Application to form Mutual Holding Company System and for

Approval of the Plan for the Simultaneous Mutualization and Reorganization

of

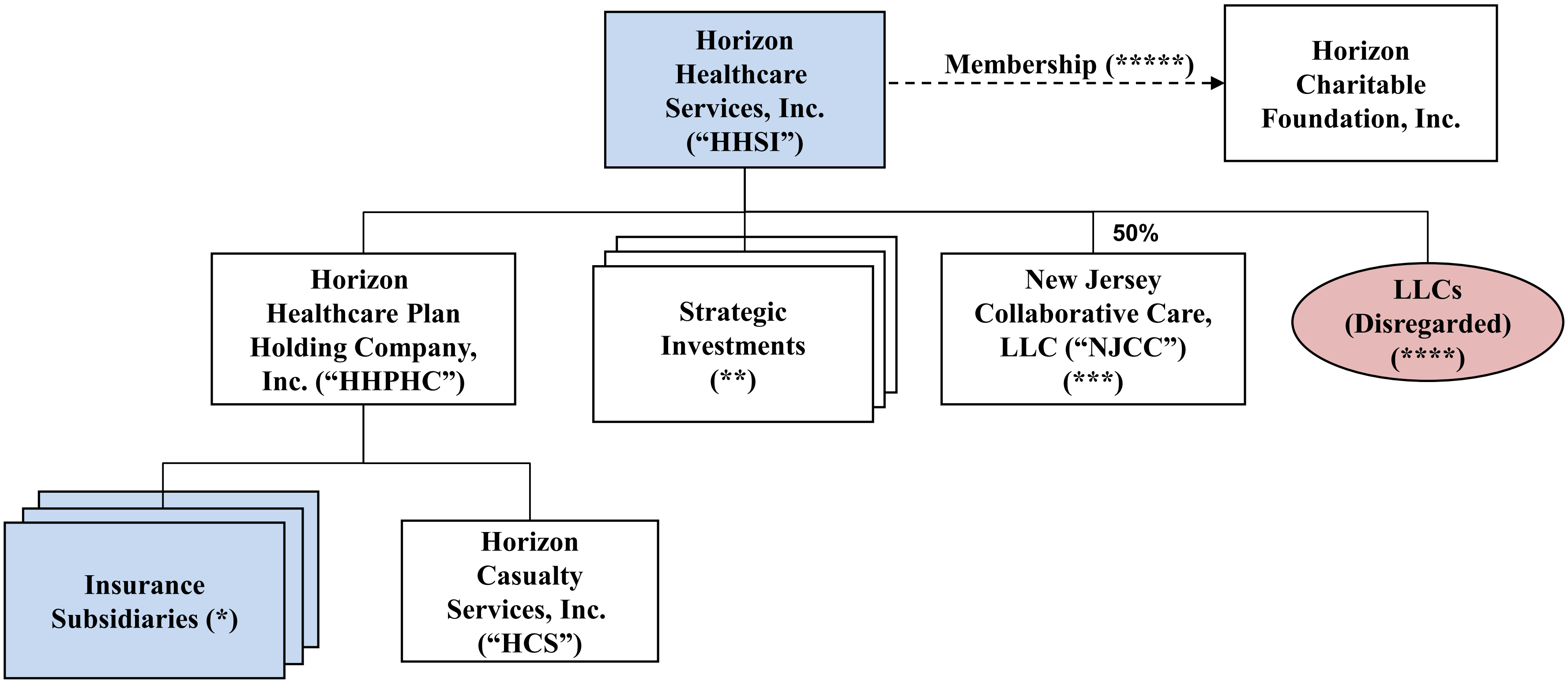
HORIZON HEALTHCARE SERVICES, INC.,
a New Jersey Health Service Corporation

to

HORIZON MUTUAL HOLDINGS, **INC.**,
a New Jersey Mutual Holding Company
and
HORIZON HEALTHCARE SERVICES, INC.,
a New Jersey Stock Insurance Company
and
Other Subsidiary Companies

EXHIBIT 1-A. CURRENT ORGANIZATIONAL CHART

Exhibit 1-A: Current Organizational Chart



(*) Horizon Healthcare Dental, Inc.(“HHD”), Horizon Healthcare of New Jersey, Inc. (“HHNJ”), Horizon Insurance Company (“HIC”), and Greenwood Insurance Company, Inc. (“Captive”)
(**) Multistate Investment Services, Inc. (“MISI”) and Multistate Professional Services, Inc. (“MPSI”)
(***) HHSI is a 50% shareholder in New Jersey Collaborative Care, LLC (“NJCC”) which in turn holds Healthier New Jersey Insurance Company (“HNJIC”)
(****) Enterprise Property Holdings, LLC (“EPH”) and Three Penn Plaza Property Holdings Urban Renewal, LLC (“3PPH”).
(*****) Membership interest means board control of the Horizon Charitable Foundations, Inc. Membership will be transferred to the mutual holding company.

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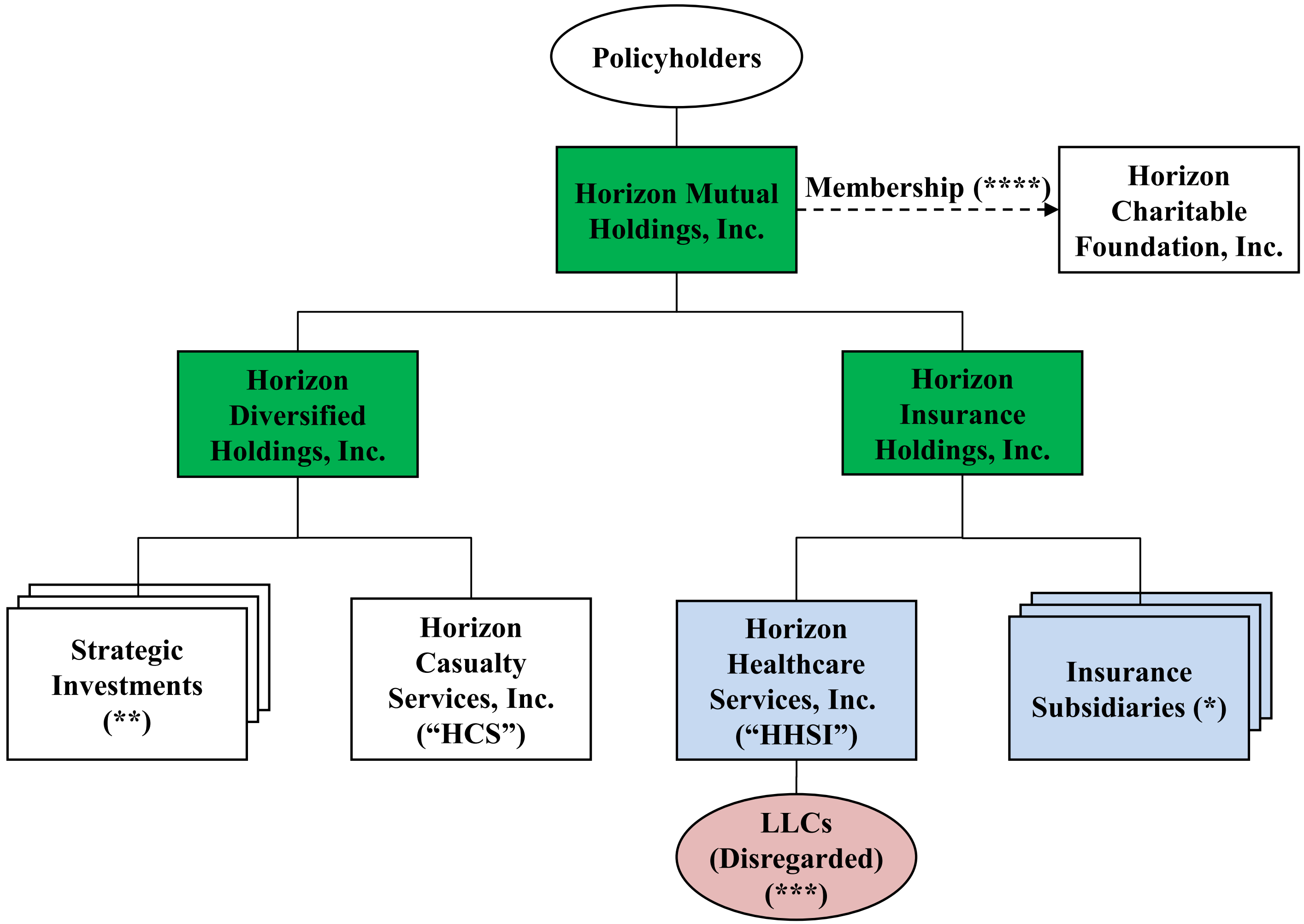
EXHIBIT 1-B. PROPOSED ORGANIZATIONAL CHART

Exhibit 1-B: Proposed Organizational Chart



(*) Horizon Healthcare Dental, Inc.("HHD"), Horizon Healthcare of New Jersey, Inc. ("HHNJ"), Horizon Insurance Company ("HIC"), New Jersey Collaborative Care, LLC ("NJCC") holding Healthier New Jersey Insurance Company ("HNJIC"), and Greenwood Insurance Company, Inc. ("Captive")
(**) Multistate Investment Services, Inc. ("MISI") and Multistate Professional Services, Inc. ("MPSI")
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EXHIBIT 2-A. FORM NOTICE TO MEMBERS

Horizon Healthcare Services, Inc.
Three Penn Plaza East, Newark, NJ 07105-2200

NOTICE TO POLICYHOLDERS

[Date]

POLICYHOLDER NAME AND ADDRESS

Notice of Mutualization and Reorganization of Horizon Healthcare Services, Inc.

Horizon Healthcare Services, Inc. ("Horizon") recently obtained approval from the Department of Banking and Insurance ("Department") pursuant to Public Law 2020 Chapter 145, to mutualize and reorganize into a not-for-profit mutual holding company system. While this approval will result in a change to Horizon's corporate structure, it will not result in any change to your health insurance policy, coverage or premium. **Your current Horizon policy will remain in effect without any changes.**

The purpose of the reorganization is to modernize Horizon's corporate structure, subject to appropriate regulatory standards, oversight and approval, in order to meet the evolving needs of our policyholders. Horizon BCBSNJ is committed to improving health care for our members so they can live their best lives. Our members are at the core of everything we do, whether it is developing solutions that focus on improving health care quality, affordability and the customer experience, or building patient-centered models, tools and partnerships that achieve these goals. The reorganization is another step in furtherance of these goals.

We are contacting you because as [an individual] [a group] policyholder, you will automatically become a member of Horizon Mutual Holdings, Inc. Horizon Mutual Holdings, Inc. is the new mutual parent of Horizon established through this reorganization. As a member you will have the right to vote for a slate of directors for the Board of Directors. More information will be provided at a later date in connection with those rights. For more information about the corporate reorganization, visit [website].

On behalf of Horizon, thank you for the opportunity to continue to serve you.

Sincerely,

COMPANY OFFICER

CONFIDENTIAL EXHIBIT. EXEMPT FROM PUBLIC DISCLOSURE PURSUANT TO SECTIONS 12A(1) AND 12A(2) OF P.L. 2020, C.145 AND N.J.S.A. 17:27A-6 CONCERNING FILINGS PERTAINING TO CONTROL OF DOMESTIC INSURER UNDER N.J.S.A. 17:27A-2.

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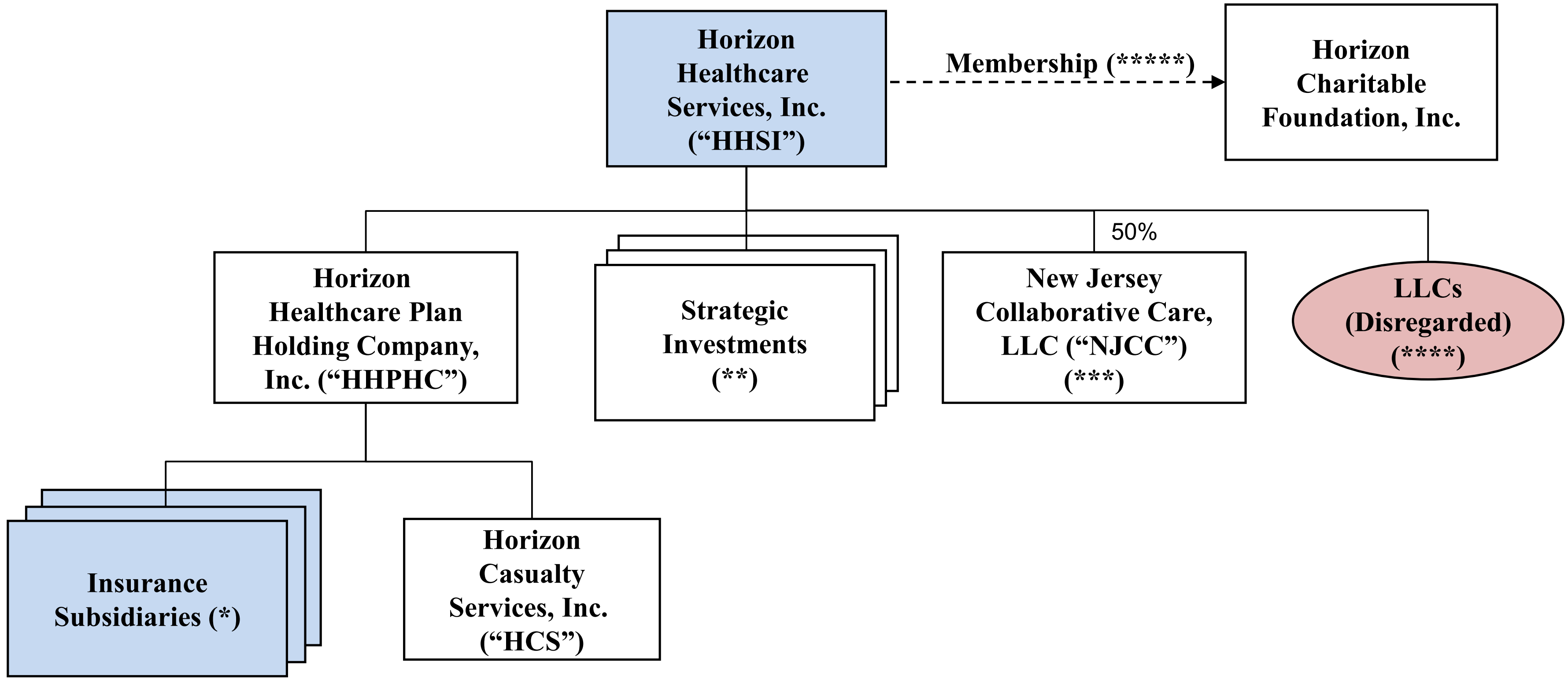
EXHIBIT 3-A. STEP PLAN

Exhibit 3-A: Step Plan

Current organizational structure

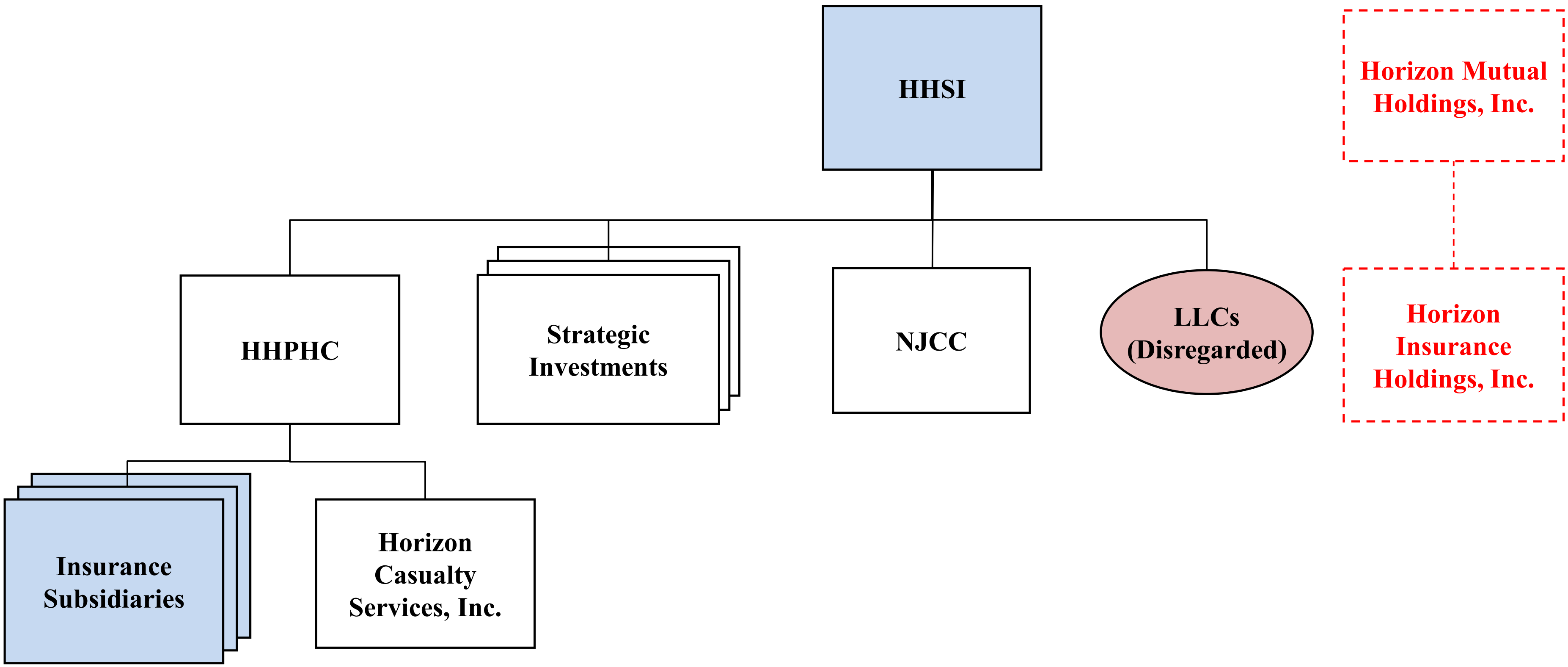


(*) Horizon Healthcare Dental, Inc.("HHD"), Horizon Healthcare of New Jersey, Inc. ("HHNJ"), Horizon Insurance Company ("HIC"), and Greenwood Insurance Company, Inc. ("Captive")
(**) Multistate Investment Services, Inc. ("MISI") and Multistate Professional Services, Inc. ("MPSI")
(***) HHSI holds 50% membership interest in New Jersey Collaborative Care, LLC ("NJCC") which in turn holds Healthier New Jersey Insurance Company ("HNJIC")
(****) Enterprise Property Holdings, LLC ("EPH") and Three Penn Plaza Property Holdings Urban Renewal, LLC ("3PPH").
(*****) Membership interest means board control of the Horizon Charitable Foundations, Inc. Membership will be transferred to the mutual holding company.

Formation of mutual holding company

Step 1

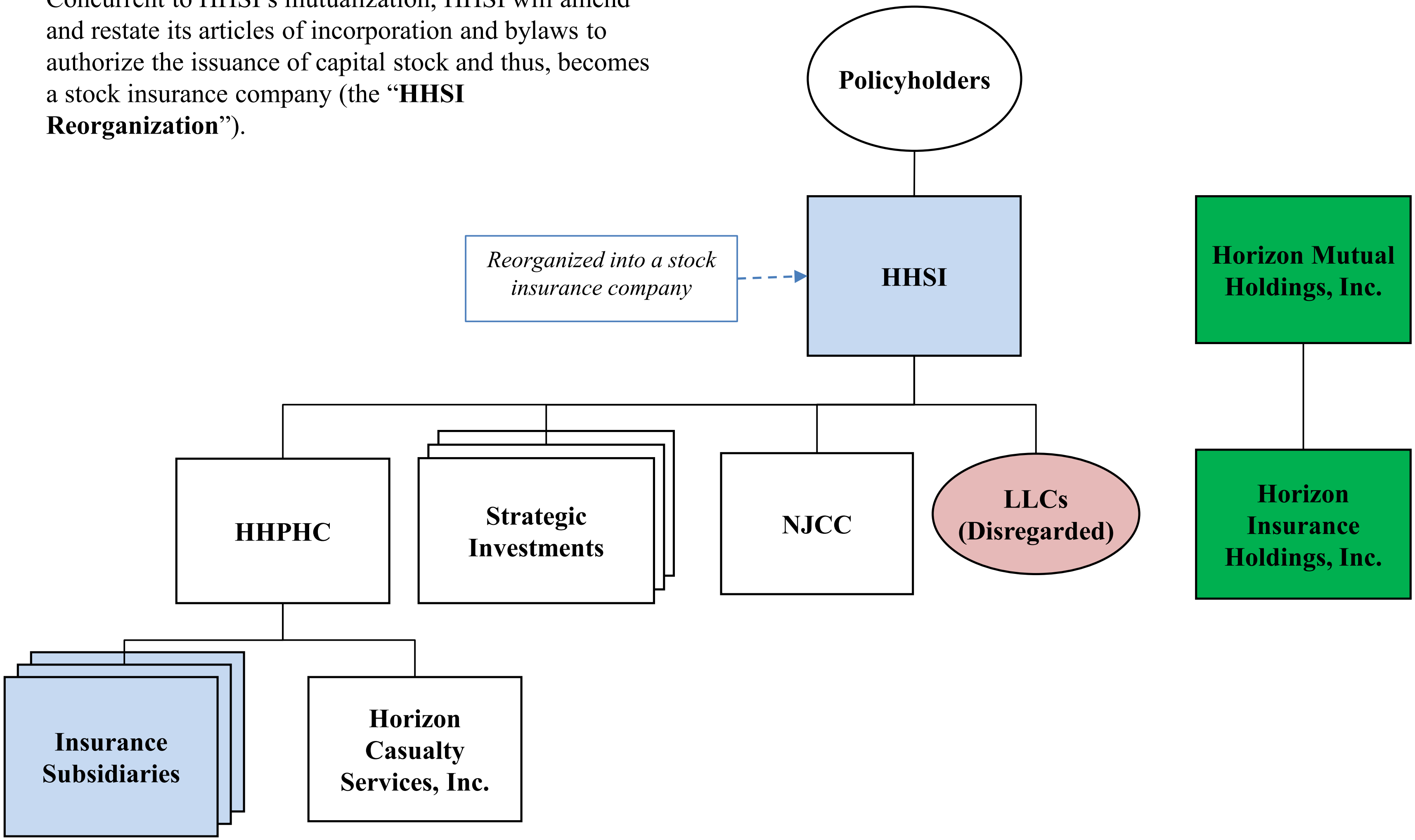
Horizon Mutual Holdings, Inc., a mutual holding company (the "**Mutual Holdings Formation**") will be incorporated under New Jersey law. Horizon Mutual Holdings, Inc. will immediately thereafter incorporate an intermediate holding company to hold the insurance businesses of HHSI ("**Horizon Insurance Holdings, Inc.**") (the "**Insurance Holdings Formation**").



Amendment and restatement of articles of incorporation and bylaws of HHSI

Step 2

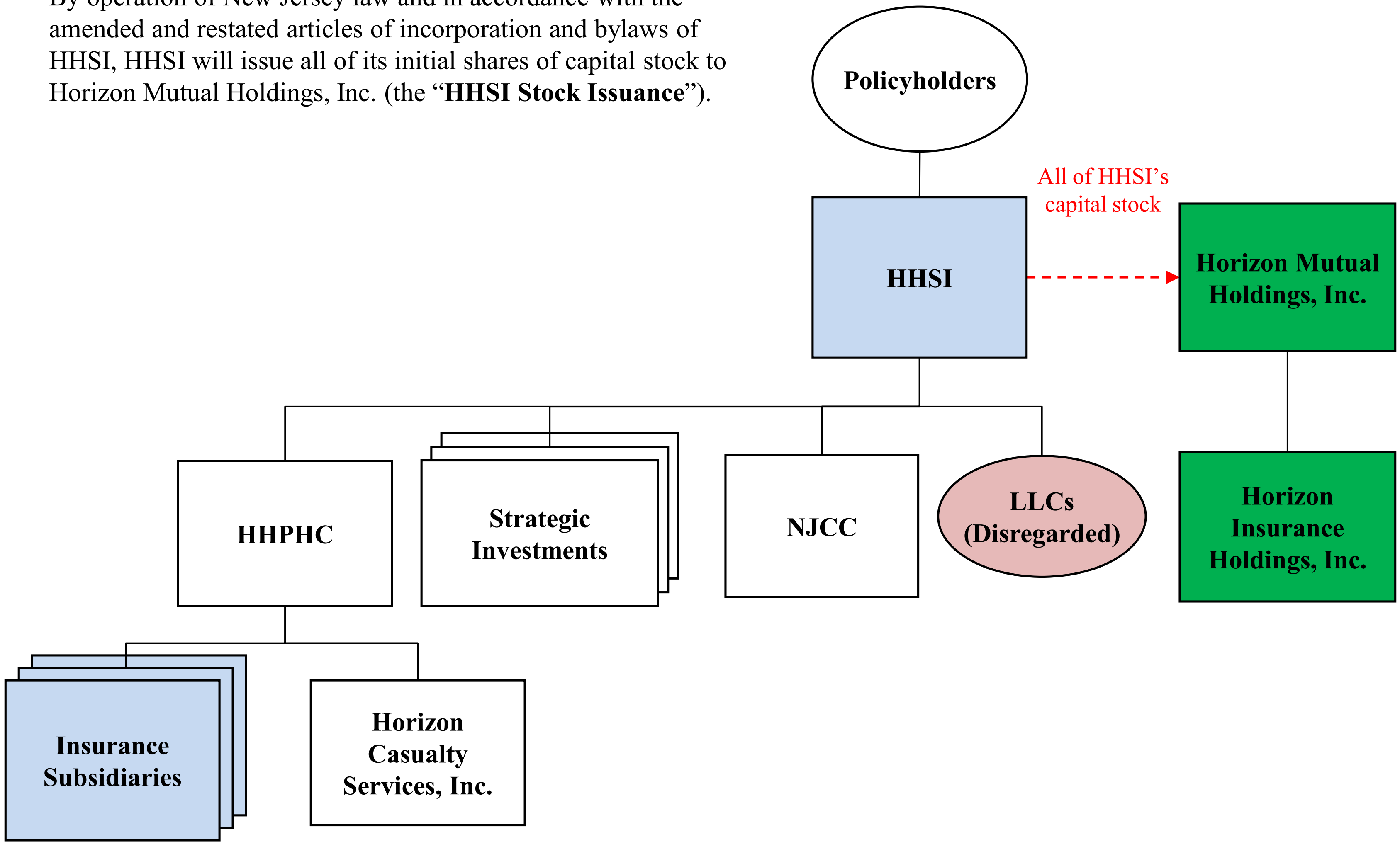
Concurrent to HHSI's mutualization, HHSI will amend and restate its articles of incorporation and bylaws to authorize the issuance of capital stock and thus, becomes a stock insurance company (the "**HHSI Reorganization**").



Issuance of HHSI capital stock to Horizon Mutual Holdings, Inc.

Step 3(a)

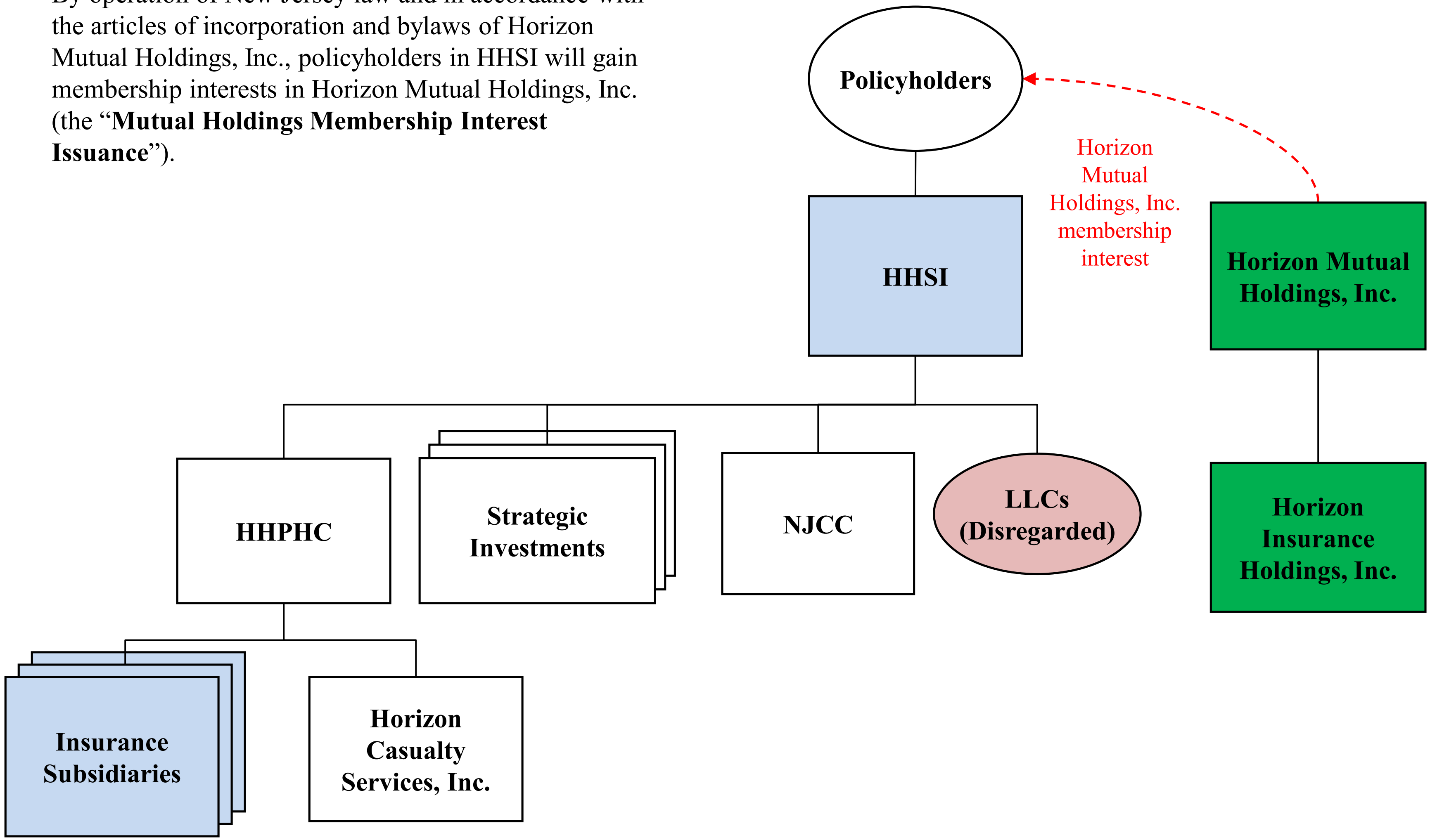
By operation of New Jersey law and in accordance with the amended and restated articles of incorporation and bylaws of HHSI, HHSI will issue all of its initial shares of capital stock to Horizon Mutual Holdings, Inc. (the "**HHSI Stock Issuance**").



Establishment of membership interest in Horizon Mutual Holdings, Inc.

Step 3(b)

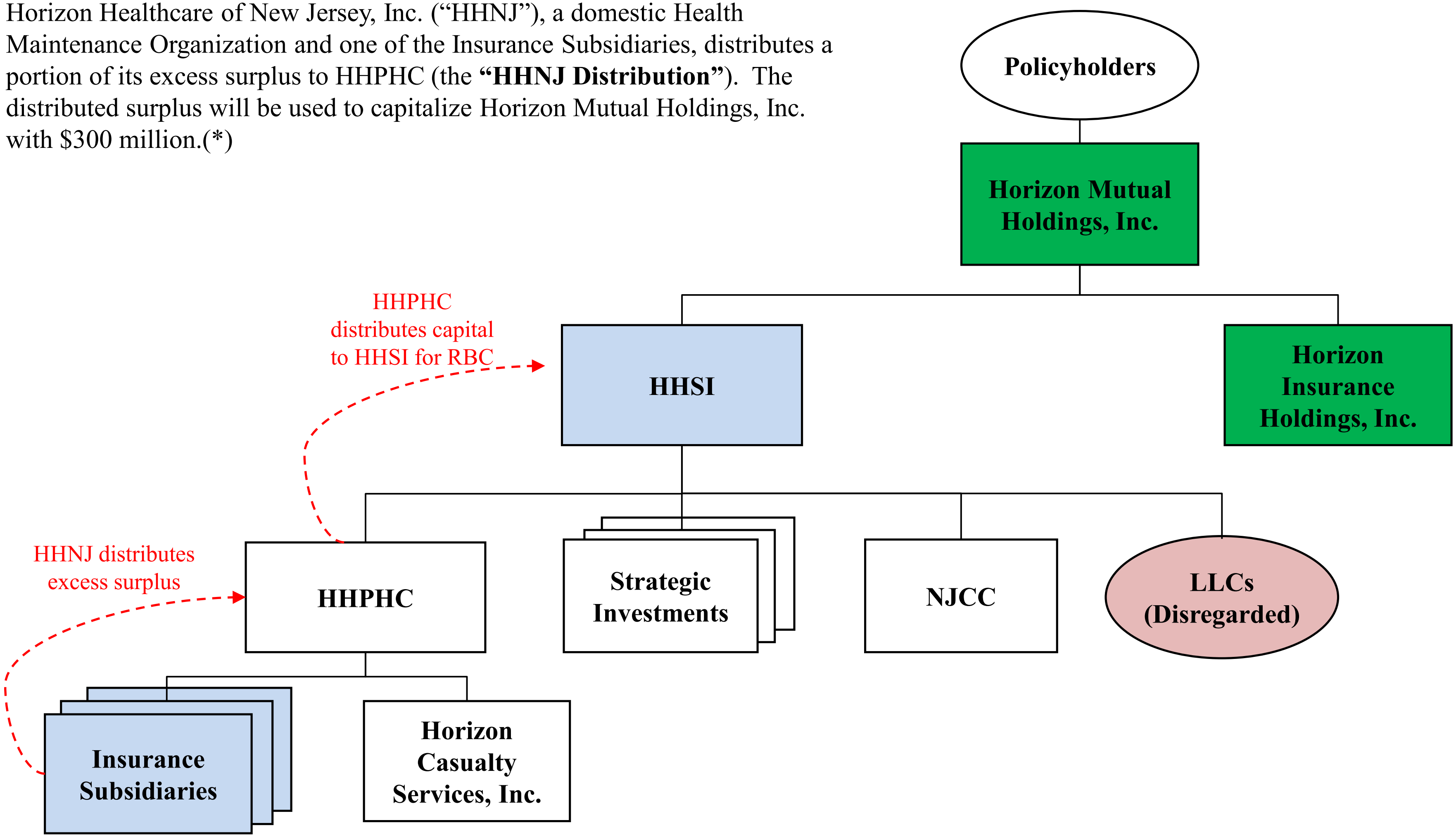
By operation of New Jersey law and in accordance with the articles of incorporation and bylaws of Horizon Mutual Holdings, Inc., policyholders in HHSI will gain membership interests in Horizon Mutual Holdings, Inc. (the "**Mutual Holdings Membership Interest Issuance**").



HHNJ distributes assets

Step 4

Horizon Healthcare of New Jersey, Inc. ("HHNJ"), a domestic Health Maintenance Organization and one of the Insurance Subsidiaries, distributes a portion of its excess surplus to HHPHC (the **"HHNJ Distribution"**). The distributed surplus will be used to capitalize Horizon Mutual Holdings, Inc. with $300 million.(*)

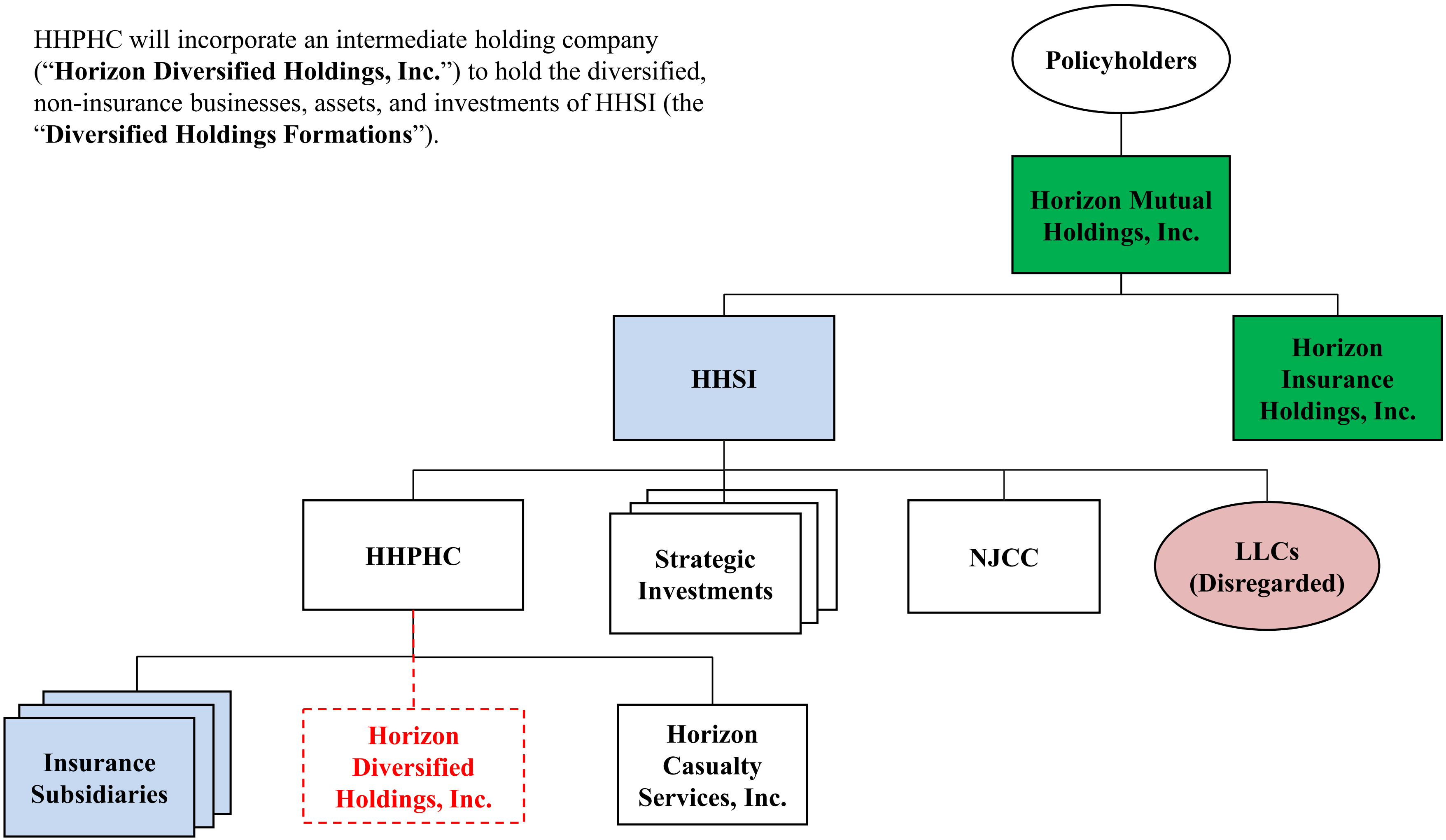


(*) HHPHC will further dividend a portion of its capital to HHSI *before* capitalizing Horizon Mutual Holdings, Inc. to meet HHSI's solvency needs.

HHPHC forms Non-Insurance Holdings

Step 5

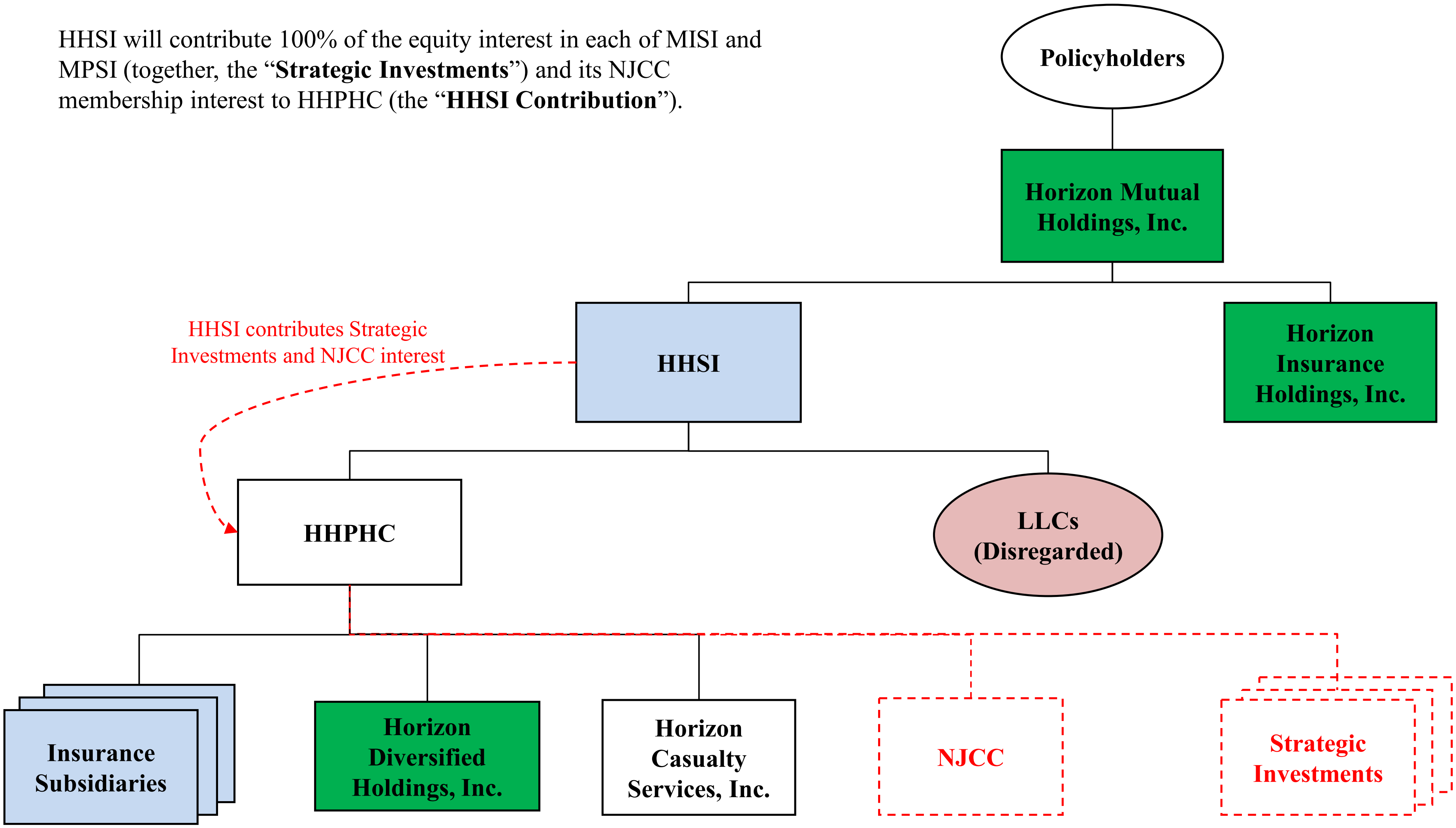
HHPHC will incorporate an intermediate holding company ("**Horizon Diversified Holdings, Inc.**") to hold the diversified, non-insurance businesses, assets, and investments of HHSI (the "**Diversified Holdings Formations**").



HHSI contributes Strategic Investments and NJCC interest to HHPHC

Step 6

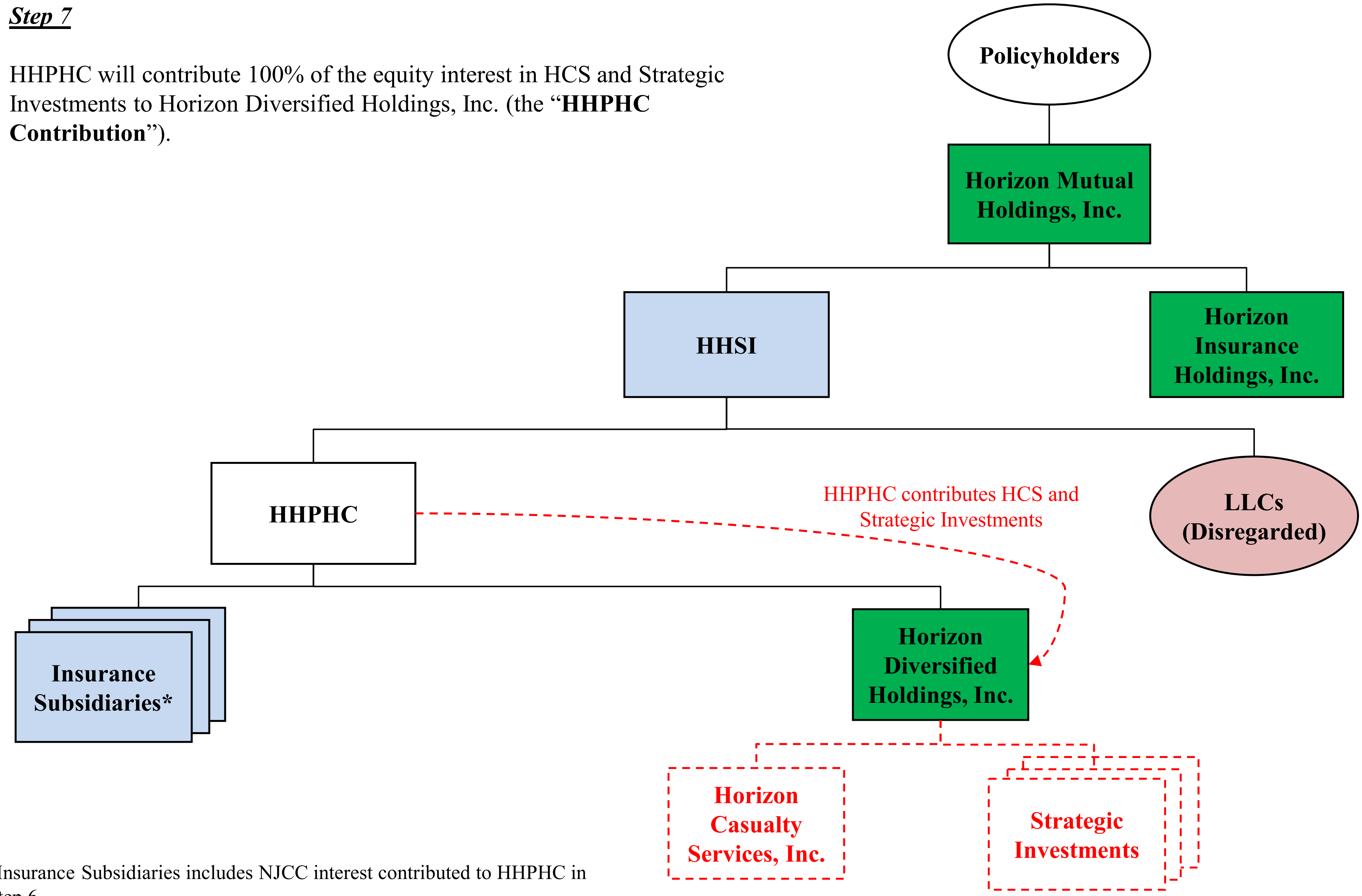
HHSI will contribute 100% of the equity interest in each of MISI and MPSI (together, the "**Strategic Investments**") and its NJCC membership interest to HHPHC (the "**HHSI Contribution**").



