557,728	800,144	(242,416)			(242,416)		557,728		83,254	83,254	12,892	
174610-10-5	CITIZENS FINANCIAL GROUP INC EQUITY		06/28/2022	VARIOUS	2,043.000	76,506		38,408	96,511	(58,103)			(58,103)		38,408		38,098	38,098	1,699	
177376-10-0	CITRIX SYSTEMS INC EQUITY		10/03/2022	VARIOUS	1,425.000	143,834		143,879	134,691	9,188			9,188		143,879		(45)	(45)		
189054-10-9	CLOROX CO/THE EQUITY		06/28/2022	VARIOUS	794.000	111,417		126,832	138,450	(11,618)			(11,618)		126,832		(15,414)	(15,414)	1,842	
191216-10-0	COCA-COLA CO/THE EQUITY		06/28/2022	VARIOUS	24,728.000	1,560,249		1,213,341	1,464,145	(250,804)			(250,804)		1,213,341		346,907	346,907	16,007	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS CO EQUITY		06/28/2022	VARIOUS	3,273.000	244,752		197,466	290,315	(92,849)			(92,849)		197,466		47,286	47,286	1,319	
194162-10-3	COLGATE-PALMOLIVE CO EQUITY		06/28/2022	VARIOUS	5,364.000	415,416		390,486	457,710	(67,224)			(67,224)		390,486		24,930	24,930	4,935	
20030N-10-1	COMCAST CORP EQUITY		06/28/2022	VARIOUS	29,768.000	1,202,372		1,018,162	1,498,521	(480,359)			(480,359)		1,018,162		184,209	184,209	15,479	
200340-10-7	COMERICA INC EQUITY		06/28/2022	VARIOUS	991.000	78,947		29,076	86,177	(57,101)			(57,101)		29,076		49,871	49,871	1,664	
205887-10-2	CONAGRA BRANDS INC EQUITY		06/28/2022	VARIOUS	2,833.000	96,520		60,485	96,719	(36,234)			(36,234)		60,485		36,036	36,036	1,771	
20825C-10-4	CONOCOPHILLIPS EQUITY		06/28/2022	VARIOUS	9,041.000	868,492		288,215	652,579	(364,365)			(364,365)		288,215		580,277	580,277	13,141	
209115-10-4	CONSOLIDATED EDISON INC EQUITY		06/28/2022	VARIOUS	2,215.000	206,013		190,861	188,962	1,899			1,899		190,861		15,152	15,152	2,585	
21036P-10-8	CONSTELLATION BRANDS INC EQUITY		06/28/2022	VARIOUS	1,063.000	261,342		225,013	266,781	(41,768)			(41,768)		225,013		36,328	36,328	1,209	
21037T-10-9	CONSTELLATION ENERGY CORP EQUITY		06/28/2022	VARIOUS	2,105.000	122,375		72,000							72,000		50,375	50,375	446	
216648-40-2	COOPER COS INC/THE EQUITY		06/28/2022	VARIOUS	344.000	120,157		99,735	144,167	(44,432)			(44,432)		99,735		20,422	20,422	10	
217204-10-6	COPART INC EQUITY		06/28/2022	VARIOUS	1,277.000	142,992		85,977	193,453	(107,476)			(107,476)		85,977		57,015	57,015		
219350-10-5	CORNING INC EQUITY		06/28/2022	VARIOUS	5,157.000	176,728		164,289	191,995	(27,706)			(27,706)		164,289		12,439	12,439	1,979	
22052L-10-4	CORTEVA INC EQUITY		06/28/2022	VARIOUS	4,912.000	276,803		64,230	232,239	(168,009)			(168,009)		64,230		212,573	212,573	998	
22160K-10-5	COSTCO WHOLESALE CORP EQUITY		06/28/2022	VARIOUS	2,835.000	1,432,489		696,099	1,609,458	(913,359)			(913,359)		696,099		736,390	736,390	4,594	
22822V-10-1	CROWN CASTLE INC EQUITY		06/28/2022	VARIOUS	2,705.000	475,358		340,255	564,371	(224,116)			(224,116)		340,255		135,103	135,103	5,887	

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
231021-10-6	CUMMINS INC EQUITY		06/28/2022	VARIOUS	891.000	174,163		146,900	194,283	(47,383)			(47,383)		146,900		27,263	27,263	1,920	
23331A-10-9	DR HORTON INC EQUITY		06/28/2022	VARIOUS	2,229.000	154,214		84,139	241,780	(157,640)			(157,640)		84,139		70,075	70,075	709	
233331-10-7	DTE ENERGY CO EQUITY		06/28/2022	VARIOUS	1,160.000	147,299		78,599	138,690	(60,091)			(60,091)		78,599		68,700	68,700	2,565	
23355L-10-6	DXC TECHNOLOGY CO EQUITY		06/28/2022	VARIOUS	2,105.000	65,320		27,449	67,760	(40,311)			(40,311)		27,449		37,871	37,871		
235851-10-2	DANAHER CORP EQUITY		06/28/2022	VARIOUS	4,038.000	1,022,990		544,233	1,328,583	(784,350)			(784,350)		544,233		478,757	478,757	2,324	
237194-10-5	DARDEN RESTAURANTS INC EQUITY		06/28/2022	VARIOUS	949.000	120,029		77,337	142,948	(65,611)			(65,611)		77,337		42,692	42,692	2,088	
23918K-10-8	DAVITA INC EQUITY		06/28/2022	VARIOUS	694.000	66,963		38,342	78,943	(40,601)			(40,601)		38,342		28,621	28,621		
244199-10-5	DEERE & CO EQUITY		06/28/2022	VARIOUS	1,822.000	640,091		301,792	624,855	(323,063)			(323,063)		301,792		338,300	338,300	3,826	
247361-70-2	DELTA AIR LINES INC EQUITY		06/28/2022	VARIOUS	4,076.000	149,939		116,288	159,290	(43,002)			(43,002)		116,288		33,650	33,650		
24906P-10-9	DENTSPLY SIRONA INC EQUITY		05/02/2022	GOLDMAN SACHS & CO LLC	859.000	34,053		43,927	47,915	(3,988)			(3,988)		43,927		(9,874)	(9,874)	202	
25179M-10-3	DEVON ENERGY CORP EQUITY		06/28/2022	VARIOUS	3,955.000	232,942		27,250	174,178	(146,928)			(146,928)		27,250		205,692	205,692	6,473	
252131-10-7	DEXCOM INC EQUITY		06/28/2022	VARIOUS	1,462.000	217,639		253,242	421,992	(168,750)			(168,750)		253,242		(35,603)	(35,603)		
25278X-10-9	DIAMONDBACK ENERGY INC EQUITY		06/28/2022	VARIOUS	1,237.000	161,321		32,397	133,361	(100,964)			(100,964)		32,397		128,924	128,924	2,362	
253868-10-3	DIGITAL REALTY TRUST INC EQUITY		06/28/2022	VARIOUS	1,816.000	252,618		217,116	321,214	(104,098)			(104,098)		217,116		35,502	35,502	5,363	
254687-10-6	WALT DISNEY CO/THE EQUITY		06/28/2022	VARIOUS	11,705.000	1,239,475		1,224,704	1,812,987	(588,283)			(588,283)		1,224,704		14,770	14,770		
254709-10-8	DISCOVER FINANCIAL SERVICES EQUITY		06/28/2022	VARIOUS	1,983.000	211,060		70,734	229,116	(158,382)			(158,382)		70,734		140,326	140,326	1,532	
25470M-10-9	DISH NETWORK CORP EQUITY		04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	921.000	28,839		18,402	29,877	(11,476)			(11,476)		18,402		10,437	10,437		
256677-10-5	DOLLAR GENERAL CORP EQUITY		06/28/2022	VARIOUS	1,609.000	389,695		92,316	379,418	(287,102)			(287,102)		92,316		297,378	297,378	1,561	
256746-10-8	DOLLAR TREE INC EQUITY		06/28/2022	VARIOUS	1,527.000	244,820		142,283	214,559	(72,276)			(72,276)		142,283		102,537	102,537		
25746U-10-9	DOMINION ENERGY INC EQUITY		06/28/2022	VARIOUS	5,316.000	428,191		413,997	417,572	(3,575)			(3,575)		413,997		14,194	14,194	5,170	
25754A-20-1	DOMINO'S PIZZA INC EQUITY		06/28/2022	VARIOUS	227.000	84,096		85,692	128,101	(42,409)			(42,409)		85,692		(1,596)	(1,596)	372	
260003-10-8	DOVER CORP EQUITY		06/28/2022	VARIOUS	960.000	124,845		94,126	174,336	(80,210)			(80,210)		94,126		30,720	30,720	692	
260557-10-3	DOW INC EQUITY		06/28/2022	VARIOUS	4,874.000	295,232		214,818	276,405	(61,587)			(61,587)		214,818		80,415	80,415	4,986	
264411-50-5	DUKE REALTY CORP EQUITY		06/28/2022	VARIOUS	2,391.000	129,595		74,426	156,969	(82,543)			(82,543)		74,426		55,169	55,169	982	
26441C-20-4	DUKE ENERGY CORP EQUITY		06/28/2022	VARIOUS	4,830.000	520,286		432,698	506,667	(73,969)			(73,969)		432,698		87,588	87,588	7,037	
26614N-10-2	DUPONT DE NEMOURS INC EQUITY		06/28/2022	VARIOUS	3,351.000	208,969		170,435	270,660	(100,225)			(100,225)		170,435		38,534	38,534	1,624	
26875P-10-1	EOG RESOURCES INC EQUITY		06/28/2022	VARIOUS	3,574.000	419,653		128,307	317,550	(189,243)			(189,243)		128,307		291,346	291,346	12,108	
277432-10-0	EASTMAN CHEMICAL CO EQUITY		06/28/2022	VARIOUS	800.000	77,503		55,224	96,704	(41,480)			(41,480)		55,224		22,279	22,279	1,512	
278642-10-3	EBAY INC EQUITY		06/28/2022	VARIOUS	4,859.000	235,741		175,738	323,124	(147,386)			(147,386)		175,738		60,003	60,003	1,568	
278865-10-0	ECOLAB INC EQUITY		06/28/2022	VARIOUS	1,644.000	265,379		302,640	385,518	(82,878)			(82,878)		302,640		(37,261)	(37,261)	2,061	
281020-10-7	EDISON INTERNATIONAL EQUITY		06/28/2022	VARIOUS	2,367.000	154,480		150,961	161,571	(10,610)			(10,610)		150,961		3,519	3,519	3,314	
28176E-10-8	EDWARDS LIFESCIENCES CORP EQUITY		06/28/2022	VARIOUS	4,124.000	421,333		242,048	533,976	(291,928)			(291,928)		242,048		179,285	179,285		
285512-10-9	ELECTRONIC ARTS INC EQUITY		06/28/2022	VARIOUS	1,788.000	217,453		169,248	235,819	(66,572)			(66,572)		169,248		48,205	48,205	466	
29082K-10-5	EMBECTA CORP EQUITY		04/06/2022	RBC CAPITAL MARKETS LLC	691.000	20,058		21,245							21,245		(1,187)	(1,187)	14	
291011-10-4	EMERSON ELECTRIC CO EQUITY		06/28/2022	VARIOUS	3,963.000	345,532		219,264	368,440	(149,176)			(149,176)		219,264		126,268	126,268	2,958	
29355A-10-7	ENPHASE ENERGY INC EQUITY		06/28/2022	VARIOUS	822.000	147,220		167,185	150,377	16,808			16,808		167,185		(19,965)	(19,965)		
29364G-10-3	ENTERGY CORP EQUITY		06/28/2022	VARIOUS	1,381.000	161,099		133,829	155,528	(21,699)			(21,699)		133,829		27,270	27,270	1,992	
29414B-10-4	EPAM SYSTEMS INC EQUITY		06/28/2022	VARIOUS	358.000	107,145		105,868	239,527	5,706		139,365	(133,659)		105,868		1,277	1,277		
294429-10-5	EQUIFAX INC EQUITY		06/28/2022	VARIOUS	753.000	145,285		94,846	220,546	(125,700)			(125,700)		94,846		50,439	50,439	435	
29444U-70-0	EQUINIX INC EQUITY		06/28/2022	VARIOUS	556.000	383,067		252,817	470,293	(217,475)			(217,475)		252,817		130,250	130,250	2,551	
29476L-10-7	EQUITY RESIDENTIAL EQUITY		06/28/2022	VARIOUS	2,159.000	165,013		165,007	195,411	(30,404)			(30,404)		165,007		6	6	3,295	
297178-10-5	ESSEX PROPERTY TRUST INC EQUITY		06/28/2022	VARIOUS	452.000	137,101		127,693	159,185	(31,492)			(31,492)		127,693		9,407	9,407	1,939	
29786A-10-6	ETSY INC EQUITY		06/28/2022	VARIOUS	910.000	77,317		101,693	199,190	(97,497)			(97,497)		101,693		(24,375)	(24,375)		
30034W-10-6	EVERGY INC EQUITY		06/28/2022	VARIOUS	1,401.000	92,395		81,016	96,095	(15,078)			(15,078)		81,016		11,379	11,379	1,187	
30040W-10-8	EVERSOURCE ENERGY EQUITY		06/28/2022	VARIOUS	2,064.000	175,018		147,922	187,824	(39,902)			(39,902)		147,922		27,096	27,096	1,972	
30161N-10-1	EXELON CORP EQUITY		06/28/2022	VARIOUS	6,295.000	287,350		129,019	289,762	(160,743)			(160,743)		129,019		158,331	158,331	3,115	
30212P-30-3	EXPEDIA GROUP INC EQUITY		06/28/2022	VARIOUS	860.000	115,937		48,392	155,419	(107,027)			(107,027)		48,392		67,544	67,544		