HHPHC contributes HCS and Strategic Investments to Horizon Diversified Holdings, Inc.

Step 7

HHPHC will contribute 100% of the equity interest in HCS and Strategic Investments to Horizon Diversified Holdings, Inc. (the "**HHPHC Contribution**").

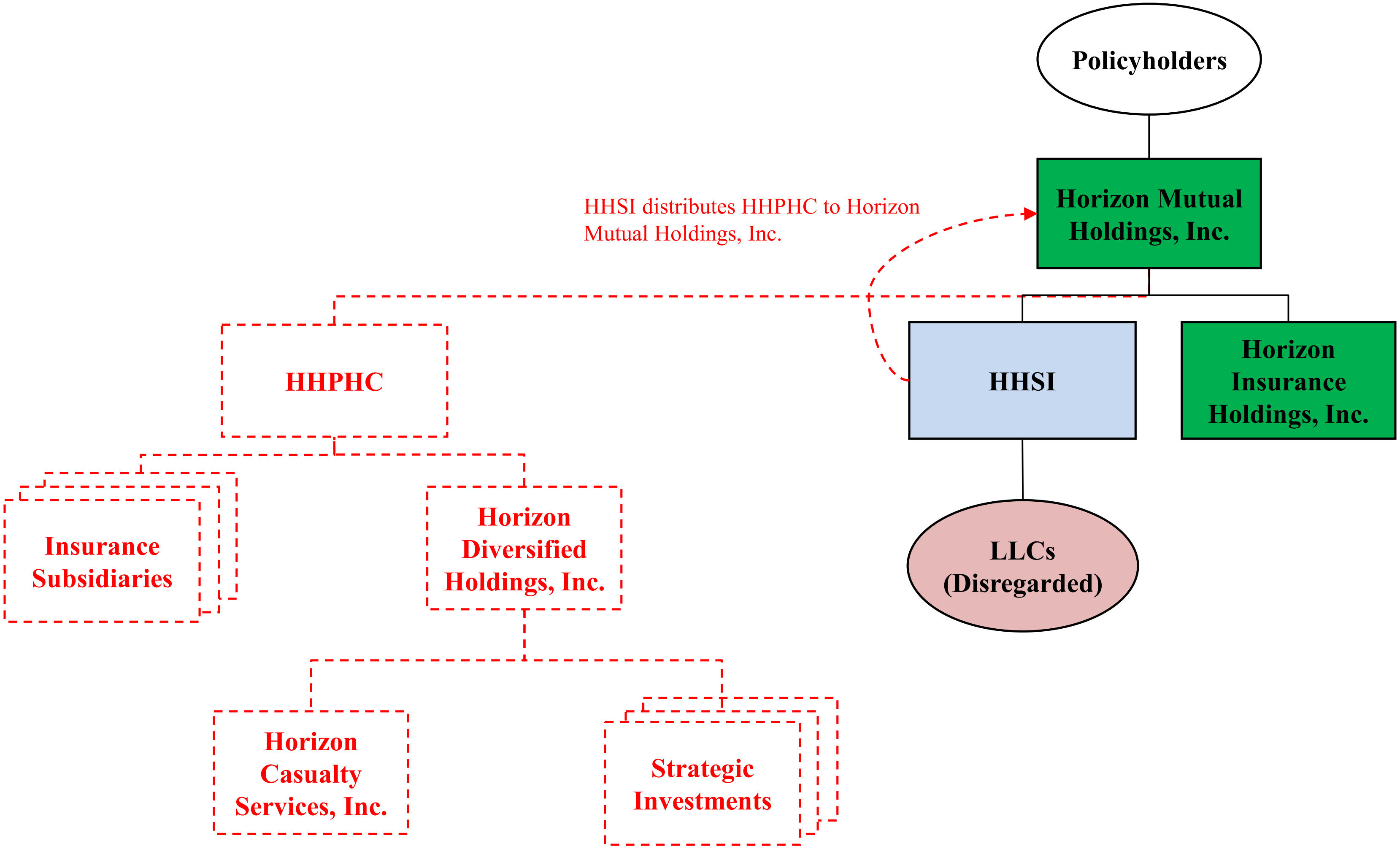


*Insurance Subsidiaries includes NJCC interest contributed to HHPHC in Step 6

HHSI distributes HHPHC and subsidiaries to Horizon Mutual Holdings, Inc.

Step 8

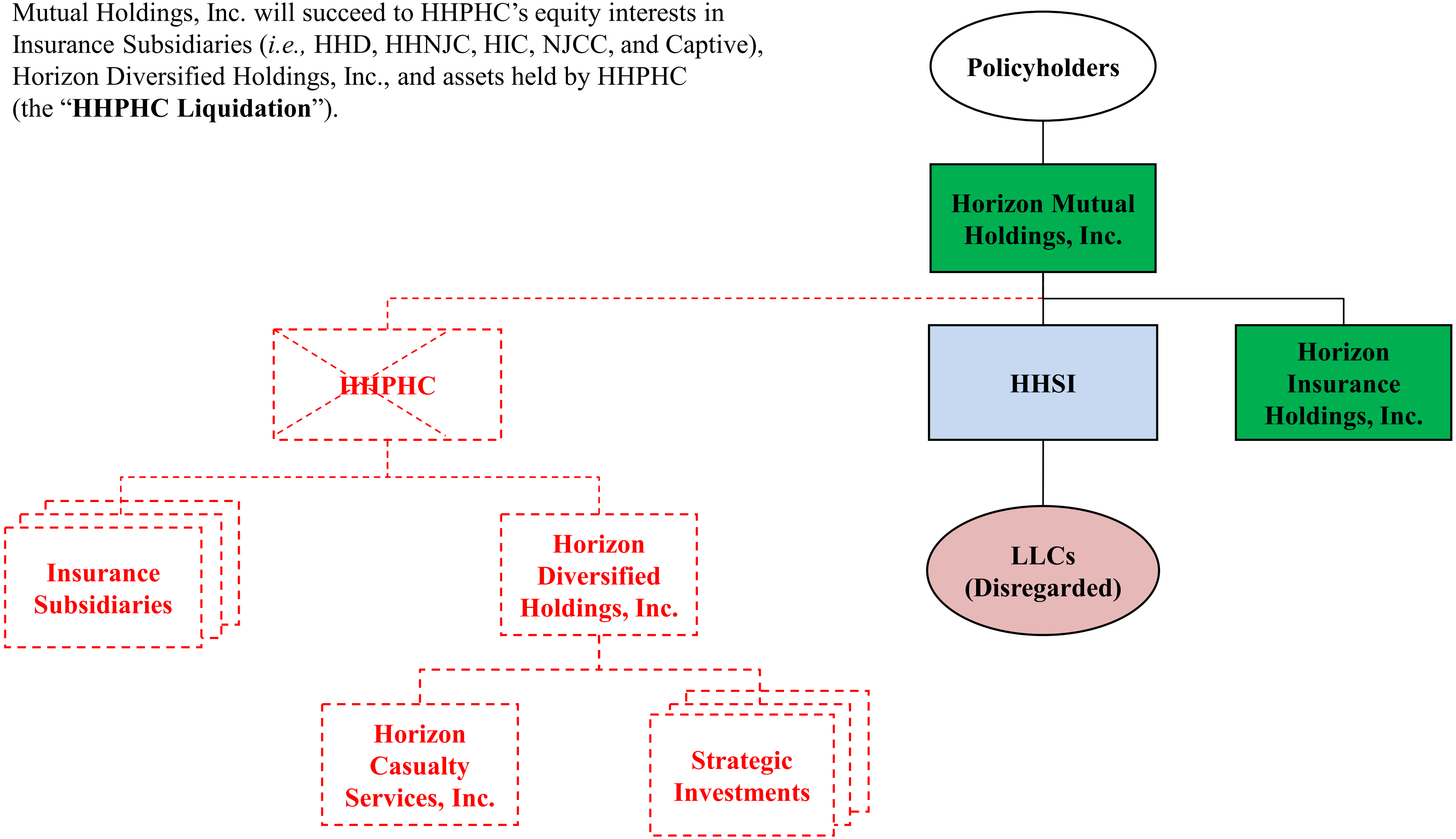
HHSI will distribute 100% of the equity interest in HHPHC to Horizon Mutual Holdings, Inc. (the "**HHSI Distribution**").



Liquidate HHPHC (non-essential hold co.)

Step 9

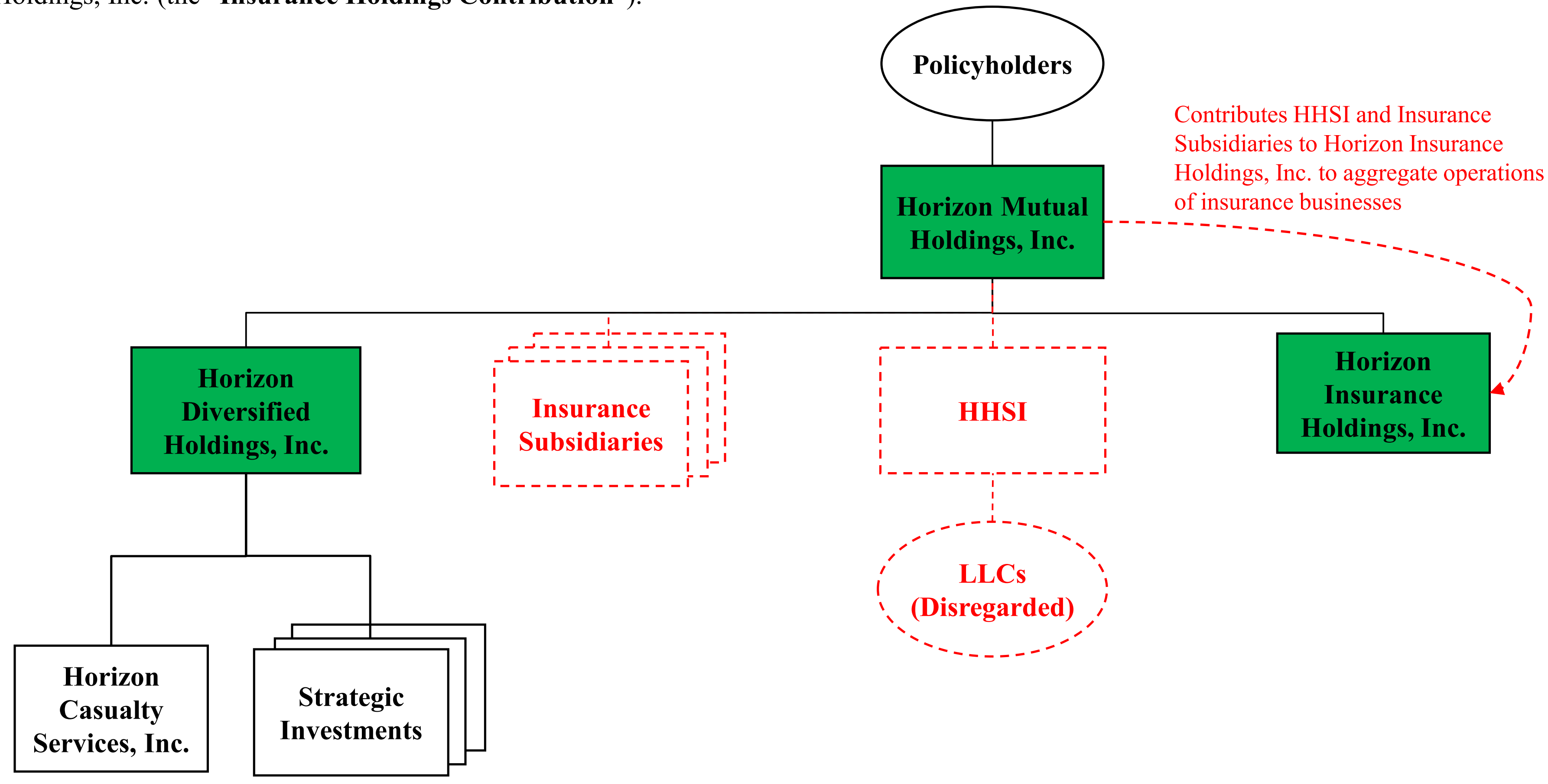
HHPHC will liquidate into Horizon Mutual Holdings, Inc. and Horizon Mutual Holdings, Inc. will succeed to HHPHC's equity interests in Insurance Subsidiaries (*i.e.,* HHD, HHNJC, HIC, NJCC, and Captive), Horizon Diversified Holdings, Inc., and assets held by HHPHC (the "**HHPHC Liquidation**").



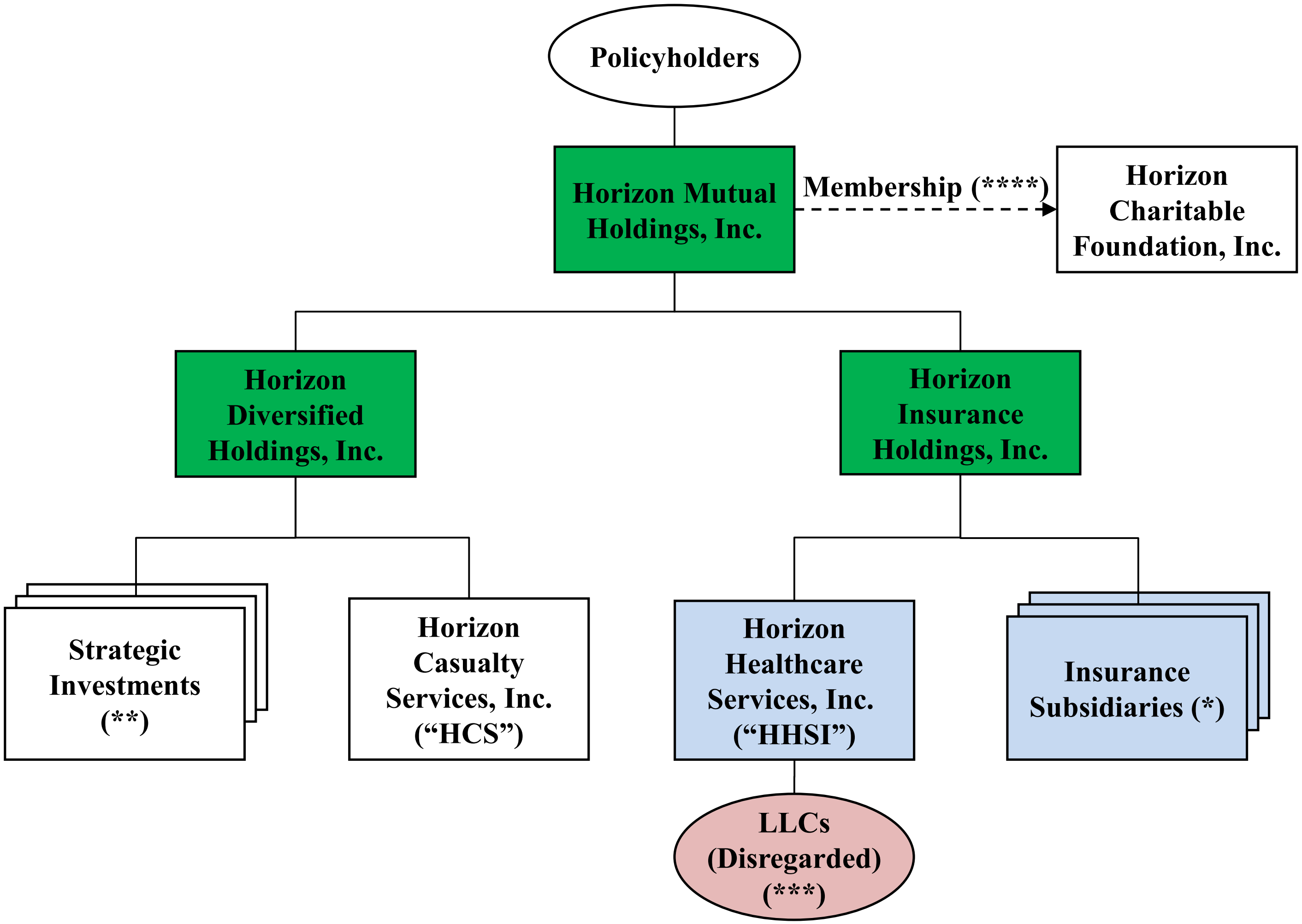
Horizon Mutual Holdings, Inc. contributes Insurance Subsidiaries and HHSI to Horizon Insurance Holdings, Inc.

Step 10

Horizon Mutual Holdings, Inc. will contribute 100% of the equity interest in HHSI and Insurance Subsidiaries to Horizon Insurance Holdings, Inc. (the "**Insurance Holdings Contribution**").



Post-Restructuring Organizational Structure



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(**) Multistate Investment Services, Inc. (“MISI”) and Multistate Professional Services, Inc. (“MPSI”)
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EXHIBIT 3-D. PROPOSED ORGANIZATIONAL DOCUMENTS OF HORIZON MUTUAL HOLDINGS, INC. AND SUBSIDIARIES

Exhibit 3-D(i) through 3-D(xiv) follows

EXHIBIT 3-D(i)

CONFIDENTIAL EXHIBIT. EXEMPT FROM PUBLIC DISCLOSURE PURSUANT TO SECTIONS 12A(1) OF P.L. 2020, C.145 AND N.J.S.A. 17:27A-6 CONCERNING FILINGS PERTAINING TO CONTROL OF DOMESTIC INSURER UNDER N.J.S.A. 17:27A-2.

ARTICLES OF INCORPORATION

OF

HORIZON MUTUAL HOLDINGS, INC.

In compliance with New Jersey Statutes Section 15A and 17, the undersigned incorporator to these Articles of Incorporation hereby forms a domestic mutual holding company under the laws of the State of New Jersey.

ARTICLE I
ORGANIZATION

The Corporation is a domestic mutual holding company organized under New Jersey Statutes Sections 15A and 17, resulting from the reorganization of Horizon Healthcare Services, Inc., a health service corporation, pursuant to P.L. 2020, C.145.

ARTICLE II
NAME

The name of the Corporation shall be Horizon Mutual Holdings, Inc. (the "Corporation").

ARTICLE III
NATURE OF BUSINESS

The Corporation is being formed to pursue businesses, assets, or operations through itself or its insurance and non-insurance subsidiaries. Pursuant to P.L. 2020, C.145, the Corporation is also being formed to hold, either directly or indirectly through one or more intermediate holding companies, the capital stock of Horizon Healthcare Services, Inc., which was originally organized as a health service corporation in the State of New Jersey and was reorganized into a for-profit stock insurer of the Corporation in the State of New Jersey, the capital stock of other insurance and non-insurance businesses and other assets. In addition, the Corporation is being formed to serve as the sole member of Horizon Charitable Foundation, Inc., dba The Horizon Foundation for New Jersey, a not-for-profit corporation in the State of New Jersey.

The Corporation may engage in any lawful business incidental to the purposes set forth above. The Corporation shall retain the flexibility to hold different entities, including the aforementioned entities whose name may change and which may be reorganized.

CONFIDENTIAL EXHIBIT. EXEMPT FROM PUBLIC DISCLOSURE PURSUANT TO SECTIONS 12A(1) OF P.L. 2020, C.145 AND N.J.S.A. 17:27A-6 CONCERNING FILINGS PERTAINING TO CONTROL OF DOMESTIC INSURER UNDER N.J.S.A. 17:27A-2.

ARTICLE IV
EFFECTIVE DATE

The effective date of these Articles of Incorporation (the “Effective Date”) shall be the effective time of reorganization pursuant to P.L. 2020, C.145.

ARTICLE V
MEMBERS

Membership in the Corporation shall be determined in accordance with the Corporation’s Bylaws. No member may transfer membership or any rights arising therefrom.

ARTICLE VI
INITIAL REGISTERED AGENT AND OFFICE

The initial registered agent and office of the Corporation shall be as follows:

Nicholas H. Peterson, Esq.
Three Penn Plaza East
Newark, New Jersey 07105

ARTICLE VII
DIRECTORS

Pursuant to P.L. 2020, C.145, the initial directors of the Corporation shall be: (a) the elected directors of Horizon Healthcare Services, Inc. immediately preceding the Effective Date, supplemented by additional elected directors nominated and elected by the Corporation’s board for a total of 13 elected directors; (b) 5 public directors appointed by the Governor with the advice and consent of the Senate; (c) 2 public directors named by the Senate President; and (d) 2 public directors named by the Speaker of the General Assembly. The directors shall be divided into classes as nearly equal in size in accordance with the Corporation’s Bylaws.

The names of the initial directors are:

#	Name
	Elected Directors
1	Todd C. Brown (Chairman)
2	Gary D. St. Hilaire (President and Chief Executive Officer)
3	Leonard S. Coleman
4	Laurence M. Downes

EXHIBIT 3-D(i)

CONFIDENTIAL EXHIBIT. EXEMPT FROM PUBLIC DISCLOSURE PURSUANT TO SECTIONS 12A(1) OF P.L. 2020, C.145 AND N.J.S.A. 17:27A-6 CONCERNING FILINGS PERTAINING TO CONTROL OF DOMESTIC INSURER UNDER N.J.S.A. 17:27A-2.

5	Leonard G. Feld
6	Michelle A. Gourdine
7	Brian M. Kinkead
8	Joseph M. Kyrillos
9	Carlos A. Medina
10	Joanne Pace
11	Joseph J. Roberts
12	[Vacancy – Elected Director]
13	[Vacancy – Elected Director]
Public Directors – Gubernatorial Appointment	
14	John J. Ballantyne
15	Christopher S. Bateman
16	Paul A. Juliano
17	[Vacancy – Gubernatorial Appointment]
18	[Vacancy – Gubernatorial Appointment]
Public Directors – Appointed by President of the Senate	
19	Loretta Weinberg
20	[Vacancy – Appointment by Senate President]
Public Directors – Appointed by Speaker of General Assembly	
21	Joseph M. Muniz
22	[Vacancy – Appointment by Speaker of General Assembly]

Following the transitional period of 18 months following the Effective Date provided under P.L. 2020, C.145, the elected directors of the applicable class year shall be subject to election by the members as provided in the Bylaws and shall hold their offices for such period as the Bylaws shall establish, or until their successors are duly elected and qualified.

ARTICLE VIII
DIVIDENDS

In accordance with New Jersey Statutes Section 15A:2-1, the Corporation is organized as a not-for-profit corporation and will not be required to pay dividends or make any other distributions to any member or policyholder, or to any other person, fund, or entity of any nature whatsoever, in connection with the ownership, control, benefits, policies, purpose, or nature of any entity in the mutual holding company system, any predecessor entity or otherwise.

ARTICLE IX
INDEMNIFICATION

No person who is or was a director, trustee or officer of the Corporation shall be personally liable for breach of duty owed to the Corporation or its members, except that this provision shall not relieve a director or trustee from liability for any breach of duty based upon an act or omission: (a) in breach of his or her duty of loyalty to the Corporation or its members; (b) not in good faith or involving a knowing violation of law; or (c) resulting in receipt by him or her of an improper personal benefit.

The Corporation shall indemnify every corporate agent as defined in New Jersey Statutes Section 15A:3-4 (including any director of the Corporation), in accordance therewith and to the fullest extent permitted by law. The Board of Directors is hereby specifically authorized to make provisions for indemnification of directors, officers, employees and agents to the fullest extent permitted by law.

Neither the amendment nor repeal of this provision, nor the adoption of any provision of a Restated Certificate of Incorporation of the Corporation inconsistent with this provision, shall eliminate or reduce the protection afforded by this provision to a director, trustee or officer of the Corporation with respect to any matter which occurred, or any cause of action, suit or claim which but for this provision would have accrued or arisen, prior to such amendment, repeal or adoption.

ARTICLE X
DISSOLUTION

Upon the dissolution of the Corporation, any assets of the Corporation remaining after the discharge of all liabilities and obligations, if any, shall be distributed pursuant to a plan of dissolution adopted in accordance with New Jersey Statutes Section 15A:12-8. The plan shall require the distribution of residual assets to, or among, one or more charitable and benevolent non-profit institutions in furtherance of the purposes of the Corporation.

ARTICLE XI
AMENDMENTS

Any proposed amendment to the Articles of Incorporation must be approved by the Board of Directors. The proposed amendment shall be adopted upon receiving the vote of two-thirds (2/3) of the votes cast by the directors.

<u>EXHIBIT 3-D(i)</u>

CONFIDENTIAL EXHIBIT. EXEMPT FROM PUBLIC DISCLOSURE PURSUANT TO SECTIONS 12A(1) OF P.L. 2020, C.145 AND N.J.S.A. 17:27A-6 CONCERNING FILINGS PERTAINING TO CONTROL OF DOMESTIC INSURER UNDER N.J.S.A. 17:27A-2.

ARTICLE XII
INCORPORATOR

The name and address of the incorporators are:

<u>Name</u>	<u>Address</u>
Nicholas H. Peterson	3 Penn Plaza East PP-16A Newark, New Jersey 07105
Erin T. Elko	3 Penn Plaza East PP-16A Newark, New Jersey 07105

CONFIDENTIAL EXHIBIT. EXEMPT FROM PUBLIC DISCLOSURE PURSUANT TO SECTIONS 12A(1) OF P.L. 2020, C.145 AND N.J.S.A. 17:27A-6 CONCERNING FILINGS PERTAINING TO CONTROL OF DOMESTIC INSURER UNDER N.J.S.A. 17:27A-2.

IN WITNESS WHEREOF, the incorporators has hereunto set their hands and seals this ____________ day of ____________________, 2022.

____
Erin T. Elko

<u>EXHIBIT 3-D(i)</u>

CONFIDENTIAL EXHIBIT. EXEMPT FROM PUBLIC DISCLOSURE PURSUANT TO SECTIONS 12A(1) OF P.L. 2020, C.145 AND N.J.S.A. 17:27A-6 CONCERNING FILINGS PERTAINING TO CONTROL OF DOMESTIC INSURER UNDER N.J.S.A. 17:27A-2.

<u>ACCEPTANCE OF APPOINTMENT BY REGISTERED AGENT</u>

Having been named as registered agent to accept service of process for the above stated corporation at the place designated in this certificate, I am familiar with and accept the appointment as registered agent and agree to act in this capacity.

____
Nicholas H. Peterson
Vice President and Corporate Secretary

EXHIBIT 3-D(iii)

CONFIDENTIAL EXHIBIT. EXEMPT FROM PUBLIC DISCLOSURE PURSUANT TO SECTIONS 12A(1) OF P.L. 2020, C.145 AND N.J.S.A. 17:27A-6 CONCERNING FILINGS PERTAINING TO CONTROL OF DOMESTIC INSURER UNDER N.J.S.A. 17:27A-2.

Articles of Incorporation
Horizon Insurance Holdings, Inc.

The undersigned, of the age of eighteen years or over, hereby states my intention to form a corporation pursuant to the provisions of Title 14A, Corporations, General, of the New Jersey Statues as amended and supplemented, and further states that:

FIRST: The name of the Corporation shall be Horizon Insurance Holdings, Inc.

SECOND: The purpose for which the corporation is organized is to engage in any activity within the purposes for which corporations may be organized under Title 14A, Corporations, General, as a domestic profit company ("DP") of the New Jersey Statues.

THIRD: The principal office of the corporation in the State of New Jersey, which shall also be its registered office, is to be located at 3 Penn Plaza, Newark, County of Essex, State of New Jersey, 07105, and the registered agent upon whom process may be served shall be Nicholas H. Peterson, Secretary.

FOURTH: The aggregate number of shares which the corporation shall have authority to issue is 1,000 shares of common stock without par value.

FIFTH: The duration of the corporation shall be perpetual.

SIXTH: The Principal Officers of this corporation shall be a President, a Secretary, a Treasurer, and such other officers as the Board of Directors may determine to elect in accordance with the provisions of the by-laws of this corporation by resolution adopted by a majority of the entire Board.

SEVENTH: The Board of Directors, in addition to all other rights and powers bestowed upon it by law, shall have the power, without the assent or vote of the shareholders, to make, alter, and repeal by-laws as set forth in the by-laws.

EIGHTH: The Corporation reserves the right to amend, alter, change or repeal any provision contained in these articles, in the manner now or hereafter prescribed by law. All rights and powers conferred herein on shareholders, directors, and officers are subject to this reserved power.

NINTH: To the extent permitted by New Jersey law, no director or officer of the corporation shall be personally liable to the corporation or its shareholders for damages for breach of any duty owed to the corporation or its shareholders except that this Article NINTH shall not relieve a director or officer from liability for any breach of duty based on an act or omission (a) in breach of such person's duty of loyalty to the corporation or its shareholders, (b) not in good faith or involving a knowing violation of law, or (c) resulting in receipt of such person of an improper personal benefit.

TENTH: The name and address of the incorporator is:

Name	Address
Gary D. St. Hilaire	3 Penn Plaza East, PP-16A Newark, New Jersey 07105

ELEVENTH: The name and addresses of the first Board of Directors and Officers of the corporation and their term of office are as follows:

Board of Directors

Name	Address
Gary D. St. Hilaire, Chair	3 Penn Plaza East, PP-16A Newark, New Jersey 07105
Mark L. Barnard	3 Penn Plaza East, PP-16A Newark, New Jersey 07105
Allen J. Karp	3 Penn Plaza East, PP-16A Newark, New Jersey 07105
Christopher M. Lepre	3 Penn Plaza East, PP-16A Newark, New Jersey 07105

Officers

Name	Address
Gary D. St. Hilaire, President	3 Penn Plaza East, PP-16A Newark, New Jersey 07105
Douglas R. Simpson, Treasurer	3 Penn Plaza East, PP-16A Newark, New Jersey 07105
Nicholas H. Peterson, Secretary	3 Penn Plaza East, PP-16A Newark, New Jersey 07105

<u>EXHIBIT 3-D(iii)</u>

CONFIDENTIAL EXHIBIT. EXEMPT FROM PUBLIC DISCLOSURE PURSUANT TO SECTIONS 12A(1) OF P.L. 2020, C.145 AND N.J.S.A. 17:27A-6 CONCERNING FILINGS PERTAINING TO CONTROL OF DOMESTIC INSURER UNDER N.J.S.A. 17:27A-2.

IN WITNESS WHEREOF, I the undersigned have hereunto set my hand effect this ___ date of ____, 2021.

____
Gary D. St. Hilaire

EXHIBIT 3-D(v)

CONFIDENTIAL EXHIBIT. EXEMPT FROM PUBLIC DISCLOSURE PURSUANT TO SECTIONS 12A(1) OF P.L. 2020, C.145 AND N.J.S.A. 17:27A-6 CONCERNING FILINGS PERTAINING TO CONTROL OF DOMESTIC INSURER UNDER N.J.S.A. 17:27A-2.

AMENDED ARTICLES OF INCORPORATION OF HORIZON HEALTHCARE SERVICES, INC.

We, the undersigned, hereby state our intention to form a stock insurance corporation pursuant to the provisions of Subtitle 3 of Title 17B of the Revised Statutes of New Jersey as amended and supplemented, and further state that:

FIRST: The name of the corporation shall be: Horizon Healthcare Services, Inc.

SECOND: The principal office of the corporation in the State of New Jersey, which shall also be its registered office, is to be located at 3 Penn Plaza, Newark, County of Essex, State of New Jersey, and the registered agent upon whom process may be served shall be the corporation at said address.

THIRD: The business of the corporation shall be that of a stock life and health insurance corporation, with all of the rights, privileges and powers conferred upon such corporation by the general laws of New Jersey and such as may from time to time be conferred by law upon such corporation. The kinds of insurance and reinsurance to be written by the corporation shall be “Health Insurance” as defined in Section 17B:17-4 of Subtitle 3 of Title 17B of the New Jersey Revised Statutes, “Reinsurance” as defined in and authorized by Section 17B:18-62 of said Subtitle 3, and such other insurance and reinsurance as may be permitted under the laws of the State of New Jersey to be written by an insurer organized under Subtitle 3 of Title 17B of the Revised Statutes of New Jersey. Independent of any insurance contract, the corporation may provide services of the kinds authorized for a domestic life and health insurance corporation by Section 17B:18-43 of said Subtitle 3, subject to the provisions of said Section, and such as may from time to time be authorized for domestic life and health insurance corporations by the laws of New Jersey.

FOURTH: The corporation shall be a stock life and health insurance corporation.

FIFTH: The amount of capital stock of the corporation shall be $1 divided into 100 shares of common stock having a par value of $0.01 per share. The whole amount of the capital stock set forth in this Certificate of Incorporation must be actually paid in.

SIXTH: The duration of the corporation shall be perpetual.

SEVENTH: The principal officers of this corporation shall be a Chair of the Board of Directors, a Chief Executive Officer, a President, a Secretary, a Treasurer and such other officers as the Board of Directors may determine to elect in accordance with the provisions of the Bylaws of this corporation by resolution adopted by a majority of the entire Board of Directors.

CONFIDENTIAL EXHIBIT. EXEMPT FROM PUBLIC DISCLOSURE PURSUANT TO SECTIONS 12A(1) OF P.L. 2020, C.145 AND N.J.S.A. 17:27A-6 CONCERNING FILINGS PERTAINING TO CONTROL OF DOMESTIC INSURER UNDER N.J.S.A. 17:27A-2.

EIGHTH: The Board of Directors, in addition to all other rights and powers bestowed upon it by law, shall have the power, without the assent or vote of the shareholders, to make, alter, and repeal Bylaws as set forth in the Bylaws.

NINTH: The corporation reserves the right to amend, alter, change or repeal any provision contained in this Certificate, in the manner now or hereafter prescribed by law. All rights and powers conferred herein on shareholders, directors, and officers are subject to this reserved power.

TENTH: The names and addresses of the ten incorporators are as follows:

Name*	Address
[•]	[•]
[•]	[•]
[•]	[•]
[•]	[•]
[•]	[•]
[•]	[•]
[•]	[•]
[•]	[•]
[•]	[•]
[•]	[•]

**Incorporators to be named upon the Plan's Approval by the Department.*

ELEVENTH: The names and addresses of the first Board of Directors and Officers of the corporation and their term of office are as follows:

Board of Directors

Name	Address
Gary D. St. Hilaire, Chair	3 Penn Plaza East, PP-16A Newark, New Jersey 07105

EXHIBIT 3-D(v)

CONFIDENTIAL EXHIBIT. EXEMPT FROM PUBLIC DISCLOSURE PURSUANT TO SECTIONS 12A(1) OF P.L. 2020, C.145 AND N.J.S.A. 17:27A-6 CONCERNING FILINGS PERTAINING TO CONTROL OF DOMESTIC INSURER UNDER N.J.S.A. 17:27A-2.

Mark L. Barnard	3 Penn Plaza East, PP-16A Newark, New Jersey 07105
Allen J. Karp	3 Penn Plaza East, PP-16A Newark, New Jersey 07105
Christopher M. Lepre	3 Penn Plaza East, PP-16A Newark, New Jersey 07105

Officers

Name	Address
Gary D. St. Hilaire – President and Chief Executive Officer	3 Penn Plaza East, PP-16A Newark, New Jersey 07105
Patrick S. Aylward – Senior Vice President and Chief of Staff	3 Penn Plaza East, PP-16A Newark, New Jersey 07105
Mark L. Barnard – Executive Vice President, Government Programs and Operations	3 Penn Plaza East, PP-16A Newark, New Jersey 07105
Nicholas L. Coussoule – Senior Vice President, Enterprise Business and Technology Solutions	3 Penn Plaza East, PP-16A Newark, New Jersey 07105
Ulises E. Diaz – Senior Vice President, Government Affairs	3 Penn Plaza East, PP-16A Newark, New Jersey 07105
William D. Georges – Senior Vice President and Chief Strategy Officer	3 Penn Plaza East, PP-16A Newark, New Jersey 07105
Allen J. Karp – Executive Vice President, Healthcare and Transformation Management	3 Penn Plaza East, PP-16A Newark, New Jersey 07105

EXHIBIT 3-D(v)

CONFIDENTIAL EXHIBIT. EXEMPT FROM PUBLIC DISCLOSURE PURSUANT TO SECTIONS 12A(1) OF P.L. 2020, C.145 AND N.J.S.A. 17:27A-6 CONCERNING FILINGS PERTAINING TO CONTROL OF DOMESTIC INSURER UNDER N.J.S.A. 17:27A-2.

Steven J. Krupinski – Senior Vice President and Chief Human Resources Officer	3 Penn Plaza East, PP-16A Newark, New Jersey 07105
Christopher M. Lepre – Executive Vice President, Commercial	3 Penn Plaza East, PP-16A Newark, New Jersey 07105
Nicholas H. Peterson – Vice President, Corporate, Regulatory, and Privacy and Corporate Secretary	3 Penn Plaza East, PP-16A Newark, New Jersey 07105
Douglas R. Simpson – Executive Vice President and Chief Financial Officer	3 Penn Plaza East, PP-16A Newark, New Jersey 07105
Timothy S. Susanin – Senior Vice President, Audit, Risk and Compliance	3 Penn Plaza East, PP-16A Newark, New Jersey 07105
Jennifer G. Velez – Senior Vice President, General Counsel	3 Penn Plaza East, PP-16A Newark, New Jersey 07105

IN WITNESS WHEREOF, we the undersigned, being all of the incorporators, have hereunto set our hands effective this _____ date of _______________, 2021 (ten or more signatures to follow).

Incorporator:

____

Incorporator:

____

Incorporator:

____

Incorporator:

____

Incorporator:

____

Incorporator:

Incorporator:

Incorporator:

Incorporator:

Incorporator:

STATE OF New Jersey ______________)
ss
COUNTY OF Essex ________________)

On this _____ day of _______________, 20__, before me a Notary Public within and for said County, personally appeared (ten or more names), [●], known to be the persons named as incorporators and who executed this Certificate of Incorporation and, who being duly sworn, depose and say that they executed the same as their free act and deed and for the uses and purposes therein expressed.

____
Notary Public

(Notary Seal)

I, Marlene Caride, Commissioner of Banking and Insurance of the State of New Jersey, do hereby certify that the foregoing Certificate of Incorporation of Horizon Healthcare Services, Inc. of New Jersey has been submitted to and examined by me, and I found it to be in accordance with Title 17B of the New Jersey Revised Statutes and not inconsistent with the Constitution or Laws of this State.

Dated: ______________

____
Marlene Caride

EXHIBIT 3-D(x)

CONFIDENTIAL EXHIBIT. EXEMPT FROM PUBLIC DISCLOSURE PURSUANT TO SECTIONS 12A(1) OF P.L. 2020, C.145 AND N.J.S.A. 17:27A-6 CONCERNING FILINGS PERTAINING TO CONTROL OF DOMESTIC INSURER UNDER N.J.S.A. 17:27A-2.

Articles of Incorporation
Horizon Diversified Holdings, Inc.

The undersigned, of the age of eighteen years or over, hereby states my intention to form a corporation pursuant to the provisions of Title 14A, Corporations, General, of the New Jersey Statues as amended and supplemented, and further states that:

FIRST: The name of the Corporation shall be Horizon Diversified Holdings, Inc.

SECOND: The purpose for which the corporation is organized is to engage in any activity within the purposes for which corporations may be organized under Title 14A, Corporations, General, as a domestic profit company ("DP") of the New Jersey Statues.

THIRD: The principal office of the corporation in the State of New Jersey, which shall also be its registered office, is to be located at 3 Penn Plaza, Newark, County of Essex, State of New Jersey, 07105, and the registered agent upon whom process may be served shall be Nicholas H. Peterson, Secretary.

FOURTH: The aggregate number of shares which the corporation shall have authority to issue is 1,000 shares of common stock without par value.

FIFTH: The duration of the corporation shall be perpetual.

SIXTH: The Principal Officers of this corporation shall be a President, a Secretary, a Treasurer, and such other officers as the Board of Directors may determine to elect in accordance with the provisions of the by-laws of this corporation by resolution adopted by a majority of the entire Board.

SEVENTH: The Board of Directors, in addition to all other rights and powers bestowed upon it by law, shall have the power, without the assent or vote of the shareholders, to make, alter, and repeal by-laws as set forth in the by-laws.

EIGHTH: The Corporation reserves the right to amend, alter, change or repeal any provision contained in these articles, in the manner now or hereafter prescribed by law. All rights and powers conferred herein on shareholders, directors, and officers are subject to this reserved power.

NINTH: To the extent permitted by New Jersey law, no director or officer of the corporation shall be personally liable to the corporation or its shareholders for damages for breach of any duty owed to the corporation or its shareholders except that this Article NINTH shall not relieve a director or officer from liability for any breach of duty based on an act or omission (a) in breach of such person's duty of loyalty to the corporation or its shareholders, (b) not in good faith or involving a knowing violation of law, or (c) resulting in receipt of such person of an improper personal benefit.

TENTH: The name and address of the incorporator is as follows:

Name	Address
Gary D. St. Hilaire	3 Penn Plaza East PP-16A Newark, NJ 07105

ELEVENTH: The name and addresses of the first Board of Directors and Officers of the corporation are as follows:

Board of Directors

Name	Address
Gary D. St. Hilaire, Chair	3 Penn Plaza East PP-16A Newark, NJ 07105
Mark L. Barnard	3 Penn Plaza East PP-16A Newark, NJ 07105
William D. Georges	3 Penn Plaza East PP-16A Newark, NJ 07105
Allen J. Karp	3 Penn Plaza East PP-16A Newark, NJ 07105
Christopher M. Lepre	3 Penn Plaza East PP-16A Newark, NJ 07105

Officers

EXHIBIT 3-D(x)

CONFIDENTIAL EXHIBIT. EXEMPT FROM PUBLIC DISCLOSURE PURSUANT TO SECTIONS 12A(1) OF P.L. 2020, C.145 AND N.J.S.A. 17:27A-6 CONCERNING FILINGS PERTAINING TO CONTROL OF DOMESTIC INSURER UNDER N.J.S.A. 17:27A-2.

Name	Address
Gary D. St. Hilaire, Chair	3 Penn Plaza East PP-16A Newark, NJ 07105
Allen J. Karp, Chief Executive Officer	3 Penn Plaza East PP-16A Newark, NJ 07105
William D. Georges, President	3 Penn Plaza East PP-16A Newark, NJ 07105
Douglas R. Simpson, Treasurer	3 Penn Plaza East PP-16A Newark, NJ 07105
Nicholas H. Peterson, Secretary	3 Penn Plaza East PP-16A Newark, NJ 07105

IN WITNESS WHEREOF, I the undersigned have hereunto set my hand effect this ___ date of ____, 202_.

____
Gary D. St. Hilaire

Application to form Mutual Holding Company System and for

Approval of the Plan for the Simultaneous Mutualization and Reorganization

of

HORIZON HEALTHCARE SERVICES, INC.,
a New Jersey Health Service Corporation

to

HORIZON MUTUAL HOLDINGS, INC.,
a New Jersey Mutual Holding Company
and
HORIZON HEALTHCARE SERVICES, INC.,
a New Jersey Stock Insurance Company
and
Other Subsidiary Companies

EXHIBIT 4. DIRECTORS AND OFFICERS OF HORIZON MUTUAL HOLDINGS, INC. AND ITS SUBSIDIARIES

Exhibits 4-A through 4-O follows

EXHIBIT 4-A

HORIZON MUTUAL HOLDINGS, INC.
DIRECTORS AND OFFICERS LISTS

BOARD OF DIRECTORS

Name	Affiliation
Elected Directors**[1] **(13)	
Todd C. Brown	Vice Chairman (Retired), ShoreBank Corporation
Leonard S. Coleman, Jr.	Former President of the National League of Professional Baseball Clubs
Laurence M. Downes	Chairman and Chief Executive Officer (Retired), New Jersey Resources
Leonard G. Feld, MD	Director, Healthcare Practice, Guidehouse, Inc.
Michelle A. Gourdine	Senior Vice President, Population Health and Primary Care and Interim Chief Medical Officer, University of Maryland Medical System
Gary D. St. Hilaire	President and Chief Executive Officer
Brian M. Kinkead	Vice Chairman, Managing Director (Retired), Global Healthcare Group, Bank of America Merrill Lynch
Joseph M. Kyrillos	Former New Jersey State Senator; Consultant, SK Partners
Carlos A. Medina	President, Statewide Hispanic Chamber of Commerce; President, Robinson Aerial Surveys, Inc.
Joanne Pace	Managing Director and Chief Operating Officer (Retired), Morgan Stanley Investment Management
Joseph J. Roberts	Former Assembly Speaker, State of New Jersey
Gubernatorial Appointments**[2] **(5)	
Paul A. Juliano	Public Works Superintendent, Borough of Fairview
John J. Ballantyne	Chairman, New Jersey Sports and Exhibition Authority
Christopher S. Bateman	Former New Jersey State Senator
Vacant	
Vacant	
Senate Appointments**[2] **(2)	
Loretta Weinberg	Former New Jersey State Senator
Vacant	

[1] Section 15 of P.L.2020, c.145 requires the initial board of directors to be the current elected directors of HHSI, the reorganized insurer, supplemented by additional elected directors nominated and elected by the mutual holding company's board *after* the effective time for a total number of elected directors specified in Section 15. The additional positions created through the reorganization are noted as "vacant" and will filled following the reorganization taking effect.
[2] Section 15 of P.L.2020, c.145 increases the number of public directors by one additional appointment from each of the Governor, Senate President, and Speaker of General Assembly. Positions currently vacant or vacancies created through additional positions made available by the reorganization are noted as "vacant."

General Assembly Appointments*[2] *(2)

Joseph M. Muniz	Board Secretary, Hudson County Schools of Technology; Chairperson, North Hudson Community Action Corporation
Vacant	

OFFICERS[3]

Name	Title
Gary D. St. Hilaire	President and Chief Executive Officer
Patrick S. Aylward	Senior Vice President and Chief of Staff
Mark L. Barnard	Executive Vice President, Government Programs and Operations
Nicholas L. Coussoule	Senior Vice President, Enterprise Business and Technology Solutions
Ulises E. Diaz	Senior Vice President, Government Affairs
William D. Georges	Senior Vice President and Chief Strategy Officer
Allen J. Karp	Executive Vice President, Healthcare and Transformation Management
Steven J. Krupinski	Senior Vice President and Chief Human Resources Officer
Christopher M. Lepre	Executive Vice President, Commercial
Nicholas H. Peterson	Vice President, Corporate, Regulatory, Privacy and Corporate Secretary
Douglas R. Simpson	Executive Vice President, Chief Financial Officer and Treasurer
Timothy S. Susanin	Senior Vice President, Audit, Risk and Compliance
Jennifer G. Velez	Senior Vice President, General Counsel

OTHER

Jacqueline C. Bonforte	Assistant Secretary
Erin T. Elko	Assistant Secretary
Frank A. Melaccio	Assistant Treasurer
Catherine V. Merlino	Controller

[3] The Officers of Horizon Mutual Holdings, Inc. are current officers of Horizon Healthcare Services, Inc., the Applicant.

EXHIBIT 4-B

HORIZON INSURANCE HOLDINGS, INC.

BOARD OF DIRECTORS

Name

Gary D. St. Hilaire, Chair
Mark L. Barnard
Allen J. Karp
Christopher M. Lepre

OFFICERS

Name	Title
Gary D. St. Hilaire	President
Douglas R. Simpson	Treasurer
Nicholas H. Peterson	Secretary

OTHER

Jacqueline C. Bonforte	Assistant Secretary
Erin T. Elko	Assistant Secretary
Frank A. Melaccio	Assistant Treasurer
Catherine V. Merlino	Controller

EXHIBIT 4-C

HORIZON HEALTHCARE SERVICES, INC.

BOARD OF DIRECTORS

Name

Gary D. St. Hilaire, Chair
Mark L. Barnard
Allen J. Karp
Christopher M. Lepre

OFFICERS[4]

Name	Title
Gary D. St. Hilaire	President and Chief Executive Officer
Patrick S. Aylward	Senior Vice President and Chief of Staff
Mark L. Barnard	Executive Vice President, Government Programs and Operations
Nicholas L. Coussoule	Senior Vice President, Enterprise Business and Technology Solutions
Ulises E. Diaz	Senior Vice President, Government Affairs
William D. Georges	Senior Vice President and Chief Strategy Officer
Allen J. Karp	Executive Vice President, Healthcare and Transformation Management
Steven J. Krupinski	Senior Vice President and Chief Human Resources Officer
Christopher M. Lepre	Executive Vice President, Commercial
Nicholas H. Peterson	Vice President, Corporate, Regulatory, Privacy and Corporate Secretary
Douglas R. Simpson	Executive Vice President, Chief Financial Officer and Treasurer
Timothy S. Susanin	Senior Vice President, Audit, Risk and Compliance
Jennifer G. Velez	Senior Vice President, General Counsel

OTHER

Jacqueline C. Bonforte	Assistant Secretary
Erin T. Elko	Assistant Secretary
Frank A. Melaccio	Assistant Treasurer
Catherine V. Merlino	Controller

[4] The officers of HHSI will remain as is *prior* to the reorganization and *after* the reorganization.

EXHIBIT 4-D

HORIZON HEALTHCARE OF NEW JERSEY, INC.

BOARD OF DIRECTORS

Name

Gary D. St. Hilaire, Chair
Mark L. Barnard
Allen J. Karp
Suzanne Kunis
Christopher M. Lepre
Donald Liss, MD
Douglas R. Simpson

OFFICERS

Name	Title
Gary D. St. Hilaire	Chair and Chief Executive Officer
Mark L. Barnard	President
Donald Liss, MD	Chief Medical Officer
Christopher M. Lepre	Executive Vice President
Douglas R. Simpson	Chief Financial Officer and Treasurer
Nicholas H. Peterson	Secretary

OTHER

Jacqueline C. Bonforte	Assistant Secretary
Erin T. Elko	Assistant Secretary
Frank A. Melaccio	Assistant Treasurer
Catherine V. Merlino	Controller

EXHIBIT 4-E

HORIZON INSURANCE COMPANY

BOARD OF DIRECTORS

Name

Gary D. St. Hilaire, Chair
Mark L. Barnard
Christopher M. Lepre
Douglas R. Simpson

OFFICERS

Name	Title
Gary D. St. Hilaire	Chair and Chief Executive Officer
Mark L. Barnard	President
Michael J. Considine	Vice President
Christopher M. Lepre	Executive Vice President
Douglas R. Simpson	Chief Financial Officer and Treasurer
Nicholas H. Peterson	Secretary

OTHER

Jacqueline C. Bonforte	Assistant Secretary
Erin T. Elko	Assistant Secretary
Frank A. Melaccio	Assistant Treasurer
Catherine V. Merlino	Controller

EXHIBIT 4-F

HORIZON HEALTHCARE DENTAL, INC.

BOARD OF DIRECTORS

<u>Name</u>

Gary D. St. Hilaire, Chair
Christopher M. Lepre
Douglas R. Simpson

OFFICERS

<u>Name</u>	<u>Title</u>
Gary D. St. Hilaire	Chair
Christopher M. Lepre	Chief Executive Officer and President
Douglas R. Simpson	Chief Financial Officer and Treasurer
Nicholas H. Peterson	Secretary

OTHER

Jacqueline C. Bonforte	Assistant Secretary
Erin T. Elko	Assistant Secretary
Frank A. Melaccio	Assistant Treasurer
Catherine V. Merlino	Controller

EXHIBIT 4-G

ENTERPRISE PROPERTY HOLDINGS, LLC

OFFICERS

Name	Title
Gary D. St. Hilaire	Chair and Chief Executive Officer
Douglas R. Simpson	President and Treasurer
Nicholas H. Peterson	Secretary

OTHER

Jacqueline C. Bonforte	Assistant Secretary
Erin T. Elko	Assistant Secretary
Frank A. Melaccio	Assistant Treasurer
Catherine V. Merlino	Controller

MANAGEMENT COMMITTEE*

Name

Gary D. St. Hilaire, Chair
Douglas R. Simpson
Nicholas H. Peterson

*As a limited liability company, ENTERPRISE PROPERTY HOLDINGS, LLC. is overseen by a Management Committee, not a Board of Directors

EXHIBIT 4-H

THREE PENN PLAZA PROPERTY HOLDINGS URBAN RENEWAL, LLC

OFFICERS

Name	Title
Gary D. St. Hilaire	Chair and Chief Executive Officer
Douglas R. Simpson	President and Treasurer
Nicholas H. Peterson	Secretary

OTHER

Jacqueline C. Bonforte	Assistant Secretary
Erin T. Elko	Assistant Secretary
Frank A. Melaccio	Assistant Treasurer
Catherine V. Merlino	Controller

MANAGEMENT COMMITTEE*

Name

Gary D. St. Hilaire, Chair
Douglas R. Simpson
Nicholas H. Peterson

*As a limited liability company, THREE PENN PLAZA PROPERTY HOLDINGS URBAN RENEWAL, LLC is overseen by a Management Committee, not a Board of Directors

EXHIBIT 4-I

HORIZON DIVERSIFIED HOLDINGS, INC.

BOARD OF DIRECTORS

Name

Gary D. St. Hilaire, Chair
Mark L. Barnard
William D. Georges
Allen J. Karp
Christopher M. Lepre

OFFICERS

Name	Title
Gary D. St. Hilaire	Chair
Allen J. Karp	Chief Executive Officer
William D. Georges	President
Douglas R. Simpson	Treasurer
Nicholas H. Peterson	Secretary

OTHER

Jacqueline C. Bonforte	Assistant Secretary
Erin T. Elko	Assistant Secretary
Frank A. Melaccio	Assistant Treasurer
Catherine V. Merlino	Controller

EXHIBIT 4-J

HORIZON CASUALTY SERVICES, INC.

BOARD OF DIRECTORS

Name

Gary D. St. Hilaire, Chair
Joseph J. Albano
Douglas R. Simpson
Christopher M. Lepre
Jacqueline Alonso

OFFICERS

Name	Title
Gary D. St. Hilaire	Chair
Christopher M. Lepre	Chief Executive Officer
Joseph J. Albano	Chief Operating Officer
Jacqueline Alonso	President
Douglas R. Simpson	Chief Financial Officer and Treasurer
Nicholas H. Peterson	Secretary

OTHER

Jacqueline C. Bonforte	Assistant Secretary
Erin T. Elko	Assistant Secretary
Frank A. Melaccio	Assistant Treasurer
Catherine V. Merlino	Controller

EXHIBIT 4-K

MULTISTATE INVESTMENT SERVICES, INC.

BOARD OF DIRECTORS

Name

Gary D. St. Hilaire, Chair
Douglas R. Simpson
Nicholas H. Peterson

OFFICERS

Name	Title
Gary D. St. Hilaire	Chair and President
Douglas R. Simpson	Treasurer
Nicholas H. Peterson	Secretary
William D. Georges	Vice President
Robert Ciaruffoli	Vice President
David R. Rosenberg	Vice President and Assistant Treasurer

OTHER

Jacqueline C. Bonforte	Assistant Secretary
Erin T. Elko	Assistant Secretary
Frank A. Melaccio	Assistant Treasurer
Catherine V. Merlino	Controller

EXHIBIT 4-L

MULTISTATE PROFESSIONAL SERVICES, INC.

BOARD OF DIRECTORS

<u>Name</u>

Gary D. St. Hilaire, Chair
Steven Krupinski
Douglas R. Simpson
Nicholas H. Peterson

OFFICERS

Name	Title
Gary D. St. Hilaire	Chair and President
Douglas R. Simpson	Treasurer
Nicholas H. Peterson	Secretary

OTHER

Jacqueline C. Bonforte	Assistant Secretary
Erin T. Elko	Assistant Secretary
Frank A. Melaccio	Assistant Treasurer
Catherine V. Merlino	Controller

EXHIBIT 4-M

NJ COLLABORATIVE CARE, LLC

BOARD OF DIRECTORS

Name

Allen J. Karp, Horizon Healthcare Services, Inc., EVP, Healthcare and Transformation Management
Mark L. Barnard, Horizon Healthcare Services, Inc., EVP Government Programs and Operations
Keith Peifer, Horizon Healthcare Services, Inc., VP and Chief Medicare Officer
Patrick R. Young, Hackensack Meridian Health, Inc., President, Population Health Solutions
Robert L. Glenning, Hackensack Meridian Health, Inc. President, Financial Services, Division, and Chief Financial Officer
Mark S. Stauder, Hackensack Meridian Health, Inc., Chief Operating Officer

OFFICERS

Name	Title
Allen J. Karp	Assistant Secretary
Patrick R. Young	Assistant Secretary
Frank A. Melaccio	Treasurer

EXHIBIT 4-N

HEALTHIER NEW JERSEY INSURANCE COMPANY

BOARD OF DIRECTORS

Name

Keith Peifer, Horizon Healthcare Services, Inc., VP and Chief Medicare Officer
Joseph Albano, Horizon Healthcare Services, Inc., VP Commercial and Major Accounts
Philip Turner, Hackensack Meridian Health, Inc., Senior Vice President, Commercial Markets & Value Based Care
Patrick R. Young, Hackensack Meridian Health, Inc., President, Population Health Solutions
Annette Catino, Former CEO and President and Qualcare Alliance Network, Inc.
Kyle C. Stern, HealthScape Advisors, Managing Partner

OFFICERS

Name	Title
Patrick R. Young	Chairperson of the Board
Luisa Charbonneau	President and Chief Executive Officer
Allen J. Karp	Vice Chairperson of the Board
Philip Turner	Treasurer & Secretary
Frank A. Melaccio	Chief Financial Officer

OTHER

Frank A. Melaccio	Assistant Treasurer
Daniel Perez	Assistant Treasurer
Thomas Eschleman	Assistant Secretary

EXHIBIT 4-O

HORIZON FOUNDATION FOR NEW JERSEY

BOARD OF DIRECTORS

Name

Gary D. St. Hilaire, Chair
Luis Diaz
Jill Johnson
Sharon C. Taylor
Douglas R. Simpson
Allen J. Karp
Michelle M. Machemer
Jennifer Velez
Zenola Harper
Ulises E. Diaz

OFFICERS

Name	Title
Gary D. St. Hilaire	President
Douglas R. Simpson	Treasurer
Nicholas H. Peterson	Secretary
Jonathan R. Pearson	Executive Director

OTHER

Jacqueline C. Bonforte	Assistant Secretary
Olga Bronkowski	Assistant Secretary
David J. Rosenberg	Assistant Treasurer
Frank A. Melaccio	Assistant Treasurer
Catherine V. Merlino	Assistant Treasurer

EXHIBIT 4-P

GREENWOOD INSURANCE COMPANY, INC.

BOARD OF DIRECTORS

Name
Susan McCarthy
Frank Melaccio
Douglas R. Simpson
Nicholas H. Peterson

OFFICERS

Name	Title
Douglas R. Simpson	President
Nicholas H. Peterson	Secretary
Frank Melaccio	Treasurer
Susan McCarthy	Assistant Treasurer
Erin Elko	Assistant Secretary

CONFIDENTIAL FILING. EXHIBIT 5-B EXEMPT FROM PUBLIC DISCLOSURE PURSUANT TO SECTION 12a(1) of P.L. 2020, C.145 and N.J.S.A. 17:27A-6

Application to form Mutual Holding Company System and for

Approval of the Plan for the Simultaneous Mutualization and Reorganization

of

HORIZON HEALTHCARE SERVICES, INC.,
a New Jersey Health Service Corporation

to

HORIZON MUTUAL HOLDINGS, **INC.**,
a New Jersey Mutual Holding Company
and
HORIZON HEALTHCARE SERVICES, INC.,
a New Jersey Stock Insurance Company
and
Other Subsidiary Companies

EXHIBIT 5-B. BALANCE SHEET AND INCOME STATEMENTS

PART I - HORIZON HEALTHCARE SERVICES, INC

PART II - HORIZON HEALTHCARE OF NEW JERSEY, INC.

PART III - HORIZON INSURANCE COMPANY

PART IV - HORIZON HEALTHCARE DENTAL, INC.

Part V - HEALTHIER NEW JERSEY INSURANCE COMPANY

PART I.

HORIZON HEALTHCARE SERVICES, INC.

2021 ANNUAL STATEMENT

ANNUAL STATEMENT

OF THE

Horizon Healthcare Services, Inc.

2021

of

Newark

in the state of

New Jersey

TO THE

Insurance Department

OF THE

STATE OF New Jersey

FOR THE YEAR ENDED

DECEMBER 31, 2021

HEALTH

2021

5 5 0 6 9 2 0 2 1 2 0 1 0 0 1 0 5

ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

Horizon Healthcare Services, Inc.

(Name)

NAIC Group Code 1202 (Current Period), 1202 (Prior Period) NAIC Company Code 55069 Employer's ID Number 22-0999690

Organized under the Laws of New Jersey, State of Domicile or Port of Entry New Jersey

Country of Domicile United States

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

Incorporated/Organized 12/07/1932 Commenced Business 12/07/1932

Statutory Home Office 3 Penn Plaaz East Ste PP-15D (Street and Number), Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code)

Main Administrative Office 3 Penn Plaza East Ste PP-15D (Street and Number)
Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code) 973-466-5954 (Area Code) (Telephone Number)

Mail Address 3 Penn Plaaz East Ste PP-15D (Street and Number or P.O. Box), Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3 Penn Plaza East Ste PP-15D (Street and Number)
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OFFICERS

Name	Title	Name	Title
Gary Dean St. Hilaire	CEO & President	Linda Anne Willett	EVP, General Counsel & Secretary
Douglas Richard Simpson	EVP, CFO		

OTHER OFFICERS

Patrick Shawn Aylward #	SVP and Chief of Staff	Mark Leon Barnard	EVP, Government Programs & Operations
Nicholas Loukas Coussoule #	SVP Enterprise Business & Technology Solutions	William Delano Georges	SVP and Chief Strategy Officer
Allen James Karp	EVP, Healthcare Management and Transformation	Steven John Krupinski #	SVP & Chief Human Resources Officer
Christopher Michael Lepre	EVP, Commercial	Timothy Scott Susanin #	SVP, Audit, Risk and Compliance

DIRECTORS OR TRUSTEES

John Joyce Ballantyne	Todd Curtis Brown	Leonard Smith Coleman	Laurence Michael Downes
Leonard Gary Feld MD	Michelle Ann Gourdine MD	Gary Dean St. Hilaire	Paul Albert Juliano
Brian Michael Kinkead	Joseph Mansour Kyrillos	Carlos Arturo Medina	Joseph Manuel Muniz
Joanne Pace	Joseph James Roberts		

State of New Jersey
County of Essex
ss

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

	/s/ Nicholas Peterson	/s/ Douglas Simpson
	Nicholas Herbert Peterson VP, Corporate, Regulatory & Privacy & Corp. Sec.	Douglas Richard Simpson EVP, CFO

Subscribed and sworn to before me this
_______ day of _______ , _______

a. Is this an original filing? Yes [ ] No [X]
b. If no:
1. State the amendment number 1
2. Date filed 03/01/2022
3. Number of pages attached 3

ASSETS

		Current Year 1 Assets	Current Year 2 Nonadmitted Assets	Current Year 3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	2,952,669,306	0	2,952,669,306	2,827,956,206
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	1,773,950	0	1,773,950	4,459,152
	2.2 Common stocks	1,924,902,238	0	1,924,902,238	1,803,033,865
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ encumbrances)	0	0	0	0
5.	Cash ($ (365,788,862) , Schedule E-Part 1), cash equivalents ($ 69,996,049 , Schedule E-Part 2) and short-term investments ($ 14,148,571 , Schedule DA)	(281,644,242)	0	(281,644,242)	(193,321,962)
6.	Contract loans (including $ premium notes)	0	0	0	0
7.	Derivatives (Schedule DB)	0	0	0	0
8.	Other invested assets (Schedule BA)	46,397,379	0	46,397,379	10,175,585
9.	Receivables for securities	7,040,523	0	7,040,523	9,883,935
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	4,651,139,154	0	4,651,139,154	4,462,186,780
13.	Title plants less $ charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	16,581,392	0	16,581,392	17,013,779
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	240,342,445	3,339,909	237,002,536	219,568,458
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	0	0	0	0
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	254,817,324	0	254,817,324	172,000,000
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	26,118,224	0	26,118,224	268,805,950
17.	Amounts receivable relating to uninsured plans	445,367,298	12,889,804	432,477,494	435,136,483
18.1	Current federal and foreign income tax recoverable and interest thereon	48,789,202	0	48,789,202	37,755,449
18.2	Net deferred tax asset	0	0	0	0
19.	Guaranty funds receivable or on deposit	14,596,968	0	14,596,968	25,223,243
20.	Electronic data processing equipment and software	28,808,112	0	28,808,112	31,305,267
21.	Furniture and equipment, including health care delivery assets ($)	381,101,454	381,101,454	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	430,372,095	0	430,372,095	380,142,985
24.	Health care ($ 315,826,107) and other amounts receivable	529,291,781	57,853,715	471,438,066	427,202,041
25.	Aggregate write-ins for other-than-invested assets	344,792,916	241,565,626	103,227,290	116,645,236
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,412,118,365	696,750,508	6,715,367,857	6,592,985,671
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	7,412,118,365	696,750,508	6,715,367,857	6,592,985,671
DETAILS OF WRITE-INS					
1101.		0	0	0	0
1102.		0	0	0	0
1103.		0	0	0	0
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501.	Prepaid Expenses	237,972,564	237,972,564	0	0
2502.	Non-Bankable checks	3,593,062	3,593,062	0	0
2503.		0	0	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	103,227,290	0	103,227,290	116,645,236
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	344,792,916	241,565,626	103,227,290	116,645,236

LIABILITIES, CAPITAL AND SURPLUS

	Current Year 1 Covered	2 Uncovered	3 Total	Prior Year 4 Total
1. Claims unpaid (less $ .... reinsurance ceded)	1,567,174,159	0	1,567,174,159	1,275,840,492
2. Accrued medical incentive pool and bonus amounts	0	0	0	0
3. Unpaid claims adjustment expenses	10,986,301	0	10,986,301	9,677,807
4. Aggregate health policy reserves, including the liability of $ .... for medical loss ratio rebate per the Public Health Service Act	310,411,925	0	310,411,925	448,797,319
5. Aggregate life policy reserves	0	0	0	0
6. Property/casualty unearned premium reserves	0	0	0	0
7. Aggregate health claim reserves	0	0	0	0
8. Premiums received in advance	103,645,352	0	103,645,352	88,416,324
9. General expenses due or accrued	1,144,424,273	0	1,144,424,273	1,107,912,893
10.1 Current federal and foreign income tax payable and interest thereon (including $ .... on realized capital gains (losses))	0	0	0	0
10.2 Net deferred tax liability	0	0	0	0
11. Ceded reinsurance premiums payable	0	0	0	0
12. Amounts withheld or retained for the account of others	9,152,990	0	9,152,990	23,941,883
13. Remittances and items not allocated	0	0	0	0
14. Borrowed money (including $ .... current) and interest thereon $ .... (including $ .... current)	61,045,323	0	61,045,323	71,240,963
15. Amounts due to parent, subsidiaries and affiliates	92,309,338	0	92,309,338	85,514,285
16. Derivatives	0	0	0	0
17. Payable for securities	644,533	0	644,533	7,869,461
18. Payable for securities lending	0	0	0	0
19. Funds held under reinsurance treaties (with $ .... authorized reinsurers, $ .... unauthorized reinsurers and $ .... certified reinsurers)	0	0	0	0
20. Reinsurance in unauthorized and certified ($ ....) companies	0	0	0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates	0	0	0	0
22. Liability for amounts held under uninsured plans	9,340,000	0	9,340,000	7,464,000
23. Aggregate write-ins for other liabilities (including $ .... current)	272,992,792	0	272,992,792	397,074,824
24. Total liabilities (Lines 1 to 23)	3,582,126,986	0	3,582,126,986	3,523,750,251
25. Aggregate write-ins for special surplus funds	XXX	XXX	0	0
26. Common capital stock	XXX	XXX	0	0
27. Preferred capital stock	XXX	XXX	0	0
28. Gross paid in and contributed surplus	XXX	XXX	0	0
29. Surplus notes	XXX	XXX	0	0
30. Aggregate write-ins for other-than-special surplus funds	XXX	XXX	3,133,240,870	3,069,235,420
31. Unassigned funds (surplus)	XXX	XXX	0	0
32. Less treasury stock, at cost:				
32.1 .... shares common (value included in Line 26 $ ....)	XXX	XXX	0	0
32.2 .... shares preferred (value included in Line 27 $ ....)	XXX	XXX	0	0
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	3,133,240,870	3,069,235,420
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	6,715,367,856	6,592,985,671
DETAILS OF WRITE-INS				
2301. Deposits from other organizations	163,950,158	0	163,950,158	158,734,518
2302. Liability for post-retirement benefits	96,877,002	0	96,877,002	107,575,430
2303. Risk Adjustment Payable	12,165,632	0	12,165,632	130,764,876
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	272,992,792	0	272,992,792	397,074,824
2501.	XXX	XXX	0	0
2502.	XXX	XXX	0	0
2503.	XXX	XXX	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX	0	0
3001. Special contingent surplus-Individual contracts	XXX	XXX	1,423,556,657	1,394,479,665
3002. Special contingent surplus-other	XXX	XXX	1,709,684,213	1,674,755,755
3003.	XXX	XXX	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX	3,133,240,870	3,069,235,420

STATEMENT OF REVENUE AND EXPENSES

	Current Year		Prior Year
	1 Uncovered	2 Total	3 Total
1. Member Months	XXX	15,076,425	14,793,648
2. Net premium income (including $ 0 non-health premium income)	XXX	13,759,688,964	12,272,315,388
3. Change in unearned premium reserves and reserve for rate credits	XXX	3,606,845	3,387,882
4. Fee-for-service (net of $ medical expenses)	XXX	0	0
5. Risk revenue	XXX	0	0
6. Aggregate write-ins for other health care related revenues	XXX	0	0
7. Aggregate write-ins for other non-health revenues	XXX	0	0
8. Total revenues (Lines 2 to 7)	XXX	13,763,295,809	12,275,703,270
Hospital and Medical:			
9. Hospital/medical benefits	0	4,737,486,405	4,232,819,067
10. Other professional services	0	311,462,339	219,784,575
11. Outside referrals	0	208,947,658	193,286,932
12. Emergency room and out-of-area	0	35,441,617	33,669,485
13. Prescription drugs	0	883,484,178	682,954,418
14. Aggregate write-ins for other hospital and medical	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts	0	0	0
16. Subtotal (Lines 9 to 15)	0	6,176,822,197	5,362,514,477
Less:			
17. Net reinsurance recoveries	0	(5,968,257,966)	(4,777,698,746)
18. Total hospital and medical (Lines 16 minus 17)	0	12,145,080,163	10,140,213,223
19. Non-health claims (net)	0	0	0
20. Claims adjustment expenses, including $ 233,260,641 cost containment expenses	0	342,422,343	375,185,928
21. General administrative expenses	0	1,706,418,130	1,625,934,229
22. Increase in reserves for life and accident and health contracts (including $ increase in reserves for life only)	0	0	0
23. Total underwriting deductions (Lines 18 through 22)	0	14,193,920,636	12,141,333,380
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	(430,624,827)	134,369,890
25. Net investment income earned (Exhibit of Net Investment Income, Line 17)	0	108,435,573	86,311,821
26. Net realized capital gains (losses) less capital gains tax of $ 12,952,200	0	48,724,944	(15,191,388)
27. Net investment gains (losses) (Lines 25 plus 26)	0	157,160,517	71,120,433
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered $) (amount charged off $)]	0	0	0
29. Aggregate write-ins for other income or expenses	0	0	0
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	(273,464,310)	205,490,323
31. Federal and foreign income taxes incurred	XXX	(48,575,750)	(147,975,206)
32. Net income (loss) (Lines 30 minus 31)	XXX	(224,888,560)	353,465,529
DETAILS OF WRITE-INS			
0601.	XXX	0	0
0602.	XXX	0	0
0603.	XXX	0	0
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	XXX	0	0
0701.	XXX	0	0
0702.	XXX	0	0
0703.	XXX	0	0
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above)	XXX	0	0
1401.	0	0	0
1402.	0	0	0
1403.	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	0	0	0
2901.	0	0	0
2902.	0	0	0
2903.	0	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	0	0	0

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year	2 Prior Year
	CAPITAL & SURPLUS ACCOUNT		
33.	Capital and surplus prior reporting year	3,069,235,420	2,732,680,377
34.	Net income or (loss) from Line 32	(224,888,560)	353,465,529
35.	Change in valuation basis of aggregate policy and claim reserves	0	0
36.	Change in net unrealized capital gains (losses) less capital gains tax of $ 408,587	68,429,438	96,692,995
37.	Change in net unrealized foreign exchange capital gain or (loss)	(5,434,020)	4,314,112
38.	Change in net deferred income tax	4,071,084	(123,043,436)
39.	Change in nonadmitted assets	212,405,449	8,156,750
40.	Change in unauthorized and certified reinsurance	0	0
41.	Change in treasury stock	0	0
42.	Change in surplus notes	0	0
43.	Cumulative effect of changes in accounting principles	0	0
44.	Capital Changes:		
	44.1 Paid in	0	0
	44.2 Transferred from surplus (Stock Dividend)	0	0
	44.3 Transferred to surplus	0	0
45.	Surplus adjustments:		
	45.1 Paid in	0	0
	45.2 Transferred to capital (Stock Dividend)	0	0
	45.3 Transferred from capital	0	0
46.	Dividends to stockholders	0	0
47.	Aggregate write-ins for gains or (losses) in surplus	9,422,059	(3,030,907)
48.	Net change in capital and surplus (Lines 34 to 47)	64,005,450	336,555,043
49.	Capital and surplus end of reporting year (Line 33 plus 48)	3,133,240,870	3,069,235,420
DETAILS OF WRITE-INS			
4701.	Adjustment to PY Change in Reserves	0	(879,338)
4702.	Adjustment to PY Change in Mkt Value of Stocks	0	9,038
4703.	Change in Pension\OPEB	9,422,059	(2,160,607)
4798.	Summary of remaining write-ins for Line 47 from overflow page	0	0
4799.	Totals (Lines 4701 through 4703 plus 4798) (Line 47 above)	9,422,059	(3,030,907)

CASH FLOW

	1 Current Year	2 Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	13,623,613,344	12,542,150,439
2. Net investment income	115,122,304	91,401,240
3. Miscellaneous income	0	0
4. Total (Lines 1 through 3)	13,738,735,648	12,633,551,680
5. Benefit and loss related payments	11,936,563,820	9,895,472,396
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		0
7. Commissions, expenses paid and aggregate write-ins for deductions	1,752,549,188	2,136,855,126
8. Dividends paid to policyholders		0
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	(37,541,997)	(253,952,327)
10. Total (Lines 5 through 9)	13,651,571,011	11,778,375,195
11. Net cash from operations (Line 4 minus Line 10)	87,164,637	855,176,485
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	2,424,147,082	2,091,542,022
12.2 Stocks	172,131,611	93,543,815
12.3 Mortgage loans	0	0
12.4 Real estate	0	0
12.5 Other invested assets	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	10,035	(5,827)
12.7 Miscellaneous proceeds	24,282,575	26,658,302
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,620,571,304	2,211,738,311
13. Cost of investments acquired (long-term only):		
13.1 Bonds	2,535,554,993	2,674,203,484
13.2 Stocks	151,833,904	117,320,045
13.3 Mortgage loans	0	0
13.4 Real estate	0	0
13.5 Other invested assets	67,407,466	9,391,612
13.6 Miscellaneous applications	5,575,310	30,110,947
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,760,371,672	2,831,026,088
14. Net increase (decrease) in contract loans and premium notes	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(139,800,369)	(619,287,777)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0
16.3 Borrowed funds	(10,195,640)	(9,213,288)
16.4 Net deposits on deposit-type contracts and other insurance liabilities		0
16.5 Dividends to stockholders	0	0
16.6 Other cash provided (applied)	(25,490,906)	(188,508,178)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(35,686,546)	(197,721,466)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(88,322,278)	38,167,242
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	(193,321,963)	(231,489,205)
19.2 End of year (Line 18 plus Line 19.1)	(281,644,241)	(193,321,963)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefit Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other Health	10 Other Non-Health
1. Net premium income	13,759,688,964	5,196,840,881	213,712,333	146,162,144	0	1,036,848,560	534,597,762	6,541,856,366	89,670,918	0
2. Change in unearned premium reserves and reserve for rate credit	3,606,847	2,697,965	878,147	(171,147)	0	0	1,288,075	(1,086,143)	(50)	0
3. Fee-for-service (net of $ .... medical expenses)	0	0	0	0	0	0	0	0	0	XXX
4. Risk revenue	0	0	0	0	0	0	0	0	0	XXX
5. Aggregate write-ins for other health care related revenues	0	0	0	0	0	0	0	0	0	XXX
6. Aggregate write-ins for other non-health care related revenues	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
7. Total revenues (Lines 1 to 6)	13,763,295,811	5,199,538,846	214,590,480	145,990,997	0	1,036,848,560	535,885,837	6,540,770,223	89,670,868	0
8. Hospital/medical benefits	4,737,486,405	3,831,658,655	0	111,304,291	0	727,374,091	0	0	67,149,368	XXX
9. Other professional services	311,462,339	289,595,524	0	0	0	21,866,815	0	0	0	XXX
10. Outside referrals	208,947,658	208,947,658	0	0	0	0	0	0	0	XXX
11. Emergency room and out-of-area	35,441,617	35,441,617	0	0	0	0	0	0	0	XXX
12. Prescription drugs	883,484,178	653,221,610	0	0	0	230,262,568	0	0	0	XXX
13. Aggregate write-ins for other hospital and medical	0	0	0	0	0	0	0	0	0	XXX
14. Incentive pool, withhold adjustments and bonus amounts	0	0	0	0	0	0	0	0		XXX
15. Subtotal (Lines 8 to 14)	6,176,822,197	5,018,865,064	0	111,304,291	0	979,503,474	0	0	67,149,368	XXX
16. Net reinsurance recoveries	(5,968,257,966)	264,384,129	(166,100,676)	0	0	0	(481,971,383)	(5,552,180,037)	(32,389,999)	XXX
17. Total hospital and medical (Lines 15 minus 16)	12,145,080,163	4,754,480,935	166,100,676	111,304,291	0	979,503,474	481,971,383	5,552,180,037	99,539,367	XXX
18. Non-health claims (net)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
19. Claims adjustment expenses including $ 233,260,641 cost containment expenses	342,422,342	184,743,663	3,607,516	4,145,877	0	10,957,959	14,900,432	123,786,186	280,709	0
20. General administrative expenses	1,706,418,131	920,646,516	17,977,598	20,660,450	0	54,607,591	74,254,405	616,872,692	1,398,879	0
21. Increase in reserves for accident and health contracts	0	0	0	0	0	0	0	0	0	XXX
22. Increase in reserves for life contracts	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
23. Total underwriting deductions (Lines 17 to 22)	14,193,920,636	5,859,871,114	187,685,790	136,110,618	0	1,045,069,024	571,126,220	6,292,838,915	101,218,955	0
24. Net underwriting gain or (loss) (Line 7 minus Line 23)	(430,624,825)	(660,332,268)	26,904,690	9,880,379	0	(8,220,464)	(35,240,383)	247,931,308	(11,548,087)	0
DETAILS OF WRITE-INS										
0501.	0	0	0	0	0	0	0	0	0	XXX
0502.	0	0	0	0	0	0	0	0	0	XXX
0503.	0	0	0	0	0	0	0	0	0	XXX
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	0	XXX
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0	XXX
0601.	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0602.	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0603.	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0698. Summary of remaining write-ins for Line 6 from overflow page	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
1301.	0	0	0	0	0	0	0	0	0	XXX
1302.	0	0	0	0	0	0	0	0	0	XXX
1303.	0	0	0	0	0	0	0	0	0	XXX
1398. Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	XXX
1399. Totals (Lines 1301 through 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	XXX

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS

Line of Business	1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Ceded	4 Net Premium Income (Cols. 1+2-3)
1. Comprehensive (hospital and medical)	5,220,997,087	15,873,488	40,029,694	5,196,840,881
2. Medicare Supplement	0	213,712,333	0	213,712,333
3. Dental only	146,162,144	0	0	146,162,144
4. Vision only	0	0	0	0
5. Federal Employees Health Benefits Plan	1,036,848,560	0	0	1,036,848,560
6. Title XVIII - Medicare	0	534,597,762	0	534,597,762
7. Title XIX - Medicaid	0	6,541,856,366	0	6,541,856,366
8. Other health	62,845,792	26,825,126	0	89,670,918
9. Health subtotal (Lines 1 through 8)	6,466,853,583	7,332,865,075	40,029,694	13,759,688,964
10. Life	0	0	0	0
11. Property/casualty	0	0	0	0
12. Totals (Lines 9 to 11)	6,466,853,583	7,332,865,075	40,029,694	13,759,688,964

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 – CLAIMS INCURRED DURING THE YEAR

	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefits Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other Health	10 Other Non-Health
1. Payments during the year:										
1.1 Direct	6,185,866,163	5,049,597,880	0	109,761,291	0	961,590,624	0	0	64,916,368	0
1.2 Reinsurance assumed	5,816,277,064	(261,272,199)	167,597,942	0	0	0	492,702,661	5,385,365,361	31,883,299	0
1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
1.4 Net	12,002,143,227	4,788,325,681	167,597,942	109,761,291	0	961,590,624	492,702,661	5,385,365,361	96,799,667	0
2. Paid medical incentive pools and bonuses	0	0	0	0	0	0	0	0	0	0
3. Claim liability December 31, current year from Part 2A:										
3.1 Direct	795,933,106	693,542,720	0	8,280,000	0	83,112,386	0	0	10,998,000	0
3.2 Reinsurance assumed	771,241,053	1,524,550	25,771,107	0	0	0	70,799,520	670,993,976	2,151,900	0
3.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
3.4 Net	1,567,174,159	695,067,270	25,771,107	8,280,000	0	83,112,386	70,799,520	670,993,976	13,149,900	0
4. Claim reserve December 31, current year from Part 2D:										
4.1 Direct	0	0	0	0	0	0	0	0	0	0
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
4.4 Net	0	0	0	0	0	0	0	0	0	0
5. Accrued medical incentive pools and bonuses, current year	0	0	0	0	0	0	0	0	0	0
6. Net healthcare receivables (a)	148,396,731	148,409,231	0	0	0	(12,500)	0	0	0	0
7. Amounts recoverable from reinsurers December 31, current year	0	0	0	0	0	0	0	0	0	0
8. Claim liability December 31, prior year from Part 2A:										
8.1 Direct	656,580,341	575,866,305	0	6,737,000	0	65,212,036	0	0	8,765,000	0
8.2 Reinsurance assumed	619,260,151	4,636,480	27,268,373	0	0	0	81,530,798	504,179,300	1,645,200	0
8.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
8.4 Net	1,275,840,492	580,502,785	27,268,373	6,737,000	0	65,212,036	81,530,798	504,179,300	10,410,200	0
9. Claim reserve December 31, prior year from Part 2D:										
9.1 Direct	0	0	0	0	0	0	0	0	0	0
9.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
9.4 Net	0	0	0	0	0	0	0	0	0	0
10. Accrued medical incentive pools and bonuses, prior year	0	0	0	0	0	0	0	0	0	0
11. Amounts recoverable from reinsurers December 31, prior year	0	0	0	0	0	0	0	0	0	0
12. Incurred benefits:										
12.1 Direct	6,176,822,197	5,018,865,064	0	111,304,291	0	979,503,474	0	0	67,149,368	0
12.2 Reinsurance assumed	5,968,257,966	(264,384,129)	166,100,676	0	0	0	481,971,383	5,552,180,037	32,389,999	0
12.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
12.4 Net	12,145,080,163	4,754,480,935	166,100,676	111,304,291	0	979,503,474	481,971,383	5,552,180,037	99,539,367	0
13. Incurred medical incentive pools and bonuses	0	0	0	0	0	0	0	0	0	0

(a) Excludes $ .... 0 loans or advances to providers not yet expensed.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - CLAIMS LIABILITY END OF CURRENT YEAR

	1 Total	2 Comprehensive (Hospital and Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefits Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other Health	10 Other Non-Health
1. Reported in Process of Adjustment:										
1.1. Direct	221,969,326	221,285,997	0	683,329	0	0	0	0	0	0
1.2. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
1.3. Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
1.4. Net	221,969,326	221,285,997	0	683,329	0	0	0	0	0	0
2. Incurred but Unreported:										
2.1. Direct	573,963,780	472,256,723	0	7,596,671	0	83,112,386	0	0	10,998,000	0
2.2. Reinsurance assumed	771,241,053	1,524,550	25,771,107	0	0	0	70,799,520	670,993,976	2,151,900	0
2.3. Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
2.4. Net	1,345,204,833	473,781,273	25,771,107	7,596,671	0	83,112,386	70,799,520	670,993,976	13,149,900	0
3. Amounts Withheld from Paid Claims and Capitations:										
3.1. Direct	0	0	0	0	0	0	0	0	0	0
3.2. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
3.3. Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
3.4. Net	0	0	0	0	0	0	0	0	0	0
4. TOTALS:										
4.1. Direct	795,933,106	693,542,720	0	8,280,000	0	83,112,386	0	0	10,998,000	0
4.2. Reinsurance assumed	771,241,053	1,524,550	25,771,107	0	0	0	70,799,520	670,993,976	2,151,900	0
4.3. Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
4.4. Net	1,567,174,159	695,067,270	25,771,107	8,280,000	0	83,112,386	70,799,520	670,993,976	13,149,900	0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2B - ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR-NET OF REINSURANCE

	Claims Paid During the Year		Claim Reserve and Claim Liability December 31 of Current Year		5	6
Line of Business	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical)	577,100,819	4,378,539,342	9,980,706	685,086,564	587,081,525	580,502,784
2. Medicare Supplement	22,574,571	145,023,371	63,561	25,707,546	22,638,132	27,268,373
3. Dental Only	5,892,090	103,869,202	92,922	8,187,078	5,985,012	6,737,000
4. Vision Only	0	0	0	0	0	0
5. Federal Employees Health Benefits Plan	73,200,606	888,504,919	1,033,979	82,078,407	74,234,585	65,212,036
6. Title XVIII - Medicare	22,431,378	470,271,284	1,615,389	69,184,131	24,046,767	81,530,798
7. Title XIX - Medicaid	453,774,328	4,931,591,032	26,844,733	644,149,243	480,619,061	504,179,301
8. Other health	10,298,331	86,501,336	0	13,149,900	10,298,331	10,410,200
9. Health subtotal (Lines 1 to 8)	1,165,272,123	11,004,300,486	39,631,290	1,527,542,869	1,204,903,413	1,275,840,492
10. Healthcare receivables (a)	(121,655)	315,947,762	0	0	(121,655)	0
11. Other non-health	0	0	0	0	0	0
12. Medical incentive pools and bonus amounts	0	0	0	0	0	0
13. Totals (Lines 9-10+11+12)	1,165,393,778	10,688,352,724	39,631,290	1,527,542,869	1,205,025,068	1,275,840,492

(a) Excludes $ 0 loans or advances to providers not yet expensed.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A – Paid Health Claims - Hospital and Medical

	Cumulative Net Amounts Paid				
Year in Which Losses Were Incurred	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	451,273	466,227	468,286	468,735	469,084
2. 2017	4,292,478	4,711,499	4,718,812	4,721,123	4,721,813
3. 2018	XXX	4,161,281	4,529,855	4,542,253	4,544,266
4. 2019	XXX	XXX	3,877,841	4,335,562	4,350,708
5. 2020	XXX	XXX	XXX	3,647,763	4,206,787
6. 2021	XXX	XXX	XXX	XXX	4,062,694

Section B – Incurred Health Claims - Hospital and Medical

	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
Year in Which Losses Were Incurred	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	458,814	469,694	468,504	468,735	469,084
2. 2017	4,733,865	4,727,127	4,722,422	4,721,177	4,721,813
3. 2018	XXX	4,536,418	4,557,888	4,544,702	4,544,297
4. 2019	XXX	XXX	4,306,960	4,372,023	4,351,941
5. 2020	XXX	XXX	XXX	4,189,302	4,232,874
6. 2021	XXX	XXX	XXX	XXX	4,730,410

Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Hospital and Medical

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2017	5,532,256	4,721,813	182,736	3.9	4,904,549	88.7	0	0	4,904,549	88.7
2. 2018	5,417,636	4,544,266	161,124	3.5	4,705,390	86.9	31	0	4,705,421	86.9
3. 2019	5,090,599	4,350,708	192,356	4.4	4,543,064	89.2	1,233	0	4,544,297	89.3
4. 2020	5,284,293	4,206,787	194,407	4.6	4,401,194	83.3	26,087	0	4,427,281	83.8
5. 2021	5,223,695	4,062,694	200,783	4.9	4,263,477	81.6	667,716	5,237	4,936,430	94.5

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A – Paid Health Claims - Medicare Supplement

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	17,275	17,717	17,717	17,717	17,717
2. 2017	179,822	201,620	201,628	201,628	201,628
3. 2018	XXX	178,608	197,879	198,136	198,136
4. 2019	XXX	XXX	167,293	188,419	188,890
5. 2020	XXX	XXX	XXX	134,962	157,066
6. 2021	XXX	XXX	XXX	XXX	145,023

Section B - Incurred Health Claims - Medicare Supplement

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	17,416	17,718	17,717	17,717	17,717
2. 2017	203,464	201,735	201,631	201,628	201,628
3. 2018	XXX	201,603	197,963	198,136	198,136
4. 2019	XXX	XXX	190,191	188,430	188,890
5. 2020	XXX	XXX	XXX	162,219	157,129
6. 2021	XXX	XXX	XXX	XXX	170,731

Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Medicare Supplement

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2017	247,635	201,628	11,254	5.6	212,882	86.0	0	0	212,882	86.0
2. 2018	240,040	198,136	18,574	9.4	216,710	90.3	0	0	216,710	90.3
3. 2019	236,760	188,890	23,245	12.3	212,135	89.6	0	0	212,135	89.6
4. 2020	223,800	157,066	16,727	10.6	173,793	77.7	63	0	173,856	77.7
5. 2021	214,825	145,023	20,006	13.8	165,029	76.8	25,708	4,826	195,563	91.0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A – Paid Health Claims - Dental Only

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	6,746	6,809	6,814	6,814	6,813
2. 2017	93,686	100,306	100,369	100,374	100,373
3. 2018	XXX	89,593	95,762	95,802	95,808
4. 2019	XXX	XXX	93,387	98,571	98,651
5. 2020	XXX	XXX	XXX	76,472	82,279
6. 2021	XXX	XXX	XXX	XXX	103,869

Section B – Incurred Health Claims - Dental Only

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	6,813	6,811	6,814	6,814	6,813
2. 2017	100,838	100,368	100,374	100,374	100,373
3. 2018	XXX	96,172	95,824	95,804	95,808
4. 2019	XXX	XXX	99,696	98,624	98,657
5. 2020	XXX	XXX	XXX	83,153	82,365
6. 2021	XXX	XXX	XXX	XXX	112,056

Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Dental Only

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2017	138,140	100,373	3,588	3.6	103,961	75.3	0	0	103,961	75.3
2. 2018	133,700	95,808	4,371	4.6	100,179	74.9	0	0	100,179	74.9
3. 2019	131,371	98,651	4,226	4.3	102,877	78.3	6	0	102,883	78.3
4. 2020	129,183	82,279	4,178	5.1	86,457	66.9	87	0	86,544	67.0
5. 2021	145,991	103,869	5,815	5.6	109,684	75.1	8,187	117	117,988	80.8

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A – Paid Health Claims - Federal Employees Health Benefits Plan Premium

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid 1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	64,921	66,203	66,476	66,409	66,454
2. 2017	691,693	755,655	756,988	757,038	757,125
3. 2018	XXX	714,391	782,443	783,777	784,032
4. 2019	XXX	XXX	758,534	815,497	817,418
5. 2020	XXX	XXX	XXX	766,428	837,321
6. 2021	XXX	XXX	XXX	XXX	888,403

Section B - Incurred Health Claims - Federal Employees Health Benefits Plan Premium