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
302130-10-9	EXPEDITORS INTERNATIONAL OF WASHI EQUITY		06/28/2022	VARIOUS	1,133.000	112,163		75,247	152,151	(76,903)			(76,903)		75,247		36,916	36,916	350	
30225T-10-2	EXTRA SPACE STORAGE INC EQUITY		06/28/2022	VARIOUS	913.000	167,000		94,676	207,059	(112,383)			(112,383)		94,676		72,325	72,325	1,964	
30231G-10-2	EXXON MOBIL CORP EQUITY		12/16/2022	VARIOUS	27,603.000	2,455,882		1,046,982	1,688,752	(641,770)			(641,770)		1,046,982		1,408,900	1,408,900	36,213	
302491-30-3	FMC CORP EQUITY		06/28/2022	VARIOUS	902.000	110,849		71,319	99,130	(27,811)			(27,811)		71,319		39,530	39,530	956	
30303M-10-2	META PLATFORMS INC EQUITY		06/28/2022	VARIOUS	15,695.000	2,926,584		2,072,996	5,278,542	(3,205,547)			(3,205,547)		2,072,996		853,588	853,588		
303075-10-5	FACTSET RESEARCH SYSTEMS INC EQUITY		06/28/2022	VARIOUS	237.000	91,498		112,129	115,227	(3,098)			(3,098)		112,129		(20,632)	(20,632)	292	
311900-10-4	FASTENAL CO EQUITY		06/28/2022	VARIOUS	3,540.000	184,801		124,887	226,772	(101,886)			(101,886)		124,887		59,914	59,914	2,195	
313745-10-1	FEDERAL REALTY INVESTMENT TRUST EQUITY		06/28/2022	VARIOUS	560.000	58,420		41,709		(34,642)			(34,642)		41,709		16,711	16,711	1,584	
31428X-10-6	FEDEX CORP EQUITY		06/28/2022	VARIOUS	1,608.000	351,246		194,616	415,877	(221,261)			(221,261)		194,616		156,629	156,629	2,088	
315616-10-2	F5 INC EQUITY		06/28/2022	VARIOUS	462.000	75,168		53,725	113,051	(59,327)			(59,327)		53,725		21,443	21,443		
31620M-10-6	FIDELITY NATIONAL INFORMATION SER EQUITY		06/28/2022	VARIOUS	3,907.000	376,633		466,997	426,605	40,392			40,392		466,997		(90,364)	(90,364)	2,698	
316773-10-0	FIFTH THIRD BANCORP EQUITY		06/28/2022	VARIOUS	4,438.000	162,989		65,904	193,231	(127,326)			(127,326)		65,904		97,085	97,085	2,663	
33616C-10-0	FIRST REPUBLIC BANK/CA EQUITY		06/28/2022	VARIOUS	1,147.000	172,652		128,880	236,798	(107,919)			(107,919)		128,880		43,772	43,772	537	
337738-10-8	FISERV INC EQUITY		06/28/2022	VARIOUS	3,812.000	359,367		333,374	395,495	(62,121)			(62,121)		333,374		25,993	25,993		
337932-10-7	FIRSTENERGY CORP EQUITY		06/28/2022	VARIOUS	3,550.000	143,617		149,233	147,645	1,589			1,589		149,233		(5,616)	(5,616)	2,050	
339041-10-5	FLEETCOR TECHNOLOGIES INC EQUITY		06/28/2022	VARIOUS	540.000	124,320		140,917	120,906	20,011			20,011		140,917		(16,597)	(16,597)		
345370-86-0	FORD MOTOR CO EQUITY		06/28/2022	VARIOUS	25,045.000	331,028		121,218	519,934	(398,716)			(398,716)		121,218		209,811	209,811	4,820	
34959E-10-9	FORTINET INC EQUITY		06/28/2022	VARIOUS	2,563.000	254,618		81,375	336,975	(255,600)			(255,600)		81,375		173,243	173,243		
34959J-10-8	FORTIVE CORP EQUITY		06/28/2022	VARIOUS	2,374.000	135,847		176,868	181,089	(4,221)			(4,221)		176,868		(41,021)	(41,021)	241	
34964C-10-6	FORTUNE BRANDS INNOVATIONS INC EQUITY		12/16/2022	VARIOUS	1,661.000	104,177		83,974	173,822	(89,848)			(89,848)		83,974		20,202	20,202	1,119	
35137L-10-5	FOX CORP EQUITY		06/28/2022	VARIOUS	2,881.000	101,789		68,049	106,309	(38,260)			(38,260)		68,049		33,740	33,740	691	
354613-10-1	FRANKLIN RESOURCES INC EQUITY		06/28/2022	VARIOUS	2,334.000	58,165		38,954	78,119	(39,165)			(39,165)		38,954		19,211	19,211	1,354	
35671D-85-7	FREEPORT-MCMORAN INC EQUITY		06/28/2022	VARIOUS	9,460.000	340,346		63,760	394,671	(330,911)			(330,911)		63,760		276,585	276,585	2,838	
363576-10-9	ARTHUR J GALLAGHER & CO EQUITY		06/28/2022	VARIOUS	1,351.000	225,422		126,030	229,224	(103,194)			(103,194)		126,030		99,392	99,392	1,004	
364760-10-8	GAP INC/THE EQUITY		02/02/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	2,637.000	46,602		18,538	46,517	(27,979)			(27,979)		18,538		28,064	28,064	316	
366651-10-7	GARTNER INC EQUITY		06/28/2022	VARIOUS	571.000	154,088		90,776	190,897	(100,121)			(100,121)		90,776		63,312	63,312		
368736-10-4	GENERAC HOLDINGS INC EQUITY		06/28/2022	VARIOUS	397.000	88,213		121,929	139,712	(17,783)			(17,783)		121,929		(33,717)	(33,717)		
369550-10-8	GENERAL DYNAMICS CORP EQUITY		06/28/2022	VARIOUS	1,488.000	339,225		185,560	310,233	(124,674)			(124,674)		185,560		153,665	153,665	3,646	
369604-30-1	GENERAL ELECTRIC CO EQUITY		06/28/2022	VARIOUS	6,936.000	499,516		564,729	655,175	(90,445)			(90,445)		564,729		(65,213)	(65,213)	1,375	
370334-10-4	GENERAL MILLS INC EQUITY		06/28/2022	VARIOUS	3,855.000	270,776		198,446	259,711	(61,266)			(61,266)		198,446		72,330	72,330	3,932	
37045V-10-0	GENERAL MOTORS CO EQUITY		06/28/2022	VARIOUS	9,074.000	331,118		284,203	531,918	(247,715)			(247,715)		284,203		46,915	46,915		
372460-10-5	GENUINE PARTS CO EQUITY		06/28/2022	VARIOUS	960.000	129,063		98,446	134,630	(36,185)			(36,185)		98,446		30,617	30,617	2,023	
375558-10-3	GILEAD SCIENCES INC EQUITY		06/28/2022	VARIOUS	7,855.000	482,195		510,948	570,352	(59,403)			(59,403)		510,948		(28,754)	(28,754)	8,499	
37940X-10-2	GLOBAL PAYMENTS INC EQUITY		06/28/2022	VARIOUS	1,878.000	227,593		192,160	253,887	(61,727)			(61,727)		192,160		35,433	35,433	689	
37959E-10-2	GLOBE LIFE INC EQUITY		06/28/2022	VARIOUS	756.000	76,387		64,213	70,845	(6,632)			(6,632)		64,213		12,175	12,175	306	
38141G-10-4	GOLDMAN SACHS GROUP INC/THE EQUITY		06/28/2022	VARIOUS	2,162.000	664,104		364,415	826,900	(462,485)			(462,485)		364,415		299,689	299,689	6,330	
384802-10-4	WW GRAINGER INC EQUITY		06/28/2022	VARIOUS	283.000	135,067		79,808	146,662	(66,854)			(66,854)		79,808		55,259	55,259	677	
40412C-10-1	HCA HEALTHCARE INC EQUITY		06/28/2022	VARIOUS	1,646.000	329,073		158,358	422,874	(264,516)			(264,516)		158,358		170,716	170,716	1,361	
40434L-10-5	HP INC EQUITY		09/16/2022	VARIOUS	9,184.000	324,519		183,290	345,778	(162,488)			(162,488)		183,290		141,229	141,229	5,842	
406216-10-1	HALLIBURTON CO EQUITY		06/28/2022	VARIOUS	6,244.000	220,038		42,709	142,738	(100,029)			(100,029)		42,709		177,329	177,329	1,074	
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP EQUITY		06/28/2022	VARIOUS	2,227.000	152,512		116,511	153,774	(37,263)			(37,263)		116,511		36,001	36,001	2,114	
418056-10-7	HASBRO INC EQUITY		06/28/2022	VARIOUS	860.000	74,802		86,703	87,479	(776)			(776)		86,703		(11,901)	(11,901)	1,187	
42250P-10-3	HEALTHPEAK PROPERTIES INC EQUITY		06/28/2022	VARIOUS	3,679.000	110,312		109,588	132,738	(23,150)			(23,150)		109,588		724	724	1,589	
426281-10-1	JACK HENRY & ASSOCIATES INC EQUITY		06/28/2022	VARIOUS	420.000	77,805		62,608	70,085	(7,477)			(7,477)		62,608		15,196	15,196	311	
427866-10-8	HERSHEY CO/THE EQUITY		06/28/2022	VARIOUS	894.000	194,844		111,623	172,998	(61,375)			(61,375)		111,623		83,222	83,222	1,192	
42809H-10-7	HESS CORP EQUITY		06/28/2022	VARIOUS	1,859.000	201,115		61,830	137,585	(75,754)			(75,754)		61,830		139,284	139,284	1,008	
42824C-10-9	HEWLETT PACKARD ENTERPRISE CO EQUITY		06/28/2022	VARIOUS	8,241.000	120,497		130,352	129,878	474			474		130,352		(9,855)	(9,855)	2,433	
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC EQUITY		06/28/2022	VARIOUS	1,691.000	228,993		147,113	263,711	(116,599)			(116,599)		147,113		81,880	81,880	126	

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
436440-10-1	HOLOGIC INC EQUITY		06/28/2022	VARIOUS	1,584.000	113,094		73,720	121,271	(47,551)			(47,551)		73,720		39,374	39,374		
437076-10-2	HOME DEPOT INC/THE EQUITY		06/28/2022	VARIOUS	6,951.000	2,018,016		1,415,971	2,884,526	(1,468,555)			(1,468,555)		1,415,971		602,045	602,045	19,300	
438516-10-6	HONEYWELL INTERNATIONAL INC EQUITY		06/28/2022	VARIOUS	4,435.000	828,871		770,082	924,698	(154,615)			(154,615)		770,082		58,789	58,789	6,401	
440452-10-0	HORMEL FOODS CORP EQUITY		06/28/2022	VARIOUS	1,805.000	89,618		60,770	88,102	(27,332)			(27,332)		60,770		28,848	28,848	939	
44107P-10-4	HOST HOTELS & RESORTS INC EQUITY		06/28/2022	VARIOUS	4,716.000	86,069		51,970	81,964	(29,994)			(29,994)		51,970		34,098	34,098	141	
443201-10-8	HOWMET AEROSPACE INC EQUITY		06/28/2022	VARIOUS	2,391.000	78,623		42,298	76,082	(33,784)			(33,784)		42,298		36,325	36,325	71	
444859-10-2	HUMANA INC EQUITY		06/28/2022	VARIOUS	826.000	370,990		221,063	383,033	(161,970)			(161,970)		221,063		149,927	149,927	1,229	
445658-10-7	JB HUNT TRANSPORT SERVICES INC EQUITY		06/28/2022	VARIOUS	527.000	86,471		56,678	107,719	(51,041)			(51,041)		56,678		29,793	29,793	313	
446150-10-4	HUNTINGTON BANCSHARES INC/OH EQUITY		06/28/2022	VARIOUS	9,815.000	127,750		115,781	151,249	(35,468)			(35,468)		115,781		11,969	11,969	3,693	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC EQUITY		06/28/2022	UBS SECURITIES LLC	193.000	41,913		38,492	36,033	6,926		4,467	2,459		38,492		3,421	3,421	455	
44980X-10-9	IPG PHOTONICS CORP EQUITY		06/17/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	438.000	38,788		75,248	75,340	(93)			(93)		75,248		(36,459)	(36,459)		
45167R-10-4	IDEX CORP EQUITY		06/28/2022	VARIOUS	480.000	89,256		77,821	113,381	(35,560)			(35,560)		77,821		11,435	11,435	388	
45168D-10-4	IDEXX LABORATORIES INC EQUITY		06/28/2022	VARIOUS	555.000	221,967		128,764	365,445	(236,681)			(236,681)		128,764		93,203	93,203		
452308-10-9	ILLINOIS TOOL WORKS INC EQUITY		06/28/2022	VARIOUS	1,815.000	349,546		282,482	447,942	(165,460)			(165,460)		282,482		67,064	67,064	4,429	
452327-10-9	ILLUMINA INC EQUITY		06/28/2022	VARIOUS	1,001.000	251,170		319,465	380,820	(61,356)			(61,356)		319,465		(68,295)	(68,295)		
45337C-10-2	INCYTE CORP EQUITY		06/28/2022	VARIOUS	1,223.000	92,762		93,810	84,089	3,856			3,856		93,810		(1,048)	(1,048)		
45687V-10-6	INGERSOLL RAND INC EQUITY		06/28/2022	VARIOUS	2,672.000	116,886		93,859	165,317	(71,458)			(71,458)		93,859		23,028	23,028	78	
458140-10-0	INTEL CORP EQUITY		06/28/2022	VARIOUS	25,762.000	1,074,776		712,680	1,326,743	(614,063)			(614,063)		712,680		362,096	362,096	13,857	
45866F-10-4	INTERCONTINENTAL EXCHANGE INC EQUITY		06/28/2022	VARIOUS	3,554.000	376,332		289,145	486,116	(196,972)			(196,972)		289,145		87,187	87,187	2,003	
459200-10-1	INTERNATIONAL BUSINESS MACHINES C EQUITY		06/28/2022	VARIOUS	5,651.000	777,904		759,880	755,143	4,737			4,737		759,880		18,024	18,024	13,716	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCE EQUITY		06/28/2022	VARIOUS	1,632.000	195,461		203,500	245,812	(42,312)			(42,312)		203,500		(8,039)	(8,039)	3,181	
460146-10-3	INTERNATIONAL PAPER CO EQUITY		06/28/2022	VARIOUS	2,465.000	109,505		109,027	115,830	(6,804)			(6,804)		109,027		479	479	1,714	
460690-10-0	INTERPUBLIC GROUP OF COS INC/THE EQUITY		06/28/2022	VARIOUS	2,741.000	82,943		56,019	102,623	(46,604)			(46,604)		56,019		26,923	26,923	1,169	
461202-10-3	INTUIT INC EQUITY		06/28/2022	VARIOUS	1,812.000	744,311		451,186	1,165,279	(714,093)			(714,093)		451,186		293,124	293,124	2,464	
46120E-60-2	INTUITIVE SURGICAL INC EQUITY		06/28/2022	VARIOUS	2,254.000	508,363		383,659	809,231	(425,572)			(425,572)		383,659		124,704	124,704		
46266C-10-5	IQVIA HOLDINGS INC EQUITY		06/28/2022	VARIOUS	1,231.000	266,730		174,183	347,253	(173,069)			(173,069)		174,183		92,546	92,546		
46284V-10-1	IRON MOUNTAIN INC EQUITY		06/28/2022	VARIOUS	2,030.000	105,208		65,950	106,230	(40,280)			(40,280)		65,950		39,259	39,259	3,039	
46625H-10-0	JPMORGAN CHASE & CO EQUITY		06/28/2022	VARIOUS	19,218.000	2,289,112		2,214,118	3,042,786	(828,668)			(828,668)		2,214,118		74,995	74,995	38,436	
469814-10-7	JACOBS ENGINEERING GROUP INC EQUITY		06/28/2022	VARIOUS	778.000	102,099		30,355	108,321	(77,966)			(77,966)		30,355		71,744	71,744	268	
478160-10-4	JOHNSON & JOHNSON EQUITY		06/28/2022	VARIOUS	16,847.000	3,001,896		2,378,923	2,881,342	(502,420)			(502,420)		2,378,923		622,973	622,973	26,824	
48203R-10-4	JUNIPER NETWORKS INC EQUITY		06/28/2022	VARIOUS	2,399.000	74,976		66,638	85,644	(19,006)			(19,006)		66,638		8,338	8,338	833	
482480-10-0	KLA CORP EQUITY		06/28/2022	VARIOUS	981.000	322,835		100,496	421,938	(321,442)			(321,442)		100,496		222,339	222,339	1,514	
487836-10-8	KELLOGG CO EQUITY		06/28/2022	VARIOUS	1,688.000	116,433		101,799	108,741	(6,942)			(6,942)		101,799		14,634	14,634	1,431	
49271V-10-0	KEURIG DR PEPPER INC EQUITY		06/28/2022	UBS SECURITIES LLC	2,270.000	80,589		77,975							77,975		2,614	2,614		
493267-10-8	KEYCORP EQUITY		06/28/2022	VARIOUS	6,161.000	116,081		63,828	142,442	(78,614)			(78,614)		63,828		52,253	52,253	1,730	
49338L-10-3	KEYSIGHT TECHNOLOGIES INC EQUITY		06/28/2022	VARIOUS	1,206.000	170,971		104,967	249,003	(144,036)			(144,036)		104,967		66,004	66,004		
494368-10-3	KIMBERLY-CLARK CORP EQUITY		06/28/2022	VARIOUS	2,265.000	302,151		290,798	323,623	(32,826)			(32,826)		290,798		11,353	11,353	6,383	
49446R-10-9	KIMCO REALTY CORP EQUITY		06/28/2022	VARIOUS	3,997.000	90,721		59,538	98,526	(38,988)			(38,988)		59,538		31,183	31,183	1,120	
49456B-10-1	KINDER MORGAN INC EQUITY		06/28/2022	VARIOUS	11,635.000	205,695		220,018	184,531	46,744		11,257	35,487		220,018		(14,323)	(14,323)	6,370	
500754-10-6	KRAFT HEINZ CO/THE EQUITY		06/28/2022	VARIOUS	4,570.000	184,122		112,925	164,109	(51,184)			(51,184)		112,925		71,198	71,198	2,685	
501044-10-1	KROGER CO/THE EQUITY		06/28/2022	VARIOUS	4,595.000	238,296		109,855	207,924	(98,069)			(98,069)		109,855		128,441	128,441	1,403	
501889-20-8	LKQ CORP EQUITY		06/28/2022	VARIOUS	1,599.000	80,106		43,832	95,940	(52,108)			(52,108)		43,832		36,273	36,273	611	
502431-10-9	L3HARRIS TECHNOLOGIES INC EQUITY		06/28/2022	VARIOUS	1,378.000	326,631		231,933	293,845	(61,911)			(61,911)		231,933		94,698	94,698	2,227	
50540R-40-9	LABORATORY CORP OF AMERICA HOLDIN EQUITY		06/28/2022	VARIOUS	608.000	149,431		75,707	191,015	(115,309)			(115,309)		75,707		73,725	73,725	202	
512807-10-8	LAM RESEARCH CORP EQUITY		06/28/2022	VARIOUS	919.000	422,120		190,635	660,899	(470,264)			(470,264)		190,635		231,485	231,485	3,395	
513272-10-4	LAMB WESTON HOLDINGS INC EQUITY		06/28/2022	VARIOUS	1,088.000	74,560		76,223	68,947	7,276			7,276		76,223		(1,663)	(1,663)	388	
517834-10-7	LAS VEGAS SANDS CORP EQUITY		06/28/2022	VARIOUS	2,206.000	78,629		126,663	83,012	43,651			43,651		126,663		(48,033)	(48,033)		
518439-10-4	ESTEE LAUDER COS INC/THE EQUITY		06/28/2022	VARIOUS	1,454.000	377,680		249,823	538,402	(288,579)			(288,579)		249,823		127,857	127,857	1,296	

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
524660-10-7	LEGGETT & PLATT INC EQUITY		01/14/2022	Post Sale Income															588	
525327-10-2	LEIDOS HOLDINGS INC EQUITY		06/28/2022	VARIOUS	892.000	90,440		74,845	79,281	(4,435)			(4,435)		74,845		15,595	15,595	481	
526057-10-4	LENNAR CORP EQUITY		06/28/2022	VARIOUS	1,790.000	133,751		82,783	207,926	(125,143)			(125,143)		82,783		50,968	50,968	1,200	
532457-10-8	ELI LILLY & CO EQUITY		06/28/2022	VARIOUS	5,115.000	1,549,077		598,698	1,412,252	(813,554)			(813,554)		598,698		950,379	950,379	7,388	
534187-10-9	LINCOLN NATIONAL CORP EQUITY		06/28/2022	VARIOUS	1,607.000	91,949		42,232	109,678	(67,446)			(67,446)		42,232		49,717	49,717	1,446	
538034-10-9	LIVE NATION ENTERTAINMENT INC EQUITY		06/28/2022	VARIOUS	736.000	68,624		52,661	88,099	(35,438)			(35,438)		52,661		15,963	15,963		
539830-10-9	LOCKHEED MARTIN CORP EQUITY		06/28/2022	VARIOUS	1,602.000	683,584		534,007	569,255	(35,248)			(35,248)		534,007		149,577	149,577	6,619	
540424-10-8	LOEWS CORP EQUITY		06/28/2022	VARIOUS	1,416.000	88,249		70,647	81,760	(11,113)			(11,113)		70,647		17,602	17,602	126	
548661-10-7	LOWE'S COS INC EQUITY		09/16/2022	VARIOUS	4,848.000	931,883		548,539	1,253,644	(705,105)			(705,105)		548,539		383,344	383,344	7,703	
550241-10-3	LUMEN TECHNOLOGIES INC EQUITY		06/28/2022	VARIOUS	7,848.000	87,130		89,683	98,414	(8,731)			(8,731)		89,683		(2,553)	(2,553)	2,755	
55261F-10-4	M&T BANK CORP EQUITY		06/28/2022	VARIOUS	1,197.000	200,279		160,194	182,364	(22,170)			(22,170)		160,194		40,085	40,085	2,311	
552953-10-1	MGM RESORTS INTERNATIONAL EQUITY		06/28/2022	VARIOUS	2,719.000	98,751		32,084	122,029	(89,945)			(89,945)		32,084		66,667	66,667	10	
55354G-10-0	MSCI INC EQUITY		06/28/2022	VARIOUS	549.000	233,916		123,738	336,219	(212,481)			(212,481)		123,738		110,178	110,178	825	
565849-10-6	MARATHON OIL CORP EQUITY		06/28/2022	VARIOUS	4,907.000	120,164		16,144	80,573	(64,429)			(64,429)		16,144		104,020	104,020	561	
56585A-10-2	MARATHON PETROLEUM CORP EQUITY		09/16/2022	VARIOUS	5,003.000	438,287		118,021	320,092	(202,071)			(202,071)		118,021		320,266	320,266	4,294	
57060D-10-8	MARKETAXESS HOLDINGS INC EQUITY		06/28/2022	VARIOUS	289.000	76,120		92,893	118,857	(25,964)			(25,964)		92,893		(16,772)	(16,772)	297	
571748-10-2	MARSH & MCLENNAN COS INC EQUITY		06/28/2022	VARIOUS	3,228.000	509,252		304,392	560,897	(256,505)			(256,505)		304,392		204,859	204,859	3,454	
571903-20-2	MARRIOTT INTERNATIONAL INC/MD EQUITY		06/28/2022	VARIOUS	1,809.000	291,246		146,474	298,919	(152,445)			(152,445)		146,474		144,772	144,772	245	
573284-10-6	MARTIN MARIETTA MATERIALS INC EQUITY		06/28/2022	VARIOUS	425.000	143,119		94,311	187,140	(92,830)			(92,830)		94,311		48,809	48,809	369	
574599-10-6	MASCO CORP EQUITY		06/28/2022	VARIOUS	1,424.000	74,179		55,632	99,979	(44,347)			(44,347)		55,632		18,547	18,547	593	
57636Q-10-4	MASTERCARD INC EQUITY		06/28/2022	VARIOUS	5,645.000	1,922,390		1,435,227	2,028,418	(593,191)			(593,191)		1,435,227		487,163	487,163	5,532	
57638P-10-4	MASTERBRAND INC EQUITY		12/21/2022	RBC CAPITAL MARKETS LLC	585.000	4,385		3,706	3,706						3,706		679	679		
57667L-10-7	MATCH GROUP INC EQUITY		05/02/2022	GOLDMAN SACHS & CO LLC	956.000	77,132		150,226	126,431	23,795			23,795		150,226		(73,094)	(73,094)		
57667L-10-7	MATCH GROUP INC EQUITY		06/28/2022	UBS SECURITIES LLC	843.000	60,528		132,469	111,487	20,982			20,982		132,469		(71,941)	(71,941)		
579780-20-6	MCCORMICK & CO INC/MD EQUITY		06/28/2022	VARIOUS	1,748.000	165,073		65,759	168,857	(103,098)			(103,098)		65,759		99,315	99,315	1,294	
580135-10-1	MCDONALD'S CORP EQUITY		06/28/2022	VARIOUS	4,861.000	1,193,446		969,145	1,302,845	(333,700)			(333,700)		969,145		224,301	224,301	9,881	
58155Q-10-3	MCKESSON CORP EQUITY		06/28/2022	VARIOUS	1,115.000	354,385		132,972	277,278	(144,306)			(144,306)		132,972		221,413	221,413	1,271	
58933Y-10-5	MERCK & CO INC EQUITY		06/28/2022	VARIOUS	16,316.000	1,460,200		1,228,815	1,250,458	(21,643)			(21,643)		1,228,815		231,384	231,384	27,763	
59156R-10-8	METLIFE INC EQUITY		06/28/2022	VARIOUS	5,060.000	333,782		233,456	316,149	(82,693)			(82,693)		233,456		100,326	100,326	3,507	
592688-10-5	METTLER-TOLEDO INTERNATIONAL INC EQUITY		06/28/2022	VARIOUS	144.000	175,365		107,319	244,398	(137,080)			(137,080)		107,319		68,047	68,047		
594918-10-4	MICROSOFT CORP EQUITY		06/28/2022	VARIOUS	48,652.000	13,186,253		5,792,385	16,357,289	(10,564,904)			(10,564,904)		5,792,385		7,393,868	7,393,868	44,296	
595017-10-4	MICROCHIP TECHNOLOGY INC EQUITY		06/28/2022	VARIOUS	3,590.000	229,421		188,741	312,545	(123,804)			(123,804)		188,741		40,679	40,679	1,370	
595112-10-3	MICRON TECHNOLOGY INC EQUITY		06/28/2022	VARIOUS	7,301.000	472,310		313,792	679,869	(366,077)			(366,077)		313,792		158,518	158,518	1,460	
59522J-10-3	MID-AMERICA APARTMENT COMMUNITIES EQUITY		06/28/2022	VARIOUS	767.000	143,245		83,923	176,042	(92,119)			(92,119)		83,923		59,322	59,322	1,668	
60770K-10-7	MODERNA INC EQUITY		06/28/2022	VARIOUS	2,267.000	322,684		632,978	575,818	178,836		121,677	57,159		632,978		(310,294)	(310,294)		
608190-10-4	MOHAWK INDUSTRIES INC EQUITY		06/28/2022	VARIOUS	476.000	64,377		36,290	86,746	(50,456)			(50,456)		36,290		28,087	28,087		
60855R-10-0	MOLINA HEALTHCARE INC EQUITY		06/28/2022	VARIOUS	373.000	108,416		115,827							115,827		(7,411)	(7,411)		
60871R-20-9	MOLSON COORS BEVERAGE CO EQUITY		06/28/2022	VARIOUS	1,061.000	58,548		41,315	49,177	(7,862)			(7,862)		41,315		17,232	17,232	647	
609207-10-5	MONDELEZ INTERNATIONAL INC EQUITY		06/28/2022	VARIOUS	8,828.000	555,703		448,970	585,296	(136,326)			(136,326)		448,970		106,732	106,732	6,180	
609839-10-5	MONOLITHIC POWER SYSTEMS INC EQUITY		06/28/2022	VARIOUS	271.000	109,584		104,246	133,692	(29,446)			(29,446)		104,246		5,337	5,337	366	
61174X-10-9	MONSTER BEVERAGE CORP EQUITY		06/28/2022	VARIOUS	2,283.000	200,318		136,084	219,168	(83,084)			(83,084)		136,084		64,234	64,234		
615369-10-5	MOODY'S CORP EQUITY		06/28/2022	VARIOUS	1,060.000	307,134		208,425	413,856	(205,431)			(205,431)		208,425		98,709	98,709	1,085	
617446-44-8	MORGAN STANLEY EQUITY		09/16/2022	VARIOUS	9,899.000	803,947		477,701	971,389	(493,688)			(493,688)		477,701		326,246	326,246	13,302	
61945C-10-3	MOSAIC CO/THE EQUITY		06/28/2022	VARIOUS	2,423.000	135,969		43,258	95,200	(51,942)			(51,942)		43,258		92,711	92,711	446	
620076-30-7	MOTOROLA SOLUTIONS INC EQUITY		06/28/2022	VARIOUS	1,067.000	229,163		154,627	289,829	(135,202)			(135,202)		154,627		74,536	74,536	2,089	
629377-50-8	NRG ENERGY INC EQUITY		06/28/2022	VARIOUS	1,941.000	74,804		78,377	83,618	(5,242)			(5,242)		78,377		(3,573)	(3,573)	1,101	
62944T-10-5	NVR INC EQUITY		06/28/2022	VARIOUS	23.000	97,953		82,225	135,798	(53,573)			(53,573)		82,225		15,728	15,728		
631103-10-8	NASDAQ INC EQUITY		06/28/2022	VARIOUS	759.000	118,186		69,985	159,398	(89,412)			(89,412)		69,985		48,200	48,200	627	