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year 1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	65,826	66,274	66,487	66,409	66,454
2. 2017	759,644	756,908	757,087	757,038	757,125
3. 2018	XXX	785,058	783,542	783,777	784,032
4. 2019	XXX	XXX	823,699	815,984	817,459
5. 2020	XXX	XXX	XXX	831,154	838,315
6. 2021	XXX	XXX	XXX	XXX	970,481

Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Federal Employees Health Benefits Plan Premium

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2017	809,441	757,125	18,574	2.5	775,699	95.8	0	0	775,699	95.8
2. 2018	839,967	784,032	23,245	3.0	807,277	96.1	0	0	807,277	96.1
3. 2019	875,328	817,418	16,727	2.0	834,145	95.3	40	0	834,185	95.3
4. 2020	897,772	837,321	20,006	2.4	857,327	95.5	994	0	858,321	95.6
5. 2021	1,036,848	888,403	11,807	1.3	900,210	86.8	82,078	806	983,094	94.8

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A - Paid Health Claims - Medicare

	Cumulative Net Amounts Paid				
Year in Which Losses Were Incurred	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	18,477	18,821	18,821	18,821	18,821
2. 2017	827,720	895,562	896,709	896,709	896,709
3. 2018	XXX	906,522	979,441	981,016	981,016
4. 2019	XXX	XXX	388,455	412,010	412,477
5. 2020	XXX	XXX	XXX	438,601	460,565
6. 2021	XXX	XXX	XXX	XXX	470,271

Section B - Incurred Health Claims - Medicare

	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
Year in Which Losses Were Incurred	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	18,572	18,821	18,821	18,821	18,821
2. 2017	908,133	896,868	896,709	896,709	896,709
3. 2018	XXX	1,001,265	980,578	981,016	981,016
4. 2019	XXX	XXX	441,353	413,804	412,477
5. 2020	XXX	XXX	XXX	518,338	462,181
6. 2021	XXX	XXX	XXX	XXX	539,455

Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Medicare

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2017	985,488	896,709	0	0.0	896,709	91.0	0	0	896,709	91.0
2. 2018	1,097,259	981,016	0	0.0	981,016	89.4	0	0	981,016	89.4
3. 2019	511,043	412,477	0	0.0	412,477	80.7	0	0	412,477	80.7
4. 2020	565,599	460,565	0	0.0	460,565	81.4	1,615	0	462,180	81.7
5. 2021	535,886	470,271	0	0.0	470,271	87.8	69,184	0	539,455	100.7

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A - Paid Health Claims - Title XIX Medicaid

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid 1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	322,653	322,653	322,653	322,653	322,653
2. 2017	3,267,887	3,631,112	3,631,112	3,631,112	3,631,112
3. 2018	XXX	3,784,734	4,068,221	4,068,221	4,068,221
4. 2019	XXX	XXX	3,860,119	4,197,978	4,197,978
5. 2020	XXX	XXX	XXX	3,819,755	4,273,529
6. 2021	XXX	XXX	XXX	XXX	4,931,591

Section B – Incurred Health Claims - Title XIX Medicaid

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year 1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	330,916	322,653	322,653	322,653	322,653
2. 2017	3,637,153	3,650,263	3,631,112	3,631,112	3,631,112
3. 2018	XXX	4,101,749	4,100,191	4,068,221	4,068,221
4. 2019	XXX	XXX	4,219,311	4,235,127	4,197,978
5. 2020	XXX	XXX	XXX	4,286,785	4,300,374
6. 2021	XXX	XXX	XXX	XXX	5,575,740

Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Title XIX Medicaid

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2017	4,458,800	3,631,112	73,226	2.0	3,704,338	83.1	0	0	3,704,338	83.1
2. 2018	4,673,356	4,068,221	83,520	2.1	4,151,741	88.8	0	0	4,151,741	88.8
3. 2019	4,638,880	4,197,978	112,910	2.7	4,310,888	92.9	0	0	4,310,888	92.9
4. 2020	5,094,325	4,273,529	111,280	2.6	4,384,809	86.1	26,845	0	4,411,654	86.6
5. 2021	6,542,770	4,931,591	135,159	2.7	5,066,750	77.4	644,149	0	5,710,899	87.3

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A - Paid Health Claims - Other

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid 1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	7,470	7,470	7,470	7,470	7,470
2. 2017	41,740	50,119	50,119	50,119	50,119
3. 2018	XXX	38,372	48,628	48,628	48,628
4. 2019	XXX	XXX	43,215	57,315	57,315
5. 2020	XXX	XXX	XXX	54,973	65,271
6. 2021	XXX	XXX	XXX	XXX	86,501

Section B – Incurred Health Claims - Other

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year 1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	7,470	7,470	7,470	7,470	7,470
2. 2017	46,636	50,119	50,119	50,119	50,119
3. 2018	XXX	43,677	48,628	48,628	48,628
4. 2019	XXX	XXX	50,746	57,315	57,315
5. 2020	XXX	XXX	XXX	65,383	65,271
6. 2021	XXX	XXX	XXX	XXX	99,651

Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Other

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2017	51,022	50,119	725	1.4	50,844	99.7	0	0	50,844	99.7
2. 2018	54,789	48,628	812	1.7	49,440	90.2	0	0	49,440	90.2
3. 2019	63,570	57,315	824	1.4	58,139	91.5	0	0	58,139	91.5
4. 2020	80,731	65,271	473	0.7	65,744	81.4	0	0	65,744	81.4
5. 2021	89,671	86,501	307	0.4	86,808	96.8	13,150	0	99,958	111.5

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A - Paid Health Claims - Grand Total

	Cumulative Net Amounts Paid				
Year in Which Losses Were Incurred	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	888,815	905,900	908,237	908,619	909,012
2. 2017	9,395,026	10,345,873	10,355,737	10,358,103	10,358,879
3. 2018	XXX	9,873,501	10,702,229	10,717,833	10,720,107
4. 2019	XXX	XXX	9,188,844	10,105,352	10,123,437
5. 2020	XXX	XXX	XXX	8,938,954	10,082,818
6. 2021	XXX	XXX	XXX	XXX	10,688,352

Section B - Incurred Health Claims - Grand Total

	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
Year in Which Losses Were Incurred	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	905,827	909,441	908,466	908,619	909,012
2. 2017	10,389,733	10,383,388	10,359,454	10,358,157	10,358,879
3. 2018	XXX	10,765,942	10,764,614	10,720,284	10,720,138
4. 2019	XXX	XXX	10,131,956	10,181,307	10,124,717
5. 2020	XXX	XXX	XXX	10,136,334	10,138,509
6. 2021	XXX	XXX	XXX	XXX	12,198,524

Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Grand Total

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2017	12,222,782	10,358,879	290,103	2.8	10,648,982	87.1	0	0	10,648,982	87.1
2. 2018	12,456,747	10,720,107	291,646	2.7	11,011,753	88.4	31	0	11,011,784	88.4
3. 2019	11,547,551	10,123,437	350,288	3.5	10,473,725	90.7	1,279	0	10,475,004	90.7
4. 2020	12,275,703	10,082,818	347,071	3.4	10,429,889	85.0	55,691	0	10,485,580	85.4
5. 2021	13,789,686	10,688,352	373,877	3.5	11,062,229	80.2	1,510,172	10,986	12,583,387	91.3

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2D - AGGREGATE RESERVE FOR ACCIDENT AND HEALTH CONTRACTS ONLY

	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefit Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other
1. Unearned premium reserves	15,126,580	15,094,888	0	31,692	0	0	0	0	0
2. Additional policy reserves (a)	0	0	0	0	0	0	0	0	0
3. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
4. Reserve for rate credits or experience rating refunds (including $ for investment income)	283,341,348	11,930,639	0	2,152,657	0	78,620,539	190,637,513	0	0
5. Aggregate write-ins for other policy reserves	0	0	0	0	0	0	0	0	0
6. Totals (gross)	298,467,928	27,025,527	0	2,184,349	0	78,620,539	190,637,513	0	0
7. Reinsurance ceded	(11,943,997)	(80,081)	(8,481,819)	0	0	0	(3)	(3,381,058)	(1,036)
8. Totals (Net) (Page 3, Line 4)	310,411,925	27,105,608	8,481,819	2,184,349	0	78,620,539	190,637,516	3,381,058	1,036
9. Present value of amounts not yet due on claims	0	0	0	0	0	0	0	0	0
10. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
11. Aggregate write-ins for other claim reserves	0	0	0	0	0	0	0	0	0
12. Totals (gross)	0	0	0	0	0	0	0	0	0
13. Reinsurance ceded	0	0	0	0	0	0	0	0	0
14. Totals (Net) (Page 3, Line 7)	0	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS									
0501.	0	0	0	0	0	0	0	0	0
0502.	0	0	0	0	0	0	0	0	0
0503.	0	0	0	0	0	0	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0
1101.	0	0	0	0	0	0	0	0	0
1102.	0	0	0	0	0	0	0	0	0
1103.	0	0	0	0	0	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0	0	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0	0	0	0	0	0

(a) Includes $ 0 premium deficiency reserve.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - ANALYSIS OF EXPENSES

	Claim Adjustment Expenses		3	4	5
	1 Cost Containment Expenses	2 Other Claim Adjustment Expenses	General Administrative Expenses	Investment Expenses	Total
1. Rent ($ .... for occupancy of own building)	160	93	30,829,374	0	30,829,627
2. Salaries, wages and other benefits	221,646,426	30,348,633	395,489,669	0	647,484,728
3. Commissions (less $ .... ceded plus $ .... assumed)	0	112	196,069,808	0	196,069,920
4. Legal fees and expenses	6,750	21,534	12,106,420	0	12,134,704
5. Certifications and accreditation fees	0	0	0	0	0
6. Auditing, actuarial and other consulting services	17,226,802	1,008,160	163,122,189	0	181,357,151
7. Traveling expenses	1,224,235	14,785	2,581,455	0	3,820,475
8. Marketing and advertising	28,656	0	15,512,698	0	15,541,354
9. Postage, express and telephone	835,698	93,954	24,350,229	0	25,279,881
10. Printing and office supplies	162,415	115,785	7,831,578	0	8,109,778
11. Occupancy, depreciation and amortization	0	0	121,152,430	0	121,152,430
12. Equipment	0	447	2,682,754	0	2,683,201
13. Cost or depreciation of EDP equipment and software	5,070,738	19,811	105,703,310	0	110,793,859
14. Outsourced services including EDP, claims, and other services	27,101,820	97,365,978	761,207,827	0	885,675,625
15. Boards, bureaus and association fees	(20,429)	154,333	5,879,556	0	6,013,460
16. Insurance, except on real estate	0	0	7,044,704	0	7,044,704
17. Collection and bank service charges	0	0	0	0	0
18. Group service and administration fees	0	0	0	0	0
19. Reimbursements by uninsured plans	(52,956,787)	(24,782,805)	(301,342,876)	0	(379,082,468)
20. Reimbursements from fiscal intermediaries	0	0	0	0	0
21. Real estate expenses	0	0	0	0	0
22. Real estate taxes	0	0	6,092,999	0	6,092,999
23. Taxes, licenses and fees:					
23.1 State and local insurance taxes	0	0	450	0	450
23.2 State premium taxes	0	0	68,991,158	0	68,991,158
23.3 Regulatory authority licenses and fees	0	0	0	0	0
23.4 Payroll taxes	12,934,157	1,817,882	22,288,249	0	37,040,288
23.5 Other (excluding federal income and real estate taxes)	0	0	51,990,555	0	51,990,555
24. Investment expenses not included elsewhere	0	0	0	8,694,335	8,694,335
25. Aggregate write-ins for expenses	0	2,983,000	6,833,594	0	9,816,594
26. Total expenses incurred (Lines 1 to 25)	233,260,641	109,161,702	1,706,418,130	8,694,335	(a) 2,057,534,808
27. Less expenses unpaid December 31, current year	0	10,986,301	1,144,424,273	0	1,155,410,574
28. Add expenses unpaid December 31, prior year	0	9,677,807	1,109,678,093	0	1,119,355,900
29. Amounts receivable relating to uninsured plans, prior year	0	0	435,136,483	0	435,136,483
30. Amounts receivable relating to uninsured plans, current year	0	0	432,477,494	0	432,477,494
31. Total expenses paid (Lines 26 minus 27 plus 28 minus 29 plus 30)	233,260,641	107,853,208	1,669,012,961	8,694,335	2,018,821,145
DETAILS OF WRITE-INS					
2501. Prompt Pay interest	0	0	6,833,594	0	6,833,594
2502. Provision for Claims Processing	0	2,983,000	0	0	2,983,000
2503.	0	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0	0
2599. Totals (Line 2501 through 2503 plus 2598) (Line 25 above)	0	2,983,000	6,833,594	0	9,816,594

(a) Includes management fees of $ .... to affiliates and $ .... to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 8,800,242	8,847,257
1.1	Bonds exempt from U.S. tax	(a) 66,280,120	65,897,937
1.2	Other bonds (unaffiliated)	(a) 0	0
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 117,363	117,363
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	6,985,954	6,974,372
2.21	Common stocks of affiliates	37,000,000	37,000,000
3.	Mortgage loans	(c) 0	0
4.	Real estate	(d) 0	0
5.	Contract loans	0	0
6.	Cash, cash equivalents and short-term investments	(e) 229,485	180,014
7.	Derivative instruments	(f) 0	0
8.	Other invested assets	0	0
9.	Aggregate write-ins for investment income	0	(68,281)
10.	Total gross investment income	119,413,164	118,948,662
11.	Investment expenses		(g) 8,694,335
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 1,818,754
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		10,513,089
17.	Net investment income (Line 10 minus Line 16)		108,435,573
DETAILS OF WRITE-INS			
0901.	Interest on behalf of customer deposits	0	559
0902.	Interest on behalf of FEP	0	450
0903.	Interest on behalf of subs	0	32,202
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	(101,492)
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	(68,281)
1501.			0
1502.			0
1503.			0
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		0

(a) Includes $ 4,081,390 accrual of discount less $ 10,335,782 amortization of premium and less $ 2,393,776 paid for accrued interest on purchases.
(b) Includes $ 489 accrual of discount less $ 441 amortization of premium and less $ 0 paid for accrued dividends on purchases.
(c) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.
(d) Includes $ 0 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.
(e) Includes $ 12,270 accrual of discount less $ 89,276 amortization of premium and less $ 729 paid for accrued interest on purchases.
(f) Includes $ 0 accrual of discount less $ 0 amortization of premium.
(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.
(i) Includes $ 0 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	374,072		374,072		
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	18,433,903	(454,683)	17,979,220	(1,319,157)	
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	282,627	29,325	311,952	132,192	(123,532)
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	42,115,498	886,367	43,001,865	16,663,518	(5,310,488)
2.21	Common stocks of affiliates	0	0	0	61,458,352	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0		0
5.	Contract loans			0		
6.	Cash, cash equivalents and short-term investments	10,035		10,035	0	0
7.	Derivative instruments			0		
8.	Other invested assets	0	0	0	(31,185,672)	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	23,088,722	0
10.	Total capital gains (losses)	61,216,135	461,009	61,677,144	68,837,955	(5,434,020)
DETAILS OF WRITE-INS						
0901.	Share on HNJIC reflected as part of operating expense			0	20,130,500	
0902.	Miscellaneous Adjustment			0	2,958,222	
0903.				0		
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	0	0	23,088,722	0

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks	0	0	0
2.2 Common stocks	0	23,346,972	23,346,972
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens	0	0	0
3.2 Other than first liens	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company	0	0	0
4.2 Properties held for the production of income	0	0	0
4.3 Properties held for sale	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)	0	0	0
6. Contract loans	0	0	0
7. Derivatives (Schedule DB)	0	0	0
8. Other invested assets (Schedule BA)	0	0	0
9. Receivables for securities	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11. Aggregate write-ins for invested assets	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	0	23,346,972	23,346,972
13. Title plants (for Title insurers only)	0	0	0
14. Investment income due and accrued	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	3,339,909	4,247,888	907,979
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0
17. Amounts receivable relating to uninsured plans	12,889,804	15,277,425	2,387,621
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2 Net deferred tax asset	0	0	0
19. Guaranty funds receivable or on deposit	0	0	0
20. Electronic data processing equipment and software	0	0	0
21. Furniture and equipment, including health care delivery assets	381,101,454	478,444,962	97,343,508
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0
24. Health care and other amounts receivable	57,853,715	115,246	(57,738,469)
25. Aggregate write-ins for other-than-invested assets	241,565,629	387,723,467	146,157,838
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	696,750,511	909,155,960	212,405,449
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28. Total (Lines 26 and 27)	696,750,511	909,155,960	212,405,449
DETAILS OF WRITE-INS			
1101.	0	0	0
1102.	0	0	0
1103.	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0
2501. Prepaid Expenses	237,972,567	386,255,575	148,283,008
2502. Non-Bankable checks	3,593,062	1,467,892	(2,125,170)
2503.	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	241,565,629	387,723,467	146,157,838

EXHIBIT 1 - ENROLLMENT BY PRODUCT TYPE FOR HEALTH BUSINESS ONLY

	Total Members at End of					6
Source of Enrollment	1 Prior Year	2 First Quarter	3 Second Quarter	4 Third Quarter	5 Current Year	Current Year Member Months
1. Health Maintenance Organizations	0	0	0	0	0	0
2. Provider Service Organizations	0	0	0	0	0	0
3. Preferred Provider Organizations	623,076	653,216	658,331	671,289	666,087	7,926,178
4. Point of Service	172,770	169,485	167,022	141,934	141,734	1,867,983
5. Indemnity Only	2,828	2,302	2,313	1,841	1,765	24,912
6. Aggregate write-ins for other lines of business	398,081	449,323	448,406	427,724	421,640	5,257,352
7. Total	1,196,755	1,274,326	1,276,072	1,242,788	1,231,226	15,076,425
DETAILS OF WRITE-INS						
0601. Dental	398,081	449,323	448,406	427,724	421,640	5,257,352
0602.	0	0	0	0	0	0
0603.	0	0	0	0	0	0
0698. Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	398,081	449,323	448,406	427,724	421,640	5,257,352

EXHIBIT 2 - ACCIDENT AND HEALTH PREMIUMS DUE AND UNPAID

1 Name of Debtor	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 Over 90 Days	6 Nonadmitted	7 Admitted
0199999 Total individuals	5,947,180	919,307	0	1,243,015	0	8,109,501
Group subscribers:						
0299997 Group subscriber subtotal	0	0	0	0	0	0
0299998 Premiums due and unpaid not individually listed	220,840,196	2,029,543	788,328	8,574,876	3,339,909	228,893,035
0299999 Total group	220,840,196	2,029,543	788,328	8,574,876	3,339,909	228,893,035
0399999 Premiums due and unpaid from Medicare entities	0	0	0	0	0	0
0499999 Premiums due and unpaid from Medicaid entities	0	0	0	0	0	0
0599999 Accident and health premiums due and unpaid (Page 2, Line 15)	226,787,376	2,948,850	788,328	9,817,891	3,339,909	237,002,536

EXHIBIT 3 - HEALTH CARE RECEIVABLES

1 Name of Debtor	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 Over 90 Days	6 Nonadmitted	7 Admitted
Pharmaceutical Rebate Receivables						
0199998 - Aggregate of amounts not individually listed above.	70,275,600	69,675,872	6,499,062	8,000,000	0	154,450,535
0199999 - Pharmaceutical Rebate Receivables	70,275,600	69,675,872	6,499,062	8,000,000	0	154,450,535
Claim Overpayment Receivables						
0299998 - Aggregate of amounts not individually listed above.	43,751,622	0	0	0	0	43,751,622
0299999 - Claim Overpayment Receivables	43,751,622	0	0	0	0	43,751,622
Loans and Advances to Providers						
Capitation Arrangement Receivables						
Risk sharing Receivables						
0599998 - Aggregate of amounts not individually listed above.	117,623,950	0	0	0	0	117,623,950
0599999 - Risk sharing Receivables	117,623,950	0	0	0	0	117,623,950
Other Receivables						
0799999 Gross Health Care Receivables	231,651,172	69,675,872	6,499,062	8,000,000	0	315,826,107

EXHIBIT 3A – ANALYSIS OF HEALTH CARE RECEIVABLES COLLECTED AND ACCRUED

Type of Health Care Receivable	Health Care Receivables Collected or Offset During the Year 1 On Amounts Accrued Prior to January 1 of Current Year	 2 On Claims Accrued During the Year	Health Care Receivables Accrued as of December 31 of Current Year 3 On Amounts Accrued December 31 of Prior Year	 4 On Amounts Accrued During the Year	5 Health Care Receivables from Prior Years (Cols. 1 + 3)	6 Estimated Health Care Receivables Accrued as of December 31 of Prior Year
1. Pharmaceutical rebate receivables	128,659,290	0	0	154,450,535	128,659,290	128,659,290
2. Claim overpayment receivables	38,770,085	0	437,516	43,314,106	39,207,601	39,207,602
3. Loans and advances to providers	0	0	0	0	0	0
4. Capitation arrangement receivables	0	0	0	0	0	0
5. Risk sharing receivables	0	0	(559,171)	118,183,121	(559,171)	(559,171)
6. Other health care receivables	0	0	0	0	0	0
7. Totals (Lines 1 through 6)	167,429,375	0	(121,655)	315,947,762	167,307,720	167,307,721

Note that the accrued amounts in columns 3, 4 and 6 are the total health care receivables, not just the admitted portion.

EXHIBIT 4 – CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
Claims unpaid	194,343,538	20,864,461	4,146,486	2,089,165	525,676	221,969,326
0199999 Individually listed claims unpaid	194,343,538	20,864,461	4,146,486	2,089,165	525,676	221,969,326
0299999 Aggregate accounts not individually listed-uncovered	0	0	0	0	0	0
0399999 Aggregate accounts not individually listed-covered	0	0	0	0	0	0
0499999 Subtotals	194,343,538	20,864,461	4,146,486	2,089,165	525,676	221,969,326
0599999 Unreported claims and other claim reserves						1,345,204,832
0699999 Total amounts withheld						0
0799999 Total claims unpaid						1,567,174,158
0899999 Accrued medical incentive pool and bonus amounts						0

EXHIBIT 5 - AMOUNTS DUE FROM PARENT, SUBSIDIARIES AND AFFILIATES

1	2	3	4	5	6	Admitted	
						7	8
Name of Affiliate	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Current	Non-Current
Horizon Healthcare Dental, Inc	47,497	514,784	590,843	0	0	1,153,123	0
Enterprise Property Holding, LLC	1,881,667	2,003	2,002	0	0	1,885,672	0
Horizon Healthcare of New Jersey, Inc	93,903,124	55,603,898	121,525,866	0	0	271,032,888	0
Horizon Healthcare Plan Holding	1,972	4,613	1,969	0	0	8,555	0
Horizon Casualty Services, Inc	2,448,799	2,591,148	2,453,106	0	0	7,493,052	0
Horizon Insurance Company	36,002,544	21,854,119	21,860,664	0	0	79,717,327	0
Horizon Charitable Foundation, Inc	100,336	58,998	55,845	0	0	215,179	0
3 Penn Plaza Property Holdings	68,860,387	2,939	2,972	0	0	68,866,298	0
0199999 Individually listed receivables	203,246,325	80,632,503	146,493,267	0	0	430,372,095	0
0299999 Receivables not individually listed	0	0	0	0	0	0	0
0399999 Total gross amounts receivable	203,246,325	80,632,503	146,493,267	0	0	430,372,095	0

EXHIBIT 6 - AMOUNTS DUE TO PARENT, SUBSIDIARIES AND AFFILIATES

1 Affiliate	2 Description	3 Amount	4 Current	5 Non-Current
Multistate Investment Services, Inc		2,961,026	2,961,026	0
Multistate Professional Services, Inc		30,821	30,821	0
Healthier New Jersey Insurance Company		1,104,248	1,104,248	0
3 Penn Plaza Ppty Hldgs Urban Renewal		88,213,244	88,213,244	0
0199999 Individually listed payables		92,309,339	92,309,339	0
0299999 Payables not individually listed		0	0	0
0399999 Total gross payables		92,309,339	92,309,339	0

EXHIBIT 7 - PART 1- SUMMARY OF TRANSACTIONS WITH PROVIDERS

Payment Method	1 Direct Medical Expense Payment	2 Column 1 as a % of Total Payments	3 Total Members Covered	4 Column 3 as a % of Total Members	5 Column 1 Expenses Paid to Affiliated Providers	6 Column 1 Expenses Paid to Non-Affiliated Providers
Capitation Payments:						
1. Medical groups	23,235,813	0.4	0	0.0	0	23,235,813
2. Intermediaries	118,429,253	2.0	0	0.0	0	118,429,253
3. All other providers	0	0.0	0	0.0	0	0
4. Total capitation payments	141,665,066	2.3	0	0.0	0	141,665,066
Other Payments:						
5. Fee-for-service	31,216,525	0.5	XXX	XXX	0	31,216,525
6. Contractual fee payments	5,864,587,841	97.1	XXX	XXX	0	5,864,587,841
7. Bonus/withhold arrangements - fee-for-service	0	0.0	XXX	XXX	0	0
8. Bonus/withhold arrangements - contractual fee payments	0	0.0	XXX	XXX	0	0
9. Non-contingent salaries	0	0.0	XXX	XXX	0	0
10. Aggregate cost arrangements	0	0.0	XXX	XXX	0	0
11. All other payments	0	0.0	XXX	XXX	0	0
12. Total other payments	5,895,804,366	97.7	XXX	XXX	0	5,895,804,366
13. Total (Line 4 plus Line 12)	6,037,469,432	100 %	XXX	XXX	0	6,037,469,432

EXHIBIT 7 - PART 2 - SUMMARY OF TRANSACTIONS WITH INTERMEDIARIES

1 NAIC Code	2 Name of Intermediary	3 Capitation Paid	4 Average Monthly Capitation	5 Intermediary's Total Adjusted Capital	6 Intermediary's Authorized Control Level RBC
	Care Centrix	23,087,276	1,923,940		
	Care Core National	82,723,792	6,893,649		
	Lab Corp	8,526,346	710,529		
	Turning Point	2,208,950	184,079		
	Quest Diagnostics	1,882,890	156,907		
9999999 Totals		118,429,253	XXX	XXX	XXX

EXHIBIT 8 – FURNITURE, EQUIPMENT AND SUPPLIES OWNED

Description	1 Cost	2 Improvements	3 Accumulated Depreciation	4 Book Value Less Encumbrances	5 Assets Not Admitted	6 Net Admitted Assets
1. Administrative furniture and equipment	72,937,545	0	73,652,448	714,903	714,903	0
2. Medical furniture, equipment and fixtures	0	0	0	0	0	0
3. Pharmaceuticals and surgical supplies	0	0	0	0	0	0
4. Durable medical equipment	0	0	0	0	0	0
5. Other property and equipment	1,044,275,185	27,323,918	692,458,472	379,140,631	379,140,631	0
6. Total	1,117,212,730	27,323,918	766,110,920	379,855,534	379,855,534	0

NOTES TO FINANCIAL STATEMENTS

(In thousands of dollars, unless otherwise noted)

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices

The accompanying financial statements of Horizon Healthcare Services, Inc. d/b/a Horizon BCBSNJ (the Company) have been prepared in conformity with the National Association of Insurance Commissioners Annual Statement Instructions and Accounting Practices and Procedures manuals.

The Company prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of New Jersey.

A.

	SSSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) Company state basis (Page 4, Line 32, Colums 2 & 3)	NJ	4	32	$ (224,889)	$ 353,466
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				$ -	$ -
(3) State Permitted Practices that increase/(decrease) NAIC SAP				$ -	$ -
(4) NAIC SAP (1-2-3=4)	NJ	4	32	$ (224,889)	$ 353,466
SURPLUS					
(5) Company state basis (Page 3, Line 33, Colums 3 & 4	NJ	5	49	$ 3,133,241	$ 3,069,235
(6) State Prescribed Practices that increase/decrease NAIC SAP				$ -	$ -
(7) State Permitted Practices that increase/(decrease) NAIC SAP				$ -	$ -
(8) NAIC SAP (5-6-7=8)	NJ	5	49	$ 3,133,241	$ 3,069,235

B. Use of Estimates

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

The Company uses the following accounting policies:

1) Short-term investments are carried at market value.
2) Long-term bond investments that are NAIC designated as 1 and 2 are carried at amortized cost. Bond investments that are NAIC designated as 3 or higher are carried at the lower of cost or market value.
3) Common stocks are stated at market value
4) Preferred stocks are stated at either amortized cost or market value.
5) Mortgage loans – None
6) Loan-backed securities are carried at either amortized cost or market value.
7) Investments in subsidiaries and affiliates are valued using the statutory equity method.
8) The Company has an ownership interest in limited liability companies, which are carried at the underlying generally accepted accounting principles (GAAP) equity of the investees.
9) Derivatives – None
10) Premium deficiency – The Company does not utilize investment income as a factor in its premium deficiency calculation.
11) The liability for claims incurred but unpaid for current and prior years is estimated based upon certain actuarial assumptions which consider such factors as average enrollment, utilization, and claims paid in the current and preceding years. In addition, a provision is made for claim processing costs. Adjustments to these estimates are reflected in the year the actual results are known.
12) Capitalization policy and resultant predefined threshold have not changed from the prior period.
13) Pharmacy rebate estimates are accrued for in accordance with Statement of Statutory Accounting Principles (SSAP) No. 84, *Certain Healthcare Receivables and Receivables under Government Insured Plans*.

D. Going Concern

The Management has assessed the company’s ability as a going concern and noted no such risk exists. There are no conditions or events that raise any concerns.

2. ACCOUNTING CHANGES AND CORRECTION OF ERRORS

No change

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable

4. DISCONTINUED OPERATIONS

Not applicable

5. INVESTMENTS

A. Mortgage loans – None
B. Debt restructuring – None
C. Reverse mortgages – None

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NOTES TO FINANCIAL STATEMENTS

(In thousands of dollars, unless otherwise noted)

D. Loan-backed securities – carried at either amortized cost or market value

2.

	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss (2a) Interest	(2b) Non-interest	(3) Fair Value 1 - (2a + 2b)
OTTI Recognized 1st Quarter				
a. Intent to sell	-	-	-	-
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
c. Total 1st Quarter	-	-	-	-
OTTI Recognized 2nd Quarter				
d. Intent to sell	-	-	-	-
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
f. Total 2nd Quarter	-	-	-	-
OTTI Recognized 3rd Quarter				
g. Intent to sell	-	-	-	-
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
i. Total 3rd Quarter	-	-	-	-
OTTI Recognized 4th Quarter				
j. Intent to sell	-	-	-	-
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
l. Total 4th Quarter	-	-	-	-
m. Annual Aggregate Total		-		

4. a. The aggregate amount of unrealized losses:

1. Less than 12 Months	2,777
2. 12 Months or Longer	1,864

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	292,147
2. 12 Months or Longer	25,924

E. Dollar Repurchase agreements and/or securities lending transactions – None
F. Repurchase Agreements Transactions Accounted for Secured Borrowing – None
G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – None
H. Repurchase Transactions Accounted for as a Sale – None
I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – None
J. Real Estate – None
K. Low Income Housing Tax Credits (LIHTC) - None
L. Restricted Assets

Restricted Assets	1 Total Gross (Admitted & Nonadmitted) Restricted from Current Year	2 Total Gross (Admitted & Nonadmitted) Restricted From Prior Year	3 Increase/ Decrease (1 minus 2)	4 Total Current Year Nonadmitted Restricted	5 Total Current Year Restricted (1 minus 4)	6 Gross (Admitted & Nonadmitted) Restricted to Total Assets (a)	7 Admitted Restricted to Total Admitted Assets (b)
(1) Restricted Assets (Including Pledged)							
a. Subject to contractual obligation for which liability is not shown	-	-	-	-	-	-	-
b. Collateral held under security lending agreements	-	-	-	-	-	-	-
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchse agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-
i. FHLB capital stock	605	614	(9)	-	605	-	-
j. On deposit with states	-	-	-	-	-	-	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing fundng agreements)	392,218	402,260	(10,042)	-	392,218	5.29	5.84
m. Pledged as collateral not captured in other categories	-	-	-	-	-	-	-
n. Other restricted assets	-	-	-	-	-	-	-
o. Total Restricted Assets	392,823	402,874	(10,051)	-	392,823	5.30	5.85

NOTES TO FINANCIAL STATEMENTS

(In thousands of dollars, unless otherwise noted)

Description of Assets	1 Total Gross (Admitted & Nonadmitted) Restricted from Current Year	2 Total Gross (Admitted & Nonadmitted) Restricted From Prior Year	3 Increase/ (Decrease) (1 minus 2)	4 Total Current Year Admitted Restricted	5 Gross (Admitted & Nonadmitted) Restricted to Total Assets	6 Admitted Restricted to Total Admitted Assets
(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)						
FHLB	-	-	-	-	-	-
Total (a)	-	-	-	-	-	-

Description of Assets	1 Total Gross (Admitted & Nonadmitted) Restricted from Current Year	2 Total Gross (Admitted & Nonadmitted) Restricted From Prior Year	3 Increase/ (Decrease) (1 minus 2)	4 Total Current Year Admitted Restricted	5 Gross (Admitted & Nonadmitted) Restricted to Total Assets	6 Admitted Restricted to Total Admitted Assets
(3) Detail of Other Resticted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)						
Total (a)	-	-	-	-	-	-

Total Line for Columns 1 through 3 should equal 5L(1)n Columns 1 through 3 respectively and Total Line for Column 4 should equal 5L(1)n Column 5

	Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
(4)	Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements				
a.	Cash, Cash Equivalents and Short-Term Investments	-	-	-	-
b.	Schedule D, Part 1	-	-	-	-
c.	Schedule D, Part 2, Section 1	-	-	-	-
d.	Schedule D, Part 2, Section 2	-	-	-	-
e.	Schedule B	-	-	-	-
f.	Schedule A	-	-	-	-
g.	Schedule BA, Part 1	-	-	-	-
h.	Schedule DL, Part 1	-	-	-	-
i.	Other	-	-	-	-
j.	Total Collateral Assets (a+b+c+d+e+f+g+h+i)	-	-	-	-

* Column 1 divided by Asset Page, Line 26 (Column 1) **
Column 1 divided by Asset Page, Line 26 (Column 3)

M. Working Capital Finance Investments – None
N. Offsetting and Netting of Assets and Liabilities – None
O. 5* Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
1. Bonds - AC	-	10	$ -	$ 4,308,389	$ -	$ 4,566,730
2. Bonds - FV	-	-	-	-	-	-
3. LB&SS - AC	-	-	-	-	-	-
4. LB&SS - FV	-	-	-	-	-	-
5. Preferred Stock - AC	-	-	-	-	-	-
6. Preferred Stock - FV	-	-	-	-	-	-
7. Total			$ -	$ 4,308,388.60	$ -	$ 4,566,730.38

P. Short Sales – None
Q. Prepayment Short Sale Transactions

	General Account	Separate Account
(1) Number of CUSIPs	137	
(2) Aggregate Amount of Investment Income	2,525	

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

The Company has no investments in joint ventures, partnerships, or limited liability companies that exceed 10% of admitted assets.

7. INVESTMENT INCOME

The Company has no non-admitted investment income due and accrued.

8. DERIVATIVE INSTRUMENTS

Not applicable

9. INCOME TAXES

A The components of the net deferred tax asset/(liability) are as follows:

1. Description	December 31, 2021 Ordinary	December 31, 2021 Capital	December 31, 2021 Total	December 31, 2020 Ordinary	December 31, 2020 Capital	December 31, 2020 Total	Change Ordinary	Change Capital	Change Total
(a) Gross deferred tax assets	$ 247,469,909	$ 4,448,720	$ 251,918,629	$ 276,457,879	$ 6,298,493	$ 282,756,372	$ (28,987,970)	$ (1,849,773)	$ (30,837,743)
(b) Statutory valuation allowance adjustments	176,072,399	4,448,720	180,521,119	205,079,637	6,298,493	211,378,130	(29,007,238)	(1,849,773)	(30,857,011)
(c) Adjusted gross deferred tax assets (1a - 1b)	71,397,510	-	71,397,510	71,378,242	-	71,378,242	19,268	-	19,268
(d) Deferred tax assets nonadmitted	-	-	-	-	-	-	-	-	-
(e) Sub-total net admitted deferred tax asset (1c - 1d)	71,397,510	-	71,397,510	71,378,242	-	71,378,242	19,268	-	19,268
(f) Deferred tax liabilities	53,116,984	18,280,526	71,397,510	55,705,161	15,673,081	71,378,242	(2,588,177)	2,607,445	19,268
(g) Net admitted deferred tax asset (Net deferred tax liability) (1e - 1f)	$ 18,280,526	$ (18,280,526)	$ -	$ 15,673,081	$ (15,673,081)	$ -	$ 2,607,445	$ (2,607,445)	$ -

NOTES TO FINANCIAL STATEMENTS

(In thousands of dollars, unless otherwise noted)

2.

Description	December 31, 2021 Ordinary	December 31, 2021 Capital	December 31, 2021 Total	December 31, 2020 Ordinary	December 31, 2020 Capital	December 31, 2020 Total	Change Ordinary	Change Capital	Change Total
Admission calculation components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation (The Lessor of 2(b)1 and 2(b)2 Below)	-	-	-	-	-	-	$ -	-	-
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	-	-	-	-	-	-	$ -	$ -	$ -
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	469,986,131	-N/A-	469,986,131	464,494,719	-N/A-	464,494,719	$ 5,491,412	-	$ 5,491,412
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities	53,116,984	18,280,526	71,397,510	55,705,161	15,673,081	71,378,242	(2,588,177)	2,607,445	19,268
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101 (2(a) + 2(b) + 2(c))	$ 53,116,984	$ 18,280,526	$ 71,397,510	$ 55,705,161	$ 15,673,081	$ 71,378,242	$ (2,588,177)	$ 2,607,445	$ 19,268

(3)

	December 31, 2021	December 31, 2020
(a) Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount.	625%	748%
(b) Amount of Adjusted Capital And Surplus Used to Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	3,133,240,871	3,096,631,460

(4) Impact of tax planning strategies (TPS) on adjusted gross DTAs and net admitted DTAs:

	Description	December 31, 2021 Ordinary	December 31, 2021 Capital	December 31, 2021 Total	December 31, 2020 Ordinary	December 31, 2020 Capital	December 31, 2020 Total
(a)	Adjusted gross DTA's - Percentage	0%	0%	0%	0%	0%	0%
(b)	Admitted adjusted gross DTA's - Percentage	0%	0%	0%	0%	0%	0%
(c)	Do TPS include a reinsurance strategy?			No			No

B. **Temporary differences for which a DTL has not been established:**

The Company has no unrecognized DTLs for amounts described in SSAP 101, paragraph 23.

C. **Significant components of income taxes incurred.**

(1) **Current income taxes incurred consist of the following major components:**

	Description	2021	2020	Change
(a)	Current federal income tax expense / (benefit)	$ (46,984,251)	$ (3,927,492)	$ (43,056,759)
(b)	Foreign income tax expense / (benefit)	-	-	-
(c)	Subtotal	(46,984,251)	(3,927,492)	(43,056,759)
(d)	Tax expense / benefit on realized capital gains / (losses)	12,952,200	-	$ 12,952,200
(e)	Accrual (reversal) of tax contingencies			
(f)	Other, including prior year underaccrual (overaccrual)	(1,591,499)	(144,047,714)	$ 142,456,215
(g)	Federal and foreign income taxes incurred	$ (35,623,550)	$ (147,975,206)	$ 112,351,656

The tax effects of temporary differences that give rise to significant portions of the deferred tax assets and liabilities are as follows:

(2) **DTAs Resulting From Book/Tax Differences In**

		December 31, 2021	December 31, 2020	Change
(a)	**Ordinary**			
(1)	Discounted claims reserves	$ 22,182,164	$ 19,208,228	$ 2,973,936
(2)	Non-admitted assets	146,317,607	190,947,029	(44,629,422)
(3)	NOL and tax credit carryforward	14,923,585	-	14,923,585
(4)	Deferred compensation	43,529,324	50,535,515	(7,006,191)
(5)	Other	20,517,229	15,767,107	4,750,122
	Subtotal - Gross ordinary DTAs	247,469,909	276,457,879	(28,987,970)
(b)	Statutory valuation allowance adjustment - ordinary	(176,072,399)	(205,079,637)	29,007,238
(c)	Nonadmitted ordinary DTAs	-	-	-
(d)	Admitted ordinary DTAs	$ 71,397,510	$ 71,378,242	$ 19,268
(e)	Capital			
(1)	Other than temporary impairments	$ 2,667,524	$ 4,213,972	$ (1,546,448)
(2)	Unrealized capital losses	1,781,196	2,084,521	(303,325)
	Gross capital DTAs	4,448,720	6,298,493	(1,849,773)
(f)	Statutory valuation allowance adjustment - capital	(4,448,720)	(6,298,493)	1,849,773
(g)	Nonadmitted capital DTAs	-	-	-
(h)	Admitted capital DTAs	$ -	$ -	$ -
(i)	**Admitted DTAs**	**$ 71,397,510**	**$ 71,378,242**	**$ 19,268**

(3) **DTLs Resulting From Book/Tax Differences In**

		December 31, 2021	December 31, 2020	Change
(a)	**Ordinary**			
(1)	Accrued market discount	$ (976,113)	$ (969,416)	$ (6,697)
(2)	Fixed Assets	(37,028,450)	(38,460,323)	1,431,873
(3)	Guaranty fund assessment recoverable	(3,065,363)	(5,296,881)	2,231,518
(4)	Prepaid pension	(12,047,058)	(10,978,541)	(1,068,517)
(5)	Other	(1,370)	(3,784)	2,414
	Ordinary DTLs	(53,118,354)	(55,708,945)	2,590,591
(b)	**Capital**			
(1)	Unrealized capital gains	$ (18,279,156)	$ (15,669,297)	$ (2,609,859)
	Capital DTLs	(18,279,156)	(15,669,297)	(2,609,859)
(c)	**DTLs**	**(71,397,510)**	**(71,378,242)**	**(19,268)**

(4) **Net deferred tax assets/liabilities** | **$ -** | **$ -** | **$ -**

The change in net deferred income taxes is comprised of the following:

		December 31, 2021	December 31, 2020	Bal. Sheet Change
Total deferred tax assets		$ 251,918,629	$ 282,756,372	$ (30,837,743)
Total deferred tax liabilities		(71,397,510)	(71,378,242)	(19,268)
Net deferred tax assets/liabilities		180,521,119	211,378,130	(30,857,011)
Statutory valuation allowance adjustment		(180,521,119)	(211,378,130)	30,857,011
Net deferred tax assets/liabilities after SVA		$ -	$ -	$ -
Tax effect of unrealized gains/(losses)		16,497,960	13,584,776	2,913,184
Statutory valuation allowance adjustment allocated to unrealized		1,781,196	2,084,521	(303,325)
Other intraperiod allocation of deferred tax movement				-
Change in net deferred income tax [(charge)/benefit]				$ 2,609,859

NOTES TO FINANCIAL STATEMENTS

(In thousands of dollars, unless otherwise noted)

D. Reconciliation of total statutory income taxes reported to tax at statutory rate:

The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before taxes including realized capital gains losses.

The significant items causing this difference are as follows:

Description	Amount	Tax Effect	Effective Tax Rate
Income Before Taxes	$ (260,511,656)	$ (54,707,448)	21.00%
Change in deferred taxes on nonadmitted assets	212,521,057	44,629,422	-17.13%
ACA Insurer fee	-	-	0.00%
162m Compensation adjustment	41,295,948	8,672,149	-3.33%
Change in Statutory valuation adjustment	(145,493,743)	(30,553,686)	11.73%
Income from disregarded entities	13,842,312	2,906,886	-1.12%
Federal tax credits	-	-	0.00%
Transfer pricing adjustment	9,529,547	2,001,204	-0.77%
Section 833b deduction	-	-	0.00%
Other nondeductible expenses	3,102,131	651,448	-0.25%
Dividends Received Deduction	(38,918,803)	(8,172,949)	3.14%
Return to provision adjustments	(17,430,643)	(3,660,435)	1.41%
Total	$ (182,063,850)	$ (38,233,409)	14.68%
Federal income taxed incurred [expense/(benefit)]		(46,984,251)	18.04%
Tax on Realized Capital Gains (Losses)		12,952,200	-4.97%
Prior year underaccrual (overaccrual)		(1,591,499)	0.62%
Change in net deferred income tax [charge/(benefit)]		(2,609,859)	1.00%
Total statutory income taxes		$ (38,233,409)	14.6800%

E. Carryforwards, recoverable taxes, and IRC 6603 deposits:

At December 31, 2021, the Company had a net operating loss carryforward of $41,887,384 which would expire in 2041.
At December 31, 2021, the Company did not have any capital loss carryforwards.
At December 31, 2021, the Company did not have any AMT credit carryforwards.
At December 31, 2021, the Company did had a foreign tax credit carryforward of $85,878.

Income taxes, ordinary and capital, available for recoupment in the event of future losses include:

Available from tax year	Ordinary	Capital	Total
2019	$ -	-	$ -
2020	-	-	-
2021	-	12,952,200	12,952,200
Total	$ -	$ 12,952,200	$ 12,952,200

At December 31, 2021, the Company had no tax amounts deposited in accordance with Section 6603 of the Internal Revenue Code.

F. Income tax loss contingencies

At December 31, 2021, the Company did not have any income tax loss contingencies as described under SSAP 101, paragraph 27.

G. The Company's federal income tax return is consolidated with the following entities:

Greenwood Insurance Company Inc.
Horizon Casualty Services, Inc.
Horizon Healthcare Dental, Inc.
Horizon Healthcare of New Jersey, Inc.
Horizon Healthcare Plan Holding Company, Inc.
Horizon Insurance Company, Inc.
Multistate Investment Services, Inc.
Multistate Professional Services, Inc.