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
64110D-10-4	NETAPP INC EQUITY		06/28/2022	VARIOUS	1,328.000	92,668		32,656	122,163	(89,507)			(89,507)		32,656		60,012	60,012	1,328	
64110L-10-6	NETFLIX INC EQUITY		06/28/2022	VARIOUS	2,825.000	540,718		1,022,003	1,701,893	(679,890)			(679,890)		1,022,003		(481,285)	(481,285)		
651229-10-6	NEWELL BRANDS INC EQUITY		06/28/2022	VARIOUS	3,282.000	68,084		49,394	71,580	(22,186)			(22,186)		49,394		18,690	18,690	1,176	
651639-10-6	NEWMONT CORP EQUITY		06/28/2022	VARIOUS	5,338.000	366,337		167,243	331,009	(163,767)			(163,767)		167,243		199,094	199,094	4,271	
65249B-10-9	NEWS CORP EQUITY		06/28/2022	VARIOUS	4,188.000	73,822		37,566	93,434	(55,868)			(55,868)		37,566		36,256	36,256	419	
65339F-10-1	NEXTERA ENERGY INC EQUITY		06/28/2022	VARIOUS	12,508.000	918,892		366,037	1,167,747	(801,710)			(801,710)		366,037		552,855	552,855	7,830	
654106-10-3	NIKE INC EQUITY		06/28/2022	VARIOUS	8,251.000	955,184		726,118	1,375,194	(649,077)			(649,077)		726,118		229,067	229,067	3,712	
65473P-10-5	NISOURCE INC EQUITY		06/28/2022	VARIOUS	2,692.000	78,072		74,804	74,326	478			478		74,804		3,268	3,268	1,265	
655663-10-2	NORDSON CORP EQUITY		06/28/2022	VARIOUS	360.000	75,742		79,962							79,962		(4,221)	(4,221)	273	
655844-10-8	NORFOLK SOUTHERN CORP EQUITY		06/28/2022	VARIOUS	1,640.000	401,820		227,124	488,195	(261,071)			(261,071)		227,124		174,696	174,696	2,941	
665859-10-4	NORTHERN TRUST CORP EQUITY		06/28/2022	VARIOUS	1,246.000	126,271		82,934	148,922	(65,988)			(65,988)		82,934		43,337	43,337	2,181	
666807-10-2	NORTHROP GRUMMAN CORP EQUITY		06/28/2022	VARIOUS	987.000	445,023		286,149	382,038	(95,890)			(95,890)		286,149		158,875	158,875	2,319	
668771-10-8	GEN DIGITAL INC EQUITY		06/28/2022	VARIOUS	3,413.000	81,179		82,654	88,636	(5,981)			(5,981)		82,654		(1,476)	(1,476)	645	
670346-10-5	NUCOR CORP EQUITY		06/28/2022	VARIOUS	2,102.000	291,242		124,202	239,901	(115,699)			(115,699)		124,202		167,040	167,040	2,102	
67066G-10-4	NVIDIA CORP EQUITY		06/28/2022	VARIOUS	16,098.000	2,885,837		777,111	4,734,583	(3,957,472)			(3,957,472)		777,111		2,108,726	2,108,726	945	
67103H-10-7	O'REILLY AUTOMOTIVE INC EQUITY		06/28/2022	VARIOUS	460.000	291,840		174,146	324,861	(150,716)			(150,716)		174,146		117,694	117,694		
674599-10-5	OCCIDENTAL PETROLEUM CORP EQUITY		09/16/2022	VARIOUS	6,114.000	369,178		68,425	177,184	(108,759)			(108,759)		68,425		300,753	300,753	1,344	
679580-10-0	OLD DOMINION FREIGHT LINE INC EQUITY		06/28/2022	VARIOUS	603.000	160,413		74,096	216,025	(141,929)			(141,929)		74,096		86,318	86,318	267	
681919-10-6	OMNICOM GROUP INC EQUITY		06/28/2022	VARIOUS	1,476.000	106,528		118,135	108,132	10,004			10,004		118,135		(11,608)	(11,608)	2,518	
682189-10-5	ON SEMICONDUCTOR CORP EQUITY		06/28/2022	UBS SECURITIES LLC	1,341.000	70,807		70,349							70,349		458	458		
682680-10-3	ONEOK INC EQUITY		06/28/2022	VARIOUS	3,022.000	187,202		65,880	177,573	(111,693)			(111,693)		65,880		121,323	121,323	5,234	
68389X-10-5	ORACLE CORP EQUITY		06/28/2022	VARIOUS	10,720.000	774,861		593,218	934,784	(341,566)			(341,566)		593,218		181,643	181,643	6,861	
68622V-10-6	ORGANON & CO EQUITY		06/28/2022	VARIOUS	1,929.000	64,647		65,317	58,719	6,598			6,598		65,317		(670)	(670)	827	
68902V-10-7	OTIS WORLDWIDE CORP EQUITY		06/28/2022	VARIOUS	2,637.000	188,311		181,422	229,604	(48,182)			(48,182)		181,422		6,889	6,889	1,003	
693475-10-5	PNC FINANCIAL SERVICES GROUP INC/ EQUITY		06/28/2022	VARIOUS	2,751.000	453,314		233,293	551,603	(318,310)			(318,310)		233,293		220,021	220,021	7,565	
693506-10-7	PPG INDUSTRIES INC EQUITY		06/28/2022	VARIOUS	1,489.000	186,557		174,969	256,629	(81,660)			(81,660)		174,969		11,588	11,588	1,305	
69351T-10-6	PPL CORP EQUITY		06/28/2022	VARIOUS	4,748.000	131,135		135,603	142,677	10,006		17,081	(7,075)		135,603		(4,468)	(4,468)	3,447	
693656-10-0	PVH CORP EQUITY		09/16/2022	GOLDMAN SACHS & CO LLC	902.000	55,203		33,978	96,198	(62,220)			(62,220)		33,978		21,225	21,225	79	
69370C-10-0	PTC INC EQUITY		06/28/2022	VARIOUS	707.000	78,383		98,844	85,653	13,191			13,191		98,844		(20,461)	(20,461)		
693718-10-8	PACCAR INC EQUITY		06/28/2022	VARIOUS	2,174.000	181,789		155,827	191,899	(36,072)			(36,072)		155,827		25,962	25,962	4,353	
695156-10-9	PACKAGING CORP OF AMERICA EQUITY		06/28/2022	VARIOUS	547.000	81,639		54,245	74,447	(20,202)			(20,202)		54,245		27,395	27,395	1,444	
701094-10-4	PARKER-HANNIFIN CORP EQUITY		06/28/2022	VARIOUS	810.000	213,844		134,879	257,572	(122,693)			(122,693)		134,879		78,965	78,965	1,341	
704326-10-7	PAYCHEX INC EQUITY		06/28/2022	VARIOUS	1,976.000	244,712		166,611	269,724	(103,113)			(103,113)		166,611		78,101	78,101	2,067	
70432V-10-2	PAYCOM SOFTWARE INC EQUITY		06/28/2022	VARIOUS	299.000	86,626		93,417	124,160	(30,743)			(30,743)		93,417		(6,791)	(6,791)		
70450Y-10-3	PAYPAL HOLDINGS INC EQUITY		06/28/2022	VARIOUS	7,600.000	623,912		857,109	1,433,132	(576,023)			(576,023)		857,109		(233,197)	(233,197)		
707569-10-9	PENN ENTERTAINMENT INC EQUITY		09/16/2022	VARIOUS	1,827.000	57,196		94,730	94,730						94,730		(37,534)	(37,534)		
713448-10-8	PEPSICO INC EQUITY		06/28/2022	VARIOUS	8,854.000	1,474,578		1,133,821	1,538,028	(404,207)			(404,207)		1,133,821		340,757	340,757	23,839	
714046-10-9	PERKINELMER INC EQUITY		06/28/2022	VARIOUS	809.000	117,149		90,568	162,666	(72,098)			(72,098)		90,568		26,581	26,581	113	
717081-10-3	PFIZER INC EQUITY		06/28/2022	VARIOUS	36,198.000	1,791,162		1,218,874	2,137,130	(918,256)			(918,256)		1,218,874		572,288	572,288	21,259	
718172-10-9	PHILIP MORRIS INTERNATIONAL INC EQUITY		06/28/2022	VARIOUS	9,882.000	996,827		855,460	938,790	(83,330)			(83,330)		855,460		141,367	141,367	24,705	
718546-10-4	PHILLIPS 66 EQUITY		06/28/2022	VARIOUS	2,978.000	264,005		187,644	215,786	(28,141)			(28,141)		187,644		76,361	76,361	4,041	
723484-10-1	PINNACLE WEST CAPITAL CORP EQUITY		06/28/2022	VARIOUS	961.000	69,388		75,054	67,837	23,725		16,508	7,217		75,054		(5,666)	(5,666)	1,634	
723787-10-7	PIONEER NATURAL RESOURCES CO EQUITY		06/28/2022	VARIOUS	1,412.000	332,636		176,797	256,871	(80,074)			(80,074)		176,797		155,838	155,838	11,349	
73278L-10-5	POOL CORP EQUITY		06/28/2022	VARIOUS	268.000	104,060		87,909	151,688	(63,779)			(63,779)		87,909		16,151	16,151	331	
74144T-10-8	T ROWE PRICE GROUP INC EQUITY		06/28/2022	VARIOUS	1,438.000	174,960		98,000	282,754	(184,754)			(184,754)		98,000		76,960	76,960	2,564	
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC EQUITY		06/28/2022	VARIOUS	1,541.000	105,472		67,108	111,461	(44,352)			(44,352)		67,108		38,364	38,364	1,469	
742718-10-9	PROCTER & GAMBLE CO/THE EQUITY		06/28/2022	VARIOUS	15,717.000	2,369,665		1,574,798	2,570,673	(995,875)			(995,875)		1,574,798		794,867	794,867	28,025	
743315-10-3	PROGRESSIVE CORP/THE EQUITY		06/28/2022	VARIOUS	3,616.000	408,623		121,859	371,291	(249,432)			(249,432)		121,859		286,764	286,764	723	
74340W-10-3	PROLOGIS INC EQUITY		06/28/2022	VARIOUS	4,684.000	646,668		359,157	788,692	(429,535)			(429,535)		359,157		287,510	287,510	5,463	

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
744320-10-2	PRUDENTIAL FINANCIAL INC EQUITY		06/28/2022	VARIOUS	2,626.000	275,825		207,416	284,238	(76,823)			(76,823)		207,416		68,409	68,409	4,530	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP I EQUITY		06/28/2022	VARIOUS	3,480.000	233,421		135,978	232,220	(96,243)			(96,243)		135,978		97,443	97,443	2,723	
74460D-10-9	PUBLIC STORAGE EQUITY		06/28/2022	VARIOUS	961.000	327,104		212,561	360,029	(147,468)			(147,468)		212,561		114,543	114,543	2,838	
745867-10-1	PULTEGROUP INC EQUITY		06/28/2022	VARIOUS	2,157.000	89,847		67,875	123,273	(55,397)			(55,397)		67,875		21,972	21,972	780	
74736K-10-1	QORVO INC EQUITY		06/28/2022	VARIOUS	708.000	77,058		37,786	110,717	(72,931)			(72,931)		37,786		39,272	39,272		
747525-10-3	QUALCOMM INC EQUITY		06/28/2022	VARIOUS	7,264.000	1,002,992		625,703	1,328,513	(702,810)			(702,810)		625,703		377,289	377,289	7,520	
74762E-10-2	QUANTA SERVICES INC EQUITY		06/28/2022	VARIOUS	822.000	98,831		16,646	94,251	(77,605)			(77,605)		16,646		82,185	82,185	115	
74834L-10-0	QUEST DIAGNOSTICS INC EQUITY		06/28/2022	VARIOUS	833.000	113,780		50,105	144,192	(94,087)			(94,087)		50,105		63,675	63,675	1,066	
751212-10-1	RALPH LAUREN CORP EQUITY		05/02/2022	GOLDMAN SACHS & CO LLC	240.000	25,606		16,034	28,524	(12,490)			(12,490)		16,034		9,572	9,572	330	
754730-10-9	RAYMOND JAMES FINANCIAL INC EQUITY		06/28/2022	VARIOUS	1,093.000	104,148		62,327	109,748	(47,421)			(47,421)		62,327		41,821	41,821	743	
75513E-10-1	RAYTHEON TECHNOLOGIES CORP EQUITY		06/28/2022	VARIOUS	9,935.000	941,785		774,863	854,807	(79,944)			(79,944)		774,863		166,922	166,922	7,566	
756109-10-4	REALTY INCOME CORP EQUITY		06/28/2022	VARIOUS	3,324.000	226,577		228,863	237,932	(9,068)			(9,068)		228,863		(2,287)	(2,287)	4,472	
758849-10-3	REGENCY CENTERS CORP EQUITY		06/28/2022	VARIOUS	1,121.000	73,227		43,046	84,467	(41,421)			(41,421)		43,046		30,181	30,181	1,841	
75886F-10-7	REGENERON PHARMACEUTICALS INC EQUITY		06/28/2022	VARIOUS	675.000	424,991		279,392	426,276	(146,884)			(146,884)		279,392		145,599	145,599		
7591EP-10-0	REGIONS FINANCIAL CORP EQUITY		06/28/2022	VARIOUS	6,065.000	123,097		54,403	132,156	(77,753)			(77,753)		54,403		68,694	68,694	2,540	
760759-10-0	REPUBLIC SERVICES INC EQUITY		06/28/2022	VARIOUS	1,273.000	164,884		63,627	177,533	(113,906)			(113,906)		63,627		101,257	101,257	1,171	
761152-10-7	RESMED INC EQUITY		06/28/2022	VARIOUS	963.000	202,316		109,423	250,842	(141,419)			(141,419)		109,423		92,893	92,893	590	
770323-10-3	ROBERT HALF INTERNATIONAL INC EQUITY		06/28/2022	VARIOUS	879.000	75,692		33,182	98,017	(64,835)			(64,835)		33,182		42,510	42,510	580	
773903-10-9	ROCKWELL AUTOMATION INC EQUITY		06/28/2022	VARIOUS	717.000	161,036		129,574	250,039	(120,465)			(120,465)		129,574		31,462	31,462	1,193	
775711-10-4	ROLLINS INC EQUITY		06/28/2022	VARIOUS	1,742.000	59,167		44,917	59,594	(14,676)			(14,676)		44,917		14,250	14,250	277	
776696-10-6	ROPER TECHNOLOGIES INC EQUITY		06/28/2022	VARIOUS	679.000	291,086		244,241	333,973	(89,732)			(89,732)		244,241		46,845	46,845	842	
778296-10-3	ROSS STORES INC EQUITY		06/28/2022	VARIOUS	2,342.000	208,317		189,556	267,644	(78,088)			(78,088)		189,556		18,762	18,762	1,058	
78409V-10-4	S&P GLOBAL INC EQUITY		11/01/2022	VARIOUS	2,317.790	817,324		511,461	1,093,487	(582,026)			(582,026)		511,461		305,863	305,863	2,892	
78410G-10-4	SBA COMMUNICATIONS CORP EQUITY		06/28/2022	VARIOUS	725.000	240,031		147,710	282,040	(134,330)			(134,330)		147,710		92,322	92,322	750	
78486Q-10-1	SVB FINANCIAL GROUP EQUITY		06/28/2022	VARIOUS	387.000	176,637		97,883	262,537	(164,654)			(164,654)		97,883		78,754	78,754		
79466L-30-2	SALESFORCE INC EQUITY		06/28/2022	VARIOUS	6,373.000	1,112,641		1,104,864	1,619,124	(514,261)			(514,261)		1,104,864		7,778	7,778		
806407-10-2	HENRY SCHEIN INC EQUITY		06/28/2022	VARIOUS	955.000	74,753		61,147	74,041	(12,894)			(12,894)		61,147		13,606	13,606		
806857-10-8	SCHLUMBERGER LTD EQUITY		06/28/2022	VARIOUS	8,624.000	328,217		116,338	258,289	(141,951)			(141,951)		116,338		211,879	211,879	2,892	
808513-10-5	CHARLES SCHWAB CORP/THE EQUITY		06/28/2022	VARIOUS	9,656.000	643,131		282,607	811,683	(529,076)			(529,076)		282,607		360,524	360,524	2,834	
81211K-10-0	SEALED AIR CORP EQUITY		06/28/2022	VARIOUS	1,501.000	94,674		37,090	101,227	(64,138)			(64,138)		37,090		57,584	57,584	422	
816851-10-9	SEMPRA ENERGY EQUITY		06/28/2022	VARIOUS	2,146.000	337,029		275,608	283,916	(8,308)			(8,308)		275,608		61,422	61,422	4,818	
81762P-10-2	SERVICENOW INC EQUITY		06/28/2022	VARIOUS	1,254.000	601,490		354,891	814,373	(459,481)			(459,481)		354,891		246,598	246,598		
824348-10-6	SHERWIN-WILLIAMS CO/THE EQUITY		06/28/2022	VARIOUS	1,588.000	390,867		240,761	559,103	(318,342)			(318,342)		240,761		150,107	150,107	1,394	
82669G-10-4	SIGNATURE BANK/NEW YORK NY EQUITY		06/28/2022	VARIOUS	378.000	82,434		114,712	122,272	(7,560)			(7,560)		114,712		(32,278)	(32,278)	423	
828806-10-9	SIMON PROPERTY GROUP INC EQUITY		06/28/2022	VARIOUS	2,218.000	245,892		121,546	354,370	(232,823)			(232,823)		121,546		124,346	124,346	5,343	
83088M-10-2	SKYWORKS SOLUTIONS INC EQUITY		06/28/2022	VARIOUS	1,112.000	120,332		85,963	172,516	(86,553)			(86,553)		85,963		34,370	34,370	908	
831865-20-9	A O SMITH CORP EQUITY		06/28/2022	VARIOUS	1,143.000	65,127		65,472	98,149	(32,678)			(32,678)		65,472		(345)	(345)	640	
832696-40-5	J M SMUCKER CO/THE EQUITY		06/28/2022	VARIOUS	673.000	88,316		69,095	91,400	(22,305)			(22,305)		69,095		19,221	19,221	985	
833034-10-1	SNAP-ON INC EQUITY		06/28/2022	VARIOUS	415.000	88,207		66,316	89,412	(23,096)			(23,096)		66,316		21,891	21,891	838	
83417M-10-4	SOLAREDGE TECHNOLOGIES INC EQUITY		06/28/2022	VARIOUS	321.000	85,349		92,721	89,980	2,741			2,741		92,721		(7,372)	(7,372)		
842587-10-7	SOUTHERN CO/THE EQUITY		06/28/2022	VARIOUS	6,556.000	472,679		348,959	449,545	(100,585)			(100,585)		348,959		123,720	123,720	6,488	
844741-10-8	SOUTHWEST AIRLINES CO EQUITY		06/28/2022	VARIOUS	3,876.000	163,682		106,027	166,009	(59,982)			(59,982)		106,027		57,654	57,654		
854502-10-1	STANLEY BLACK & DECKER INC EQUITY		06/28/2022	VARIOUS	1,171.000	139,810		102,561	220,851	(118,290)			(118,290)		102,561		37,249	37,249	1,364	
855244-10-9	STARBUCKS CORP EQUITY		06/28/2022	VARIOUS	7,886.000	601,556		612,644	922,425	(309,782)			(309,782)		612,644		(11,088)	(11,088)	5,580	
857477-10-3	STATE STREET CORP EQUITY		06/28/2022	VARIOUS	2,423.000	164,038		182,634	225,291	(42,657)			(42,657)		182,634		(18,596)	(18,596)	2,762	
863667-10-1	STRYKER CORP EQUITY		06/28/2022	VARIOUS	2,104.000	462,674		397,482	562,715	(165,232)			(165,232)		397,482		65,191	65,191	2,925	
871607-10-7	SYNOPSYS INC EQUITY		06/28/2022	VARIOUS	964.000	286,747		116,728	355,224	(238,496)			(238,496)		116,728		170,018	170,018		
87165B-10-3	SYNCHRONY FINANCIAL EQUITY		06/28/2022	VARIOUS	3,972.000	136,137		103,103	184,261	(81,158)			(81,158)		103,103		33,034	33,034	1,580	
871829-10-7	SYSCO CORP EQUITY		06/28/2022	VARIOUS	3,277.000	280,407		185,565	257,408	(71,844)			(71,844)		185,565		94,843	94,843	3,080	