The Company files its U.S. Federal Corporate Income Tax Return as a member of the Horizon Healthcare Services, Inc. & Subsidiaries consolidated group and participates in the Horizon Healthcare Services, Inc. & Subsidiaries tax sharing agreement. The agreement provides that the Company's tax liability/benefit is computed on a separate company basis using the Consolidated Group's applicable tax rate. In addition, the agreement provides that the Company will be reimbursed by the Parent for tax benefits relating to any net losses or any tax credits generated by the Company and utilized in filing the consolidated return. The federal income tax recoverable/payable in the accompanying statement of admitted assets, liabilities, capital and surplus are due to/from the Parent. Intercompany tax balances are settled annually following the filing of the consolidated federal income tax return.
As of December 31, 2021, the Company has a federal intercompany tax receivable of $12,195,009.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AFFILIATES AND OTHER RELATED PARTIES

A. The Company owns a number of for-profit subsidiaries involved in services ancillary to the Company's health insurance operations. The largest of the Company's wholly owned subsidiaries is Horizon Healthcare Plan Holding Company, Inc. (HHPHC). HHPHC is a holding company for several managed health care subsidiaries. These include:

Horizon Healthcare of New Jersey (HHNJ): a health maintenance organization (HMO) operating in New Jersey;
Horizon Healthcare Dental, Inc. (HHD): a New Jersey dental plan organization offering dental products;
Horizon Casualty Services, Inc. (HCS): a managed care workers' compensation company which offers integrated care and administrative services to insurers, employers and third-party administrators
Horizon Insurance Company, (HIC): a health insurer operating in New Jersey; and
Greenwood Insurance Company, (Greenwood): a captive insurance company

HHPHC, through its subsidiaries, provides cost effective managed health care benefits to subscribers through a select network of efficient providers, cost-effective provider reimbursement policies, and effective utilization management.

The Company also owns 100% of **Enterprise Property Holdings, LLC (EPH)**. EPH owns properties located in Monmouth County, New Jersey, which includes a building leased by the Company.

The Company also owns 100% of **Three Penn Plaza Property Holdings Urban Renewal, LLC (3PPPHUR)**. 3PPPHUR owns the Company's headquarters land and building located in Essex County, New Jersey. This property is leased by the Company.

The Company also owns 100% of **Multistate Investments Services, Inc. (MISI)**. MISI owns investments in various private equity funds whose investment focus is on healthcare innovation and technology in its underlying holdings.

The Company owns 50% of **New Jersey Collaborative Care, LLC (NJCC)** which in turn owns 100% of Healthier Insurance Company of NJ a/k/a Braven Health. In 2019, the Company and Hackensack Meridian Health, Inc. (HMH) (together, the Founding Members) entered into an operating agreement, as amended (the Operating Agreement) through which New Jersey Collaborative Care, LLC (NJCC) was formed. The Founding Members each hold the only voting interests in NJCC. No potential future partners in NJCC may own any units with voting interests. The purpose of NJCC is limited to developing, licensing, owning, financing, and operating either directly or through the formation of a joint venture

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(In thousands of dollars, unless otherwise noted)

insurance company to offer Medicare Advantage (MA) products in the following counties of New Jersey; Bergen, Essex, Hudson, Middlesex, Monmouth, Ocean, Passaic and Union. In order to provide MA products in the counties noted above Healthier New Jersey Insurance Company d/b/a/ Braven Health (Braven) was created by the Founding Members.

HHSI and HIC entered into a 90% quota share reinsurance agreement effective October 1, 2015 whereby HHSI reinsured 90% of all Medicare Advantage and PDP and Medicare Supplement (Medigap) business, all on a prospective basis, (collectively, the "Senior" business). The amount of premiums, claims, general and administrative costs, assumed were $404,177, $350,220, and $54,894 at December 31, 2021 and $500,928, $418,962, and $74,427 at December 31, 2020, respectively. Receivables assumed were $22,956 as of December 31, 2021 as compared to 21,468 as of December 31, 2020. Liabilities and payables assumed were $86,760 as of December 31, 2021 as compared to $99,441 as of December 31, 2020.

Effective January 1, 2017, HHSI and HHNJ entered into a 90% quota share reinsurance agreement whereby HHSI reinsured 90% of all Medicare DSNP, Medicaid, as well as 90% of Commercial Health insured business, all on a prospective basis. The amount of premiums, claims, general and administrative costs, assumed were $6,929,769, $5,898,028, and $788,141 at December 31, 2021 and $5,432,326, $4,552,422, and $691,622 at December 31, 2020, respectively. Receivables assumed were $112,356 as of December 31, 2021 as compared to $105,649 as of December 31, 2020. Liabilities and payables assumed were $1,133,459 as of December 31, 2021 as compared to $1,030,382 as of December 31, 2020.

B. The Company has entered into several service agreements whereby the Company provides certain marketing, data processing, clerical, financial and administrative support functions, at cost. The Company was a party to the following transactions:

a. The Company sales representatives market HHNJ's and HIC's products. In 2021 and 2020, the Company charged HHNJ $4,939 and $3,911, respectively, for these sales support services. In 2021, the Company charged HIC $885 for these services and $1,419 in 2020.

b. The Company purchases dental coverage from HHD for certain of its employees. HHD recorded revenues of $676 in 2021 and $707 in 2020 for dental coverage provided to the Company's employees.

c. The Company provides HHNJ and HIC with certain administrative services, including executive, financial, legal and human resource support. The Company also provides the computer systems and programming support needed by HHNJ for claims processing and customer service. These services are allocated according to a defined formula. Additionally, the Company provides various direct support services related to hospital contract negotiations, enrollment and billing services, front-end clerical functions, mail services, provider network services and medical management functions. HHNJ paid $364,158 in 2021 and $354,534 in 2020 to the Company for these services. In 2021 and 2020, the Company charged HIC $29,512 and $46,988 for these services.

d. The Company entered into a Specialty Dental Services Arrangement with HHD, under which the risk associated with fee-for-service claims incurred by HHD was transferred to the Company. HHD paid $2,559 and $2,482 in 2021 and 2020, respectively, in capitation payments to the Company for these claims. The Company pays the related claims and carries the associated risk.

e. The Company provides the computer systems and programming support needed by the affiliates for claims processing and customer services. The Company also provides the administrative services, including executive oversight, financial, legal, and human resources support. These expenses are allocated according to a defined formula. Amounts incurred by the affiliates are as follows:

- HHPHC incurred $15 for these services in 2021 and 2020.
- HHD incurred $833 and $843 for these services in 2021 and 2020, respectively.
- EPH incurred $15 for these services in 2021 and 2020.
- 3PPPHUR incurred $15 for these services in 2021 and 2020.
- HCS incurred $15,196 and $20,106 for these services in 2021 and 2020, respectively.

C. The Company reported $338,063 in net receivables from subsidiaries and affiliates at December 31, 2021 and $294,629 at December 31, 2020.

D. The Company entered into a rental agreement with EPH and 3PPPH. Under the terms of the agreement the Company paid $3,009 of rent in 2021 and $3,009 in 2020 to EPH. Under the terms of the agreement the Company paid $13,465 and $13,465 of rent in 2021 and 2020 to 3PPPH.

E. In 2017, 3PPPHUR entered into a ten year $100.0 million promissory note payable (Promissory Note) with HHSI to provide for repayment of 3PPPHUR's then existing mortgage which matured in October 2017. The Promissory Note carries an annual interest rate of 4.0% and matures on September 30, 2027. The balance of the Promissory Note was $62,315 million and $71,766 million as of December 31, 2021 and 2020, respectively.

F. The Company made capital contributions to its affiliated subsidiaries 3PPPHUR, EPH, HHPHC, MISI and NJCC. In 2021 and 2020, the Company contributed to MISI $15,335 and $7,130, respectively. In 2021, the Company contributed to NJCC $22,800 and $10,800 in 2020. In 2021, the Company contributed $70,486 and $1,943 to 3PPPHUR and EPH, respectively, in the form of leasehold improvements. Additionally, the Company contributed $10,000 to HHPHC.

G. In 2021, the Company received $37,000 dividend payments from affiliated subsidiary MISI, 3PPPHUR and EPH, and $4,000 in 2020.

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(In thousands of dollars, unless otherwise noted)

H. All SCA Investments

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Enterprise Property Holdings, LLC	100%	24,567	24,567	-
3 Penn Plza Prpty Hldgs Urban Renewal	100%	124,654	124,654	-
Horizon Healthcare Plan Holding Co	100%	1,347,896	1,347,896	-
Multistate Professional Services	100%	(2)	(2)	-
Multistate Investment Services	100%	113,598	113,598	-
NJ Collabrative Care	50%	4,898	4,898	-
Total SSAP No. 97 8a Entities		1,615,611	1,615,611	-
b. SSAP No. 97 8b(ii) Entities N/A				
Total SSAP No. 97 8b(ii) Entities	-	-	-	-
c. SSAP No. 97 8b(iii) Entities N/A				
Total SSAP No. 97 8b(iii) Entities	-	-	-	-
d. SSAP No. 97 8b(iv) Entities N/A				
Total SSAP No. 97 8b(iv) Entities	-	-	-	-
e. Total SSAP No. 97 8b entities (except 8bi entities) (b+c+d)				
e. Total SSAP No. 97 8b entities (except 8bi entities) (b+c+d)	-	-	-	-
f. Aggregate Total (a+e)	-	1,615,611	1,615,611	-

(2) NAIC Filing Response Information – N/A

I. Investments in Insurance SCAs – N/A

11. DEBT

(1) The Company maintains revolving credit and advance facilities totaling $900.0 million at December 31, 2021 and $900.0 million at December 31, 2020 provided by a consortium of four financial institutions and the Federal Home Loan Bank of New York (FHLBNY) to support our short-term funding needs. The current borrowing terms bear interest, as defined in the agreements.

<u>Federal Home Loan Bank Facility</u>

The Company is a member of the FHLBNY. As a member of the FHLBNY, the Company established a credit facility with a maximum principal amount not to exceed $200,000 (FHLBNY Credit Facility). The FHLBNY Credit Facility is secured by a pledge of US Treasury/Agency or mortgage securities in the Company's fixed-income debt investment portfolio. The pledged securities must equal or exceed one hundred and ten percent of any amount outstanding under the FHLBNY Credit Facility. Approximately $100,000 of the FHLBNY Credit Facility is available to be utilized to provide additional short-term working capital capacity (Working Capital Facility).

The Company drew down $100,000 from the FHLBNY Credit Facility to repay the existing mortgage. Of the $100,000 borrowed, the Company received proceeds of $95,500 with the balance of $4,500 being held by the FHLBNY as activity-based stock. As the Company makes the monthly term loan payments the activity-based stock noted above is proportionately returned by the FHLBNY. This term loan balance was $71,766 as of December 31, 2020 and $80,846 as of December 31, 2019 and bears a fixed interest rate of 2.25%. The Company utilized the $95,500 of proceeds and cash on hand to repay the existing mortgage.

In August 2018, the Company increased the borrowing capacity of the Working Capital Facility to $400,000 and added Horizon Healthcare of New Jersey, Inc. as a borrower on the FHLBNY Credit Facility.

HHSI has received correspondence from the New Jersey Department of Banking and Insurance which permits it to pledge collateral to the FHLBNY in an amount up to 10% of its prior year-end statutory net admitted asset, excluding separate accounts. Based on HHSI's statutory net admitted assets as of December 31, 2019, the 10% limitation equates to a pledged asset maximum of approximately $683,430 and an estimated borrowing capacity maximum of approximately $400,000. FHLBNY borrowings are subject to the FHLBNY's discretion and the availability of qualifying assets at HHSI.

NOTES TO FINANCIAL STATEMENTS

(In thousands of dollars, unless otherwise noted)

(2) FHLB Capital Stock

a. Aggregate Totals

	Total
1. Current Year	
(a) Membership Stock - Class A	
(b) Membership Stock - Class B	605
(c) Activity Stock	2,747
(d) Excess Stock	-
(e) Aggregate Total (a+b+c+d)	3,352
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 500,000

Horizon BCBSNJ's borrowing capacity is based on the aggregate value of the securities pledged to the FHLBNY

	Total
2. Prior Year-end	
(a) Membership Stock - Class A	-
(b) Membership Stock - Class B	614
(c) Activity Stock	3,183
(d) Excess Stock	-
(e) Aggregate Total (a+b+c+d)	3,797
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 500,000

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

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Class A	-	-	-	-	-	-
Class B	605	605	-	-	-	-

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
Current Year Total Collateral Pledged	$ 402,260	$ 392,218	
Prior Year-end Total Collateral Pledged	$ 405,849	$ 378,738	$ 377,852

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
Current Year Total Maximum Collateral Pledged	$ 402,260	$ 392,218	$ 377,852
Prior Year-end Total Maximum Collateral Pledged	$ 405,849	$ 378,738	$ 377,852

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

	Total	Funding Agreements Reserves Established
1. Current Year		
(a) Debt	$ -	$ 402,260
(b) Funding Agreements	-	-
(c) Other	-	-
(d) Aggregate Total (a+b+c)	$ -	$ 402,260
2. Prior Year-end		
(a) Debt	$ 405,849	$ 405,849
(b) Funding Agreements	-	-
(c) Other	-	-
(d) Aggregate Total (a+b+c)	$ 405,849	$ 405,849

NOTES TO FINANCIAL STATEMENTS

(In thousands of dollars, unless otherwise noted)

b. Maximum Amount during Reporting Period (Current Year)

	Total
1. Debt	$ 402,260
2. Funding Agreements	-
3. Other	-
4. Aggregate Total (1+2+3)	$ 402,260

Line of Credit

In August 2021, the Company entered into the First Amendment (First Amendment) to the Amended and Restated Credit Agreement (Credit Agreement). The First Amendment retained the total borrowing capacity available to the Company of $400.0 million and modified the maturity date of the Credit Agreement to August 29, 2022. The purpose of the Credit Agreement is to provide for the Company's short-term funding needs. Current terms require a fee of 0.30% on undrawn funds and a borrowing rate of LIBOR (as defined) plus 75 basis points. The Company paid $1,754 and $1,318 in commitment fees and $ - and $261 in interest in 2021 and 2020, respectively, on the Amended Credit Facility.

The Company's Credit Facility contains certain financial covenants and restrictions including a consolidated capitalization ratio and consolidated leverage requirement. As of December 31, 2020, the Company was in compliance with all covenants and other requirements set forth in its Credit Facility. However, as of December 31, 2021, the Company is not in compliance with the consolidated leverage ratio. As a result of the covenant breach, the Company is working with the lenders to amend the agreement to cure the breach by March 31, 2022. As of December 31, 2021, the Company's Credit Facility was undrawn and the Company maintains significant cash balances and short-term US Treasury securities along with access to the Federal Home Loan Bank of New York.

December 31, 2021	Borrowing Capacity	Amount Outstanding December 31	Average Interest Rate
Amended Credit Facility	$ 400.0	$ -	0.00%
Working Capital Facility	$ 438.0	$ -	0.33%

December 31, 2020	Borrowing Capacity	Amount Outstanding December 31	Average Interest Rate
Amended Credit Facility	$ 400.0	$ -	0.00%
Working Capital Facility	$ 430.0	$ -	1.16%

12. RETIREMENT PLANS, DEFERRED COMPENSATION POSTEMPLOYMENT BENEFITS AND COMPENSATED ABESCENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A. Retirement Plans

The Company maintains Horizon Blue Cross Blue Shield of New Jersey Employees' Retirement Plan (Retirement Plan) for all participants actively employed on January 1, 2010.

Additionally, the Company has Management Employees' Savings and Investment Plan and the Union Employees' Savings and Investment Plan (the Plans) for all participants actively employed to receive the Horizon Retirement Contribution (HRC) in place of any pension plan contributions. For the year ended December 31, 2021 and 2020, the Company contributed $51,527 and $44,765, respectively, to participants' defined contribution plans under the HRC.

In 2021, the Company surveyed the participants in the existing pension plan to determine if there was any interest in receiving a lump-sum distribution of their pension benefits. Effective August 2021, the Company terminated and spun-off its pension plan. Those participants who did not elect a lump-sum distribution had their cash balance spun-off to a new plan that mirrored all the benefits of the existing plan. Those participants that opted for a lump-sum distribution remained in the terminating plan until the distribution was made. Annuities will be purchased for those participants in the terminating plan that ultimately opted not to take a lump-sum distribution. As a result of this transaction the Company recorded a settlement gain of approximately $12,000.

Postretirement Benefits Other Than Pensions

The Company provides postretirement benefits to former employees for health and life insurance. Employees become eligible for these benefits if they meet minimum age requirements and may contribute towards the cost of such benefits depending upon their length of service. The Company has the right to modify or terminate certain benefits.

In accordance with the NAIC directive on accounting for postretirement benefits for statutory accounting purposes, the Company records only the expected postretirement benefit obligation for fully eligible employees.

The Company does not offer other postretirement benefits for employees hired after January 1, 2004 for management employees and after January 1, 2006 for union employees.

The Company uses a measurement date of December 31 for its pension and other post-retirement plans.

Deferred Compensation Plan

There are no stock option plans.

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A summary of assets, obligations and assumptions of the Pension and Other Postretirement Benefit Plans are as follows at December 31, 2021 and 2020:

	Pension		Other Postretirement	
	2021	2020	2021	2020
Balance sheet components of net amount recognized				
Other assets	$ 51,527	$ 44,765	$ -	$ -
Current benefit liability (accounts payable and accrued expenses)	(1,133)	(503)	(7,680)	(8,297)
Noncurrent benefit liability (obligations for employee benefits)	(1,509)	(1,651)	(89,197)	(99,278)
Net amount recognized	$ 48,885	$ 42,611	$ (96,877)	$ (107,575)

	Pension		Other Postretirement	
	2021	2020	2021	2020
Amounts recognized in accumulated other comprehensive income				
Net actuarial gain	$ -	$ -	$ (8,801)	$ (424)
Prior service cost	1,384	2,570	-	(1,045)
Net amount recognized (pre-tax)	$ 1,384	$ 2,570	$ (8,801)	$ (1,469)

	Pension	
	2021	2020
Interest cost	$ 6,813	$ 9,277
Actual return on plan assets	(6,773)	(11,844)
Amortization of prior service cost	493	555
Recognized net actuarial loss	(5,888)	8,678
Settlement/ curtailment (gain)/loss	692.546	-
Net periodic benefit/(expense) income	$ (4,663)	$ 6,666

	Other Postretirement	
	2021	2020
Service cost	$ 988	$ 942
Interest cost	2,150	3,143
Amortization of prior service credit	(1,152)	(1,641)
Recognized net actuarial gain	2,905	2,905
Net periodic benefit cost	$ 4,892	$ 5,349

	Pension	
	2021	2020
Discount rate	2.19%/2.75%	2.19%/2.03%
Rate of compensation increases	N/A	N/A

	Other Postretirement	
	2021	2020
Discount rate	2.10%	3.14%
Rate of compensation increases	3.00% + merit	3.00% + merit

(9) Not applicable.

(10) For measurement purposes at December 31, 2021, the assumed annual rate of increase in the per capita costs of covered health care benefits for the other postretirement plan was 5.0% for 2021. The Company assumes an ultimate medical trend rate of 5.0% in 2020. Assumed health care trend rates would have the following effects:

	1% Increase	1% Decrease
Effect on total service and interest cost	$ 16	$ (8)
Effect on postretirement benefit obligation	$ 62	$ (114)

The Company's investment policy for the pension plans is designed to anticipate the financial needs of the plans, consider risk tolerance, and document and communicate objectives, guidelines, and standards to the investment managers. The asset allocation contains guideline percentages, at market value, of the total plan investments which can be invested in various asset classes. The target allocation is an assumption and may vary from period to period as actual asset allocations at any point will be dictated by current and anticipated market conditions, the independent actions of the committee and/or the investment manager which oversees the investment policy, and required cash flows to and from the plans.

i. The asset allocation for the Company's pension plans as of December 31, 2021 and 2020, and the target allocation for 2021, by asset category, are as follows:

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Asset Category	Target Allocation 2021	Percentage of Plan Assets at Year End 2020	2019
Fixed income debt securities	100%	100%	100%
U.S. equity securities	0%	0%	0%
Foreign equity securities	0%	0%	0%
Total	100%	100%	100%

(13) Information about the expected benefits paid is as follows:

Expected Employer Contributions	Pension	Other Postretirement
2022	$ 225	$ 7,680

Expected Benefit Payments	Pension	Other Postretirement Before Subsidy	Other Postretirement Expected Subsidy
2022	$ 46,777	$ 8,228	$ 548
2023	17,474	8,695	585
2024	17,564	9,098	626
2025	17,355	9,161	661
2026	14,441	9,155	705
2027-2031	69,726	41,187	3,937
	$ 183,337	$ 85,524	$ 7,062

(14) Not Applicable

(15) Not Applicable

(16) Not Applicable

(17) Not Applicable

(18) Not Applicable

(19) Not Applicable

(20) The following table represents the Plans' fair value hierarchy for its financial assets (cash equivalents and investments) measured at fair value on a recurring basis as of December 31, 2021 and 2020:

2021	Level 1	Level 2	Level 3	Total
Money market and cash equivalents	$ 28,501	$ -	$ -	$ 28,501
Fixed income	-	233,159	-	233,159
Equity	20,440	-	-	20,440
Net unsettled trades	(396)	-	-	(396)
	$ 48,545	$ 233,159	$ -	$ 281,704

2020	Level 1	Level 2	Level 3	Total
Money market and cash equivalents	$ 40,480	$ -	$ -	$ 40,480
Fixed income	-	338,347	-	338,347
Accrued interest, dividends and unsettled trades	(2,040)	-	-	(2,040)
	$ 38,440	$ 338,347	$ -	$ 376,787

E. **Defined Contribution Plan**
The Company sponsors the Horizon Blue Cross Blue Shield of New Jersey Management and Union Employees' Savings and Investment Plans, which are contributory 401(k) savings plans. Employees with one month of service are eligible for membership. The Company's contribution to the savings and investment plans amounted to $11,052 in 2021 and $11,028 in 2020

F. Multiemployer Plans: Not Applicable

G. Consolidated/Holding Company Plans: Not Applicable

H. Impact of Medicare Modernization Act on Postretirement Benefits: Not Applicable

13. CAPITAL AND SURPLUS AND SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

1. The Company has no common stock authorized, issued, or outstanding.
2. The Company has no preferred stock outstanding.

NOTES TO FINANCIAL STATEMENTS

(In thousands of dollars, unless otherwise noted)

3. The Company is required to maintain minimum amounts of paid-in capital and paid-in surplus, as specified under New Jersey Insurance Law. The Company's capital and surplus currently exceed those requirements. The Company may not distribute any dividend unless notice of its intention to declare the dividend has been filed with the DOBI and the DOBI has not disapproved the distribution within 30 days of the notice.
4. The Company did not pay any dividends in 2021 or 2020.
5. Within the limitations of (3) above, there are no restrictions placed on the portion of Company's profits that may be paid as ordinary dividends to stockholders.
6. In accordance with the enabling legislation under which the Company operates, the Company's reserves must be allocated between individual and group business and are subject to the uniform risk-based capital ("RBC") and surplus requirements for life and health insurance companies, as set forth in N.J.A.C 11:2-39.1. The Company's reserves exceed that threshold in 2020 and in 2019.

At December 31, the reserves were allocated as follows:

	2021	2020
Individual business	$ 1,423,556,657	$ 1,394,479,665
Group business	1,709,684,213	1,674,755,755
	$ 3,133,240,870	$ 3,069,235,420

7. There were no unpaid advances to surplus.
8. There was no stock held by the Company for special purposes.
9. There were no special surplus funds.
10. The portion of unassigned surplus represented or reduced by unrealized gains and losses in 2021 was $70,880 on external investments.
11. The Company has no surplus notes.
12. There has been no quasi-reorganization.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent commitments – None

B. Assessments - In May 2017 the Company paid a Guaranty Fund Assessment of $57,030. In accordance with New Jersey regulations the Company also recorded a discounted 50% receivable of $28,515, for premium tax credits. The premium tax credits will be realized starting in 2020 at no more than 20% of the total credit per year. In 2016 the Company paid a Guaranty Fund Assessment of $11,550. In accordance with New Jersey regulations the Company also recorded a $5,775 receivable, 50% of the total invoiced amount, for premium tax credits. The premium tax credits will be realized starting in 2020 at no more than 20% of the total credit per year.

a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$	30,613
b. Decreases current year:		
Policy surcharges collected		-
Policy surcharges charged off		-
Penn Treaty		(5,587)
Health Republic		(1,155)
Premium tax offset applied		-
c. Increases current year:		
Policy surcharges collected		-
Policy surcharges charged off		-
Premium tax offset applied:		
Penn Treaty		1,352
Accretion of prior year		
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$	25,223

C. Gain contingencies – None
D. Claims related extra contractual obligation and bad faith losses stemming from lawsuits – None
E. Joint and several liabilities - None
F. All other contingencies – None

(3)

a. Discount Rate Applied 2.19%

b. The Undiscounted and Discounted Amount of the Guaranty Fund Assessments and Related Assets by Insolvency: N/A

c. Number of Jurisdictions, Ranges of Years Used to Discount and Weighted Average Number of Years of the Discounting Time Period for Payables and Recoverables by Insolvency

Name of the Insolvency	Payable			Recoverables		
	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years
Health Republic	-	-	-	1	7	7
Penn Treaty	-	-	-	1	7	7

NOTES TO FINANCIAL STATEMENTS

(In thousands of dollars, unless otherwise noted)

G. Litigation

From time to time the Company is a party to various legal proceedings. The Company does not believe that any of the matters pending against it are material taken as a whole. However, the Company has summarized below, for purposes of providing background, various legal proceedings to which it is a party. In addition to the following, various other legal actions, claims and governmental inquiries and proceedings are pending or may be instituted or asserted in the future.

In re: Blue Cross Blue Shield Antitrust Litigation

This action is a multidistrict litigation (MDL) comprised of more than 60 lawsuits throughout the United States against all Blue Plans and the Blue Cross and Blue Shield Association (BCBSA). This matter has been centralized in the Northern District of Alabama and involves a challenge by putative national and state-wide classes of healthcare providers and health insurance subscribers on the lawfulness of the BCBSA trademark license agreements, membership guidelines and rules. The Plaintiffs allege that these agreements, guidelines, and rules violate federal antitrust laws and seek to recover damages as well as obtain injunctive relief.

Cross motions for partial summary judgment on the relevant standard of review governing the claims asserted in the case were heard by the Court in October 2017. In April 2018, the Court issued its ruling on the standard of review finding that the National Best Efforts and Exclusive Service Area rules, when considered together, should be analyzed under the per se standard of review. The Defendants were granted leave by the Court to petition the 11th Circuit. However, in December 2018, the 11th Circuit denied Defendants' petition for an appeal.

In April 2019, both Provider and Subscriber Plaintiffs filed motions for Class Certifications and the Defendants filed oppositions to those motions in July 2019. No hearings on the motions were scheduled as the Court stayed the litigation in order to allow the parties to attempt settlement of this matter.

Subscriber Plaintiffs and the Defendants reached a settlement which includes the elimination of the National Best Efforts rule in the license agreements and, in certain circumstances, allowing large national employers with self-funded benefit plans to request a second bid for insurance coverage from an additional Blue Plan. The terms of the Subscriber Settlement Agreement are subject to approval by the Court before they become effective.

The Provider Plaintiffs and Defendants have concluded expert discovery, filed dispositive and class certification motions and are participating in court ordered mediation. The Company is vigorously defending this litigation.

LifeWatch Services, Inc. v. Highmark, Inc., et al.

LifeWatch Services, Inc. v. Highmark, Inc., et al. is an action previously included in the *In re: Blue Cross Blue Shield Antitrust Litigation*. Plaintiff is a durable medical equipment supplier of mobile cardiac outpatient telemetry units (MCOT), which remotely monitor patients for heart issues. Plaintiff makes antitrust claims against Highmark, Inc., BCBSA, Anthem, Horizon Blue Cross Blue Shield of New Jersey, Blue Cross Blue Shield of South Carolina, and Blue Cross Blue Shield of Minnesota, alleging a conspiracy to not reimburse for MCOT. This conspiracy is allegedly implemented via a BCBSA medical policy.

The matter has been remanded to the Eastern District of Pennsylvania where Plaintiff has filed a Third Amended Complaint. In May 2016, the Company and other defendants filed a Motion to Dismiss the Third Amended Complaint. In December 2016, the Court heard oral argument on the Motion to Dismiss. Plaintiff has resolved the litigation with one of the defendants, Highmark, Inc. On April 3, 2017, the Court granted the remaining Defendants' motion to dismiss the Third Amended Complaint and dismissed the litigation with prejudice. Plaintiff appealed the dismissal and, in August 2018, the 3rd Circuit reversed the dismissal.

The Defendants' moved again to dismiss the complaint. The Motion to Dismiss based on the McCarran-Ferguson Act was granted by the Eastern District Court of Pennsylvania on December 28, 2020. The Court ruled that the McCarran-Ferguson Act immunized the Blues from antitrust liability. Lifewatch appealed the decision to the 3rd Circuit Court of Appeals, which affirmed the district court decision in November 2021. The Company is vigorously defending this litigation.

OMNIA Litigation

The Company was a party to one litigation involving the innovative healthcare value product, OMNIA, the selection of the OMNIA partners and the Tier I and Tier II designations of providers.

In *Saint Peter's University Hospital, Inc. v. Horizon Healthcare Services, Inc.*, Saint Peter's alleged causes of action for Breach of Contract, Breach of the Implied Covenant of Good Faith and Fair Dealing, Tortious Interference with Prospective Economic Advantage, Defamation and Trade Libel and requested injunctive relief, including Tier 1 status for OMNIA. This matter settled in April 2021.

Courtney Diana, et al. v Horizon Healthcare Services, Inc., and Karen Pekelney and Mark Meisel v. Horizon Healthcare Services, Inc. d/b/a Horizon Blue Cross Blue Shield of New Jersey

The *Courtney Diana, et al. v. Horizon Healthcare Services, Inc., and Karen Pekelney and Mark Meisel v. Horizon Healthcare Services, Inc. d/b/a Horizon Blue Cross Blue Shield of New Jersey* litigations were filed in the United States District Court for the District of New Jersey resulting from the theft of two laptops tethered to workstations by cable locks in the Company's Newark headquarters in 2013. Plaintiffs assert that the incident constitutes a willful and negligent violation of the Fair Credit Reporting Act, common law negligence, breach of contract, various violations of the New Jersey Consumer Fraud Act, an invasion of privacy by public disclosure of private facts, and unjust enrichment.

In March 2015, the Court granted the Company's Motion to Dismiss the litigation. Plaintiffs appealed and, on January 20, 2017, the Third Circuit reversed the District Court's Order and remanded the proceeding to District Court. The 3rd Circuit based its decision on a standing analysis and did not analyze the underlying merits of the case. The Company re-filed its Motion to Dismiss and, on July 17, 2017, oral argument was heard. The Court granted the Motion to Dismiss in December 2021, with leave to amend. The parties reached a settlement in principle in February 2022.

NOTES TO FINANCIAL STATEMENTS

(In thousands of dollars, unless otherwise noted)

Conclusion

The Company does not anticipate that the above matters will have a material impact on its business. In addition, the Company records accruals for such contingencies to the extent that it concludes it is probable that a liability has been incurred and the amount of the loss can be reasonably estimated. No estimate of the possible loss or range of loss in excess of amounts accrued, if any, can be made at this time regarding the matters specifically described above because of the inherently unpredictable nature of legal proceedings, which also may be exacerbated by various factors, including: (i) the damages sought in the proceedings are unsubstantiated or indeterminate; (ii) discovery is not complete; (iii) the proceeding is in its early stages; (iv) the matters present legal uncertainties; (v) there are significant facts in dispute; (vi) there are a large number of parties (including where it is uncertain how liability, if any, will be shared among the defendants); or (vii) there is a wide range of potential outcomes.

The Company is also involved in other various legal actions, including employment actions, occurring in the normal course of its business. Although the ultimate outcome of such legal actions cannot be predicted with certainty, in the opinion of management, after consultation with counsel responsible for such litigation, the outcome of these actions is not expected to have a material adverse effect on the Company's financial position, results of operations or financial condition.

15) LEASES

The Company has non-cancelable operating leases for real estate and equipment that expire over the next ten years, many of which provide for purchase or renewal options. Certain leases contain escalation clauses, which have been reflected on a straight-line basis over the life of the lease.

	Minimum Lease Payments
2022	25,946
2023	24,005
2024	21,334
2025	21,336
Thereafter	618,878
	711,499

Total rent expense for operating leases in 2021 and 2020 was $29,513 million and $31,586 million, respectively.

16) INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATION OF CREDIT RISK

Not applicable

17) SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENT OF LIABILITIES

Not applicable

18) GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

Cost-Plus contracts represent funding arrangements with certain larger group customers, whereby they agree to fully fund claims and administrative expenses as incurred by the Company. These contracts have been classified as uninsured health plans for financial statement purposes, leaving only the reimbursement for administrative expenses from these groups shown as a reduction in operating expenses.

Had these groups been considered as insured business, premiums claims and operating expenses would have been increased by the following amounts in 2021:

ASO Plans		ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total SASC
The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans as follows during 2020:				
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$ -	$ -	$ -
b.	Total net other income or expenses (including interest paid to or received from plans)	$ -	$ -	$ -
c.	Net gain or (Loss) from operations	$ -	$ -	$ -
d.	Total claim payment volume	$ -	$ -	$ -

ASC Plans		ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total SASC
The gain from operations from Administrative Service Contract (ASC) uninsured plans and the uninsured portion of partially insured plans was as follows during 2020:				
a.	Gross reimbursement for medical cost incurred	$ 11,535,215	$ -	$ 11,535,215
b.	Gross administrative fees accrued	$ 379,065	$ -	$ 379,065
c.	Other income or expenses (including interest paid to or received from plans)	$ -	$ -	$ -
d.	Gross expenses incurred (claims and administrative)	$ 11,914,280	$ -	$ 11,914,280
e.	Total net gain or loss from operations	$ -	$ -	$ -

Had these groups been considered as insured business, premiums claims and operating expenses would have been increased by the following amounts in 2020

NOTES TO FINANCIAL STATEMENTS

(In thousands of dollars, unless otherwise noted)

ASO Plans		ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total SASC
The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans as follows during 2019:				
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$ -	$ -	$ -
b.	Total net other income or expenses (including interest paid to or received from plans)	$ -	$ -	$ -
c.	Net gain or (Loss) from operations	$ -	$ -	$ -
d.	Total claim payment volume	$ -	$ -	$ -

ASC Plans		ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total SASC
The gain from operations from Administrative Service Contract (ASC) uninsured plans and the uninsured portion of partially insured plans was as follows during 2020:				
a.	Gross reimbursement for medical cost incurred	$ 9,775,829	$ -	$ 9,775,829
b.	Gross administrative fees accrued	$ 351,354	$ -	$ 351,354
c.	Other income or expenses (including interest paid to or received from plans)	$ -	$ -	$ -
d.	Gross expenses incurred (claims and administrative)	$ 10,127,185	$ -	$ 10,127,185
e.	Total net gain or loss from operations	$ -	$ -	$ -

19) DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

Not applicable

20) FAIR VALUE MEASUREMENTS

A.

December 31, 2021	Level I	Level II	Level III	Total
Fixed income debt securities				
Short-term money market funds, at fair value, restricted	$ -	$ -	$ -	$ -
US treasury securities and obligations of US government corporations and agencies, available-for-sale, at fair value	-	-	-	-
Corporate bonds, available-for-sale, at fair value	-	88,739	-	88,739
Collateralized securities, available-for-sale, at fair value	-	6,097	-	6,097
Total fixed income debt securities	-	94,836	-	94,836
Equity securities				
Domestic Common Stocks	244,438	-	1,055	245,493
Foreign Common Stocks	69,751	-	-	69,751
Preferred Stocks	1,340	-	-	1,340
Other BA Assets		40,444	-	40,444
Total equity securities	315,529	40,444	1,055	357,028
Total	$ 315,529	$ 135,280	$ 1,055	$ 451,864

December 31, 2020	Level I	Level II	Level III	Total
Fixed income debt securities				
Short-term money market funds, at fair value, restricted	$ -	$ -	$ -	$ -
US treasury securities and obligations of US government corporations and agencies, available-for-sale, at fair value	-	-	-	-
Corporate bonds, available-for-sale, at fair value	-	25,543	-	25,543
Collateralized securities, available-for-sale, at fair value	-	9,201	-	9,201
Total fixed income debt securities	-	34,744	-	34,744
Equity securities				
Domestic Common Stocks	258,277	-	-	258,277
Foreign Common Stocks	116,614	-	-	116,614
Preferred Stocks	2,640	-	-	2,640
Total equity securities	377,531	-	-	377,531
Total	$ 377,531	$ 34,744	$ -	$ 412,275

The table below sets forth a summary of the changes in the fair value of our Level III investments for the year ended December 31, 2021.

C. Aggregate Fair Value by Hierarchical Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bond	2,278,849,466	$ 2,221,370,069		$ 2,278,849,466	$ -	$ -
Collateralized Mortgage Obligation	515,788,087	508,292,309		515,788,087	-	-
Mortgage Back Securities	225,722,674	223,006,927		225,722,674	-	-
Perpetual Preferred Stocks	1,788,735	1,773,950	1,788,735		-	-
Common Stock	314,189,324	314,189,324	314,189,323		-	-
Other Asset BA	40,444,316	40,444,316		40,444,316	-	-
Short Term	14,148,384	14,148,571	11,587,480	2,560,904	-	-
Cash and Cash Equivalent	69,996,111	69,996,111	69,996,049		-	-
Total	$ 3,460,927,098	$ 3,393,221,578	$ 397,561,588	$ 3,063,365,448	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

(In thousands of dollars, unless otherwise noted)

D. Not Practicable to Estimate Fair Value Detail

December 31, 2021
Type or Class of Financial Instrument

CUSIP	Lot	Security Description	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Cash and Cash Equivalents						
		Total Cash and Cash Equivalents	$ -			

21) OTHER ITEMS

A. Unusual or infrequent items – None
B. Troubled debt restructuring: debtor – None
C. Other disclosures:
- .
- In 2020, the state of New Jersey passed legislation which would allow the Company to transition to a not for profit mutual holding company structure. An application has been filed with the New Jersey Department of Banking and Insurance on February 5, 2020 and the Company awaits final approval of the conversion.

D. Business interruption insurance recoveries – None
E. State transferable and non-transferable tax credits – None
F. Sub-prime mortgage related risk exposure – None
G. Retained assets – None
H. Insurance – Linked Securities (ICS) Contracts – None
I. Amount that could be realized on life insurance where the reporting entity is the owner and beneficiary or otherwise has obtained rights to control the policy - None

22) EVENTS SUBSEQUENT

The Company follows established guidelines for accounting and disclosure of events that occur after the balance sheet date but before financial statements are issued. The Company has evaluated subsequent events for recognition or disclosure in these financial statements through the date of their issuance on February 28, 2021.

23) REINSURANCE

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

Yes ( ) No (X)

If yes, give full details.

(2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

Yes ( ) No (X)

If yes, give full details.

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credit?

Yes ( ) No (X)

a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate $______________.

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability for these agreements in this statement? $1,002,705

(2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured polices?

Yes ( ) No (X)

If yes, give full details.

NOTES TO FINANCIAL STATEMENTS

(In thousands of dollars, unless otherwise noted)

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. $195,822 decrease to surplus.

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?

Yes ( )   No (X)

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? $______________

B. Uncollectible Reinsurance
Not applicable

C. Commutation of Ceded Reinsurance
Not applicable

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation
Not applicable

24) RETROSPECTIVELY RATED CONTRACTS and CONTRACTS SUBJECT TO REDETERMINATION

D. Medical loss ratio rebates required pursuant to the Public Health Services Act

		1 Individual	2 Small Group Employer	3 Large Group Employer	4 Other Categories with Rebates	5 Total
Prior Reporting Year						
(1)	Medical loss ratio rebates incurred	-	-	-	-	-
(2)	Medical loss ratio rebates paid	-	-	-	-	-
(3)	Medical loss ratio rebates unpaid	-	-	-	-	-
(4)	Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	-
(5)	Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	-
(6)	Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	-
Current Reporting Year-to-Date						
(7)	Medical loss ratio rebates incurred	-	-	-	-	-
(8)	Medical loss ratio rebates paid	-	-	-	-	-
(9)	Medical loss ratio rebates unpaid	-	-	-	-	-
(10)	Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	-
(11)	Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	-
(12)	Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	-

NOTES TO FINANCIAL STATEMENTS

(In thousands of dollars, unless otherwise noted)

E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

			Amount
(1)	Did the reporting entity write accidental and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions		Yes
(2)	Impact of Risk-Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year		
	a. Permanent ACA Risk Adjustment Program		
	Asset		
	1	Premium adjustments receivable due to ACA Risk Adjustment	$ 85,612
	Liabilities		
	2	Risk adjustment user fees payable for ACA Risk Adjustment	1,161
	3	Premium adjustments payable due to ACA Risk Adjustment	12,166
	Operations (Revenue & Expense)		
	4	Reported as revenue in Premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	73,446
	5	Reported in expenses as ACA risk adjustment user fees (incurred/paid)	1,161
	b. Transitional ACA Reinsurance Program		
	Asset		
	1	Amounts recoverable for claims paid due to ACA Reinsurance	-
	2	Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	-
	3	Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	-
	Liabilities		
	4	Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	-
	5	Ceded reinsurance premium payable due to ACA Reinsurance	-
	6	Liabilities for amounts held under uninsured plans contributions for ACA reinsurance	-
	Operations (Revenue & Expense)		
	7	Ceded reinsurance premium payable due to ACA Reinsurance	-
	8	Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	-
	9	ACA Reinsurance contributions - not reported as ceded premium	-
	c. Temporary ACA Risk Corridors Program		
	Asset		
	1	Accrued retrospective premium due to ACA Risk Corridors	-
	Liabilities		
	2	Reserve for credits or policy experience rating refunds due to ACA Risk Corridors	-
	Operations (Revenue & Expense)		
	3	Effect of ACA Risk Corridors on net premium income (paid/received)	-
	4	Effect of ACA Risk Corridors on change in reserves for rate credits	-

(3) Roll-forward of proir year ACA risk-sharing provisions on a direct basis for the following asset (gross of any nonadmission)

					Differences		Adjustments			Unsettled Balance as of Reporting Date	
	Accrued During the prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the current Year on Business Written Before December 31 of the Prior Year		Prior Year Accrued Less Payments (Col 1-3)	Prior Year Accrued Less Payments (Co 2-4)	To Prior Year Balance	To Prior Year Balance		Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)
	1	2	3	4	5	6	7	8	Ref	9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1 Premium adjustment receivable (including high risk pool payments)	116,645	-	118,286	-	(1,641)	-	19,256	-	A	17,615	-
2 Premium adjustment (payable) (including high risk pool payments)	-	(130,765)	-	(130,765)	-	0	-	-	B	-	-
3 Subtotal ACA Permanent Risk Adjustment Program	116,645	(130,765)	118,286	(130,765)	(1,641)	0	19,256	-		17,615	-
b. Transitional ACA Reinsurance Program											
1 Amounts recoverable for claims paid	-	-	-	-	-	-	-	-	C	-	-
2 Amounts recoverable for claims unpaid (contra liability)	-	-	-	-	-	-	-	-	D	-	-
3 Amounts receivable relating to uninsured plans	-	-	-	-	-	-	-	-	E	-	-
4 Liabilities for contributions payable due to ACA reinsurance - not reported as cede premium	-	-	-		-	-	-	-	F	-	-
5 Ceded reinsurance premiums payable	-	-	-	-	-	-	-	-	G	-	-
6 Liability for amounts held under uninsured plans	-	-	-	-	-	-	-	-	H	-	-
7 Subtotal ACA transitional Reinsurance program	-	-	-	-	-	-	-	-		-	-
c. Temporary ACA Risk Corridors Program											
1 Accrued retrospective premium	-	-	-	-	-	-	-	-	I	-	-
2 Reserve for rate credited or policy experience rating refunds	-	-	-	-	-	-	-	-	J	-	-
3 Subtotal ACA Risk Corridors program	-	-	-	-	-	-	-	-		-	-
d. Total for ACA Risk sharing provisions	116,645	(130,765)	118,286	(130,765)	(1,641)	0	19,256	-		17,615	-

Explanation of Adjustments

A. Additional risk adjustment data validation

B. Additional risk adjustment data validation

C. N/A

D. N/A

E. N/A

F. N/A

NOTES TO FINANCIAL STATEMENTS

(In thousands of dollars, unless otherwise noted)

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Risk Corridor Program Year	Accrued During the prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balance as of	
					Prior Year Accrued Less Payments (Col 1-3)	Prior Year Accrued Less Payments (Co 2-4)	To Prior Year Balance	To Prior Year Balance		Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)
	1	2	3	4	5	6	7	8	Ref	9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium	-	-	-	-	-	-	-	-	A	-	-
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	B	-	-
b. 2015											
1. Accrued retrospective premium	-	-	-	-	-	-	-	-	C	-	-
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	D	-	-
c. 2016											
1. Accrued retrospective premium	-	-	-	-	-	-	-	-	E	-	-
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	F	-	-
d. Total for Risk Corridors	-	-	-	-	-	-	-	-		-	-

Explanations of Adjustments

A. N/A

B. N/A

C. N/A

D. N/A

E. N/A

F. N/A

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1 Estimated Amount to Filed or Final Amount Filed with CMS	2 Non-Accrued Amounts for Impairment or Other Reasons	3 Amounts received from CMS	4 Asset Balance (Gross of Non admissions) (1-2-3)	5 Non-admitted Amount	6 NetAdmiited Asset (4-5)
a. 2014	-	-	-	-	-	-
b. 2015	-	-	-	-	-	-
c. 2016	-	-	-	-	-	-
d. Total (a+b+c)	-	-	-	-	-	-

25) CHANGE IN INCURRED CLAIMS AND CLAIM ADJUSTMENT EXPENSES

Reserves for incurred claims attributable to insured events of prior years of $42,119 and $45,861 unfavorably impacted our results of operations in 2021 and 2020, respectively, as a result of re-estimation of unpaid claims. The unfavorable impact is the result of ongoing analysis of recent loss development trends. Original estimates are revised as additional information becomes available.

26) INTERCOMPANY POOLING ARRANGEMENTS

Not applicable

27) STRUCTURED SETTLEMENTS

Not applicable

28) HEALTH CARE RECEIVABLES

Pharmacy rebate receivables are included in premiums and other receivables on the balance sheet. The amount of pharmacy rebates estimated, billed or otherwise collected for the last two years was as follows:

NOTES TO FINANCIAL STATEMENTS

(In thousands of dollars, unless otherwise noted)

	Estimated pharmacy rebates as reported on financial Statements	Pharmacy rebates as billed or otherwise confirmed	Actual rebates received within 90 days of billing	Actual rebates received within 91 to 180 days of billing	Actual rebates received more than 180 days after billing
12/31/2021	$ 230,420	$ 99,944	$ 3,388	$ 106,253	$ 7,978
9/30/2021	$ 218,065	$ 106,793	$ 3,290	$ 98,147	$ 3,287
6/30/2021	$ 209,160	$ 94,222	$ 3,290	$ 93,807	$ 671
3/31/2021	$ 198,438	$ 84,352	$ 2,657	$ 88,430	$ 451
12/31/2020	$ 187,828	$ 78,845	$ -	$ 72,656	$ 5,066
9/30/2020	$ 173,071	$ 68,537	$ -	$ 78,953	$ 2,523
6/30/2020	$ 179,256	$ 74,822	$ -	$ 72,825	$ 353
3/31/2020	$ 152,591	$ 65,043	$ -	$ 70,774	$ 3,079

29) PARTICIPATING POLICIES

Not applicable

30) PREMIUM DEFICIENCY RESERVES

There was no premium deficiency reserve required at December 31, 2021 or 2020.