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
872540-10-9	TJX COS INC/THE EQUITY		06/28/2022	VARIOUS	8,111.000	490,998		445,193	615,787	(170,595)			(170,595)		445,193		45,805	45,805	3,196	
872590-10-4	T-MOBILE US INC EQUITY		06/28/2022	VARIOUS	3,836.000	498,722		330,935	444,899	(113,964)			(113,964)		330,935		167,787	167,787		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE INC EQUITY		06/28/2022	VARIOUS	460.000	56,568		44,949	81,756	(36,807)			(36,807)		44,949		11,618	11,618		
876030-10-7	TAPESTRY INC EQUITY		06/28/2022	VARIOUS	1,918.000	62,907		24,819	77,871	(53,052)			(53,052)		24,819		38,088	38,088	755	
87612E-10-6	TARGET CORP EQUITY		06/28/2022	VARIOUS	3,354.000	647,494		194,188	776,317	(582,129)			(582,129)		194,188		453,306	453,306	4,402	
879360-10-5	TELEDYNE TECHNOLOGIES INC EQUITY		06/28/2022	VARIOUS	285.000	114,374		101,390	124,482	(23,093)			(23,093)		101,390		12,984	12,984		
879369-10-6	TELEFLEX INC EQUITY		06/28/2022	VARIOUS	325.000	92,559		93,011	106,756	(13,745)			(13,745)		93,011		(452)	(452)	159	
880770-10-2	TERADYNE INC EQUITY		06/28/2022	VARIOUS	1,180.000	122,060		90,117	192,859	(102,743)			(102,743)		90,117		31,943	31,943	185	
88160R-10-1	TESLA INC EQUITY		06/28/2022	VARIOUS	5,171.000	4,156,467		3,627,280	5,465,178	(1,837,898)			(1,837,898)		3,627,280		529,187	529,187		
882508-10-4	TEXAS INSTRUMENTS INC EQUITY		06/28/2022	VARIOUS	5,881.000	969,126		349,306	1,108,392	(759,086)			(759,086)		349,306		619,820	619,820	9,975	
883203-10-1	TEXTRON INC EQUITY		06/28/2022	VARIOUS	1,607.000	105,165		42,859	124,044	(81,186)			(81,186)		42,859		62,307	62,307	78	
883556-10-2	THERMO FISHER SCIENTIFIC INC EQUITY		06/28/2022	VARIOUS	2,531.000	1,375,069		312,098	1,689,291	(1,377,193)			(1,377,193)		312,098		1,062,971	1,062,971	1,779	
88579Y-10-1	3M CO EQUITY		06/28/2022	VARIOUS	3,703.000	515,137		701,783	657,690	44,093			44,093		701,783		(186,646)	(186,646)	8,094	
892356-10-6	TRACTOR SUPPLY CO EQUITY		06/28/2022	VARIOUS	679.000	136,243		40,745	162,003	(121,258)			(121,258)		40,745		95,498	95,498	944	
893641-10-0	TRANSDIGM GROUP INC EQUITY		06/28/2022	VARIOUS	353.000	202,857		170,332	224,568	(54,236)			(54,236)		170,332		32,525	32,525		
89417E-10-9	TRAVELERS COS INC/THE EQUITY		06/28/2022	VARIOUS	1,678.000	284,846		241,225	262,490	(21,264)			(21,264)		241,225		43,621	43,621	2,162	
896239-10-0	TRIMBLE INC EQUITY		06/28/2022	VARIOUS	1,585.000	100,459		113,213	138,196	(24,984)			(24,984)		113,213		(12,753)	(12,753)		
898320-10-9	TRUIST FINANCIAL CORP EQUITY		06/28/2022	VARIOUS	8,444.000	412,807		320,244	494,312	(174,067)			(174,067)		320,244		92,562	92,562	5,986	
90184L-10-2	TWITTER INC EQUITY		10/31/2022	VARIOUS	9,428.000	457,628		341,345	407,384	(66,039)			(66,039)		341,345		116,283	116,283		
902252-10-5	TYLER TECHNOLOGIES INC EQUITY		06/28/2022	VARIOUS	233.000	84,632		77,638	125,331	(47,693)			(47,693)		77,638		6,994	6,994		
902494-10-3	TYSON FOODS INC EQUITY		06/28/2022	VARIOUS	2,094.000	189,981		122,185	182,492	(60,307)			(60,307)		122,185		67,796	67,796	1,369	
902653-10-4	UDR INC EQUITY		06/28/2022	VARIOUS	1,731.000	84,667		77,821	103,825	(26,004)			(26,004)		77,821		6,846	6,846	1,285	
902973-30-4	US BANCORP EQUITY		06/28/2022	VARIOUS	8,527.000	410,734		454,724	478,876	(24,153)			(24,153)		454,724		(43,990)	(43,990)	7,845	
90384S-30-3	ULTA BEAUTY INC EQUITY		06/28/2022	VARIOUS	322.000	127,242		56,572	132,773	(76,201)			(76,201)		56,572		70,670	70,670		
904311-10-7	UNDER ARMOUR INC EQUITY		06/17/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	2,313.000	21,187		27,553	49,012	(21,460)			(21,460)		27,553		(6,366)	(6,366)		
904311-20-6	UNDER ARMOUR INC EQUITY		06/17/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	2,114.000	17,715		17,039	38,115	(21,077)			(21,077)		17,039		676	676		
907818-10-8	UNION PACIFIC CORP EQUITY		06/28/2022	VARIOUS	4,326.000	975,069		575,426	1,089,676	(514,251)			(514,251)		575,426		399,643	399,643	7,668	
910047-10-9	UNITED AIRLINES HOLDINGS INC EQUITY		06/28/2022	VARIOUS	1,814.000	78,154		56,978	79,381	(22,403)			(22,403)		56,978		21,176	21,176		
911312-10-6	UNITED PARCEL SERVICE INC EQUITY		06/28/2022	VARIOUS	4,634.000	834,137		494,364	993,066	(498,703)			(498,703)		494,364		339,773	339,773	10,348	
911363-10-9	UNITED RENTALS INC EQUITY		06/28/2022	VARIOUS	473.000	134,989		66,659	157,173	(90,514)			(90,514)		66,659		68,330	68,330		
91324P-10-2	UNITEDHEALTH GROUP INC EQUITY		06/28/2022	VARIOUS	6,072.000	3,080,983		484,570	3,048,690	(2,564,121)			(2,564,121)		484,570		2,596,413	2,596,413	13,523	
913903-10-0	UNIVERSAL HEALTH SERVICES INC EQUITY		06/28/2022	VARIOUS	557.000	68,525		64,065	72,182	(8,117)			(8,117)		64,065		4,460	4,460	184	
918204-10-8	VF CORP EQUITY		06/28/2022	VARIOUS	2,200.000	108,535		118,954	161,062	(42,108)			(42,108)		118,954		(10,419)	(10,419)	1,611	
91913Y-10-0	VALERO ENERGY CORP EQUITY		06/28/2022	VARIOUS	2,497.000	290,694		113,014	187,525	(74,510)			(74,510)		113,014		177,680	177,680	3,660	
92276F-10-0	VENTAS INC EQUITY		06/28/2022	VARIOUS	2,454.000	131,157		65,595	125,424	(59,829)			(59,829)		65,595		65,562	65,562	2,209	
92343E-10-2	VERISIGN INC EQUITY		06/28/2022	VARIOUS	636.000	108,126		125,583	161,430	(35,847)			(35,847)		125,583		(17,457)	(17,457)		
92343V-10-4	VERIZON COMMUNICATIONS INC EQUITY		06/28/2022	VARIOUS	26,053.000	1,267,919		1,257,802	1,353,714	(95,912)			(95,912)		1,257,802		10,118	10,118	33,348	
92345Y-10-6	VERISK ANALYTICS INC EQUITY		06/28/2022	VARIOUS	1,043.000	196,138		147,217	238,555	(91,338)			(91,338)		147,217		48,922	48,922	478	
92532F-10-0	VERTEX PHARMACEUTICALS INC EQUITY		06/28/2022	VARIOUS	1,734.000	469,813		293,024	380,786	(87,762)			(87,762)		293,024		176,788	176,788		
92556H-20-6	VIACOMCBS INC EQUITY		06/28/2022	VARIOUS	3,652.000	102,016		50,982	110,108	(59,126)			(59,126)		50,982		51,034	51,034	2,186	
92556V-10-6	VIATRIS INC EQUITY		06/28/2022	VARIOUS	7,707.000	81,133		121,243	104,276	16,967			16,967		121,243		(40,110)	(40,110)	1,360	
925652-10-9	VICI PROPERTIES INC EQUITY		06/28/2022	UBS SECURITIES LLC	3,015.000	91,933		96,834							96,834		(4,901)	(4,901)	1,085	
92826C-83-9	VISA INC EQUITY		06/28/2022	VARIOUS	11,042.000	2,273,249		742,892	2,392,581	(1,649,689)			(1,649,689)		742,892		1,530,628	1,530,628	6,045	
929042-10-9	VORNADO REALTY TRUST EQUITY		05/02/2022	GOLDMAN SACHS & CO LLC	557.000	21,100		20,130	23,316	(3,186)			(3,186)		20,130		970	970	295	
929160-10-9	VULCAN MATERIALS CO EQUITY		06/28/2022	VARIOUS	790.000	124,715		99,633	163,949	(64,316)			(64,316)		99,633		25,082	25,082	472	
92939U-10-6	WEC ENERGY GROUP INC EQUITY		06/28/2022	VARIOUS	1,924.000	192,470		150,510	186,763	(36,253)			(36,253)		150,510		41,960	41,960	2,086	
929740-10-8	WESTINGHOUSE AIR BRAKE TECHNOLOGI EQUITY		06/28/2022	VARIOUS	1,160.000	101,937		82,724	106,824	(24,100)			(24,100)		82,724		19,213	19,213	259	

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
931142-10-3	WALMART INC EQUITY		06/28/2022	VARIOUS	9,337.000	1,297,539		972,978	1,351,157	(378,180)			(378,180)		972,978		324,561	324,561	12,793	
931427-10-8	WALGREENS BOOTS ALLIANCE INC EQUITY		06/28/2022	VARIOUS	4,607.000	195,275		165,437	240,255	(74,818)			(74,818)		165,437		29,838	29,838	3,233	
934423-10-4	WARNER BROS DISCOVERY INC EQUITY		11/01/2022	VARIOUS	13,974.818	234,562		357,422	330,798	26,634		10	26,624		357,422		(122,860)	(122,860)	10	
94106L-10-9	WASTE MANAGEMENT INC EQUITY		06/28/2022	VARIOUS	2,402.000	370,657		257,849	400,894	(143,045)			(143,045)		257,849		112,808	112,808	2,312	
941848-10-3	WATERS CORP EQUITY		06/28/2022	VARIOUS	426.000	134,354		90,971	158,723	(67,752)			(67,752)		90,971		43,383	43,383		
949746-10-1	WELLS FARGO & CO EQUITY		06/28/2022	VARIOUS	26,992.000	1,153,765		774,131	1,294,536	(520,406)			(520,406)		774,131		379,634	379,634	9,810	
95040Q-10-4	WELLTOWER INC EQUITY		06/28/2022	VARIOUS	2,623.000	228,736		195,512	224,948	(29,437)			(29,437)		195,512		33,224	33,224	2,336	
955306-10-5	WEST PHARMACEUTICAL SERVICES INC EQUITY		06/28/2022	VARIOUS	447.000	136,049		94,329	209,571	(115,242)			(115,242)		94,329		41,720	41,720	161	
958102-10-5	WESTERN DIGITAL CORP EQUITY		06/28/2022	VARIOUS	1,798.000	90,163		91,927	117,266	(25,338)			(25,338)		91,927		(1,765)	(1,765)		
96145D-10-5	WESTROCK CO EQUITY		06/28/2022	VARIOUS	2,092.000	97,317		60,372	92,780	(32,409)			(32,409)		60,372		36,946	36,946	744	
962166-10-4	WEYERHAEUSER CO EQUITY		06/28/2022	VARIOUS	4,525.000	166,737		121,304	186,294	(64,990)			(64,990)		121,304		45,433	45,433	7,783	
963320-10-6	WHIRLPOOL CORP EQUITY		06/28/2022	VARIOUS	432.000	74,700		59,973	101,347	(41,374)			(41,374)		59,973		14,726	14,726	1,141	
969457-10-0	WILLIAMS COS INC/THE EQUITY		06/28/2022	VARIOUS	7,891.000	262,934		111,737	205,403	(93,666)			(93,666)		111,737		151,197	151,197	4,896	
983134-10-7	WYNN RESORTS LTD EQUITY		12/16/2022	VARIOUS	633.000	49,951		38,031	53,818	(15,787)			(15,787)		38,031		11,920	11,920		
98389B-10-0	XCEL ENERGY INC EQUITY		06/28/2022	VARIOUS	3,282.000	234,801		182,865	222,126	(39,261)			(39,261)		182,865		51,936	51,936	3,876	
98419M-10-0	XYLEM INC/NY EQUITY		06/28/2022	VARIOUS	1,267.000	103,165		105,677	151,977	(46,299)			(46,299)		105,677		(2,512)	(2,512)	543	
988498-10-1	YUM! BRANDS INC EQUITY		06/28/2022	VARIOUS	1,857.000	215,021		193,866	257,900	(64,034)			(64,034)		193,866		21,155	21,155	1,566	
98888T-10-7	ZIMVIE INC EQUITY		03/09/2022	VARIOUS	259.000	6,118		8,297							8,297		(2,179)	(2,179)	2	
989207-10-5	ZEBRA TECHNOLOGIES CORP EQUITY		06/28/2022	VARIOUS	328.000	112,040		82,817	195,206	(112,389)			(112,389)		82,817		29,223	29,223		
98956P-10-2	ZIMMER BIOMET HOLDINGS INC EQUITY		06/28/2022	VARIOUS	1,435.000	166,579		172,150	177,664	(5,514)			(5,514)		172,150		(5,571)	(5,571)	842	
989701-10-7	ZIONS BANCORP NA EQUITY		06/28/2022	VARIOUS	1,227.000	67,025		53,938	77,473	(23,535)			(23,535)		53,938		13,087	13,087	723	
98978V-10-3	ZOETIS INC EQUITY		06/28/2022	VARIOUS	3,041.000	527,222		309,718	741,822	(432,103)			(432,103)		309,718		217,503	217,503	1,977	
G0176J-10-9	ALLEGION PLC EQUITY	C	06/28/2022	VARIOUS	690.000	73,279		68,474	91,370	(22,896)			(22,896)		68,474		4,805	4,805	431	
G0250X-10-7	AMCOR PLC EQUITY	C	06/28/2022	VARIOUS	9,544.000	114,462		106,214	114,528	(8,314)			(8,314)		106,214		8,247	8,247	1,692	
G0403H-10-8	AON PLC EQUITY	C	06/28/2022	VARIOUS	1,515.000	428,442		276,107	455,318	(179,211)			(179,211)		276,107		152,335	152,335	1,491	
G1151C-10-1	ACCENTURE PLC EQUITY	C	06/28/2022	VARIOUS	4,082.000	1,210,071		341,190	1,692,111	(1,350,922)			(1,350,922)		341,190		868,881	868,881	7,919	
G29183-10-3	EATON CORP PLC EQUITY		06/28/2022	VARIOUS	2,555.000	354,557		211,561	441,632	(230,071)			(230,071)		211,561		142,997	142,997	3,034	
G3223R-10-8	EVEREST RE GROUP LTD EQUITY	C	06/28/2022	VARIOUS	306.000	86,862		72,065	83,835	(11,770)			(11,770)		72,065		14,797	14,797	682	
G491BT-10-8	INVESCO LTD EQUITY		05/02/2022	GOLDMAN SACHS & CO LLC	1,113.000	20,916		10,106	25,610	(15,504)			(15,504)		10,106		10,810	10,810	189	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PL EQUITY	C	06/28/2022	VARIOUS	4,767.000	268,266		190,331	387,557	(197,226)			(197,226)		190,331		77,935	77,935	4,025	
G5494J-10-3	LINDE PLC EQUITY	C	06/28/2022	VARIOUS	3,361.000	1,024,325		605,879	1,157,159	(551,280)			(551,280)		605,879		418,446	418,446	5,793	
G5960L-10-3	MEDTRONIC PLC EQUITY		06/28/2022	VARIOUS	8,715.000	848,703		787,162	901,567	(114,405)			(114,405)		787,162		61,541	61,541	13,761	
G6095L-10-9	APTIV PLC EQUITY	C	06/28/2022	VARIOUS	1,738.000	178,491		148,960	286,631	(137,671)			(137,671)		148,960		29,531	29,531		
G6518L-10-8	NIELSEN HOLDINGS PLC EQUITY		10/14/2022	VARIOUS	4,931.000	129,052		61,835	101,135	(39,300)			(39,300)		61,835		67,217	67,217	646	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS LT EQUITY	C	05/02/2022	GOLDMAN SACHS & CO LLC	1,312.000	26,046		14,366	27,211	(12,844)			(12,844)		14,366		11,680	11,680		
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS PLC EQUITY	C	06/28/2022	VARIOUS	1,249.000	97,007		60,361	141,100	(80,738)			(80,738)		60,361		36,646	36,646	2,186	
G7S00T-10-4	PENTAIR PLC EQUITY		06/28/2022	VARIOUS	1,229.000	58,656		47,928	89,717	(41,789)			(41,789)		47,928		10,729	10,729	516	
G8473T-10-0	STERIS PLC EQUITY	C	06/28/2022	VARIOUS	658.000	144,434		109,035	160,085	(51,050)			(51,050)		109,035		35,399	35,399	412	
G8994E-10-3	TRANE TECHNOLOGIES PLC EQUITY	C	06/28/2022	VARIOUS	1,535.000	210,263		145,869	310,101	(164,232)			(164,232)		145,869		64,395	64,395	1,481	
G96629-10-3	WILLIS TOWERS WATSON PLC EQUITY	C	06/28/2022	VARIOUS	913.000	191,711		145,415	216,819	(71,405)			(71,405)		145,415		46,297	46,297	1,479	
H1467J-10-4	CHUBB LTD EQUITY	C	06/28/2022	VARIOUS	2,852.000	572,307		414,132	551,263	(137,131)			(137,131)		414,132		158,175	158,175	5,673	
H2906T-10-9	GARMIN LTD EQUITY	C	06/28/2022	VARIOUS	941.000	99,494		47,377	128,117	(80,740)			(80,740)		47,377		52,117	52,117	936	
H84989-10-4	TE CONNECTIVITY LTD EQUITY	C	06/28/2022	VARIOUS	2,181.000	263,564		208,629	351,839	(143,210)			(143,210)		208,629		54,935	54,935	1,648	
N53745-10-0	LYONDELLBASELL INDUSTRIES NV EQUITY	C	06/28/2022	VARIOUS	1,781.000	177,379		88,160	164,244	(76,084)			(76,084)		88,160		89,219	89,219	7,176	
N6596X-10-9	NXP SEMICONDUCTORS NV EQUITY	C	06/28/2022	VARIOUS	1,779.000	295,715		359,429	405,221	(45,791)			(45,791)		359,429		(63,715)	(63,715)	6,516	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD EQUITY		06/28/2022	VARIOUS	1,747.000	104,820		88,392	134,327	(45,934)			(45,934)		88,392		16,450	16,450		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						222,938,739	XXX	139,623,706	263,245,921	(124,037,071)		318,495	(124,355,566)		139,623,706		83,315,321	83,315,321	1,579,366	XXX
99C123-11-9	RENTTRACK LLC EQUITY		02/02/2022	DIRECT TO COMPANY	228,457.000	1,372,113		1,372,113	1,372,113						1,372,113					

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
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,372,113	XXX	1,372,113	1,372,113						1,372,113					XXX
464287-20-0	ISHARES CORE S&P 500 ETF FUND		12/16/2022	VARIOUS	186.000	71,595		76,844							76,844		(5,249)	(5,249)	675	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						71,595	XXX	76,844							76,844		(5,249)	(5,249)	675	XXX
5989999997. Total - Common Stocks - Part 4						224,382,447	XXX	141,072,663	264,618,034	(124,037,071)		318,495	(124,355,566)		141,072,663		83,310,072	83,310,072	1,580,041	XXX
5989999998. Total - Common Stocks - Part 5						3,579,384	XXX	3,647,111							3,647,111		(67,726)	(67,726)	14,046	XXX
5989999999. Total - Common Stocks						227,961,831	XXX	144,719,774	264,618,034	(124,037,071)		318,495	(124,355,566)		144,719,774		83,242,346	83,242,346	1,594,087	XXX
5999999999. Total - Preferred and Common Stocks						227,961,831	XXX	144,719,774	264,618,034	(124,037,071)		318,495	(124,355,566)		144,719,774		83,242,346	83,242,346	1,594,087	XXX
6009999999 - Totals						1,408,288,696	XXX	1,352,736,619	1,345,823,183	(123,910,437)	(1,742,465)	325,866	(125,978,768)		1,331,087,872		76,644,986	76,644,986	20,882,879	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36179W-XL-7	G2SF POOL MA7883		02/08/2022	Citigroup Global Markets Inc.	03/01/2022	VARIOUS	7,000,000	7,246,094	7,230,682	7,242,870		(3,224)		(3,224)			(12,187)	(12,187)	20,417	5,444
91282C-DN-8	US TREASURY N/B 1 12/15/2024		01/07/2022	BARCLAYS CAPITAL SECURITIES INC.	02/28/2022	BNP PARIBAS SA/AUSTRALIA	4,000,000	3,983,138	3,932,799	3,983,914		776		776			(51,115)	(51,115)	8,352	2,857
0109999999. Subtotal - Bonds - U.S. Governments							11,000,000	11,229,232	11,163,481	11,226,784		(2,448)		(2,448)			(63,302)	(63,302)	28,769	8,301
3133BA-3Z-2	FNCL POOL QE1716		11/01/2022	WELLS FARGO SECURITIES LLC	11/02/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	25,593,568	22,598,321	22,645,309	22,600,331		2,010		2,010			44,978	44,978	32,347	32,347
31418E-GJ-3	FNCL POOL MA4700		11/01/2022	BARCLAYS CAPITAL SECURITIES INC.	11/02/2022	GOLDMAN SACHS & CO LLC	50,999,989	46,527,529	46,645,068	46,531,855		4,326		4,326			113,213	113,213	73,666	73,666
0909999999. Subtotal - Bonds - U.S. Special Revenues							76,593,557	69,125,850	69,290,377	69,132,186		6,336		6,336			158,191	158,191	106,013	106,013
15089Q-AP-9	CELANESE US HOLDINGS LL 6.379 07/15/2032		07/07/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	09/21/2022	JP MORGAN SECURITIES LLC	500,000	500,000	479,260	500,543		543		543			(21,283)	(21,283)	6,113	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							500,000	500,000	479,260	500,543		543		543			(21,283)	(21,283)	6,113	
103119-CQ-9	Nefco FLT 08/05/2028 REVOLVER		08/05/2022	VARIOUS	12/31/2022	VARIOUS	14,000	14,000	14,000	13,999		(1)		(1)			1	1	2,749	
148450-ZZ-5	CASH FLOW MANAGEMENT FLT 12/28/2027 REVOLVER		07/25/2022	Medley Management Inc.	07/30/2022	SECURITY CALLED BY ISSUER	107,892	107,892	107,892	107,893		2		2			(2)	(2)	977	
62907@-AE-2	Nefco FLT 08/05/2028 REVOLVER		11/04/2022	Medley Management Inc.	12/14/2022	SINKING FUND REDEMPTION	30,949	30,949	30,949	30,949										
812255-YY-7	VSC Polara LLC FLT 12/03/2027 REVOLVER		06/13/2022	Medley Management Inc.	06/30/2022	SECURITY CALLED BY ISSUER	31,865	31,865	31,865	31,864		(1)		(1)			1	1	3,240	
88033#-AC-6	Tencarva FLT 12/20/2027 Revolver		08/15/2022	Medley Management Inc.	08/26/2022	SECURITY CALLED BY ISSUER	12,320	12,320	12,320	12,320									420	
95253@-AA-0	West Dermatology Mgmt Hldgs Delayed Draw TL due 2025		02/04/2022	Medley Management Inc.	06/17/2022	VARIOUS	9,844	9,844	9,844	9,844									318	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							206,870	206,870	206,870	206,869									7,704	
2509999998. Total - Bonds							88,300,427	81,061,952	81,139,988	81,066,382		4,431		4,431			73,606	73,606	148,599	114,314
4509999998. Total - Preferred Stocks																				
002824-10-0	ABBOTT LABORATORIES EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	106.000	12,881	13,076	12,881							195	195	50	
00287Y-10-9	ABBVIE INC EQUITY		03/18/2022	VARIOUS	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	223.000	33,077	35,348	33,077							2,272	2,272	314	
00724F-10-1	ADOBE INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	18.000	9,170	7,514	9,170							(1,655)	(1,655)		
00846U-10-1	AGILENT TECHNOLOGIES INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	66.000	8,906	8,269	8,906							(637)	(637)	14	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES I EQUITY		03/18/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	66.000	12,912	13,177	12,912							265	265	76	
02079K-10-7	ALPHABET INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	11.000	27,921	27,486	27,921							(434)	(434)		
02079K-30-5	ALPHABET INC EQUITY		06/17/2022	GOLDMAN SACHS & CO LLC	06/28/2022	UBS SECURITIES LLC	18.000	38,572	40,322	38,572							1,750	1,750		
023135-10-6	AMAZON.COM INC EQUITY		06/17/2022	VARIOUS	06/28/2022	VARIOUS	538.000	203,420	194,984	203,420							(8,436)	(8,436)		
03027X-10-0	AMERICAN TOWER CORP EQUITY		06/17/2022	VARIOUS	06/28/2022	VARIOUS	192.000	45,873	49,707	45,873							3,835	3,835	116	
030420-10-3	AMERICAN WATER WORKS CO INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	05/02/2022	GOLDMAN SACHS & CO LLC	55.000	8,611	8,185	8,611							(426)	(426)	33	
037833-10-0	APPLE INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	VARIOUS	278.000	43,762	45,589	43,762							1,827	1,827	61	
040413-10-6	ARISTA NETWORKS INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	05/02/2022	GOLDMAN SACHS & CO LLC	98.000	11,592	11,589	11,592							(4)	(4)		
049560-10-5	ATMOS ENERGY CORP EQUITY		03/18/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	05/02/2022	GOLDMAN SACHS & CO LLC	90.000	10,146	10,058	10,146							(88)	(88)		
053015-10-3	AUTOMATIC DATA PROCESSING INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	41.000	8,707	9,437	8,707							730	730	43	
075887-10-9	BECTON DICKINSON AND CO EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	40.000	10,262	10,595	10,262							333	333	35	
084670-70-2	BERKSHIRE HATHAWAY INC EQUITY		03/18/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	92.000	31,502	31,610	31,502							109	109		

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
110122-10-8	BRISTOL-MYERS SQUIBB CO EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	194.000	11,921	15,045	11,921							3,124	3,124	105	
12572Q-10-5	CME GROUP INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	48.000	10,628	10,961	10,628							333	333	48	
166764-10-0	CHEVRON CORP EQUITY		06/17/2022	VARIOUS	06/28/2022	VARIOUS	679.000	101,198	105,170	101,198							3,972	3,972	101	
171340-10-2	CHURCH & DWIGHT CO INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	05/02/2022	GOLDMAN SACHS & CO LLC	85.000	8,578	8,180	8,578							(399)	(399)	22	
17275R-10-2	CISCO SYSTEMS INC EQUITY		03/18/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	506.000	28,321	26,703	28,321							(1,618)	(1,618)	192	
177376-10-0	CITRIX SYSTEMS INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	05/02/2022	GOLDMAN SACHS & CO LLC	87.000	8,959	8,699	8,959							(260)	(260)		
191216-10-0	COCA-COLA CO/THE EQUITY		06/17/2022	VARIOUS	06/28/2022	VARIOUS	890.000	53,240	57,461	53,240							4,221	4,221		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS CO EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	177.000	14,625	15,295	14,625							670	670	48	
22160K-10-5	COSTCO WHOLESALE CORP EQUITY		03/18/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	56.000	31,436	33,137	31,436							1,701	1,701		
22822V-10-1	CROWN CASTLE INC EQUITY		03/18/2022	VARIOUS	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	107.000	18,956	21,014	18,956							2,058	2,058	72	
235851-10-2	DANAHER CORP EQUITY		06/17/2022	VARIOUS	06/28/2022	VARIOUS	166.000	40,710	42,680	40,710							1,970	1,970	42	
26875P-10-1	EOG RESOURCES INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	207.000	20,632	24,733	20,632							4,101	4,101	362	
29444U-70-0	EQUINIX INC EQUITY		03/18/2022	VARIOUS	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	26.000	18,801	19,698	18,801							897	897	40	
30040W-10-8	EVERSOURCE ENERGY EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	05/02/2022	GOLDMAN SACHS & CO LLC	101.000	8,577	8,703	8,577							126	126	64	
375558-10-3	GILEAD SCIENCES INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	146.000	9,798	9,306	9,798							(491)	(491)	107	
426281-10-1	JACK HENRY & ASSOCIATES INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	05/02/2022	GOLDMAN SACHS & CO LLC	54.000	8,692	10,279	8,692							1,587	1,587	26	
458140-10-0	INTEL CORP EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	244.000	12,346	11,588	12,346							(758)	(758)	89	
45866F-10-4	INTERCONTINENTAL EXCHANGE INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	72.000	8,851	8,691	8,851							(160)	(160)	27	
461202-10-3	INTUIT INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	18.000	9,321	8,382	9,321							(939)	(939)	12	
46120E-60-2	INTUITIVE SURGICAL INC EQUITY		03/18/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	74.000	21,468	21,798	21,468							329	329		
478160-10-4	JOHNSON & JOHNSON EQUITY		06/17/2022	VARIOUS	06/28/2022	VARIOUS	443.000	74,424	80,319	74,424							5,895	5,895	158	
518439-10-4	ESTEE LAUDER COS INC/THE EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	31.000	9,152	8,430	9,152							(722)	(722)	19	
532457-10-8	ELI LILLY & CO EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	50.000	11,733	14,480	11,733							2,747	2,747	49	
592688-10-5	METTLER-TOLEDO INTERNATIONAL INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	7.000	9,953	9,284	9,953							(670)	(670)		
594918-10-4	MICROSOFT CORP EQUITY		06/17/2022	VARIOUS	06/28/2022	VARIOUS	649.000	177,880	175,353	177,880							(2,527)	(2,527)	105	
61174X-10-9	MONSTER BEVERAGE CORP EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	05/02/2022	GOLDMAN SACHS & CO LLC	103.000	8,783	8,728	8,783							(55)	(55)		
64110L-10-6	NETFLIX INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	32.000	11,890	6,983	11,890							(4,907)	(4,907)		
65339F-10-1	NEXTERA ENERGY INC EQUITY		03/18/2022	VARIOUS	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	275.000	22,366	20,947	22,366							(1,419)	(1,419)	46	
67066G-10-4	NVIDIA CORP EQUITY		06/17/2022	VARIOUS	06/28/2022	VARIOUS	351.000	72,124	63,319	72,124							(8,805)	(8,805)	2	
674599-10-5	OCCIDENTAL PETROLEUM CORP EQUITY		03/18/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	06/28/2022	UBS SECURITIES LLC	418.000	23,508	25,791	23,508							2,283	2,283	54	
70450Y-10-3	PAYPAL HOLDINGS INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	57.000	8,982	5,095	8,982							(3,887)	(3,887)		
713448-10-8	PEPSICO INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	51.000	8,622	8,916	8,622							294	294	55	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
717081-10-3	PFIZER INC EQUITY		03/18/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	387.000	21,095	19,003	21,095							(2,093)	(2,093)		
718172-10-9	PHILIP MORRIS INTERNATIONAL INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	87.000	8,619	9,140	8,619							521	521	109	
742718-10-9	PROCTER & GAMBLE CO/THE EQUITY		06/17/2022	GOLDMAN SACHS & CO LLC	06/28/2022	UBS SECURITIES LLC	177.000	23,428	24,941	23,428							1,513	1,513		
74340W-10-3	PROLOGIS INC EQUITY		03/18/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	133.000	21,301	22,713	21,301							1,411	1,411		
74460D-10-9	PUBLIC STORAGE EQUITY		03/18/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	31.000	11,337	12,789	11,337							1,452	1,452		
776696-10-6	ROPER TECHNOLOGIES INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	40.000	16,968	18,771	16,968							1,803	1,803	25	
79466L-30-2	SALESFORCE INC EQUITY		03/18/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	05/02/2022	GOLDMAN SACHS & CO LLC	143.000	31,288	25,391	31,288							(5,897)	(5,897)		
81762P-10-2	SERVICENOW INC EQUITY		03/18/2022	VARIOUS	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	48.000	26,338	23,600	26,338							(2,738)	(2,738)		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE INC EQUITY		05/20/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	06/28/2022	UBS SECURITIES LLC	400.000	46,451	50,468	46,451							4,017	4,017		
88160R-10-1	TESLA INC EQUITY		03/18/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	343.000	310,549	346,007	310,549							35,458	35,458		
882508-10-4	TEXAS INSTRUMENTS INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	101.000	17,614	17,899	17,614							285	285	116	
883556-10-2	THERMO FISHER SCIENTIFIC INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	44.000	24,697	25,538	24,697							841	841	13	
902252-10-5	TYLER TECHNOLOGIES INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	05/02/2022	GOLDMAN SACHS & CO LLC	25.000	11,389	9,865	11,389							(1,524)	(1,524)		
91324P-10-2	UNITEDHEALTH GROUP INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	40.000	18,106	21,497	18,106							3,392	3,392	58	
92343V-10-4	VERIZON COMMUNICATIONS INC EQUITY		03/18/2022	VARIOUS	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	1,314.000	67,004	72,273	67,004							5,269	5,269	841	
92939U-10-6	WEC ENERGY GROUP INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	92.000	8,611	9,729	8,611							1,118	1,118	67	
955306-10-5	WEST PHARMACEUTICAL SERVICES INC EQUITY		01/24/2022	RBC CAPITAL MARKETS LLC	05/02/2022	GOLDMAN SACHS & CO LLC	30.000	11,290	9,367	11,290							(1,923)	(1,923)	5	
962166-10-4	WEYERHAEUSER CO EQUITY		03/18/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	352.000	14,076	14,686	14,076							610	610		
98389B-10-0	XCEL ENERGY INC EQUITY		03/18/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	04/21/2022	MORGAN STANLEY & CO INTERNATIONAL PLC/SO	192.000	13,208	14,456	13,208							1,248	1,248		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								2,107,158	2,160,247	2,107,158							53,090	53,090	3,821	
464287-20-0	ISHARES CORE S&P 500 ETF FUND		05/03/2022	Knight Capital Americas LLC	12/16/2022	VARIOUS	3,700.000	1,539,953	1,419,137	1,539,953							(120,816)	(120,816)	10,225	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds								1,539,953	1,419,137	1,539,953							(120,816)	(120,816)	10,225	
5989999998. Total - Common Stocks								3,647,111	3,579,384	3,647,111							(67,726)	(67,726)	14,046	
5999999999. Total - Preferred and Common Stocks								3,647,111	3,579,384	3,647,111							(67,726)	(67,726)	14,046	
6009999999 - Totals								84,709,063	84,719,372	84,713,493		4,431		4,431			5,880	5,880	162,645	114,314