31) ANTICIPATED SALVAGE AND SUBROGATION

Salvage and subrogation amounts are not separately quantified or identified. Any actual recoveries are considered in the calculation of the outstanding claim liability.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]

If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

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

1.3 State Regulating? New Jersey

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

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

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

2.2 If yes, date of change:

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

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2015

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/10/2017

3.4 By what department or departments? New Jersey Department of Banking and Insurance

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11 sales of new business? Yes [ ] No [X]

4.12 renewals? Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21 sales of new business? Yes [ ] No [X]

4.22 renewals? Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

If yes, complete and file the merger history data file with the NAIC.

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

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

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

6.2 If yes, give full information

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

7.2 If yes,

7.21 State the percentage of foreign control 0.0 %

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

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

Ernst & Young, LLP, 5 Times Square, New York, NY 10036-6530

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

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

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

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

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

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

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

Kenny Kan (Vice President and Chief Actuary), Horizon BCBSNJ, 3 Penn Plaza East, Newark, NJ 07105-2248

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

12.11 Name of real estate holding company: Enterprise Property Holdings, LLC and Three Penn Plaza Property Holdings Urban Renewal, LLC

12.12 Number of parcels involved: 3

12.13 Total book/adjusted carrying value: $ 149,221,106

12.2 If yes, provide explanation

Reporting Entity has two wholly-owned entities that are real estate holding companies.

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

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

Reporting entity has two wholly-owned entities that are real estate holding companies

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

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

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

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

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

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

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

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

e. Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

- 20.11 To directors or other officers $ 0
- 20.12 To stockholders not officers $ 0
- 20.13 Trustees, supreme or grand (Fraternal only) $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

- 20.21 To directors or other officers $ 0
- 20.22 To stockholders not officers $ 0
- 20.23 Trustees, supreme or grand (Fraternal only) $ 0

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

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

- 21.21 Rented from others $ 0
- 21.22 Borrowed from others $ 0
- 21.23 Leased from others $ 0
- 21.24 Other $ 0

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

22.2 If answer is yes:

- 22.21 Amount paid as losses or risk adjustment $ 1,101,823
- 22.22 Amount paid as expenses $ 0
- 22.23 Other amounts paid $ 0

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

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

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

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

1 Name of Third-Party	2 Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

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

GENERAL INTERROGATORIES

25.02 If no, give full and complete information, relating thereto

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

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

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

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

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

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

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

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $0

25.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $0

25.093 Total payable for securities lending reported on the liability page $0

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 24.1 and 25.03). Yes [X] No [ ]

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

26.21 Subject to repurchase agreements $

26.22 Subject to reverse repurchase agreements $

26.23 Subject to dollar repurchase agreements $

26.24 Subject to reverse dollar repurchase agreements $

26.25 Placed under option agreements $

26.26 Letter stock or securities restricted as to sale – excluding FHLB Capital Stock $

26.27 FHLB Capital Stock $604,700

26.28 On deposit with states $

26.29 On deposit with other regulatory bodies $

26.30 Pledged as collateral – excluding collateral pledged to an FHLB $

26.31 Pledged as collateral to FHLB – including assets backing funding agreements $392,217,530

26.32 Other $

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

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

27.42 Permitted accounting practice Yes [ ] No [ ]

27.43 Other accounting guidance Yes [ ] No [ ]

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
BNY Mellon	New York, NY
Wells Fargo, NA	San Francisco, CA
Citi Bank	New York, NY

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Black Rock, Inc.	U
Alliance Capital Mgmt	U
Prudential Investment Mgmt, Inc.	U
TimesSquare Capital Management,LLC	U
PACIFIC INVESTMENT MANAGEMENT COMPANY LLC	U
Lazard Asset Management, LLC	U
Aegon Asset Management	U
Axiom Investors	U
Conner, Clark and Lunn Financial Group	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107105	Black Rock, Inc.	549300LVXYIVJKE13M84	SEC	NO
108477	Alliance Capital Mgmt	0JK55UGWSWNF3X7KLQ85	SEC	NO
105676	Prudential Investment Mgmt, Inc.	5493009SX8QJBZYIGB87	SEC	
153456	TimesSquare Capital Management,LLC	N/A	SEC	
104559	PACIFIC INVESTMENT MANAGEMENT COMPANY LLC	549300KGPYQZXGMYYN38	SEC	NO
122836	Lazard Asset Management, LLC	P1IBQ116K7EXV2Q96E20	SEC	
114537	Aegon Asset Management	4DJIF67XTB552L0E3L78	SEC	
109605	Axiom Investors	N/A	SEC	NO
	Conner, Clark & Lunn Financial Group	549300CNWH54BTXURM94	SEC	NO

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

30.2 If yes, complete the following schedule:

	1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2001	52106N-88-9	LAZARD EM FUND	
30.2002	00170K-72-9	TIMESQUARE SMALL CAP GROWTH FUND	
30.2003	02368A-20-8	ABF LARGE CAP VAL R5	
30.2004	24610B-81-8	DELAWARE GROUP EQUITY FDS V	
30.2005	315796-63-1	FIDELITY FREEDOM 2065 K	
30.2006	315794-69-3	FIDELITY FREEDOM 2060 K	
30.2007	315794-71-9	FIDELITY FREEDOM 2055 K	
30.2008	315794-72-7	FIDELITY FREEDOM 2050 K	
30.2009	315794-73-5	FIDELITY FREEDOM 2045 K	
30.2010	315794-74-3	FIDELITY FREEDOM 2040 K	
30.2011	315794-75-0	FIDELITY FREEDOM 2035 K	
30.2012	315794-76-8	FIDELITY FREEDOM 2030 K	
30.2013	315794-77-6	FIDELITY FREEDOM 2025 K	
30.2014	315794-78-4	FIDELITY FREEDOM 2020 K	
30.2015	315794-79-2	FIDELITY FREEDOM 2015 K	
30.2016	315794-81-8	FIDELITY FREEDOM 2010 K	
30.2017	315794-82-6	FIDELITY FREEDOM 2005 K	
30.2018	315794-83-4	FIDELITY FREEDOM INCM K	

GENERAL INTERROGATORIES

	1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2019	315910-26-5	FIDELITY INTL DISCOVERY K	
30.2020	315910-50-5	FIDELITY WORLDWIDE FD	
30.2021	315911-69-3	FID TOT MKT IDX IPR	
30.2022	315911-72-7	FID INTL INDEX IPR	
30.2023	315911-74-3	FID EXT MKT IDX IPR	
30.2024	315911-75-0	FID 500 INDEX IPR	
30.2025	316071-70-3	FIDELITY CONTRAFUND INC K	
30.2026	316128-65-1	FIDELITY EQUITY INCOME K	
30.2027	316138-20-5	FIDELITY REAL ESTATE INVS FD	
30.2028	316146-35-6	FID US BOND IDX	
30.2029	316146-40-6	FIDELITY HIGH INCOME	
30.2030	316345-60-2	FIDELITY BALANCED K	
30.2031	31635T-10-4	FID INFL PR BD IDX	
30.2032	416529-80-8	HARTFORD SM CAP GROWTH FD - Y	
30.2033	55273W-47-5	MFS SER TR XI MD CP VALUE R5	
30.2034	57630A-59-2	MASSMUTUAL SELECT FDS SEL MC	
30.2035	63872R-57-4	LOOMIS CORE PL BD N	
30.2036	641233-20-0	NEUBERGER BERMAN GENESIS INSTL	
30.2999	TOTAL		0

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	2,966,817,877	3,034,508,612	67,690,736
31.2 Preferred Stocks	1,773,950	1,788,735	14,785
31.3 Totals	2,968,591,826	3,036,297,347	67,705,520

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

The reporting entity used Interactive Data Corporation to value its securities

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

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

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

The reporting entity used Interactive Data Corporation to value its securities

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

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
    a.Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b.Issuer or obligor is current on all contracted interest and principal payments.
    c.The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
    Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
    a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
    b. If the investment is with a nonrelated party or nonaffiliated then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
    c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
    d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a -37.c are reported as long-term investments.
    Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [X] No [ ] NA [ ]

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 6,013,460

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

1 Name	2 Amount Paid
Blue Cross Blue Shield Association	$ 2,932,528

39.1 Amount of payments for legal expenses, if any? $ 6,432,984

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

1 Name	2 Amount Paid
White And Williams LLP	$ 1,706,362

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

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

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

PART 2 - HEALTH INTERROGATORIES

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

1.2 If yes, indicate premium earned on U.S. business only. $ 0

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

1.31 Reason for excluding

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

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 0

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 0

1.62 Total incurred claims $ 0

1.63 Number of covered lives 0

All years prior to most current three years:

1.64 Total premium earned $ 0

1.65 Total incurred claims $ 0

1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 0

1.72 Total incurred claims $ 0

1.73 Number of covered lives 0

All years prior to most current three years:

1.74 Total premium earned $ 0

1.75 Total incurred claims $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	$ 13,613,526,820	$ 12,130,905,532
2.2	Premium Denominator	$ 13,759,688,964	$ 12,272,315,388
2.3	Premium Ratio (2.1/2.2)	0.989	0.988
2.4	Reserve Numerator	$ 1,886,926,084	$ 1,732,101,811
2.5	Reserve Denominator	$ 1,877,586,084	$ 1,724,637,811
2.6	Reserve Ratio (2.4/2.5)	1.005	1.004

3.1 Has the reporting entity received any endowment or gift from contracting hospitals, physicians, dentists, or others that is agreed will be returned when, as and if the earnings of the reporting entity permits? Yes [ ] No [X]

3.2 If yes, give particulars:

4.1 Have copies of all agreements stating the period and nature of hospitals', physicians', and dentists' care offered to subscribers and dependents been filed with the appropriate regulatory agency? Yes [X] No [ ]

4.2 If not previously filed, furnish herewith a copy(ies) of such agreement(s). Do these agreements include additional benefits offered? Yes [ ] No [X]

5.1 Does the reporting entity have stop-loss reinsurance? Yes [ ] No [X]

5.2 If no, explain:

The reporting entity is large enough to absord any potential risks.

5.3 Maximum retained risk (see instructions)

5.31 Comprehensive Medical $ 0

5.32 Medical Only $ 0

5.33 Medicare Supplement $ 0

5.34 Dental and Vision $ 0

5.35 Other Limited Benefit Plan $ 0

5.36 Other $ 0

6. Describe arrangement which the reporting entity may have to protect subscribers and their dependents against the risk of insolvency including hold harmless provisions, conversion privileges with other carriers, agreements with providers to continue rendering services, and any other agreements:

Contracts with participating providers contain conventional hold harmless and completion of treatment provisions

7.1 Does the reporting entity set up its claim liability for provider services on a service date basis? Yes [ ] No [X]

7.2 If no, give details

The reporting entity utilizes actuarial triangles

8. Provide the following information regarding participating providers:

8.1 Number of providers at start of reporting year 108,442

8.2 Number of providers at end of reporting year 117,343

9.1 Does the reporting entity have business subject to premium rate guarantees? Yes [X] No [ ]

9.2 If yes, direct premium earned:

9.21 Business with rate guarantees between 15-36 months 11,227,288

9.22 Business with rate guarantees over 36 months 0

GENERAL INTERROGATORIES

PART 2 - HEALTH INTERROGATORIES

10.1 Does the reporting entity have Incentive Pool, Withhold or Bonus Arrangements in its provider contracts? Yes [ ] No [X]

10.2 If yes:

10.21 Maximum amount payable bonuses $ 0

10.22 Amount actually paid for year bonuses $ 0

10.23 Maximum amount payable withholds $ 0

10.24 Amount actually paid for year withholds $ 0

11.1 Is the reporting entity organized as:

11.12 A Medical Group/Staff Model, Yes [ ] No [X]

11.13 An Individual Practice Association (IPA), or, Yes [ ] No [X]

11.14 A Mixed Model (combination of above) ? Yes [ ] No [X]

11.2 Is the reporting entity subject to Statutory Minimum Capital and Surplus Requirements? Yes [X] No [ ]

11.3 If yes, show the name of the state requiring such minimum capital and surplus. New Jersey

11.4 If yes, show the amount required. $ 997,791,430

11.5 Is this amount included as part of a contingency reserve in stockholder's equity? Yes [ ] No [X]

11.6 If the amount is calculated, show the calculation

See RBC filing

12. List service areas in which reporting entity is licensed to operate:

1 Name of Service Area
All 21 counties of the state of New Jersey

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

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

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

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

14.1 Are any of the captive affiliates reported on Schedule S, Part 3 as authorized reinsurers? Yes [ ] No [ ] N/A [X]

14.2 If the answer to 14.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	5 Letters of Credit	6 Trust Agreements	7 Other

15. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).

15.1 Direct Premium Written $

15.2 Total Incurred Claims $

15.3 Number of Covered Lives

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

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

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

FIVE - YEAR HISTORICAL DATA

	1 2021	2 2020	3 2019	4 2018	5 2017
Balance Sheet (Pages 2 and 3)					
1. Total admitted assets (Page 2, Line 28)	6,715,367,857	6,592,985,671	5,684,866,572	5,527,795,121	5,437,934,860
2. Total liabilities (Page 3, Line 24)	3,582,126,986	3,523,750,251	2,952,186,194	2,542,533,759	2,665,725,428
3. Statutory minimum capital and surplus requirement	997,791,430	841,980,126	825,752,385	886,032,860	872,207,596
4. Total capital and surplus (Page 3, Line 33)	3,133,240,870	3,069,235,420	2,732,680,378	2,985,261,367	2,772,209,433
Income Statement (Page 4)					
5. Total revenues (Line 8)	13,763,295,809	12,275,703,270	11,547,551,033	12,456,477,106	12,222,785,696
6. Total medical and hospital expenses (Line 18)	12,145,080,163	10,140,213,223	10,105,717,753	10,763,210,799	10,691,103,748
7. Claims adjustment expenses (Line 20)	342,422,343	375,185,928	344,960,254	286,400,721	294,133,728
8. Total administrative expenses (Line 21)	1,706,418,130	1,625,934,229	1,330,523,114	1,499,377,079	1,269,261,202
9. Net underwriting gain (loss) (Line 24)	(430,624,827)	134,369,890	(233,650,088)	(92,511,493)	(31,712,982)
10. Net investment gain (loss) (Line 27)	157,160,517	71,120,433	89,450,312	119,230,902	104,075,169
11. Total other income (Lines 28 plus 29)	0	0	0	0	0
12. Net income or (loss) (Line 32)	(224,888,560)	353,465,529	1,222,913	336,109,706	56,667,187
Cash Flow (Page 6)					
13. Net cash from operations (Line 11)	87,164,637	855,176,485	380,980,422	(235,824)	603,616,035
Risk-Based Capital Analysis					
14. Total adjusted capital	3,133,240,870	3,069,235,420	2,732,680,378	2,985,261,367	2,772,209,433
15. Authorized control level risk-based capital	498,895,715	420,990,063	414,141,418	443,016,430	436,103,798
Enrollment (Exhibit 1)					
16. Total members at end of period (Column 5, Line 7)	1,231,226	1,196,755	1,238,975	1,256,354	1,371,189
17. Total members months (Column 6, Line 7)	15,076,425	14,793,648	14,898,941	15,570,280	16,547,934
Operating Percentage (Page 4)					
(Item divided by Page 4, sum of Lines 2, 3, and 5) x 100.0					
18. Premiums earned plus risk revenue (Line 2 plus Lines 3 and 5)	100.0	100.0	100.0	100.0	100.0
19. Total hospital and medical plus other non-health (Lines 18 plus Line 19)	88.2	82.6	87.5	86.4	87.5
20. Cost containment expenses	1.7	2.2	2.0	1.7	1.6
21. Other claims adjustment expenses	0.8	0.8	1.0	0.6	0.8
22. Total underwriting deductions (Line 23)	103.1	98.9	102.0	100.7	100.3
23. Total underwriting gain (loss) (Line 24)	(3.1)	1.1	(2.0)	(0.7)	(0.3)
Unpaid Claims Analysis					
(U&I Exhibit, Part 2B)					
24. Total claims incurred for prior years (Line 13, Col. 5)	1,205,025,068	989,006,823	883,977,456	1,003,561,374	908,293,541
25. Estimated liability of unpaid claims – [prior year (Line 13, Col. 6)]	1,275,840,492	1,009,441,755	933,496,441	1,011,719,596	604,457,212
Investments in Parent, Subsidiaries and Affiliates					
26. Affiliated bonds (Sch. D Summary, Line 12, Col. 1)	0	0	0	0	0
27. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)	0	0	0	0	0
28. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	1,610,712,915	1,451,490,118	1,378,664,806	1,274,337,013	1,236,843,393
29. Affiliated short-term investments (subtotal included in Sch. DA Verification, Col. 5, Line 10)	0	0	0	0	0
30. Affiliated mortgage loans on real estate		0	0	0	0
31. All other affiliated	4,897,837	9,215,103	0	0	0
32. Total of above Lines 26 to 31	1,615,610,752	1,460,705,221	1,378,664,806	1,274,337,013	1,236,843,393
33. Total investment in parent included in Lines 26 to 31 above					

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

If no, please explain

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION Horizon Healthcare Services, Inc. 2. ______ (LOCATION)

NAIC Group Code 1202 BUSINESS IN THE STATE OF New Jersey DURING THE YEAR 2021 NAIC Company Code 55069

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	1,196,755	170,309	503,138	0	0	398,081	125,227	0	0	0
2 First Quarter	1,274,326	212,517	487,035	0	0	449,323	125,451	0	0	0
3 Second Quarter	1,276,072	221,384	481,228	0	0	448,406	125,054	0	0	0
4. Third Quarter	1,242,788	232,895	455,817	0	0	427,724	126,352	0	0	0
5. Current Year	1,231,226	230,910	452,254	0	0	421,640	126,422	0	0	0
6 Current Year Member Months	15,076,425	2,674,692	5,642,014	0	0	5,257,352	1,502,367	0	0	0
Total Member Ambulatory Encounters for Year:										
7. Physician	11,182,769	2,667,446	6,657,431	0	0	0	1,857,892	0	0	0
8. Non-Physician	10,853,465	1,892,525	5,923,533	0	0	0	3,037,407	0	0	0
9. Total	22,036,234	4,559,971	12,580,964	0	0	0	4,895,299	0	0	0
10. Hospital Patient Days Incurred	346,407	108,886	152,355	0	0	0	85,166	0	0	0
11. Number of Inpatient Admissions	63,918	20,173	31,601	0	0	0	12,144	0	0	0
12. Health Premiums Written (b)	6,466,853,582	1,599,058,857	3,621,938,229	0	0	146,162,144	1,036,848,560	0	0	62,845,792
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	6,469,379,926	1,599,344,134	3,624,350,443	0	0	145,990,997	1,036,848,560	0	0	62,845,792
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	6,037,469,433	1,604,314,942	3,296,874,923	0	0	109,761,291	961,601,909	0	0	64,916,368
18. Amount Incurred for Provision of Health Care Services	6,176,822,197	1,698,209,160	3,320,655,904	0	0	111,304,291	979,503,474	0	0	67,149,368

(a) For health business: number of persons insured under PPO managed care products 666,087 and number of persons insured under indemnity only products 1,765

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION Horizon Healthcare Services, Inc. 2. (LOCATION)

NAIC Group Code 1202 BUSINESS IN THE STATE OF Consolidated DURING THE YEAR 2021 NAIC Company Code 55069

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	1,196,755	170,309	503,138	0	0	398,081	125,227	0	0	0
2 First Quarter	1,274,326	212,517	487,035	0	0	449,323	125,451	0	0	0
3 Second Quarter	1,276,072	221,384	481,228	0	0	448,406	125,054	0	0	0
4. Third Quarter	1,242,788	232,895	455,817	0	0	427,724	126,352	0	0	0
5. Current Year	1,231,226	230,910	452,254	0	0	421,640	126,422	0	0	0
6 Current Year Member Months	15,076,425	2,674,692	5,642,014	0	0	5,257,352	1,502,367	0	0	0
Total Member Ambulatory Encounters for Year:										
7. Physician	11,182,769	2,667,446	6,657,431	0	0	0	1,857,892	0	0	0
8. Non-Physician	10,853,465	1,892,525	5,923,533	0	0	0	3,037,407	0	0	0
9. Total	22,036,234	4,559,971	12,580,964	0	0	0	4,895,299	0	0	0
10. Hospital Patient Days Incurred	346,407	108,886	152,355	0	0	0	85,166	0	0	0
11. Number of Inpatient Admissions	63,918	20,173	31,601	0	0	0	12,144	0	0	0
12. Health Premiums Written (b)	6,466,853,582	1,599,058,857	3,621,938,229	0	0	146,162,144	1,036,848,560	0	0	62,845,792
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	6,469,379,926	1,599,344,134	3,624,350,443	0	0	145,990,997	1,036,848,560	0	0	62,845,792
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	6,037,469,433	1,604,314,942	3,296,874,923	0	0	109,761,291	961,601,909	0	0	64,916,368
18. Amount Incurred for Provision of Health Care Services	6,176,822,197	1,698,209,160	3,320,655,904	0	0	111,304,291	979,503,474	0	0	67,149,368

(a) For health business: number of persons insured under PPO managed care products 666,087 and number of persons insured under indemnity only products 1,765

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type Of Reinsurance Assumed	7 Type Of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than For Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
Affiliates - U.S. - Captive												
Affiliates - U.S. Other												
14690	46-1362174	10/01/2015	HORIZON INS CO	NJ	QA/I	MS	213,712,333	8,481,819	0	25,771,967	0	0
14690	46-1362174	10/01/2015	HORIZON INS CO	NJ	QA/I	MD	26,825,126	1,036	0	2,151,900	0	0
14690	46-1362174	10/01/2015	HORIZON INS CO	NJ	QA/I	MR	161,882,856	69,626	0	26,362,910	0	0
95529	22-2651245	01/01/2017	HORIZON HLTHCARE OF NJ INC	NJ	QA/I	MC	6,541,856,366	4,467,201	0	670,993,976	0	0
95529	22-2651245	01/01/2017	HORIZON HLTHCARE OF NJ INC	NJ	QA/I	MR	372,714,906	177,235	0	44,435,700	0	0
95529	22-2651245	01/01/2017	HORIZON HLTHCARE OF NJ INC	NJ	QA/I	CMM	15,873,488	80,081	0	1,524,600	0	0
0299999 - Total Affiliates - U.S. Other							7,332,865,075	13,276,998	0	771,241,053	0	0
0399999 - Total Affiliates - U.S. - Total							7,332,865,075	13,276,998	0	771,241,053	0	0
Affiliates - Non-U.S. - Captive												
Affiliates - Non-U.S. - Other												
0799999 - Affiliates - Total Affiliates							7,332,865,075	13,276,998	0	771,241,053	0	0
Non-Affiliates - U.S. Non-Affiliates												
Non-Affiliates - Non-U.S. Non-Affiliates												
1199999 - Total U.S. (Sum of 0399999 and 0899999)							7,332,865,075	13,276,998	0	771,241,053	0	0
9999999 Totals							7,332,865,075	13,276,998	0	771,241,053	0	0

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
Life and Annuity - Affiliates - U.S. - Captive						
Life and Annuity - Affiliates - U.S. - Other						
Life and Annuity - Affiliates - Non-U.S. - Captive						
Life and Annuity - Affiliates - Non-U.S. - Other						
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates						
Accident and Health - Affiliates - U.S. - Captive						
Accident and Health - Affiliates - U.S. - Other						
Accident and Health - Affiliates - Non-U.S. - Captive						
Accident and Health - Affiliates - Non-U.S. - Other						
Accident and Health - Non-Affiliates - U.S. Non-Affiliates						
00000	00-0000000	01/01/2019	New Jersey Reinsurance Program	USA	241,369,594	0
1999999 - Accident and Health - Non-Affiliates - U.S. Non-Affiliates					241,369,594	0
Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates						
00000	AA-3191308	11/01/2019	Plymouth Guarantee Ltd	BMU	13,447,730	0
2099999 - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates					13,447,730	0
2199999 - Accident and Health - Non-Affiliates - Total Non-Affiliates					254,817,324	0
2299999 - Accident and Health - Total Accident and Health					254,817,324	0
2399999 - Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					241,369,594	0
2499999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					13,447,730	0
9999999 Totals—Life, Annuity and Accident and Health					254,817,324	0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	11 Current Year	12 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
General Account - Authorized - Affiliates - U.S. - Captive													
General Account - Authorized - Affiliates - U.S. - Other													
General Account - Authorized - Affiliates - Non-U.S. - Captive													
General Account - Authorized - Affiliates - Non-U.S. - Other													
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates													
00000	AA-3191308	11/01/2019	Plymouth Guarantee Ltd	BMU			40,029,694	0	0	0	0	0	0
0899999 - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates							40,029,694	0	0	0	0	0	0
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates													
1099999 - General Account - Authorized - Non-Affiliates - Total Authorized Non-Affiliates							40,029,694	0	0	0	0	0	0
1199999 - General Account - Authorized - Total General Account Authorized							40,029,694	0	0	0	0	0	0
General Account - Unauthorized - Affiliates - U.S. - Captive													
General Account - Unauthorized - Affiliates - U.S. - Other													
General Account - Unauthorized - Affiliates - Non-U.S. - Captive													
General Account - Unauthorized - Affiliates - Non-U.S. - Other													
General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates													
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates													
General Account - Certified - Affiliates - U.S. - Captive													
General Account - Certified - Affiliates - U.S. - Other													
General Account - Certified - Affiliates - Non-U.S. - Captive													
General Account - Certified - Affiliates - Non-U.S. - Other													
General Account - Certified - Non-Affiliates - U.S. Non-Affiliates													
General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates													
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Captive													
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Other													
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive													
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other													
General Account - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates													
General Account - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates													
4599999 - General Account - Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							40,029,694	0	0	0	0	0	0
Separate Accounts - Authorized - Affiliates - U.S. - Captive													
Separate Accounts - Authorized - Affiliates - U.S. - Other													
Separate Accounts - Authorized - Affiliates - Non-U.S. - Captive													
Separate Accounts - Authorized - Affiliates - Non-U.S. - Other													
Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates													
Separate Accounts - Unauthorized - Affiliates - U.S. - Captive													
Separate Accounts - Unauthorized - Affiliates - U.S. - Other													
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Captive													
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Other													
Separate Accounts - Unauthorized - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates													
Separate Accounts - Certified - Affiliates - U.S. - Captive													
Separate Accounts - Certified - Affiliates - U.S. - Other													
Separate Accounts - Certified - Affiliates - Non-U.S. - Captive													
Separate Accounts - Certified - Affiliates - Non-U.S. - Other													
Separate Accounts - Certified - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Certified - Non-Affiliates - Non-U.S. Non-Affiliates													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Captive													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Other													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other													
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates													
9199999 - Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							40,029,694	0	0	0	0	0	0
9999999 Totals							40,029,694	0	0	0	0	0	0

Schedule S - Part 4

NONE

Schedule S - Part 5

NONE

SCHEDULE S – PART 6

Five-Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

	1 2021	2 2020	3 2019	4 2018	5 2017
A. OPERATIONS ITEMS					
1. Premiums	40,030	33,507	5,342	0	0
2. Title XVIII-Medicare	0	0	0	0	0
3. Title XIX-Medicaid	0	0	0	0	0
4. Commissions and reinsurance expense allowance	0	0	0	0	0
5. Total hospital and medical expenses	0	0	0	0	0
B. BALANCE SHEET ITEMS					
6. Premiums receivable	0	0	0	0	0
7. Claims payable	0	0	0	0	0
8. Reinsurance recoverable on paid losses	254,817	172,000	150,342	242	8,464
9. Experience rating refunds due or unpaid	0	0	0	0	0
10. Commissions and reinsurance expense allowances due	0	0	0	0	0
11. Unauthorized reinsurance offset	0	0	0	0	0
12. Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
13. Funds deposited by and withheld from (F)	0	0	0	0	0
14. Letters of credit (L)	0	0	0	0	0
15. Trust agreements (T)	0	0	0	0	0
16. Other (O)	0	0	0	0	0
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
17. Multiple Beneficiary Trust	0	0	0	0	0
18. Funds deposited by and withheld from (F)	0	0	0	0	0
19. Letters of credit (L)	0	0	0	0	0
20. Trust agreements (T)	0	0	0	0	0
21. Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	4,651,139,154	0	4,651,139,154
2.	Accident and health premiums due and unpaid (Line 15)	237,002,536	0	237,002,536
3.	Amounts recoverable from reinsurers (Line 16.1)	254,817,324	0	254,817,324
4.	Net credit for ceded reinsurance	XXX	254,817,324	254,817,324
5.	All other admitted assets (Balance)	1,572,408,843	0	1,572,408,843
6.	Total assets (Line 28)	6,715,367,857	254,817,324	6,970,185,181
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
7.	Claims unpaid (Line 1)	1,567,174,159	0	1,567,174,159
8.	Accrued medical incentive pool and bonus payments (Line 2)	0	0	0
9.	Premiums received in advance (Line 8)	103,645,352	0	103,645,352
10.	Funds held under reinsurance treaties with authorized and unauthorized reinsurers (Line 19, first inset amount plus second inset amount)	0	0	0
11.	Reinsurance in unauthorized companies (Line 20 minus inset amount)	0	0	0
12.	Reinsurance with Certified Reinsurers (Line 20 inset amount)	0	0	0
13.	Funds held under reinsurance treaties with Certified Reinsurers (Line 19 third inset amount)	0	0	0
14.	All other liabilities (Balance)	1,911,307,475	0	1,911,307,475
15.	Total liabilities (Line 24)	3,582,126,986	0	3,582,126,986
16.	Total capital and surplus (Line 33)	3,133,240,870	XXX	3,133,240,870
17.	Total liabilities, capital and surplus (Line 34)	6,715,367,856	0	6,715,367,856
	NET CREDIT FOR CEDED REINSURANCE			
18.	Claims unpaid	0		
19.	Accrued medical incentive pool	0		
20.	Premiums received in advance	0		
21.	Reinsurance recoverable on paid losses	254,817,324		
22.	Other ceded reinsurance recoverables	0		
23.	Total ceded reinsurance recoverables	254,817,324		
24.	Premiums receivable	0		
25.	Funds held under reinsurance treaties with authorized and unauthorized reinsurers	0		
26.	Unauthorized reinsurance	0		
27.	Reinsurance with Certified Reinsurers	0		
28.	Funds held under reinsurance treaties with Certified Reinsurers	0		
29.	Other ceded reinsurance payables/offsets	0		
30.	Total ceded reinsurance payables/offsets	0		
31.	Total net credit for ceded reinsurance	254,817,324		

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Allocated by States and Territories

		1	Direct Business Only								
			2	3	4	5	6	7	8	9	10
	State, Etc.	Active Status (a)	Accident & Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Plan Premiums	Life & Annuity Premiums & Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 8	Deposit-Type Contracts
1.	Alabama AL	N								0	0
2.	Alaska AK	N								0	0
3.	Arizona AZ	N								0	0
4.	Arkansas AR	N								0	0
5.	California CA	N								0	0
6.	Colorado CO	N								0	0
7.	Connecticut CT	N								0	0
8.	Delaware DE	N								0	0
9.	District of Columbia DC	N								0	0
10.	Florida FL	N								0	0
11.	Georgia GA	N								0	0
12.	Hawaii HI	N								0	0
13.	Idaho ID	N								0	0
14.	Illinois IL	N								0	0
15.	Indiana IN	N								0	0
16.	Iowa IA	N								0	0
17.	Kansas KS	N								0	0
18.	Kentucky KY	N								0	0
19.	Louisiana LA	N								0	0
20.	Maine ME	N								0	0
21.	Maryland MD	N								0	0
22.	Massachusetts MA	N								0	0
23.	Michigan MI	N								0	0
24.	Minnesota MN	N								0	0
25.	Mississippi MS	N								0	0
26.	Missouri MO	N								0	0
27.	Montana MT	N								0	0
28.	Nebraska NE	N								0	0
29.	Nevada NV	N								0	0
30.	New Hampshire NH	N								0	0
31.	New Jersey NJ	L	5,430,005,023	0	0	0	1,036,848,560	0		6,466,853,583	0
32.	New Mexico NM	N								0	0
33.	New York NY	N								0	0
34.	North Carolina NC	N								0	0
35.	North Dakota ND	N								0	0
36.	Ohio OH	N								0	0
37.	Oklahoma OK	N								0	0
38.	Oregon OR	N								0	0
39.	Pennsylvania PA	N								0	0
40.	Rhode Island RI	N								0	0
41.	South Carolina SC	N								0	0
42.	South Dakota SD	N								0	0
43.	Tennessee TN	N								0	0
44.	Texas TX	N								0	0
45.	Utah UT	N								0	0
46.	Vermont VT	N								0	0
47.	Virginia VA	N								0	0
48.	Washington WA	N								0	0
49.	West Virginia WV	N								0	0
50.	Wisconsin WI	N								0	0
51.	Wyoming WY	N								0	0
52.	American Samoa AS	N								0	0
53.	Guam GU	N								0	0
54.	Puerto Rico PR	N								0	0
55.	U.S. Virgin Islands VI	N								0	0
56.	Northern Mariana Islands MP	N								0	0
57.	Canada CAN	N								0	0
58.	Aggregate other alien OT	XXX	0	0	0	0	0	0	0	0	0
59.	Subtotal	XXX	5,430,005,023	0	0	0	1,036,848,560	0	0	6,466,853,583	0
60.	Reporting entity contributions for Employee Benefit Plans	XXX								0	
61.	Total (Direct Business)	XXX	5,430,005,023	0	0	0	1,036,848,560	0	0	6,466,853,583	0
DETAILS OF WRITE-INS											
58001.		XXX									
58002.		XXX									
58003.		XXX									
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0	0	0	0

(a) Active Status Counts

L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG 1
R – Registered – Non-domiciled RRGs 0
E – Eligible – Reporting entities eligible or approved to write surplus lines in the state 0
Q – Qualified – Qualified or accredited reinsurer 0
N – None of the above – Not allowed to write business in the state lines in the state 56

(b) Explanation of basis of allocation of premiums by states, etc.

Situs of contract

SCHEDULE T – PART 2
INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN

Allocated By States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL						0
2. Alaska	AK						0
3. Arizona	AZ						0
4. Arkansas	AR						0
5. California	CA						0
6. Colorado	CO						0
7. Connecticut	CT						0
8. Delaware	DE						0
9. District of Columbia	DC						0
10. Florida	FL						0
11. Georgia	GA						0
12. Hawaii	HI						0
13. Idaho	ID						0
14. Illinois	IL						0
15. Indiana	IN						0
16. Iowa	IA						0
17. Kansas	KS						0
18. Kentucky	KY						0
19. Louisiana	LA						0
20. Maine	ME						0
21. Maryland	MD						0
22. Massachusetts	MA						0
23. Michigan	MI						0
24. Minnesota	MN						0
25. Mississippi	MS						0
26. Missouri	MO						0
27. Montana	MT						0
28. Nebraska	NE						0
29. Nevada	NV						0
30. New Hampshire	NH						0
31. New Jersey	NJ						0
32. New Mexico	NM						0
33. New York	NY						0
34. North Carolina	NC						0
35. North Dakota	ND						0
36. Ohio	OH						0
37. Oklahoma	OK						0
38. Oregon	OR						0
39. Pennsylvania	PA						0
40. Rhode Island	RI						0
41. South Carolina	SC						0
42. South Dakota	SD						0
43. Tennessee	TN						0
44. Texas	TX						0
45. Utah	UT						0
46. Vermont	VT						0
47. Virginia	VA						0
48. Washington	WA						0
49. West Virginia	WV						0
50. Wisconsin	WI						0
51. Wyoming	WY						0
52. American Samoa	AS						0
53. Guam	GU						0
54. Puerto Rico	PR						0
55. US Virgin Islands	VI						0
56. Northern Mariana Islands	MP						0
57. Canada	CAN						0
58. Aggregate Other Alien	OT						0
59. Totals		0	0	0	0	0	0

NONE

NAIC#	Federal Employee #	
55069	22-0999690	A. Horizon Healthcare Services, Inc. (1)
	22-2561496	B. Horizon Healthcare Plan Holding Company, Inc.
95529	22-2651245	1. Horizon Healthcare of New Jersey, Inc. (2)
11146	22-3331515	2. Horizon Healthcare Dental, Inc. (3)
	22-3346524	3. Horizon Casualty Services, Inc.
14690	46-1362174	4. Horizon Insurance Company (4)
	86-1229594	5. Greenwood Insurance Company, Inc. (6)
	13-4290405	C. Enterprise Property Holdings, LLC
	27-1179993	D. Three Penn Plaza Property Holdings Urban Renewal, LLC
	20-0252405	E. Horizon Charitable Foundation, Inc.
	46-2605607	F. Multistate Professional Services, Inc.
	47-4428396	G. Multistate Investment Services, Inc.
	84-2280217	H. NJ Collaborative Care, LLC (50.00%)
16714	84-3673030	1. Healthier New Jersey Insurance Company, d/b/a Braven Health (5)

(1) Horizon Healthcare Services, Inc., a New Jersey domestic health service corporation, d/b/a Horizon Blue Cross Blue Shield of New Jersey.
(2) Horizon Healthcare of New Jersey, Inc., a New Jersey domestic health maintenance organization.
(3) Horizon Healthcare Dental, Inc., a New Jersey domestic dental plan organization.
(4) Horizon Insurance Company, a New Jersey domestic Life, Accident and Health Organization
(5) Healthier New Jersey Insurance Company, d/b/a/ Braven Health, a New Jersey a domestic Life, Accident and Health Organization
(6) Greenwood Insurance Company, Inc. is a New Jersey captive insurance company

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
01202	BCBS of NJ Group	55069	22-0999690				Horizon Healthacre Services, Inc.	NJ				0.0			0
01202	BCBS of NJ Group	00000	22-2561496				Horizon Healthcare Plan Holding Company, Inc.	NJ	NIA	Horizon Healthcare Services, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	00000	22-3346524				Horizon Casualty Services, Inc.	NJ	NIA	Horizon Healthcare Plan Holding Company	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	11146	22-3331515				Horizon Healthcare Dental, Inc.	NJ	IA	Horizon Healthcare Plan Holding Company	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	95529	22-2651245				Horizon Healthcare of New Jersey, Inc.	NJ	IA	Horizon Healthcare Plan Holding Comapny, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	00000	13-4290405				Enterprise Property Holdings, LLC	NJ	NIA	Horizon Healthcare Services, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	00000	27-1179993				Three Penn Plaza Property Holdings Urban Renewal, LLC	NJ	NIA	Horizon Healthcare Services, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	14690	46-1362174				Horizon Insurance Company	NJ	IA	Horizon Healthcare Plan Holding Company, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	00000	46-2605607				Multistate Professional Services, Inc.	NJ	NIA	Horizon Healthcare Services, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	00000	20-0522405				Horizon Charitable Foundation, Inc.	NJ	NIA	Horizon Healthcare Services, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	00000	47-4428396				Multistate Investment Services, Inc.	NJ	NIA	Horizon Healthcare Services, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	00000	84-2280217				NJ Collaborative Care, LLC	NJ	UDP	Horizon Healthcare Services, Inc.	Ownership	50.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	16714	84-3673030				Healthier New Jersey Insurance Company	NJ	IA	NJ Collaborative Care, LLC	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	00000	86-1229594				Greenwood Insurance Company	NJ	NIA	Horizon Healthcare Services, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
11146	22-3331515	Horizon Healthcare Dental, Inc.	0	0	0	0	3,472,466	0		0	3,472,466	0
	22-2561496	Horizon Healthcare Plan Holding Co., Inc	0	10,000,000	0	0	10,625	0		0	10,010,625	0
95529	22-2651245	Horizon Healthcare of New Jersey, Inc.	0	0	0	0	384,119,165	243,599,109		0	627,718,274	(26,934,664)
	22-3346524	Horizon Casualty Services, Inc.	0	0	0	0	16,061,641	0		0	16,061,641	0
55069	22-0999690	Horizon Healthcare Services, Inc.	37,000,000	(130,564,445)	0	0	(423,584,464)	(242,662,436)		0	(759,811,345)	26,118,224
	13-4290405	Enterprise Property Holdings, LLC.	(3,000,000)	1,943,218	0	0	(2,979,000)	0		0	(4,035,782)	0
	27-1179993	Three Penn Plaza Property Holding, LLC	(4,000,000)	70,486,227	0	0	(10,736,757)	0		0	55,749,470	0
14690	46-1362174	Horizon Insurance Company	0	0	0	0	34,567,467	(936,673)		0	33,630,794	816,440
	46-2605607	Multistate Professional Services, Inc.	0	0	0	0	0	0		0	0	0
	47-4428396	Multistate Investment Services, Inc.	(30,000,000)	15,335,000	0	0	(135,036)	0		0	(14,800,036)	0
16714	84-3673030	Healthier New Jersey Insuraance Company	0	22,800,000	0	0	0	0		0	22,800,000	0
	86-1229594	Greenwood Insurance Company, Inc	0	10,000,000	0	0	(796,107)	0		0	9,203,893	0
	84-2280217	NJ Collaborative Care, LLC	0	0	0	0	0	0		0	0	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

SCHEDULE Y

PART 3 – ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Columns 5 of Column 6)	8 Granted Disclaimer of Control\Affiliation of Column 5 Over Column 6 (Yes/No)
		%	NONE			%	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will an actuarial opinion be filed by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
7.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

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

	MARCH FILING	
10.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
11.	Will the Supplemental Life data due March 1 be filed with the state of domicile and the NAIC?	NO
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 on Exhibit 5 to Life Supplement be filed with the state of domicile and electronically with the NAIC by March 1?	NO
14.	Will the actuarial opinion on non-guaranteed elements as required in Interrogatory 3 to Exhibit 5 to Life Supplement be filed with the state of domicile and electronically with the NAIC by March 1?	NO
15.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
16.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	SEE EXPLANATION
17.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	SEE EXPLANATION
18.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed with electronically with the NAIC by March 1?	SEE EXPLANATION
	APRIL FILING	
19.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
20.	Will the Supplemental Life data due April 1 be filed with the state of domicile and the NAIC?	NO
21.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	YES
22.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Allocation Report be filed with the state of domicile and the NAIC by April 1?	YES
23.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	YES
	AUGUST FILING	
24.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanation:

10. Business not written

11. Business not written

12. Business not written

13. Business not written

14. Business not written

15. Business not written

16. N/A, no request for relief.

17. N/A, no request for relief.

18. N/A, no request for relief.

19. Business not written

20. Business not written

Bar code:

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

10. 5 5 0 6 9 2 0 2 1 3 6 0 5 9 0 0 0

11. 5 5 0 6 9 2 0 2 1 2 0 5 5 9 0 0 0

12. 5 5 0 6 9 2 0 2 1 4 2 0 0 0 0 0 0

13. 5 5 0 6 9 2 0 2 1 3 7 1 0 0 0 0 0

14. 5 5 0 6 9 2 0 2 1 3 7 0 0 0 0 0 0

15. 5 5 0 6 9 2 0 2 1 3 6 5 0 0 0 0 0

19. 5 5 0 6 9 2 0 2 1 3 0 6 0 0 0 0 0

20. 5 5 0 6 9 2 0 2 1 2 1 1 0 0 0 0 0

OVERFLOW PAGE FOR WRITE-INS

M002 Additional Aggregate Lines for Page 02 Line 25.
*ASSETS - Assets

	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 – 2)	4 Net Admitted Assets
2504. ACA Risk Adjustment Receivable	103,227,290	0	103,227,290	116,645,236
2505.	0	0	0	0
2506.	0	0	0	0
2597. Summary of remaining write-ins for Line 25 from Page 2	103,227,290	0	103,227,290	116,645,236

M015 Additional Aggregate Lines for Page 15 Line 9.
*EXNETINVT - Exhibit of Net Investment Income

	1 Collected During Year	2 Earned During Year
0904. Miscellaneous adjustment	0	(101,492)
0905.	0	
0906.	0	0
0907.	0	
0997. Summary of remaining write-ins for Line 9 from page 15	0	(101,492)

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	1,030,246,515	22.150	1,030,246,515	0	1,030,246,515	22.150
1.02 All other governments	2,698,692	0.058	2,698,692	0	2,698,692	0.058
1.03 U.S. states, territories and possessions, etc. guaranteed	1,659,029	0.036	1,659,029	0	1,659,029	0.036
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	4,842,768	0.104	4,842,768	0	4,842,768	0.104
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	478,553,708	10.289	478,553,708	0	478,553,708	10.289
1.06 Industrial and miscellaneous	1,419,380,647	30.517	1,419,380,647	0	1,419,380,647	30.517
1.07 Hybrid securities	2,063,360	0.044	2,063,360	0	2,063,360	0.044
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	13,224,587	0.284	13,224,587	0	13,224,587	0.284
1.11 Total long-term bonds	2,952,669,306	63.483	2,952,669,306	0	2,952,669,306	63.483
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	1,773,950	0.038	1,773,950	0	1,773,950	0.038
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	1,773,950	0.038	1,773,950	0	1,773,950	0.038
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	241,988,786	5.203	241,988,786	0	241,988,786	5.203
3.02 Industrial and miscellaneous Other (Unaffiliated)	3,351,800	0.072	3,351,800	0	3,351,800	0.072
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	1,610,712,915	34.631	1,610,712,915	0	1,610,712,915	34.631
3.05 Mutual funds	68,848,737	1.480	68,848,737	0	68,848,737	1.480
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	1,924,902,238	41.386	1,924,902,239	0	1,924,902,239	41.386
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(365,788,862)	(7.865)	(365,788,862)	0	(365,788,862)	(7.865)
6.02 Cash equivalents (Schedule E, Part 2)	69,996,049	1.505	69,996,049	0	69,996,049	1.505
6.03 Short-term investments (Schedule DA)	14,148,571	0.304	14,148,571	0	14,148,571	0.304
6.04 Total cash, cash equivalents and short-term investments	(281,644,242)	(6.055)	(281,644,242)	0	(281,644,242)	(6.055)
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	46,397,379	0.998	46,397,379	0	46,397,379	0.998
10. Receivables for securities	7,040,523	0.151	7,040,523	0	7,040,523	0.151
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	4,651,139,154	100.000	4,651,139,154	0	4,651,139,154	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
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	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		10,175,585
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	44,581,093	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	22,826,373	67,407,466
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(31,185,672)	
	5.2 Totals, Part 3, Column 9	0	(31,185,672)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		46,397,379
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		46,397,379

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		4,658,796,195
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,687,388,897
3.	Accrual of discount		4,081,879
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(1,697,668)	
	4.2 Part 2, Section 1, Column 15	149,173	
	4.3 Part 2, Section 2, Column 13	102,888,447	
	4.4 Part 4, Column 11	(24,405,047)	76,934,905
5.	Total gain (loss) on disposals, Part 4, Column 19		62,860,903
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,596,278,693
7.	Deduct amortization of premium		10,336,223
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	(68,271)	
	8.3 Part 2, Section 2, Column 16	(2,600,774)	
	8.4 Part 4, Column 15	(2,764,974)	(5,434,020)
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	454,683	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	575,811	
	9.4 Part 4, Column 13	163,299	1,193,793
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		2,525,446
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		4,879,345,495
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		4,879,345,495

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (including all obligations guaranteed by governments)	1.	United States	1,030,246,515	1,030,217,279	1,030,290,157	1,032,422,264
	2.	Canada	0	0	0	0
	3.	Other Countries	2,698,692	2,923,184	2,646,500	2,722,000
	4.	Totals	1,032,945,207	1,033,140,463	1,032,936,657	1,035,144,264
U.S. States, Territories and Possessions (direct and guaranteed)	5.	Totals	1,659,029	1,803,190	1,711,950	1,500,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6.	Totals	4,842,768	4,829,580	4,849,798	4,815,000
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	478,553,708	493,815,391	481,668,336	464,325,397
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	1,086,753,305	1,130,099,874	1,097,906,460	1,081,470,239
	9.	Canada	38,307,078	39,763,014	38,848,444	38,943,489
	10.	Other Countries	309,608,211	316,908,717	310,576,930	308,821,718
	11.	Totals	1,434,668,594	1,486,771,604	1,447,331,834	1,429,235,446
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	**Total Bonds**	2,952,669,306	3,020,360,228	2,968,498,575	2,935,020,107
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States	709,295	724,080	709,295	
	15.	Canada	0	0	0	
	16.	Other Countries	1,064,655	1,064,655	883,420	
	17.	Totals	1,773,950	1,788,735	1,592,715	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	**Total Preferred Stocks**	1,773,950	1,788,735	1,592,715	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20.	United States	245,446,393	245,446,393	181,363,945	
	21.	Canada	4,044,652	4,044,652	3,372,492	
	22.	Other Countries	64,698,279	64,698,279	53,928,423	
	23.	Totals	314,189,324	314,189,324	238,664,860	
Parent, Subsidiaries and Affiliates	24.	Totals	1,610,712,915	1,610,712,915	226,514,050	
	25.	**Total Common Stocks**	1,924,902,239	1,924,902,239	465,178,910	
	26.	**Total Stocks**	1,926,676,189	1,926,690,973	466,771,625	
	27.	**Total Bonds and Stocks**	4,879,345,494	4,947,051,201	3,435,270,200	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	81,149,572	712,108,166	210,351,050	25,112,268	3,086,594	XXX	1,031,807,649	34.8	877,643,819	30.8	1,031,807,649	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	81,149,572	712,108,166	210,351,050	25,112,268	3,086,594	XXX	1,031,807,649	34.8	877,643,819	30.8	1,031,807,649	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	1,487,841	0	0	0	XXX	1,487,841	0.1	1,484,825	0.1	0	1,487,841
2.3 NAIC 3	0	1,210,851	0	0	0	XXX	1,210,851	0.0	2,371,132	0.1	1,210,851	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	2,698,692	0	0	0	XXX	2,698,692	0.1	3,855,957	0.1	1,210,851	1,487,841
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	320,000	0.0	0	0
3.2 NAIC 2	0	0	1,659,029	0	0	XXX	1,659,029	0.1	2,817,997	0.1	1,659,029	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	1,659,029	0	0	XXX	1,659,029	0.1	3,137,997	0.1	1,659,029	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	0	4,635,000	0	0	XXX	4,635,000	0.2	0	0.0	4,635,000	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	207,768	0	0	XXX	207,768	0.0	209,297	0.0	207,768	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	4,842,768	0	0	XXX	4,842,768	0.2	209,297	0.0	4,842,768	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	33,603,167	288,830,363	69,718,227	40,599,541	12,806,786	XXX	445,558,083	15.0	563,081,139	19.8	445,558,083	0
5.2 NAIC 2	0	2,042,252	10,933,211	7,119,841	5,350,874	XXX	25,446,178	0.9	25,410,375	0.9	25,446,178	0
5.3 NAIC 3	0	563,592	6,758,247	227,608	0	XXX	7,549,447	0.3	7,768,249	0.3	7,549,447	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	33,603,167	291,436,207	87,409,686	47,946,989	18,157,659	XXX	478,553,708	16.1	596,259,762	21.0	478,553,708	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	81,838,581	296,252,677	239,774,556	74,269,578	19,555,465	XXX	711,690,858	24.0	624,553,865	21.9	214,248,557	497,442,301
6.2 NAIC 2	17,279,717	171,357,487	152,586,146	22,471,166	14,115,936	XXX	377,810,452	12.7	415,362,994	14.6	176,602,012	201,208,440
6.3 NAIC 3	12,326,257	76,518,423	70,332,409	7,849,617	8,929,458	XXX	175,956,164	5.9	156,783,554	5.5	73,398,536	102,557,628
6.4 NAIC 4	19,175,168	86,104,330	49,044,504	904,591	0	XXX	155,228,593	5.2	136,813,591	4.8	24,167,864	131,060,729
6.5 NAIC 5	1,441,264	7,354,153	2,408,619	0	0	XXX	11,204,036	0.4	17,515,759	0.6	639,091	10,564,945
6.6 NAIC 6	0	0	14,280	0	63,702	XXX	77,982	0.0	1,455,635	0.1	0	77,982
6.7 Totals	132,060,987	637,587,070	514,160,514	105,494,952	42,664,561	XXX	1,431,968,085	48.3	1,352,485,398	47.5	489,056,059	942,912,026
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	203,541	495,000	0	459,619	XXX	1,158,160	0.0	0	0.0	1,158,160	0
7.3 NAIC 3	231,125	200,000	0	0	466,396	XXX	897,521	0.0	0	0.0	271,218	626,303
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	162,702	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	7,679	XXX	7,679	0.0	4,202	0.0	7,679	0
7.7 Totals	231,125	403,541	495,000	0	933,693	XXX	2,063,360	0.1	166,904	0.0	1,437,057	626,303
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	1,096,212	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	1,096,212	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	953,424	1,391,376	0	0	XXX	2,344,800	0.1	0	0.0	2,344,800	0
10.4 NAIC 4	0	6,272,818	4,606,969	0	0	XXX	10,879,787	0.4	7,197,385	0.3	10,879,787	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	4,308,389	0.2	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	7,226,242	5,998,344	0	0	XXX	13,224,587	0.4	11,505,773	0.4	13,224,587	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 196,591,320	1,297,191,206	524,478,833	139,981,387	35,448,845	0	2,193,691,590	73.9	XXX	XXX	1,696,249,289	497,442,301
11.2 NAIC 2	(d) 17,279,717	175,091,121	165,673,386	29,591,007	19,926,428	0	407,561,660	13.7	XXX	XXX	204,865,378	202,696,282
11.3 NAIC 3	(d) 12,557,382	79,446,289	78,689,800	8,077,225	9,395,854	0	188,166,550	6.3	XXX	XXX	84,982,619	103,183,931
11.4 NAIC 4	(d) 19,175,168	92,377,148	53,651,473	904,591	0	0	166,108,380	5.6	XXX	XXX	35,047,650	131,060,729
11.5 NAIC 5	(d) 1,441,264	7,354,153	2,408,619	0	0	0	(c) 11,204,036	0.4	XXX	XXX	639,091	10,564,945
11.6 NAIC 6	(d) 0	0	14,280	0	71,381	0	(c) 85,661	0.0	XXX	XXX	7,679	77,982
11.7 Totals	247,044,851	1,651,459,918	824,916,390	178,554,209	64,842,508	0	(b) 2,966,817,877	100.0	XXX	XXX	2,021,791,707	945,026,170
11.8 Line 11.7 as a % of Col. 7	8.3	55.7	27.8	6.0	2.2	0.0	100.0	XXX	XXX	XXX	68.1	31.9
12. Total Bonds Prior Year												
12.1 NAIC 1	281,821,143	1,291,326,461	329,981,516	113,388,567	49,081,135	1,096,212	XXX	XXX	2,066,695,035	72.6	1,668,268,216	398,426,819
12.2 NAIC 2	19,540,678	190,882,031	188,543,470	28,900,307	17,209,706	0	XXX	XXX	445,076,191	15.6	236,839,299	208,236,892
12.3 NAIC 3	12,825,338	71,900,584	70,708,140	6,241,958	5,456,212	0	XXX	XXX	167,132,232	5.9	92,812,093	74,320,139
12.4 NAIC 4	10,583,303	84,371,675	44,981,012	2,750,329	1,487,359	0	XXX	XXX	144,173,677	5.1	45,652,734	98,520,944
12.5 NAIC 5	1,252,029	12,909,061	7,663,058	0	0	0	XXX	XXX	(c) 21,824,148	0.8	6,016,330	15,807,818
12.6 NAIC 6	146,000	878,877	247,292	0	187,669	0	XXX	XXX	(c) 1,459,837	0.1	676,371	783,466
12.7 Totals	326,168,491	1,652,268,689	642,124,488	151,281,160	73,422,080	1,096,212	XXX	XXX	(b) 2,846,361,120	100.0	2,050,265,043	796,096,077
12.8 Line 12.7 as a % of Col. 9	11.5	58.1	22.6	5.3	2.6	0.0	XXX	XXX	100.0	XXX	72.0	28.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	138,676,376	1,104,790,340	366,639,602	69,670,919	16,472,052	0	1,696,249,289	57.2	1,668,268,216	58.6	1,696,249,289	XXX
13.2 NAIC 2	7,187,608	86,863,452	90,828,141	12,215,633	7,770,545	0	204,865,378	6.9	236,839,299	8.3	204,865,378	XXX
13.3 NAIC 3	2,911,527	27,636,138	41,219,328	4,246,077	8,969,551	0	84,982,619	2.9	92,812,093	3.3	84,982,619	XXX
13.4 NAIC 4	3,977,496	18,096,401	12,069,163	904,591	0	0	35,047,650	1.2	45,652,734	1.6	35,047,650	XXX
13.5 NAIC 5	330,304	308,787	0	0	0	0	639,091	0.0	6,016,330	0.2	639,091	XXX
13.6 NAIC 6	0	0	0	0	7,679	0	7,679	0.0	676,371	0.0	7,679	XXX
13.7 Totals	153,083,310	1,237,695,117	510,756,233	87,037,219	33,219,827	0	2,021,791,707	68.1	2,050,265,043	72.0	2,021,791,707	XXX
13.8 Line 13.7 as a % of Col. 7	7.6	61.2	25.3	4.3	1.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	5.2	41.7	17.2	2.9	1.1	0.0	68.1	XXX	XXX	XXX	68.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	57,914,943	192,400,867	157,839,231	70,310,468	18,976,793	0	497,442,301	16.8	398,426,819	14.0	XXX	497,442,301
14.2 NAIC 2	10,092,110	88,227,669	74,845,245	17,375,375	12,155,883	0	202,696,282	6.8	208,236,892	7.3	XXX	202,696,282
14.3 NAIC 3	9,645,856	51,810,152	37,470,472	3,831,148	426,303	0	103,183,931	3.5	74,320,139	2.6	XXX	103,183,931
14.4 NAIC 4	15,197,672	74,280,748	41,582,310	0	0	0	131,060,729	4.4	98,520,944	3.5	XXX	131,060,729
14.5 NAIC 5	1,110,960	7,045,366	2,408,619	0	0	0	10,564,945	0.4	15,807,818	0.6	XXX	10,564,945
14.6 NAIC 6	0	0	14,280	0	63,702	0	77,982	0.0	783,466	0.0	XXX	77,982
14.7 Totals	93,961,541	413,764,801	314,160,157	91,516,991	31,622,681	0	945,026,170	31.9	796,096,077	28.0	XXX	945,026,170
14.8 Line 14.7 as a % of Col. 7	9.9	43.8	33.2	9.7	3.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	3.2	13.9	10.6	3.1	1.1	0.0	31.9	XXX	XXX	XXX	XXX	31.9

(a) Includes $ 714,076,775 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ 0 current year of bonds with Z designations, and$ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $ 0 current year, $ 4,308,389 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1$ 13,148,614 ; NAIC 2 $ 999,957 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0 .

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	76,133,285	698,581,922	201,565,369	17,715,662	0	XXX	993,996,238	33.5	849,013,769	29.8	993,996,238	0
1.02 Residential Mortgage-Backed Securities	5,016,287	13,526,244	8,785,680	7,396,605	3,086,594	XXX	37,811,411	1.3	28,630,050	1.0	37,811,411	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	81,149,572	712,108,166	210,351,050	25,112,268	3,086,594	XXX	1,031,807,649	34.8	877,643,819	30.8	1,031,807,649	0
2. All Other Governments												
2.01 Issuer Obligations	0	2,698,692	0	0	0	XXX	2,698,692	0.1	3,855,957	0.1	1,210,851	1,487,841
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	2,698,692	0	0	0	XXX	2,698,692	0.1	3,855,957	0.1	1,210,851	1,487,841
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	1,659,029	0	0	XXX	1,659,029	0.1	3,137,997	0.1	1,659,029	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	1,659,029	0	0	XXX	1,659,029	0.1	3,137,997	0.1	1,659,029	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	4,842,768	0	0	XXX	4,842,768	0.2	209,297	0.0	4,842,768	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	4,842,768	0	0	XXX	4,842,768	0.2	209,297	0.0	4,842,768	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	103,723	200,972,949	36,505,361	15,480,780	10,767,508	XXX	263,830,321	8.9	342,383,779	12.0	263,830,321	0
5.02 Residential Mortgage-Backed Securities	32,627,448	87,581,434	49,251,385	31,460,236	7,390,151	XXX	208,310,655	7.0	246,459,317	8.7	208,310,655	0
5.03 Commercial Mortgage-Backed Securities	871,995	2,881,824	1,652,940	1,005,973	0	XXX	6,412,732	0.2	7,416,667	0.3	6,412,732	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	33,603,167	291,436,207	87,409,686	47,946,989	18,157,659	XXX	478,553,708	16.1	596,259,762	21.0	478,553,708	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	76,742,660	388,520,979	363,710,094	82,195,837	42,039,126	XXX	953,208,697	32.1	972,001,793	34.2	372,797,368	580,411,329
6.02 Residential Mortgage-Backed Securities	9,999,410	23,521,191	8,775,591	3,693,517	162,533	XXX	46,152,242	1.6	27,477,211	1.0	11,206,254	34,945,988
6.03 Commercial Mortgage-Backed Securities	19,385,249	106,349,573	63,344,568	4,854,252	276,796	XXX	194,210,438	6.5	173,713,929	6.1	100,816,832	93,393,606
6.04 Other Loan-Backed and Structured Securities	25,933,668	119,195,328	78,330,260	14,751,346	186,106	XXX	238,396,708	8.0	179,292,465	6.3	4,235,606	234,161,102
6.05 Totals	132,060,987	637,587,070	514,160,514	105,494,952	42,664,561	XXX	1,431,968,085	48.3	1,352,485,398	47.5	489,056,059	942,912,026
7. Hybrid Securities												
7.01 Issuer Obligations	231,125	403,541	495,000	0	933,693	XXX	2,063,360	0.1	166,904	0.0	1,437,057	626,303
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	231,125	403,541	495,000	0	933,693	XXX	2,063,360	0.1	166,904	0.0	1,437,057	626,303
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans – Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans – Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	1,096,212	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Bank Loans – Acquired	0	7,226,242	5,998,344	0	0	XXX	13,224,587	0.4	11,505,773	0.4	13,224,587	0
10.03 Totals	0	7,226,242	5,998,344	0	0	XXX	13,224,587	0.4	11,505,773	0.4	13,224,587	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	153,210,793	1,291,178,082	608,777,622	115,392,279	53,740,328	XXX	2,222,299,104	74.9	XXX	XXX	1,639,773,631	582,525,473
11.02 Residential Mortgage-Backed Securities	47,643,146	124,628,870	66,812,655	42,550,359	10,639,278	XXX	292,274,308	9.9	XXX	XXX	257,328,320	34,945,988
11.03 Commercial Mortgage-Backed Securities	20,257,244	109,231,396	64,997,509	5,860,225	276,796	XXX	200,623,170	6.8	XXX	XXX	107,229,564	93,393,606
11.04 Other Loan-Backed and Structured Securities	25,933,668	119,195,328	78,330,260	14,751,346	186,106	XXX	238,396,708	8.0	XXX	XXX	4,235,606	234,161,102
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	7,226,242	5,998,344	0	0	XXX	13,224,587	0.4	XXX	XXX	13,224,587	0
11.08 Totals	247,044,851	1,651,459,918	824,916,390	178,554,209	64,842,508	0	2,966,817,877	100.0	XXX	XXX	2,021,791,707	945,026,170
11.09 Lines 11.08 as a % Col. 7	8.3	55.7	27.8	6.0	2.2	0.0	100.0	XXX	XXX	XXX	68.1	31.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations	217,628,153	1,329,659,895	481,388,185	90,894,098	51,199,164	XXX	XXX	XXX	2,170,769,495	76.3	1,630,319,476	540,450,019
12.02 Residential Mortgage-Backed Securities	62,633,396	136,439,394	60,622,897	29,881,391	12,989,500	XXX	XXX	XXX	302,566,579	10.6	288,364,238	14,202,341
12.03 Commercial Mortgage-Backed Securities	16,460,549	89,802,595	46,090,231	21,782,767	6,994,453	XXX	XXX	XXX	181,130,595	6.4	106,298,219	74,832,377
12.04 Other Loan-Backed and Structured Securities	29,446,393	89,329,805	50,557,311	8,722,904	1,236,052	XXX	XXX	XXX	179,292,465	6.3	12,681,125	166,611,340
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	1,096,212	XXX	XXX	1,096,212	0.0	1,096,212	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	7,036,999	3,465,863	0	1,002,911	XXX	XXX	XXX	11,505,773	0.4	11,505,773	0
12.08 Totals	326,168,491	1,652,268,689	642,124,488	151,281,160	73,422,080	1,096,212	XXX	XXX	2,846,361,120	100.0	2,050,265,043	796,096,077
12.09 Line 12.08 as a % of Col. 9	11.5	58.1	22.6	5.3	2.6	0.0	XXX	XXX	100.0	XXX	72.0	28.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	106,879,454	1,058,388,642	406,388,719	45,673,396	22,443,420	XXX	1,639,773,631	55.3	1,630,319,476	57.3	1,639,773,631	XXX
13.02 Residential Mortgage-Backed Securities	41,432,805	106,766,702	59,500,956	39,128,246	10,499,612	XXX	257,328,320	8.7	288,364,238	10.1	257,328,320	XXX
13.03 Commercial Mortgage-Backed Securities	4,192,238	63,186,010	37,805,623	1,768,897	276,796	XXX	107,229,564	3.6	106,298,219	3.7	107,229,564	XXX
13.04 Other Loan-Backed and Structured Securities	578,813	2,127,521	1,062,591	466,680	0	XXX	4,235,606	0.1	12,681,125	0.5	4,235,606	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	1,096,212	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	7,226,242	5,998,344	0	0	XXX	13,224,587	0.4	11,505,773	0.4	13,224,587	XXX
13.08 Totals	153,083,310	1,237,695,117	510,756,233	87,037,219	33,219,827	0	2,021,791,707	68.1	2,050,265,043	72.0	2,021,791,707	XXX
13.09 Line 13.08 as a % of Col. 7	7.6	61.2	25.3	4.3	1.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	5.2	41.7	17.2	2.9	1.1	0.0	68.1	XXX	XXX	XXX	68.1	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	46,331,340	232,789,440	202,388,902	69,718,883	31,296,908	XXX	582,525,473	19.6	540,450,019	19.0	XXX	582,525,473
14.02 Residential Mortgage-Backed Securities	6,210,341	17,862,168	7,311,700	3,422,113	139,666	XXX	34,945,988	1.2	14,202,341	0.5	XXX	34,945,988
14.03 Commercial Mortgage-Backed Securities	16,065,006	46,045,386	27,191,886	4,091,328	0	XXX	93,393,606	3.1	74,832,377	2.6	XXX	93,393,606
14.04 Other Loan-Backed and Structured Securities	25,354,855	117,067,806	77,267,669	14,284,666	186,106	XXX	234,161,102	7.9	166,611,340	5.9	XXX	234,161,102
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	93,961,541	413,764,801	314,160,157	91,516,991	31,622,681	0	945,026,170	31.9	796,096,077	28.0	XXX	945,026,170
14.09 Line 14.08 as a % of Col. 7	9.9	43.8	33.2	9.7	3.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	3.2	13.9	10.6	3.1	1.1	0.0	31.9	XXX	XXX	XXX	XXX	31.9

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	15,005,390	15,005,390	0	0	0
2. Cost of short-term investments acquired	92,469,857	92,469,857	0	0	0
3. Accrual of discount	12,271	12,271	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	9,181	9,181	0	0	0
6. Deduct consideration received on disposals	93,258,851	93,258,851	0	0	0
7. Deduct amortization of premium	89,276	89,276	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	14,148,571	14,148,571	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	14,148,571	14,148,571	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	57,023,418	3,399,524	53,623,894	0
2. Cost of cash equivalents acquired	7,156,272,042	238,696,323	6,917,575,719	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	854	839	15	0
6. Deduct consideration received on disposals	7,143,300,264	242,096,686	6,901,203,578	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	69,996,049	0	69,996,049	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	69,996,049	0	69,996,049	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment 0

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

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 Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Oil and Gas Production - Unaffiliated																			
Oil and Gas Production - Affiliated																			
Transportation Equipment - Unaffiliated																			
Transportation Equipment - Affiliated																			
Mineral Rights - Unaffiliated																			
Mineral Rights - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated																			
000000-00-0	AXIOM EMERGING MARKETS EQUITY FUND				BANK OF NYC/NSIMBS	XXX	07/01/2021		22,290,547	20,166,849	20,166,849	(2,123,697)	0	0		0	0		
CCL000-01-6	CC&L EMERGING MARKETS EQUITY FUND				BANK OF NYC/NSIMBS	XXX	07/02/2021		22,290,547	20,277,467	20,277,467	(2,013,080)	0	0		0	0		
1999999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated									44,581,093	40,444,316	40,444,316	(4,136,777)	0	0	0	0	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Affiliated																			
Surplus Debentures, etc.- Unaffiliated																			
Surplus Debentures, etc. - Affiliated																			
Collateral Loans - Unaffiliated																			
Collateral Loans - Affiliated																			
Non-collateral Loans - Unaffiliated																			
Non-Collateral Loans - Affiliated																			
Capital Notes - Unaffiliated																			
Capital Notes - Affiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed State Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
All Other Low Income Housing Tax Credit - Unaffiliated																			
All Other Low Income Housing Tax Credit - Affiliated																			
Working Capital Finance Investment - Unaffiliated																			
Any Other Class of Assets - Unaffiliated																			
000000-00-0	Newark Venture Partners Fund		Newark	NJ	Newark Venture Partners	XXX	06/30/2018		493,562	1,055,226	1,055,226	68,371	0	0	0	0	0	0	0.000
4699999 - Any Other Class of Assets - Unaffiliated									493,562	1,055,226	1,055,226	68,371	0	0	0	0	0	0	XXX
Any Other Class of Assets - Affiliated																			
000000-00-0	NJ Collaborative Care, LLC		Newark	NJ	NJ Collaborative Care, LLC	XXX	12/31/2019		9,215,103	4,897,837	4,897,837	(27,117,266)	0	0	0	0	0	0	50.000
4799999 - Any Other Class of Assets - Affiliated									9,215,103	4,897,837	4,897,837	(27,117,266)	0	0	0	0	0	0	XXX
4899999 - Subtotals - Unaffiliated									45,074,655	41,499,542	41,499,542	(4,068,406)	0	0	0	0	0	0	XXX
4999999 - Subtotals - Affiliated									9,215,103	4,897,837	4,897,837	(27,117,266)	0	0	0	0	0	0	XXX
5099999 Totals									54,289,758	46,397,379	46,397,379	(31,185,672)	0	0	0	0	0	0	XXX

1.

1\.

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

SCHEDULE 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
Oil and Gas Production - Unaffiliated										
Oil and Gas Production - Affiliated										
Transportation Equipment - Unaffiliated										
Transportation Equipment - Affiliated										
Mineral Rights - Unaffiliated										
Mineral Rights - Affiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated										
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated										
Full Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated										
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated										
000000-00-0	AXIOM EMERGING MARKETS EQUITY FUND			BANK OF NYC/NSIMBS	07/01/2021		22,290,547	0	0	
CCL000-01-6	CC&L EMERGING MARKETS EQUITY FUND			BANK OF NYC/NSIMBS	07/02/2021		22,290,547	0	0	
1999999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated							44,581,093	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated										
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated										
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Affiliated										
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated										
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Affiliated										
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated										
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Affiliated										
Surplus Debentures, etc. - Unaffiliated										
Surplus Debentures, etc. - Affiliated										
Collateral Loans - Unaffiliated										
Collateral Loans - Affiliated										
Non-collateral Loans - Unaffiliated										
Non-collateral Loans - Affiliated										
Capital Notes - Unaffiliated										
Capital Notes - Affiliated										
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
Guaranteed State Low Income Housing Tax Credit - Affiliated										
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated										
All Other Low Income Housing Tax Credit - Unaffiliated										
All Other Low Income Housing Tax Credit - Affiliated										
Working Capital Finance Investment - Unaffiliated										
Any Other Class of Assets - Unaffiliated										
000000-00-0	Newark Venture Partners Fund	Newark	NJ		06/30/2018		0	26,373	0	0.000
4699999 - Any Other Class of Assets - Unaffiliated							0	26,373	0	XXX
Any Other Class of Assets - Affiliated										
000000-00-0	New Jersey Collaberative Care, LLC	Newark	NJ		12/31/2019		0	22,800,000	0	50.000
4799999 - Any Other Class of Assets - Affiliated							0	22,800,000	0	XXX
4899999 – Subtotals - Unaffiliated							44,581,093	26,373	0	XXX
4999999 – Subtotals - Affiliated							0	22,800,000	0	XXX
5099999 Totals							44,581,093	22,826,373	0	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 Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Oil and Gas Production - Unaffiliated																			
Oil and Gas Production - Affiliated																			
Transportation Equipment - Unaffiliated																			
Transportation Equipment - Affiliated																			
Mineral Rights - Unaffiliated																			
Mineral Rights - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Fixed Income Instruments - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Affiliated																			
Surplus Debentures, etc. - Unaffiliated																			
Surplus Debentures, etc. - Affiliated																			
Collateral Loans - Unaffiliated																			
Collateral Loans - Affiliated																			
Non-collateral Loans - Unaffiliated																			
Non-collateral Loans - Affiliated																			
Capital Notes - Unaffiliated																			
Capital Notes - Affiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed State Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
All Other Low Income Housing Tax Credit - Unaffiliated																			
All Other Low Income Housing Tax Credit - Affiliated																			
Working Capital Finance Investment - Unaffiliated																			
Any Other Class of Assets - Unaffiliated																			
000000-00-0					06/30/2018				0	0	0	0	0	0	0	0	0	0	0
Any Other Class of Assets - Affiliated																			
000000-00-0					12/31/2019		0	0	0	0	0	0	0	0	0	0	0	0	0
4499999 – Subtotals - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4599999 – Subtotals - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 Totals							0	0	0	0	0	0	0	0	0	0	0	0	0

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912810-SW-9	UNITED STATES TREAS BDS				1.A	408,616	99.2930	423,981	427,000	409,059	0	443	0	0	1.875	2.157	FA	3,024	4,003	06/24/2021	02/15/2041
912810-TA-6	UNITED STATES TREAS BDS				1.A	16,970,502	97.2660	16,987,437	17,465,000	16,976,174	0	5,672	0	0	1.750	1.932	FA	115,445	0	09/30/2021	08/15/2041
912810-TC-2	UNITED STATES TREAS BDS				1.A	330,435	101.4690	329,774	325,000	330,430	0	(5)	0	0	2.000	1.908	MN	519	0	12/31/2021	11/15/2041
912828-3C-2	UNITED STATES TREAS NTS				1.A	9,914,562	101.3480	9,856,064	9,725,000	9,776,865	0	(61,790)	0	0	2.000	1.356	AO	33,312	194,500	10/03/2019	10/31/2022
912828-6B-1	UNITED STATES TREAS NTS				1.A	605,548	108.1990	600,506	555,000	599,528	0	(5,087)	0	0	2.625	1.444	FA	5,503	9,253	03/03/2021	02/15/2029
912828-B6-6	UNITED STATES TREAS NTS				1.A	29,889,612	104.1680	31,250,400	30,000,000	29,939,937	0	26,957	0	0	2.750	2.869	FA	311,617	825,000	10/11/2018	02/15/2024
912828-G3-8	UNITED STATES TREAS NTS				1.A	43,120,938	103.6990	44,590,656	43,000,000	43,037,636	0	(12,561)	0	0	2.250	2.231	MN	125,615	967,500	12/01/2014	11/15/2024
912828-K7-4	UNITED STATES TREAS NTS				1.A	45,096,016	103.1720	47,459,074	46,000,000	45,644,688	0	93,147	0	0	2.000	2.235	FA	347,500	920,000	11/16/2015	08/15/2025
912828-M5-6	UNITED STATES TREAS NTS				1.A	62,462,500	104.1990	63,561,512	61,000,000	61,611,469	0	(151,309)	0	0	2.250	1.991	MN	178,198	1,372,500	02/16/2016	11/15/2025
912828-N3-0	UNITED STATES TREAS NTS				1.A	15,025,781	101.6600	15,249,030	15,000,000	15,004,688	0	(4,604)	0	0	2.125	2.104	JD	881	318,750	03/28/2017	12/31/2022
912828-YK-0	UNITED STATES TREAS NTS				1.A	991,211	100.8050	1,008,047	1,000,000	997,526	0	3,099	0	0	1.375	1.700	AO	2,946	13,750	12/12/2019	10/15/2022
912828-ZY-9	UNITED STATES TREAS NTS				1.A	5,517,230	99.2850	5,485,507	5,525,000	5,520,912	0	2,652	0	0	0.125	0.173	JJ	3,190	6,906	08/11/2020	07/15/2023
91282C-AE-1	UNITED STATES TREAS NTS				1.A	64,986,912	93.3590	62,337,939	66,772,000	65,188,910	0	175,508	0	0	0.625	0.914	FA	157,631	417,325	11/09/2020	08/15/2030
91282C-AF-8	UNITED STATES TREAS NTS				1.A	32,333,389	99.1910	32,113,216	32,375,000	32,352,226	0	14,004	0	0	0.125	0.169	FA	15,286	40,469	09/03/2020	08/15/2023
91282C-AK-7	UNITED STATES TREAS NTS				1.A	425,567	99.0940	422,140	426,000	425,754	0	144	0	0	0.125	0.159	MS	159	533	09/15/2020	09/15/2023
91282C-AP-6	UNITED STATES TREAS NTS				1.A	13,078,857	99.0120	12,995,286	13,125,000	13,096,850	0	15,709	0	0	0.125	0.246	AO	3,516	16,406	11/09/2020	10/15/2023
91282C-AR-2	UNITED STATES TREAS NTS				1.A	40,785,656	99.8320	40,731,456	40,800,000	40,794,018	0	7,208	0	0	0.125	0.143	AO	8,735	51,000	11/04/2020	10/31/2022
91282C-AW-1	UNITED STATES TREAS NTS				1.A	65,597,227	99.1880	64,967,813	65,500,000	65,561,699	0	(32,896)	0	0	0.250	0.200	MN	21,260	163,750	12/03/2020	11/15/2023
91282C-BA-8	UNITED STATES TREAS NTS				1.A	21,191,895	98.8630	21,008,451	21,250,000	21,211,276	0	19,381	0	0	0.125	0.219	JD	1,241	26,563	01/08/2021	12/15/2023
91282C-BD-2	UNITED STATES TREAS NTS				1.A	7,998,125	99.6910	7,975,312	8,000,000	7,999,054	0	929	0	0	0.125	0.137	JD	28	10,000	01/08/2021	12/31/2022
91282C-BJ-9	UNITED STATES TREAS NTS				1.A	23,146,377	96.3790	22,649,042	23,500,000	23,188,925	0	42,548	0	0	0.750	0.977	JJ	73,757	88,125	02/25/2021	01/31/2028
91282C-BL-4	UNITED STATES TREAS NTS				1.A	18,488,640	97.1600	18,736,179	19,283,800	18,538,906	0	50,266	0	0	1.125	1.588	FA	81,943	108,411	05/07/2021	02/15/2031
91282C-BM-2	UNITED STATES TREAS NTS				1.A	53,923,652	98.7110	53,550,663	54,250,000	54,016,656	0	93,003	0	0	0.125	0.329	FA	25,614	33,906	02/25/2021	02/15/2024
91282C-BN-0	UNITED STATES TREAS NTS				1.A	99,417,485	99.5900	99,066,954	99,475,000	99,441,665	0	24,180	0	0	0.125	0.154	FA	42,249	62,172	03/26/2021	02/28/2023
91282C-BR-1	UNITED STATES TREAS NTS				1.A	11,484,727	98.8200	11,364,335	11,500,000	11,488,665	0	3,938	0	0	0.250	0.295	MS	8,577	14,375	03/26/2021	03/15/2024
91282C-BX-8	UNITED STATES TREAS NTS				1.A	7,386,247	99.4690	7,350,744	7,390,000	7,387,447	0	1,199	0	0	0.125	0.151	AO	1,582	4,619	05/17/2021	04/30/2023
91282C-BZ-3	UNITED STATES TREAS NTS				1.A	6,594,122	99.1720	6,545,345	6,600,000	6,594,615	0	493	0	0	1.250	1.267	AO	14,130	41,250	05/19/2021	04/30/2028
91282C-CB-5	UNITED STATES TREAS NTS				1.A	25,862,025	101.3750	25,992,550	25,640,000	25,851,441	0	(10,585)	0	0	1.625	1.536	MN	54,095	208,325	08/09/2021	05/15/2031
91282C-CC-3	UNITED STATES TREAS NTS				1.A	7,502,671	98.6560	7,414,013	7,515,000	7,505,143	0	2,472	0	0	0.250	0.306	MN	2,439	9,394	05/27/2021	05/15/2024
91282C-CE-9	UNITED STATES TREAS NTS				1.A	3,499,491	99.0940	3,468,283	3,500,000	3,499,533	0	42	0	0	1.250	1.256	MN	3,846	21,875	05/28/2021	05/31/2028
91282C-CG-4	UNITED STATES TREAS NTS				1.A	24,700,741	98.5470	24,498,759	24,860,000	24,728,406	0	27,665	0	0	0.250	0.468	JD	2,903	31,075	06/25/2021	06/15/2024
91282C-CH-2	UNITED STATES TREAS NTS				1.A	385,692	99.0590	381,376	385,000	385,644	0	(48)	0	0	1.250	1.227	JD	13	2,406	06/30/2021	06/30/2028
91282C-CL-3	UNITED STATES TREAS NTS				1.A	25,019,531	98.7850	24,696,300	25,000,000	25,016,764	0	(2,768)	0	0	0.375	0.349	JJ	43,308	0	07/30/2021	07/15/2024
91282C-CN-9	UNITED STATES TREAS NTS				1.A	19,975,000	99.2230	19,844,540	20,000,000	19,980,250	0	5,250	0	0	0.125	0.188	JJ	10,462	0	07/30/2021	07/31/2023
91282C-CS-8	UNITED STATES TREAS NTS				1.A	19,327,958	97.8910	19,369,613	19,787,000	19,335,216	0	7,258	0	0	1.250	1.512	FA	93,424	0	11/08/2021	08/15/2031
91282C-CT-6	UNITED STATES TREAS NTS				1.A	66,929,336	98.7030	66,131,077	67,000,000	66,937,223	0	7,887	0	0	0.375	0.411	FA	94,901	0	09/01/2021	08/15/2024
91282C-CY-5	UNITED STATES TREAS NTS				1.A	612,159	98.9100	613,243	620,000	612,351	0	192	0	0	1.250	1.448	MS	1,980	0	10/28/2021	09/30/2028
91282C-CZ-2	UNITED STATES TREAS NTS				1.A	1,986,641	98.2770	1,965,546	2,000,000	1,987,320	0	679	0	0	0.875	1.015	MS	4,471	0	09/28/2021	09/30/2026
91282C-DA-6	UNITED STATES TREAS NTS				1.A	2,697,996	99.3050	2,681,227	2,700,000	2,698,251	0	255	0	0	0.250	0.287	MS	1,725	0	09/30/2021	09/30/2023
91282C-DB-4	UNITED STATES TREAS NTS				1.A	14,469,414	99.2110	14,385,581	14,500,000	14,470,944	0	1,530	0	0	0.625	0.699	AO	19,420	0	11/08/2021	10/15/2024
91282C-DD-0	UNITED STATES TREAS NTS				1.A	16,581,195	99.4220	16,504,035	16,600,000	16,582,607	0	1,412	0	0	0.375	0.433	AO	10,662	0	11/08/2021	10/31/2023
91282C-DF-5	UNITED STATES TREAS NTS				1.A	11,922,716	99.6880	11,979,447	12,017,000	11,924,654	0	1,939	0	0	1.375	1.499	AO	28,300	0	11/23/2021	10/31/2028
91282C-DH-1	UNITED STATES TREAS NTS				1.A	15,441,875	99.4610	15,416,440	15,500,000	15,443,483	0	1,608	0	0	0.750	0.881	MN	15,093	0	12/02/2021	11/15/2024
91282C-DJ-7	UNITED STATES TREAS NTS				1.A	15,961,103	98.8590	15,946,021	16,130,000	15,962,121	0	1,018	0	0	1.375	1.494	MN	28,796	0	12/15/2021	11/15/2031
91282C-DK-4	UNITED STATES TREAS NTS				1.A	1,598,745	100.0000	1,595,000	1,595,000	1,598,684	0	(61)	0	0	1.250	1.205	MN	1,753	0	12/14/2021	11/30/2026
91282C-DL-2	UNITED STATES TREAS NTS				1.A	9,883,819	100.4840	9,857,520	9,810,000	9,883,527	0	(292)	0	0	1.500	1.391	MN	12,936	0	12/22/2021	11/30/2028
91282C-DR-9	UNITED STATES TREAS NTS				1.A	10,895,974	100.0550	10,895,974	10,890,000	10,895,966	0	(8)	0	0	0.750	0.724	JD	226	0	12/31/2021	12/31/2023
0199999 - Bonds - U.S. Governments - Issuer Obligations						992,425,908	XXX	992,253,404	996,317,800	992,435,104	0	357,678	0	0	XXX	XXX	XXX	2,014,209	5,984,140	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36179M-5K-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	82,863	103.6130	88,627	85,536	83,047	0	65	0	0	2.500	2.979	MON	178	2,138	01/04/2019	03/20/2043
36179N-LC-0	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	69,432	104.9280	71,085	67,746	69,287	0	(39)	0	0	3.000	2.619	MON	169	2,032	06/26/2017	08/20/2043
36179Q-3K-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	465,491	108.3140	474,339	437,931	464,971	0	(272)	0	0	4.000	2.266	MON	1,460	17,517	06/26/2017	02/20/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36179Q-RZ-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	1,162,686	108.3190	1,190,448	1,099,021	1,161,038	0	(625)	0	0	4.000	2.406	MON	3,663	43,961	06/26/2017	10/20/2044
36179Q-WF-4	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	892,870	108.3180	905,890	836,326	889,424	0	(534)	0	0	4.000	2.219	MON	2,788	33,453	06/26/2017	12/20/2044
36179R-7J-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	95,367	105.6780	98,988	93,669	95,564	0	(29)	0	0	3.500	3.114	MON	273	3,278	04/30/2019	04/20/2046
36179R-F8-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	44,861	105.0390	46,872	44,623	44,836	0	(6)	0	0	3.000	2.935	MON	112	1,339	02/01/2017	06/20/2045
36179R-Q3-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	1,124,486	106.2550	1,125,172	1,058,935	1,121,711	0	(561)	0	0	4.000	2.349	MON	3,530	42,357	06/26/2017	10/20/2045
36179R-VA-4	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	417,522	104.4180	427,471	409,383	416,938	0	(156)	0	0	3.000	2.712	MON	1,023	12,281	06/26/2017	12/20/2045
36179R-VB-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	195,513	105.8420	198,685	187,718	195,136	0	(113)	0	0	3.500	2.738	MON	548	6,570	06/26/2017	12/20/2045
36179R-XE-4	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	87,464	107.8710	89,615	83,076	87,345	0	(37)	0	0	4.000	2.562	MON	277	3,323	07/14/2017	01/20/2046
36179R-ZU-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	86,761	107.8450	88,874	82,409	86,648	0	(37)	0	0	4.000	2.560	MON	275	3,296	07/14/2017	02/20/2046
36179S-2P-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	228,351	105.0750	230,713	219,569	228,107	0	(116)	0	0	3.500	2.764	MON	640	7,685	09/09/2019	04/20/2047
36179S-5K-9	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	112,816	104.1620	113,637	109,096	112,707	0	(67)	0	0	3.000	2.491	MON	273	3,273	02/12/2020	05/20/2047
36179S-5L-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	708,135	105.0720	720,089	685,327	706,956	0	(293)	0	0	3.500	2.903	MON	1,999	23,986	12/01/2017	05/20/2047
36179S-B7-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	712,375	104.4080	707,438	677,571	711,453	0	(225)	0	0	3.000	1.335	MON	1,694	20,327	10/01/2019	05/20/2046
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	194,669	104.4190	202,216	193,657	194,784	0	(29)	0	0	3.000	2.935	MON	484	5,809	02/23/2018	08/20/2046
36179T-SJ-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	176,930	107.0060	184,398	172,325	177,431	0	(36)	0	0	4.500	3.667	MON	646	7,755	10/23/2018	02/20/2048
36179T-Z6-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	451,388	106.3620	463,555	435,828	451,112	0	(101)	0	0	4.500	3.521	MON	1,634	19,612	01/14/2019	06/20/2048
36179U-KY-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	854,556	105.7670	865,694	818,491	854,083	0	(222)	0	0	4.500	3.296	MON	3,069	36,832	07/11/2019	01/20/2049
36179W-BY-3	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	7,895,488	102.5920	7,791,526	7,594,668	7,892,506	0	(2,982)	0	0	2.500	2.032	MON	15,822	126,578	04/13/2021	03/20/2051
36179W-DR-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	14,149,529	102.5920	13,957,819	13,605,165	14,143,792	0	(5,737)	0	0	2.500	2.028	MON	28,344	214,995	05/04/2021	04/20/2051
36202E-JY-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	7,658	115.2520	8,751	7,593	7,645	0	(2)	0	0	6.000	0.000	MON	38	456	02/28/2008	07/20/2036
36202E-RE-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	38,758	115.2590	44,011	38,185	38,670	0	(12)	0	0	6.000	5.724	MON	191	2,291	12/01/2008	02/20/2038
36202F-4Q-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	762,235	107.1440	772,618	721,105	756,814	0	(803)	0	0	3.500	2.477	MON	2,103	25,239	11/01/2013	03/20/2042
36202F-M8-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	134,448	110.1030	136,547	124,018	133,460	0	(145)	0	0	4.500	2.263	MON	465	5,581	04/08/2014	12/20/2040
36202F-P7-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	436,340	111.0510	456,728	411,278	435,179	0	(354)	0	0	4.500	2.770	MON	1,542	18,508	08/16/2013	02/20/2041
36202F-Q8-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	62,118	112.9750	64,439	57,038	61,672	0	(69)	0	0	5.000	2.610	MON	238	2,852	06/23/2011	03/20/2041
36202F-SD-9	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	84,776	108.3280	85,907	79,303	84,258	0	(75)	0	0	4.000	2.162	MON	264	3,172	03/18/2016	04/20/2041
36202F-TM-8	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	74,003	112.9750	76,319	67,554	73,687	0	(92)	0	0	5.000	2.350	MON	281	3,378	06/26/2017	05/20/2041
36225B-2V-9	GNMA PASS-THRU X PLATINUM 30YR			4	1.A	10,220	116.1280	11,685	10,062	10,173	0	(6)	0	0	6.000	0.000	MON	50	604	02/14/2005	12/15/2033