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
30959#-10-4	FARMERS INS OF COLUMBUS, INC		36889	31-0956373	8BI	104,129,274			10,000.000	100.0
30959@-10-6	FARMERS INS CO ARIZONA		21598	95-2626387	8BI	2,729,284			7,000.000	70.0
30959*-10-8	FARMERS INS CO, INC		21628	48-0609012	8BI	98,612,908			9,340.000	90.0
30960@-10-3	FARMERS INS CO OREGON		21636	95-2655893	8BI	469,083,300			20,800.000	80.0
30960*-10-5	FARMERS INS CO OF IDAHO		21601	95-2626385	8BI	56,874,699			12,032.000	80.1
45200*-10-3	ILLINOIS FARMERS INS CO*		21679	36-2661515	8BI	78,239,281			10,000.000	100.0
59528@-10-7	MID CENTURY INS OF TEXAS		28673	74-2448744	8BI	38,336,817			3,003.000	100.0
595910-10-0	MID CENTURY INSURANCE CO		21687	95-6016640	8BI	3,380,783,840			384,000.000	80.0
88243@-10-0	TEXAS FARMERS INS CO		21695	94-1663548	8BI	83,649,655			2,159.226	86.3
99C000-06-6	FOREMOST INSURANCE CO GRAND RAPIDS		11185	38-1407533	8BI	1,161,568,470			48,000.000	80.0
59259*-50-0	FARMERS P&C INS CO		26298	13-2725441	8BI	1,740,577,158			800.000	80.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						7,214,584,687			XXX	XXX
11037M-10-5	BRISTOL WEST HOLDINGS, INC			13-3994449	8BII	238,808,318			420.000	42.0
1599999. Subtotal - Common Stock - Non - Insurer						238,808,318			XXX	XXX
1899999. Total Common Stocks						7,453,393,005			XXX	XXX
1999999 - Totals						7,453,393,005			XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
02589@-10-3	FARMERS SPECIALTY INSURANCE CO	FOREMOST INSURANCE CO GRAND RAPIDS		188,000.000	80.0
30957#-10-6	FARMERS NEW CENTURY INS. CO	ILLINOIS FARMERS INS CO		150,000.000	100.0
31313@-10-5	FCOA, LLC	FOREMOST INSURANCE CO GRAND RAPIDS		80.000	80.0
34551@-10-0	FOREMOST PROPERTY & CASUALTY INS CO	FOREMOST INSURANCE CO GRAND RAPIDS		188,000.000	80.0
34552#-10-7	FOREMOST SIGNATURE INSURANCE CO	FOREMOST INSURANCE CO GRAND RAPIDS		288,000.000	80.0
0299999. Subtotal - Common Stock				XXX	XXX
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
US TREASURY N/B 0.125 05/31/2023			06/23/2022	WELLS FARGO SECURITIES LLC	05/31/2023	2,968,019		39,962			3,000,000	2,928,057	319		0.125	2.753	MN	1,875	246
US TREASURY N/B 0.125 07/31/2023			08/01/2022	CITADEL SECURITIES LLC	07/31/2023	13,182,607		153,679			13,400,000	13,028,928	6,964		0.125	2.993	JJ		170
US TREASURY N/B 0.125 07/31/2023	SD		08/01/2022	CITADEL SECURITIES LLC	07/31/2023	11,411,809		133,036			11,600,000	11,278,773	6,029		0.125	2.993	JJ		
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						27,562,435		326,677			28,000,000	27,235,758	13,312		XXX	XXX	XXX	1,875	416
0109999999. Total - U.S. Government Bonds						27,562,435		326,677			28,000,000	27,235,758	13,312		XXX	XXX	XXX	1,875	416
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds															XXX	XXX	XXX		
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
1909999999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
2419999999. Total - Issuer Obligations						27,562,435		326,677			28,000,000	27,235,758	13,312		XXX	XXX	XXX	1,875	416
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
2509999999. Total Bonds						27,562,435		326,677			28,000,000	27,235,758	13,312		XXX	XXX	XXX	1,875	416
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals						27,562,435		326,677			XXX	27,235,758	13,312		XXX	XXX	XXX	1,875	416

1.

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

1A	1A ...$ 27,562,435	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bancorp Bank	6100 S Old Village Place, Sioux Falls, SD 57108					7,511	XXX
Bank of America	2000 Clayton RD - 5th floor, Concord, Ca 94520					(7,098,175)	XXX
Bank of Oklahoma	One Williams Center, Tulsa, OK 74192					2,076,047	XXX
Bank of West	2200 E. Lincoln Way, Cheyenne, WY 82001					8,170	XXX
BB&T Bank	434 Fayetteville St Mall, Raleigh, NC 27601-1701					26,416	XXX
Citibank	1 Penn Way, New Castle, DE 19720					84,240,144	XXX
Comerica Bank	611 Anton Blvd. Suite 400, Costa Mesa, CA 92626-4462					(6,028)	XXX
Commerce Bank	1000 Walnut, Kansas City, MO 64106-3686					12,899	XXX
Fifth Third Bank	251 N. Illinois St., Suite 1200, Indianapolis, IN 46204					(46,614)	XXX
Huntington Bank	P.O. Box 5065, Cleveland, OH 44101					3,031	XXX
JP Morgan Chase Bank	JJ 420 West Van Buren St., 10th Fl., Chicago, ILL 60606					79,157,860	XXX
Key Bank	303 Broadway ST., Suite 1700, Cincinnate, OH 45202-4253					247,059	XXX
M&T Bank	25 South Charles St. 19th Fl., Baltimore, MD 21201					45,154	XXX
Old Second National Bank of Aurora	37 S. River Street, Aurora, IL 60506					(22,170)	XXX
PNC Bank	620 Liberty Ave., Pittsburgh, PA 15265					152,700	XXX
ProAmerica Bank	888 West 6th Street, 2nd Fl, Los Angeles, CA 90017					2,691,057	XXX
Regions Financial Corporation	1900 5th Avenue North, 15th Fl. Birmingham, AL 35203					321,553	XXX
UMB	1010 Grand Boulevard, Kansas City, MO 64106					5,275,000	XXX
Union Bank	222 W Adams St. #1850, Chiago, ILL 60606					82,069	XXX
U.S. Bank	1021 E. Cary St., Suite 1850 Richmond, VA 23219					8,375,000	XXX
Wells Fargo Bank	3440 Flair Drive 5th Fl., El Monte, Ca 91731					(8,751,199)	XXX
AvenuInsights	100 Hancock Street, 10th Floor Quincy, MA 02171					180,000	XXX
FHLBank San Francisco	333 Bush Street, Suite 2700 San Francisco, CA 94104					1,405,112	XXX
Century Trust	300 West Vine Street Lexington KY					415,000	XXX
U.S. Bank	2204 Lakeshore Drive Suite 302, Birmingham, AL 35209					70,000	XXX
U.S. Bank	300 Delaware Ave, Floor 9, Wilmington, DE 19801					110,000	XXX
JP Morgan	3 Chase Metro Tech Center, Brooklyn, New York, 11245					3,135,000	XXX
US Bank	PO Box 524, St. Louis, MO, 63166-0524					151,945	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			172,264,540	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			172,264,540	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			172,264,540	XXX

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

1.	January	127,666,904	4.	April	104,631,619	7.	July	167,317,020	10.	October	274,530,064
2.	February	(96,030,361)	5.	May	214,423,700	8.	August	255,928,217	11.	November	347,472,766
3.	March	128,030,386	6.	June	181,026,614	9.	September	183,557,934	12.	December	172,264,540

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL 0 01/05/2023		12/30/2022		01/05/2023	132,748,616		
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						132,748,616		
0109999999. Total - U.S. Government Bonds						132,748,616		
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						132,748,616		
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						132,748,616		
09248U-71-8	BLCKRCK LIQ FND T-FND-INST FUND		12/01/2022	3.874		3,719,127	12,070	96,741
261941-10-8	DREYFUS TR SEC CSH MGMT-INST FUND		12/01/2022	3.899		7,203,195	23,164	131,809
31846V-54-2	FIRST AMER TREASURY OBLIG-Z FUND		12/19/2022	3.986		34,777,621	469,835	645,356
90262Y-87-7	UBS SELECT TREASURY PREF FUND		12/29/2022	4.026		307,020,759	709,833	709,833
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						352,720,702	1,214,902	1,583,739
09248U-70-0	BLF FedFund		08/17/2022	4.100		157,695,845		1,777,240
8309999999. Subtotal - All Other Money Market Mutual Funds						157,695,845		1,777,240
8609999999 - Total Cash Equivalents						643,165,163	1,214,902	3,360,979

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 132,748,616	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA	B	Workers Comp.; Benefit of all Policyhold.	2,102,576	2,000,034	481,332,175	467,641,989
6.	Colorado CO						
7.	Connecticut CT	B	Workers Comp.			99,982	99,395
8.	Delaware DE	ST	Workers Comp.			110,000	110,000
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	O	Workers Comp. ;Benefit of all Policyhold.	70,000	70,000	15,643	15,699
12.	Hawaii HI						
13.	Idaho ID	B	Workers Comp.			312,650	279,866
14.	Illinois IL	B	Workers Comp.			25,336,914	24,213,308
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS	O	Workers Comp.			15,103,085	14,840,822
18.	Kentucky KY	B	Workers Comp.			99,710	93,316
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD	O	Workers Comp.			8,823,493	8,771,044
22.	Massachusetts MA	ST	Workers Comp.			180,000	180,000
23.	Michigan MI	O	Workers Comp.			6,897,962	6,680,301
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE	B	Workers Comp.			4,627,732	4,622,902
29.	Nevada NV	O	Ben. of State Policyhold.; Workers Comp.	100,000	100,000	199,963	198,789
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	O	Ben. of State Policyhold.; Benefit of all Policyhold	849,584	830,298		
33.	New York NY	B	Workers Comp.			100,148	99,688
34.	North Carolina NC	B	Ben. of State Policyhold.	16,088,786	15,114,074		
35.	North Dakota ND						
36.	Ohio OH						
37.	Oklahoma OK	B	Benefit of all Policyhold.	299,665	268,242		
38.	Oregon OR	B	Ben. of State Policyhold (Surety); Workers Comp.	270,138	242,942	16,034,237	15,881,316
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	Benefit of all Policyhold.	124,841	118,462		
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX	O	Benefit of all Policyhold.	159,898	155,816		
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	20,065,488	18,899,868	559,273,694	543,728,435
	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				