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	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36225B-TQ-1	GNMA PASS-THRU X PLATINUM 30YR			4	1.A	16,244	116.0520	18,529	15,966	16,146	0	(15)	0	0	6.000	3.028	MON	80	958	03/23/2007	06/15/2032
36225B-UH-9	GNMA PASS-THRU X PLATINUM 30YR			4	1.A	5,501	116.1330	6,277	5,405	5,469	0	(4)	0	0	6.000	5.710	MON	27	324	03/23/2007	08/15/2032
36225B-WZ-7	GNMA PASS-THRU X PLATINUM 30YR			4	1.A	12,381	116.0440	14,123	12,170	12,312	0	(8)	0	0	6.000	5.634	MON	61	730	03/23/2007	02/15/2033
36225B-ZP-6	GNMA PASS-THRU X PLATINUM 30YR			4	1.A	23,083	116.1740	26,357	22,688	22,951	0	(15)	0	0	6.000	5.667	MON	113	1,361	03/23/2007	08/15/2033
36241K-WS-3	GNMA PASS-THRU X PLATINUM 30YR			4	1.A	65,331	115.1550	68,744	59,697	64,782	0	(95)	0	0	5.500	2.900	MON	274	3,283	11/01/2013	11/15/2038
36241L-T9-7	GNMA PASS-THRU X PLATINUM 30YR			4	1.A	333,532	112.0970	342,420	305,467	331,119	0	(406)	0	0	4.500	2.042	MON	1,146	13,746	03/29/2012	03/15/2041
36177X-Z8-4	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	20,445	102.5470	20,501	19,992	20,233	0	(54)	0	0	2.500	1.877	MON	42	500	06/26/2017	05/15/2027
36178G-FY-5	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	2,712	103.3890	2,675	2,587	2,641	0	(10)	0	0	2.500	1.546	MON	5	65	08/01/2012	07/15/2027
36178N-ME-6	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	206,186	104.4600	209,794	200,837	205,318	0	(123)	0	0	3.000	2.636	MON	502	6,025	11/01/2013	11/15/2042
36200M-Y8-0	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	6,882	115.6990	7,852	6,786	6,854	0	(4)	0	0	6.000	0.000	MON	34	407	02/14/2005	10/15/2033
36200N-4T-5	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	3,806	116.2090	4,364	3,756	3,792	0	(2)	0	0	6.000	0.000	MON	19	225	03/18/2005	10/15/2034
36200N-RE-3	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	4,566	113.8640	5,212	4,578	4,566	0	0	0	0	5.500	5.653	MON	21	252	03/23/2007	04/15/2034
36200W-NB-3	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	4,512	110.2420	4,896	4,441	4,488	0	(3)	0	0	6.000	5.675	MON	22	266	03/23/2007	04/15/2034
36201E-CX-6	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	5,327	113.0470	6,038	5,341	5,328	0	0	0	0	5.500	5.649	MON	24	294	03/23/2007	05/15/2034
36201M-JF-0	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	10,351	117.1700	11,922	10,175	10,286	0	(8)	0	0	6.000	5.692	MON	51	610	03/23/2007	07/15/2032
36201Y-N7-7	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	20,724	110.0350	22,472	20,423	20,599	0	(19)	0	0	6.000	0.000	MON	102	1,225	09/20/2004	03/15/2034
36210H-UU-4	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	9,800	110.1460	10,645	9,664	9,717	0	(12)	0	0	6.000	0.000	MON	48	580	12/16/2003	11/15/2028
36212F-2S-2	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	1,005	115.9600	1,147	989	999	0	(1)	0	0	6.000	5.855	MON	5	59	03/23/2007	02/15/2034
36290Q-BV-6	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	3,683	110.0350	3,998	3,633	3,666	0	(2)	0	0	6.000	0.000	MON	18	218	03/18/2005	01/15/2034
36290R-MX-8	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	8,293	109.7490	9,125	8,315	8,295	0	0	0	0	5.500	5.648	MON	38	457	03/23/2007	09/15/2034
36290R-QC-0	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	347	113.3600	394	348	347	0	0	0	0	5.500	5.642	MON	2	19	03/23/2007	06/15/2033
36290S-R8-6	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	8,305	114.2080	9,509	8,326	8,306	0	0	0	0	5.500	5.648	MON	38	458	03/23/2007	01/15/2034
36290X-HT-0	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	9,136	110.0580	10,078	9,157	9,136	0	0	0	0	5.500	5.643	MON	42	504	03/23/2007	08/15/2033
36291B-QX-8	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	17,527	114.3020	20,085	17,572	17,529	0	0	0	0	5.500	5.653	MON	81	966	03/23/2007	01/15/2034
36291G-XM-3	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	8,988	110.4140	9,949	9,011	8,989	0	0	0	0	5.500	5.648	MON	41	496	03/23/2007	05/15/2034
36291J-EU-0	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	10,730	111.4160	11,985	10,757	10,731	0	0	0	0	5.500	5.648	MON	49	592	03/23/2007	02/15/2034
36291L-D4-4	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	1,602	110.3110	1,739	1,577	1,594	0	(1)	0	0	6.000	5.857	MON	8	95	03/23/2007	07/15/2034
36291L-W9-2	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	1,357	109.7580	1,470	1,339	1,351	0	(1)	0	0	6.000	1.265	MON	7	80	03/23/2007	09/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36291M-JX-2	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	2,003	110.0490	2,169	1,971	1,993	0	(1)	0	0	6.000	5.866	MON	10	118	03/23/2007	09/15/2034
36291M-KH-5	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	1,032	110.0730	1,118	1,016	1,027	0	(1)	0	0	6.000	5.869	MON	5	61	03/23/2007	11/15/2034
36292M-FT-4	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	7,890	113.5270	8,128	7,160	7,758	0	(36)	0	0	5.000	3.355	MON	30	358	06/26/2017	04/15/2036
36295F-HU-1	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	7,684	110.1590	8,367	7,596	7,660	0	(3)	0	0	6.000	5.929	MON	38	456	08/01/2008	05/15/2037
36295K-4L-4	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	48,378	115.5260	50,774	43,950	47,948	0	(127)	0	0	5.000	3.474	MON	183	2,198	06/26/2017	11/15/2038
36295K-HG-1	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	546	109.7150	592	540	545	0	0	0	0	6.500	0.000	MON	3	35	06/01/2008	03/15/2038
36295M-6H-7	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	12,856	113.0350	13,198	11,676	12,725	0	(33)	0	0	5.000	2.277	MON	49	584	06/26/2017	01/15/2038
36295P-RJ-3	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	402	115.0220	461	401	402	0	0	0	0	6.000	6.065	MON	2	24	11/03/2008	12/15/2037
36295Q-HL-7	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	166,466	114.5520	174,424	152,267	164,801	0	(273)	0	0	5.000	2.582	MON	634	7,613	11/01/2013	06/15/2040
36296D-YL-6	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	8,548	110.0580	9,365	8,510	8,538	0	(2)	0	0	6.000	6.057	MON	43	511	09/01/2008	05/15/2038
38381R-PZ-6	GNMA REMIC TRUST 2019-023			4	1.A	2,043,508	104.6750	2,131,706	2,036,507	2,041,448	0	(385)	0	0	3.500	3.408	MON	5,940	71,278	02/01/2019	10/20/2048
38381R-QH-5	GNMA REMIC TRUST 2019-023			4	1.A	2,051,357	104.9460	2,138,443	2,037,666	2,047,877	0	(703)	0	0	3.500	3.309	MON	5,943	71,318	02/01/2019	07/20/2048
38381D-XT-2	GNMA REMIC TRUST 2021-120			4,6	1.A	354,199	8.9070	345,151	0	343,797	0	(10,402)	0	0	1.005	2.949	MON	3,246	16,390	07/22/2021	02/16/2063
21H030-61-7	GNMAII JUMBO TBA 30YR TBA 03.000%	@			1.A	516,914	103.5040	517,520	500,000	516,914	0	0	0	0	0.000	(0.127)	N/A	0	0	12/14/2021	01/15/2048
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						37,864,250	XXX	37,963,874	36,104,464	37,811,411	0	(26,457)	0	0	XXX	XXX	XXX	93,101	906,219	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						1,030,290,157	XXX	1,030,217,279	1,032,422,264	1,030,246,515	0	331,221	0	0	XXX	XXX	XXX	2,107,310	6,890,360	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
Y7276L-DE-5	KAZAKHSTAN REP 144A		C		2.C FE	1,471,400	112.5980	1,688,964	1,500,000	1,487,841	0	3,016	0	0	5.125	5.452	JJ	34,167	76,875	11/17/2015	07/21/2025
71654Q-BG-6	PETROLEOS MEXICANOS		C	1	3.C FE	1,175,100	101.0000	1,234,220	1,222,000	1,210,851	0	9,843	0	0	3.500	4.422	JJ	17,940	42,770	10/22/2020	01/30/2023
0699999 - Bonds - All Other Governments - Issuer Obligations						2,646,500	XXX	2,923,184	2,722,000	2,698,692	0	12,859	0	0	XXX	XXX	XXX	52,106	119,645	XXX	XXX
Bonds - All Other Governments - Residential Mortgage-Backed Securities																					
Bonds - All Other Governments - Commercial Mortgage-Backed Securities																					
Bonds - All Other Governments - Other Loan-Backed and Structured Securities																					
1099999 - Bonds - All Other Governments - Subtotals - All Other Governments						2,646,500	XXX	2,923,184	2,722,000	2,698,692	0	12,859	0	0	XXX	XXX	XXX	52,106	119,645	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
452152-P2-1	ILLINOIS ST				2.B FE	1,144,240	120.1300	1,201,300	1,000,000	1,107,880	0	(16,699)	0	0	5.000	2.994	MN	8,333	50,000	10/16/2019	11/01/2029
452152-Q2-0	ILLINOIS ST				2.B FE	567,710	120.3780	601,890	500,000	551,148	0	(7,890)	0	0	5.000	3.095	MN	4,167	25,000	11/12/2019	11/01/2028
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						1,711,950	XXX	1,803,190	1,500,000	1,659,029	0	(24,589)	0	0	XXX	XXX	XXX	12,500	75,000	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,711,950	XXX	1,803,190	1,500,000	1,659,029	0	(24,589)	0	0	XXX	XXX	XXX	12,500	75,000	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
167505-XC-5	CHICAGO ILL BRD ED				3.A FE	214,798	123.6030	222,485	180,000	207,768	1,562	(3,090)	0	0	5.000	2.833	JD	750	9,000	09/06/2019	12/01/2033
38122N-C9-1	GOLDEN ST TOB SECURITIZATION C				1.F FE	2,000,000	100.3280	2,006,560	2,000,000	2,000,000	0	0	0	0	2.687	2.705	JD	2,388	0	12/08/2021	06/01/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68587F-BB-9	OREGON ED DISTS FULL FAITH & C				1.C FE	2,635,000	98.6920	2,600,534	2,635,000	2,635,000	0	0	0	0	1.887	1.896	JD	138	18,093	07/23/2021	06/30/2031
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						4,849,798	XXX	4,829,580	4,815,000	4,842,768	1,562	(3,090)	0	0	XXX	XXX	XXX	3,277	27,093	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						4,849,798	XXX	4,829,580	4,815,000	4,842,768	1,562	(3,090)	0	0	XXX	XXX	XXX	3,277	27,093	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
01026C-AD-3	ALABAMA ECONOMIC SETTLEMENT REV			1	1.G FE	2,125,740	113.8490	2,339,597	2,055,000	2,106,978	0	(5,851)	0	0	4.263	3.910	MS	25,795	87,605	08/24/2018	09/15/2032
010268-CT-5	ALABAMA FED AID HWY FIN AUTH S				1.C FE	1,800,000	100.5600	1,810,080	1,800,000	1,800,000	0	0	0	0	2.056	2.067	MS	7,916	0	10/07/2021	09/01/2031
01179R-J4-6	ALASKA MUN BD BK ALASKA MUN BD				1.E FE	485,255	132.8970	478,429	360,000	478,806	0	(6,449)	0	0	5.000	1.426	JD	1,500	8,250	06/02/2021	12/01/2032
018444-AY-5	ALLENTOWN PA NEIGHBORHOOD IMPT			2	3.C FE	1,036,050	113.8320	1,138,320	1,000,000	1,021,518	0	(3,491)	0	0	5.000	4.593	MN	8,333	50,000	06/30/2017	05/01/2042
04052B-JZ-8	ARIZONA INDL DEV AUTH ED REV				3.C FE	171,442	111.0570	183,244	165,000	169,772	0	(751)	0	0	5.000	4.451	JJ	4,125	8,250	09/19/2019	07/01/2054
041806-L6-5	ARLINGTON TEX HIGHER ED FIN CO				3.B FE	902,923	107.8690	922,280	855,000	899,092	0	(3,831)	0	0	4.000	3.156	FA	12,920	6,935	05/11/2021	08/15/2041
052404-PT-1	AUSTIN TEX CMNTY COLLEGE DIST				1.D FE	496,548	123.6950	494,780	400,000	493,368	0	(3,180)	0	0	5.000	1.034	FA	8,333	0	10/14/2021	02/01/2028
072024-WS-7	BAY AREA TOLL AUTH CALIF TOLL				1.C FE	110,000	103.0260	113,329	110,000	110,000	0	0	0	0	2.574	2.591	AO	708	2,831	09/20/2019	04/01/2031
08454A-AB-7	BERKS CNTY PA MUN AUTH UNIV RE				3.A FE	50,890	113.0570	50,876	45,000	49,883	3,659	(542)	0	0	5.000	3.425	AO	563	2,250	02/12/2020	10/01/2039
10623A-BV-4	BRAZOS TEX HIGHER ED AUTH INC				2.B FE	175,754	96.8880	169,554	175,000	175,633	0	(67)	0	0	3.000	2.972	AO	1,313	5,250	02/27/2020	04/01/2040
114894-YR-3	BROWARD CNTY FLA ARPT SYS REV				1.E FE	564,660	115.1240	575,620	500,000	559,577	0	(5,083)	0	0	4.000	2.325	AO	5,000	10,000	04/08/2021	10/01/2044
11861M-BK-1	BUCKS CNTY PA INDL DEV AUTH HO				3.A FE	745,926	124.6770	797,933	640,000	738,419	0	(7,508)	0	0	5.000	3.142	JJ	16,000	9,778	02/24/2021	07/01/2041
13033D-AE-5	CALIFORNIA HSG FIN AGY MUN CTF				2.A FE	279,327	114.0700	282,450	247,611	278,221	0	(1,106)	0	0	3.500	2.477	MON	265	5,771	03/17/2021	11/20/2035
13054W-AC-1	CALIFORNIA POLLUTION CTL FING			2	2.C FE	1,629,960	103.1320	2,062,640	2,000,000	1,678,787	0	7,440	0	0	5.000	6.524	JJ	50,000	100,000	11/14/2013	11/21/2045
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DE			4	1.C FE	2,090,725	144.3620	2,302,574	1,595,000	1,945,612	0	(15,498)	0	0	7.550	4.827	MN	15,387	120,422	06/26/2017	05/15/2040
14054C-CA-5	CAPITAL TR AGY FLA EDL FACS RE				2.C FE	64,180	112.0450	67,227	60,000	62,788	0	(563)	0	0	5.000	3.892	JD	133	3,000	06/14/2019	12/15/2049
14054C-CG-2	CAPITAL TR AGY FLA EDL FACS RE				3.A FE	319,313	111.1950	322,466	290,000	312,806	0	(2,830)	0	0	5.000	3.740	JJ	7,250	14,500	08/23/2019	07/01/2054
154871-CP-0	CENTRAL PLAINS ENERGY PROJ NEB				2.A FE	567,256	146.3020	599,838	410,000	555,744	0	(5,878)	0	0	5.000	2.627	MS	6,833	20,500	01/07/2020	09/01/2042
155498-KQ-0	CENTRAL TEX REGL MOBILITY AUTH				1.G FE	652,183	114.4850	652,565	570,000	650,020	0	(1,944)	0	0	4.000	3.227	JJ	11,400	14,060	11/20/2020	01/01/2050
155498-MR-6	CENTRAL TEX REGL MOBILITY AUTH				1.G FE	410,959	100.2680	411,099	410,000	410,941	0	(19)	0	0	3.267	3.265	JJ	2,418	0	10/12/2021	01/01/2045
19648A-M4-4	COLORADO HEALTH FACS AUTH REV			2	1.A	1,005,460	107.4290	1,074,290	1,000,000	1,000,992	0	(655)	0	0	5.625	5.628	JD	4,688	56,250	09/30/2013	06/01/2043
19648F-RZ-9	COLORADO HEALTH FACS AUTH REV				1.G FE	550,000	107.3470	590,409	550,000	550,000	0	0	0	0	4.480	4.530	JD	2,053	26,830	10/16/2020	12/01/2040
246387-SV-7	DELAWARE ST ECONOMIC DEV AUTH				2.C FE	330,535	100.1360	330,449	330,000	330,514	0	(19)	0	0	1.250	1.246	AO	1,031	3,254	11/30/2020	10/01/2045
24918E-EG-1	DENVER COLO HEALTH & HOSP AUTH				2.B FE	113,002	125.9260	113,333	90,000	108,231	0	(2,086)	0	0	5.000	2.210	JD	375	4,500	09/06/2019	12/01/2033
264416-AN-8	DUKE UNIV N C REV				1.B FE	299,903	142.9400	357,350	250,000	296,013	0	(2,221)	0	0	5.850	4.210	AO	3,656	14,625	03/20/2020	04/01/2037
3130A0-F7-0	FEDERAL HOME LOAN BANKS				1.A	35,233,557	105.0730	36,255,561	34,505,000	34,690,323	0	(91,481)	0	0	3.375	3.111	JD	74,401	1,164,544	10/11/2018	12/08/2023
3130A0-XE-5	FEDERAL HOME LOAN BANKS				1.A	15,066,786	105.2260	15,783,931	15,000,000	15,028,374	0	(12,340)	0	0	3.250	3.185	MS	153,021	487,500	10/11/2018	03/08/2024
3130A1-XJ-2	FEDERAL HOME LOAN BANKS				1.A	26,187,460	104.8670	27,265,307	26,000,000	26,051,710	0	(20,092)	0	0	2.875	2.810	JD	35,299	747,500	08/19/2014	06/14/2024
3130A3-GE-8	FEDERAL HOME LOAN BANKS				1.A	12,630,840	105.1710	12,620,508	12,000,000	12,202,842	0	(65,894)	0	0	2.750	2.167	JD	16,500	330,000	02/02/2015	12/13/2024
3130A4-CH-3	FEDERAL HOME LOAN BANKS				1.A	26,600,940	104.2090	28,136,465	27,000,000	26,861,129	0	41,097	0	0	2.375	2.559	MS	190,594	641,250	03/11/2015	03/14/2025

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
3130A6-EU-7	FEDERAL HOME LOAN BANKS				1.A	5,030,800	105.8510	5,292,566	5,000,000	5,012,490	0	(3,197)	0	0	2.750	2.696	MS	45,451	137,500	11/16/2015	09/02/2025
313383-QR-5	FEDERAL HOME LOAN BANKS				1.A	9,076,481	103.8560	9,347,028	9,000,000	9,024,775	0	(16,588)	0	0	3.250	3.076	JD	17,875	292,500	10/11/2018	06/09/2023
3135G0-5G-4	FEDERAL NATL MTG ASSN				1.A	59,919,053	99.4640	59,678,427	60,000,000	59,958,611	0	27,034	0	0	0.250	0.296	JJ	71,250	150,000	08/03/2020	07/10/2023
3136G0-U6-6	FEDERAL NATL MTG ASSN			2	1.A	2,834,528	103.6570	3,109,715	3,000,000	2,918,559	0	27,026	0	0	2.250	3.288	AO	11,438	67,500	10/11/2018	10/30/2024
345105-JE-1	FOOTHILL / EASTERN TRANSN CORR				2.B FE	177,553	107.4860	182,726	170,000	177,180	0	(373)	0	0	4.094	3.517	JJ	3,209	2,252	10/13/2021	01/15/2049
38122N-B7-6	GOLDEN ST TOB SECURITIZATION C				1.D FE	2,500,000	102.4360	2,560,900	2,500,000	2,500,000	0	0	0	0	3.000	3.023	JD	6,250	11,250	09/30/2021	06/01/2046
38611T-BS-5	GRAND PARKWAY TRANSN CORP TEX				1.C FE	144,126	107.7860	140,122	130,000	143,959	0	(167)	0	0	5.000	4.395	AO	1,625	3,250	04/15/2021	10/01/2052
392274-2F-2	GREATER ORLANDO AVIATION AUTH				1.D FE	570,830	114.8140	574,070	500,000	565,248	0	(5,582)	0	0	4.000	2.174	AO	5,000	10,000	04/09/2021	10/01/2044
45204E-FC-7	ILLINOIS FIN AUTH REV			2	1.B FE	1,036,190	119.2500	1,192,500	1,000,000	1,020,763	0	(3,525)	0	0	5.000	4.593	FA	18,889	50,000	03/30/2017	02/15/2041
45204F-HU-2	ILLINOIS FIN AUTH REV				3.A FE	100,555	115.8920	104,303	90,000	99,802	0	(754)	0	0	5.000	3.533	MN	575	2,538	03/24/2021	05/15/2051
45201Y-U2-1	ILLINOIS HSG DEV AUTH REV				1.C FE	581,348	106.0580	572,713	540,000	577,223	0	(4,125)	0	0	3.200	0.929	FA	7,200	0	08/26/2021	02/01/2025
45506D-GW-9	INDIANA ST FIN AUTH REV			2	2.A FE	909,455	107.0610	1,070,610	1,000,000	917,124	0	1,146	0	0	5.250	5.941	JJ	26,250	52,500	11/13/2013	01/01/2051
45506D-GX-7	INDIANA ST FIN AUTH REV			2	2.A FE	933,340	106.6900	1,066,900	1,000,000	952,308	0	2,780	0	0	5.000	5.632	JJ	25,000	50,000	09/30/2013	07/01/2035
46246K-4T-6	IOWA FIN AUTH REV				2.B FE	1,119,110	113.1170	1,131,170	1,000,000	1,088,305	0	(14,838)	0	0	5.000	3.224	MN	6,389	50,000	01/03/2020	05/15/2048
472682-RN-5	JEFFERSON CNTY ALA SWR REV			2	3.B FE	2,108,800	115.4970	2,309,940	2,000,000	2,067,881	0	(7,826)	0	0	7.000	6.475	AO	35,000	140,000	02/07/2014	10/01/2051
49130N-EK-1	KENTUCKY HIGHER ED STUDENT LN				1.F FE	42,514	119.9980	41,999	35,000	41,799	0	(715)	0	0	5.000	2.164	JD	146	1,750	02/24/2021	06/01/2029
491397-AB-1	KENTUCKY PUB TRANSN INFRASTRUC			2	2.B FE	1,501,050	108.1950	1,622,925	1,500,000	1,500,206	0	(128)	0	0	5.750	5.823	JJ	43,125	86,250	01/03/2014	07/01/2049
491397-BF-1	KENTUCKY PUB TRANSN INFRASTRUC				1.F FE	505,450	100.6390	503,195	500,000	505,315	0	(135)	0	0	3.221	3.115	JJ	3,758	0	09/20/2021	07/01/2053
52481M-AB-6	LEHIGH CNTY PA INDL DEV AUTH C				3.B FE	1,077,550	107.7740	1,077,740	1,000,000	1,072,986	0	(4,564)	0	0	4.000	3.026	MN	6,667	15,889	05/26/2021	05/01/2041
531127-AC-2	LIBERTY N Y DEV CORP REV				1.F FE	1,403,460	141.2000	1,412,000	1,000,000	1,361,394	0	(22,297)	0	0	5.250	2.204	AO	13,125	52,500	02/06/2020	10/01/2035
54659L-BJ-2	LOUISVILLE & JEFFERSON CNTY KY				1.F FE	286,169	119.3570	280,489	235,000	282,687	0	(3,482)	0	0	5.000	0.655	AO	2,938	5,875	08/24/2021	10/01/2026
547804-AE-4	LOWER ALA GAS DIST GAS PROJ RE				1.F FE	864,868	147.7230	871,566	590,000	852,939	0	(10,717)	0	0	5.000	2.194	MS	9,833	29,500	11/20/2020	09/01/2046
56052F-BZ-7	MAINE ST HSG AUTH MTG PUR				1.B FE	58,024	104.0020	57,201	55,000	57,284	0	(740)	0	0	3.184	0.944	MN	224	853	05/20/2021	11/15/2023
57563R-RE-1	MASSACHUSETTS EDL FING AUTH ED				1.C FE	235,000	107.8140	253,363	235,000	235,000	0	0	0	0	3.605	3.637	JJ	4,236	5,671	10/23/2020	07/01/2036
57587A-7Y-8	MASSACHUSETTS ST HSG FIN AGY H				1.B FE	128,404	101.8460	127,308	125,000	128,235	0	(169)	0	0	1.950	1.607	JD	203	1,219	07/22/2021	12/01/2031
592643-BM-1	METROPOLITAN WASH D C ARPTS AU			2	1.G FE	1,405,050	126.5300	1,897,950	1,500,000	1,424,659	0	1,933	0	0	6.500	7.109	AO	24,375	97,500	10/29/2013	10/01/2041
59335K-AT-4	MIAMI-DADE CNTY FLA SEAPORT RE			2	1.G FE	1,045,190	109.8870	1,098,870	1,000,000	1,009,713	0	(5,151)	0	0	6.000	5.485	AO	15,000	60,000	09/11/2013	10/01/2038
613520-MF-9	MONTGOMERY CNTY OHIO HOSP REV				2.A FE	609,900	123.4030	617,015	500,000	587,994	0	(9,985)	0	0	5.000	2.537	MN	3,194	25,000	10/09/2019	11/15/2037
626207-Z5-6	MUNICIPAL ELEC AUTH GA				1.F FE	543,335	121.0940	544,923	450,000	531,461	0	(11,617)	0	0	5.000	2.025	JJ	11,250	22,500	12/23/2020	01/01/2056
63607V-AF-3	NATIONAL FIN AUTH N H FED LEAS				2.C FE	2,325,000	100.1410	2,328,278	2,325,000	2,325,000	0	0	0	0	3.300	3.341	JAJO	13,853	0	10/15/2021	04/01/2032
63607V-AH-9	NATIONAL FIN AUTH N H FED LEAS				1.E FE	500,000	100.5800	502,900	500,000	500,000	0	0	0	0	3.250	3.290	JAJO	677	0	12/10/2021	04/01/2028
64542Q-BK-8	NEW HOPE CULTURAL ED FACS FIN				2.C FE	238,495	113.7460	244,554	215,000	232,198	120	(2,729)	0	0	5.000	3.453	FA	4,061	10,750	08/21/2019	08/15/2051
64577B-7M-0	NEW JERSEY ECONOMIC DEV AUTH R				2.A FE	1,169,880	124.1200	1,241,200	1,000,000	1,138,975	0	(15,238)	0	0	5.000	3.045	JD	2,222	50,000	12/13/2019	06/15/2037
64577B-7N-8	NEW JERSEY ECONOMIC DEV AUTH R				2.A FE	1,162,520	123.8430	1,238,430	1,000,000	1,132,925	0	(14,521)	0	0	5.000	3.126	JD	2,222	50,000	12/05/2019	06/15/2038
64577B-7V-0	NEW JERSEY ECONOMIC DEV AUTH R				2.A FE	320,936	125.2700	344,493	275,000	312,365	0	(4,089)	0	0	5.000	3.086	JD	611	13,750	11/13/2019	06/15/2034
64577B-8K-3	NEW JERSEY ECONOMIC DEV AUTH R				2.A FE	59,476	109.6220	60,292	55,000	59,407	0	(70)	0	0	3.870	3.060	JD	95	1,064	10/13/2021	06/15/2033
64577B-8L-1	NEW JERSEY ECONOMIC DEV AUTH R				2.A FE	434,848	109.8720	477,943	435,000	434,865	0	8	0	0	3.920	3.962	JD	758	17,052	12/02/2019	06/15/2034

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64577B-KK-9	NEW JERSEY ECONOMIC DEV AUTH R				2.A FE	458,326	111.7590	452,624	405,000	453,482	0	(4,844)	0	0	4.250	0.737	JD	765	8,606	08/25/2021	06/15/2026
64577B-L2-8	NEW JERSEY ECONOMIC DEV AUTH R				2.A FE	283,613	119.5140	286,834	240,000	273,017	0	(5,617)	0	0	5.000	2.316	JD	533	12,000	02/05/2020	06/15/2033
645918-2C-6	NEW JERSEY ECONOMIC DEV AUTH R			2	2.B FE	1,931,420	109.8710	2,197,420	2,000,000	1,936,549	0	766	0	0	5.625	5.936	JJ	56,250	112,500	11/06/2013	01/01/2052
645918-2A-0	NEW JERSEY ECONOMIC DEV AUTH REV			2	2.B FE	27,690	109.1750	27,294	25,000	25,777	0	(369)	0	0	5.125	3.534	JJ	641	1,281	05/19/2016	01/01/2034
646080-VE-8	NEW JERSEY ST HIGHER ED ASSIST				1.B FE	293,605	123.4850	308,713	250,000	286,114	0	(4,689)	0	0	5.000	2.715	JD	1,042	12,500	05/21/2020	12/01/2028
646080-VY-4	NEW JERSEY ST HIGHER ED ASSIST				1.C FE	150,000	102.2440	153,366	150,000	150,000	0	0	0	0	2.500	2.516	JD	313	1,927	05/13/2021	12/01/2040
646108-YC-8	NEW JERSEY ST HSG & MTG FIN AG				1.D FE	1,100,000	109.8440	1,208,284	1,100,000	1,100,000	0	0	0	0	3.950	3.989	MN	7,242	43,450	09/07/2018	11/01/2043
646136-4F-5	NEW JERSEY ST TRANSN TR FD AUT				2.A FE	535,340	122.8230	614,115	500,000	525,669	0	(3,124)	0	0	5.000	4.186	JD	1,111	25,000	10/04/2018	12/15/2034
646136-4G-3	NEW JERSEY ST TRANSN TR FD AUT				2.A FE	66,069	122.6020	67,431	55,000	63,524	0	(1,106)	0	0	5.000	2.570	JD	122	2,750	08/29/2019	12/15/2035
646136-5E-7	NEW JERSEY ST TRANSN TR FD AUT				2.A FE	1,179,300	123.2980	1,232,980	1,000,000	1,140,092	0	(18,024)	0	0	5.000	2.791	JD	2,222	50,000	10/15/2019	06/15/2033
646136-5R-8	NEW JERSEY ST TRANSN TR FD AUT				2.A FE	754,305	119.8480	785,004	655,000	732,696	0	(9,868)	0	0	5.000	3.116	JD	1,456	32,750	10/08/2019	06/15/2050
646136-6R-7	NEW JERSEY ST TRANSN TR FD AUT				2.A FE	1,008,000	110.8670	1,108,670	1,000,000	1,007,374	0	(322)	0	0	4.081	4.059	JD	1,814	40,810	01/08/2020	06/15/2039
646136-6S-5	NEW JERSEY ST TRANSN TR FD AUT				2.A FE	287,073	111.9770	279,943	250,000	286,477	0	(595)	0	0	4.131	3.134	JD	459	5,164	07/28/2021	06/15/2042
649519-DN-2	NEW YORK LIBERTY DEV CORP LIBE				1.G FE	500,000	100.0180	500,090	500,000	500,000	0	0	0	0	1.900	1.909	MN	2,824	0	08/20/2021	11/15/2031
649519-DV-4	NEW YORK LIBERTY DEV CORP LIBE				1.G FE	650,000	102.2120	664,378	650,000	650,000	0	0	0	0	2.875	2.896	MN	5,554	0	08/20/2021	11/15/2046
64971P-KM-6	NEW YORK N Y CITY INDL DEV AGY				2.A FE	339,784	103.6670	336,918	325,000	338,345	0	(1,365)	0	0	3.000	2.486	MS	3,250	8,802	12/11/2020	03/01/2049
64971P-LA-1	NEW YORK N Y CITY INDL DEV AGY				1.F FE	81,589	120.9270	78,603	65,000	80,180	0	(1,409)	0	0	4.000	1.252	JJ	1,300	917	02/11/2021	01/01/2032
64971X-JD-1	NEW YORK N Y CITY TRANSITIONAL				1.A FE	1,699,847	106.3450	1,807,865	1,700,000	1,699,892	0	17	0	0	2.980	3.003	MN	8,443	50,660	03/27/2019	11/01/2027
64990B-YQ-0	NEW YORK ST DORM AUTH REV			2	1.C FE	25,024	106.1930	26,548	25,000	25,005	0	(4)	0	0	5.000	5.046	MN	208	1,250	05/01/2016	05/01/2027
64990B-YR-8	NEW YORK ST DORM AUTH REV			2	1.A	14,552	106.1930	15,929	15,000	14,728	0	35	0	0	5.000	5.412	MN	125	750	05/01/2016	05/01/2028
64990B-ZF-3	NEW YORK ST DORM AUTH REV			2	2.C	785,790	105.2520	852,541	810,000	795,339	0	1,899	0	0	5.000	5.412	MN	6,750	40,500	05/01/2016	05/01/2028
64990F-QZ-0	NEW YORK ST DORM AUTH ST PERS				1.C FE	2,053,000	105.4170	2,108,340	2,000,000	2,046,156	0	(3,496)	0	0	3.027	2.804	FA	22,871	60,540	01/06/2020	02/15/2033
65820Y-SK-3	NORTH CAROLINA MED CARE COMMN				2.B FE	63,446	114.1540	62,785	55,000	62,912	0	(534)	0	0	4.000	2.109	MS	733	538	05/20/2021	09/01/2041
658262-GN-4	NORTH CAROLINA ST ED ASSISTANC				1.F FE	410,031	121.5290	413,199	340,000	400,802	0	(7,072)	0	0	5.000	2.372	JD	1,417	17,000	02/24/2021	06/01/2029
66285W-E5-1	NORTH TEX TWY AUTH REV				1.E FE	340,000	102.2940	347,800	340,000	340,000	0	0	0	0	3.011	3.034	JJ	5,119	1,024	05/06/2021	01/01/2043
70878C-AD-7	PENNSYLVANIA HIGHER ED ASSISTA				1.F FE	961,513	119.0330	970,119	815,000	933,908	0	(16,867)	0	0	5.000	2.539	JD	3,396	40,750	05/07/2020	06/01/2028
70878C-AG-0	PENNSYLVANIA HIGHER ED ASSISTA				2.B FE	255,000	100.3700	255,944	255,000	255,000	0	0	0	0	3.000	3.023	JD	638	7,650	02/28/2020	06/01/2047
71780C-BH-2	PHILADELPHIA PA AUTH FOR INDL				3.B FE	121,152	108.0570	118,863	110,000	118,863	(1,961)	(328)	0	0	4.000	2.824	JD	367	929	09/03/2021	06/01/2051
71885F-DP-9	PHOENIX ARIZ INDL DEV AUTH ED			2	3.B FE	251,978	109.8560	274,640	250,000	250,786	0	(201)	0	0	5.000	4.961	JJ	6,250	12,500	03/20/2015	07/01/2045
73358X-AT-9	PORT AUTH N Y & N J				1.E FE	598,990	118.4300	603,993	510,000	593,268	0	(5,722)	0	0	4.000	2.113	JJ	9,407	9,067	04/08/2021	07/15/2038
744396-EZ-1	PUBLIC FIN AUTH WIS CHARTER SC				3.B FE	491,535	112.1240	504,558	450,000	481,192	0	(5,002)	0	0	5.000	3.641	JJ	10,375	22,500	11/22/2019	07/15/2039
744434-CW-9	PUBLIC PWR GENERATION AGY NEB			1	1.G FE	1,142,879	143.2700	1,318,084	920,000	1,107,217	0	(7,615)	0	0	7.242	4.841	JJ	33,313	66,626	06/26/2017	01/01/2041
79575E-AR-9	SALT VERDE FINL CORP SR GAS RE				2.A FE	118,802	131.9400	118,746	90,000	114,654	0	(2,215)	0	0	5.000	1.974	JD	375	4,500	02/11/2020	12/01/2032

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
79575E-AS-7	SALT VERDE FINL CORP SR GAS RE				2.A FE	687,392	140.1140	700,570	500,000	672,442	0	(10,374)	0	0	5.000	2.163	JD	2,083	25,000	11/23/2020	12/01/2037
83703F-LN-0	SOUTH CAROLINA JOBS-ECONOMIC D				1.G FE	564,162	119.8870	581,452	485,000	561,214	0	(2,603)	0	0	5.000	3.881	MN	4,042	24,250	11/12/2020	05/01/2043
83756C-QC-2	SOUTH DAKOTA HSG DEV AUTH				1.A FE	212,176	106.0090	212,018	200,000	212,048	0	(128)	0	0	2.550	1.125	MN	850	0	12/14/2021	05/01/2026
83756C-SV-8	SOUTH DAKOTA HSG DEV AUTH				1.A FE	271,180	106.8420	267,105	250,000	269,229	0	(1,951)	0	0	2.550	1.066	MN	1,063	3,188	06/10/2021	05/01/2027
838530-NL-3	SOUTH JERSEY PORT CORP N J REV				3.A FE	273,237	133.2120	273,085	205,000	266,448	0	(3,364)	0	0	7.365	4.410	JJ	7,549	15,098	12/18/2020	01/01/2040
838530-RG-0	SOUTH JERSEY PORT CORP N J REV			2	2.A FE	127,510	116.6290	139,955	120,000	124,830	0	(693)	0	0	5.000	4.278	JJ	3,000	6,000	11/17/2017	01/01/2042
838536-LM-0	SOUTH JERSEY TRANSN AUTH N J T				2.A FE	64,343	123.3140	67,823	55,000	63,363	0	(814)	0	0	5.000	3.048	MN	458	2,765	10/16/2020	11/01/2045
84129N-HL-6	SOUTHCENTRAL PA GEN AUTH REV				1.D FE	537,140	111.1690	555,845	500,000	516,726	0	(6,515)	0	0	5.000	3.575	JD	2,083	25,000	09/28/2018	06/01/2044
861398-BE-4	STOCKTON CALIF PUB FING AUTH W			2	1.F FE	2,307,551	110.4170	2,373,966	2,150,000	2,184,163	0	(18,149)	0	0	6.250	5.358	AO	33,594	134,375	11/15/2013	10/01/2040
880461-UN-6	TENNESSEE HSG DEV AGY RESIDENT				1.B FE	272,325	107.4750	268,688	250,000	269,893	0	(2,432)	0	0	3.350	1.831	JJ	4,188	4,188	04/15/2021	01/01/2031
882667-AZ-1	TEXAS PRIVATE ACTIVITY BD SURF				2.B FE	532,775	111.8740	559,370	500,000	532,233	0	(542)	0	0	3.922	3.547	JD	54	19,610	05/19/2021	12/31/2049
914440-SU-7	UNIVERSITY MASS BLDG AUTH PROJ				1.C FE	439,000	104.5710	522,855	500,000	440,807	0	1,030	0	0	3.544	4.306	MN	2,953	17,720	03/19/2020	11/01/2050
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV				1.C FE	223,920	105.3220	263,305	250,000	225,048	0	643	0	0	3.504	4.231	MN	1,460	8,760	03/19/2020	11/01/2044
915217-WX-7	UNIVERSITY VA UNIV REV			1,2	1.A FE	100,000	138.9800	138,980	100,000	100,000	0	0	0	0	4.179	4.223	MS	1,393	4,179	09/21/2017	09/01/2117
92428C-LB-8	VERMONT ST STUDENT ASSISTANCE				1.F FE	279,310	105.1690	273,439	260,000	276,614	0	(2,696)	0	0	4.000	2.750	JD	462	10,400	01/13/2021	06/15/2032
928104-LK-2	VIRGINIA SMALL BUSINESS FING A			2	2.B FE	496,460	102.3870	517,054	505,000	497,752	0	193	0	0	5.500	5.699	JJ	13,888	27,775	11/26/2013	01/01/2042
92812V-TZ-9	VIRGINIA ST HSG DEV AUTH				1.B FE	998,750	111.2160	1,112,160	1,000,000	998,852	0	34	0	0	4.100	4.150	JD	3,417	41,000	11/15/2018	12/01/2043
92818N-R3-4	VIRGINIA ST RES AUTH INFRASTRU				1.C FE	126,761	124.6030	124,603	100,000	124,822	0	(1,939)	0	0	5.000	1.209	MN	833	2,153	06/10/2021	11/01/2028
92818N-R4-2	VIRGINIA ST RES AUTH INFRASTRU				1.C FE	135,751	127.0160	133,367	105,000	133,808	0	(1,943)	0	0	5.000	1.309	MN	875	2,260	06/10/2021	11/01/2029
92818N-R5-9	VIRGINIA ST RES AUTH INFRASTRU				1.C FE	144,808	129.7100	142,681	110,000	142,864	0	(1,944)	0	0	5.000	1.399	MN	917	2,368	06/10/2021	11/01/2030
92818N-S7-4	VIRGINIA ST RES AUTH INFRASTRU				1.C FE	201,336	118.8680	202,076	170,000	199,659	0	(1,677)	0	0	4.000	2.044	MN	1,133	2,928	05/18/2021	11/01/2040
92818N-S8-2	VIRGINIA ST RES AUTH INFRASTRU				1.C FE	365,865	118.4770	367,279	310,000	362,881	0	(2,984)	0	0	4.000	2.084	MN	2,067	5,339	05/18/2021	11/01/2041
93978H-WB-7	WASHINGTON ST HEALTH CARE FACS				2.A FE	587,405	126.2900	606,192	480,000	566,362	0	(10,269)	0	0	5.000	2.406	FA	10,000	24,000	12/04/2019	08/01/2032
93978H-WC-5	WASHINGTON ST HEALTH CARE FACS				2.A FE	923,471	125.9310	950,779	755,000	890,779	0	(16,145)	0	0	5.000	2.407	FA	15,729	37,750	12/13/2019	08/01/2033
95235T-AS-2	WEST CORNWALL TWP PA MUN AUTH				2.B FE	39,023	114.7530	40,164	35,000	38,741	0	(283)	0	0	4.000	2.705	MN	179	875	03/12/2021	11/15/2041
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						265,548,162	XXX	274,978,251	259,622,611	263,830,321	1,819	(497,453)	0	0	XXX	XXX	XXX	1,422,736	6,654,289	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128ME-WV-9	FHLMC GIANT MBS GOLD COMB 15			4	1.A	257,815	104.0820	266,260	255,817	257,446	0	(164)	0	0	2.500	2.322	MON	533	6,395	07/24/2019	07/01/2031
3128MM-V8-3	FHLMC GIANT MBS GOLD COMB 15			4	1.A	66,103	105.9180	67,894	64,100	65,842	0	(115)	0	0	3.500	2.679	MON	187	2,244	06/14/2019	03/01/2032
31307J-VS-9	FHLMC PC GOLD 15 YR			4	1.A	84,557	104.1010	86,246	82,849	83,913	0	(135)	0	0	2.500	2.066	MON	173	2,071	06/26/2017	10/01/2029
31307L-FA-1	FHLMC PC GOLD 15 YR			4	1.A	93,268	103.9900	95,033	91,386	92,572	0	(142)	0	0	2.500	2.071	MON	190	2,285	06/26/2017	12/01/2029
31307L-GD-4	FHLMC PC GOLD 15 YR			4	1.A	25,438	103.5960	25,831	24,934	25,254	0	(39)	0	0	2.500	2.095	MON	52	623	06/26/2017	12/01/2029
31307L-H4-3	FHLMC PC GOLD 15 YR			4	1.A	27,244	103.5560	27,661	26,711	27,048	0	(41)	0	0	2.500	2.105	MON	56	668	06/26/2017	12/01/2029
31307L-Q5-0	FHLMC PC GOLD 15 YR			4	1.A	47,939	103.7260	48,721	46,971	47,564	0	(79)	0	0	2.500	2.050	MON	98	1,174	06/26/2017	01/01/2030
31307L-RF-7	FHLMC PC GOLD 15 YR			4	1.A	119,194	103.9980	121,477	116,808	118,338	0	(178)	0	0	2.500	2.079	MON	243	2,920	06/26/2017	01/01/2030
31307L-SV-1	FHLMC PC GOLD 15 YR			4	1.A	142,342	103.9940	144,886	139,322	141,236	0	(231)	0	0	2.500	2.062	MON	290	3,483	02/18/2015	01/01/2030
31294N-UB-3	FHLMC PC GOLD CASH 15			4	1.A	21,749	103.9330	22,149	21,310	21,549	0	(40)	0	0	2.500	2.024	MON	44	533	06/26/2017	02/01/2028
3128P7-NZ-2	FHLMC PC GOLD CASH 20			4	1.A	71,481	109.9500	71,801	65,303	70,037	0	(377)	0	0	5.000	2.442	MON	272	3,265	06/26/2017	06/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31335H-3M-3	FHLMC PC GOLD CASH 20			4	1.A	33,352	108.7080	33,122	30,469	31,482	0	(468)	0	0	5.000	1.219	MON	127	1,523	06/26/2017	03/01/2024
3132KE-JK-2	FHLMC PC GOLD CI 15YR			4	1.A	50,485	103.9910	51,445	49,470	50,056	0	(88)	0	0	2.500	2.036	MON	103	1,237	06/26/2017	09/01/2028
3132L5-VF-7	FHLMC PC GOLD CI 30YR			4	1.A	82,659	109.5510	85,302	77,866	82,291	0	(58)	0	0	4.000	2.682	MON	260	3,115	09/03/2015	11/01/2043
3128MB-2F-3	FHLMC PC GOLD COMB 15			4	1.A	16,145	102.1360	15,391	15,069	15,196	0	(113)	0	0	5.500	3.568	MON	69	829	11/13/2009	10/01/2023
3128MF-CN-6	FHLMC PC GOLD COMB 15			4	1.A	117,490	102.8510	127,662	124,123	119,022	0	408	0	0	2.000	3.131	MON	207	2,482	06/28/2018	01/01/2032
3128MM-VC-4	FHLMC PC GOLD COMB 15			4	1.A	96,786	105.8570	97,896	92,480	95,789	0	(255)	0	0	3.500	2.378	MON	270	3,237	06/26/2017	08/01/2031
3128K8-FH-4	FHLMC PC GOLD COMB 30			4	1.A	111,854	113.2030	114,897	101,497	110,515	0	(357)	0	0	5.000	2.656	MON	423	5,075	06/26/2017	10/01/2035
3128L9-NE-9	FHLMC PC GOLD COMB 30			4	1.A	61,353	113.2580	63,224	55,823	60,906	0	(125)	0	0	5.000	2.871	MON	233	2,791	06/26/2017	04/01/2038
3128M6-ED-6	FHLMC PC GOLD COMB 30			4	1.A	35,080	113.3660	36,174	31,909	34,774	0	(84)	0	0	5.000	2.805	MON	133	1,595	06/26/2017	03/01/2038
3128M7-UU-8	FHLMC PC GOLD COMB 30			4	1.A	40,832	110.5890	41,718	37,724	40,550	0	(67)	0	0	4.500	2.713	MON	141	1,698	06/26/2017	11/01/2039
3128MJ-2M-1	FHLMC PC GOLD COMB 30			4	1.A	219,120	106.0670	225,098	212,223	218,821	0	(43)	0	0	3.500	2.741	MON	619	7,428	08/04/2017	09/01/2047
3128MJ-2R-0	FHLMC PC GOLD COMB 30			4	1.A	1,977,564	104.3580	2,115,553	2,027,215	1,978,795	0	368	0	0	3.000	3.508	MON	5,068	60,816	01/14/2019	10/01/2047
3128MJ-2U-3	FHLMC PC GOLD COMB 30			4	1.A	131,013	108.0480	137,111	126,898	130,959	0	(23)	0	0	4.500	3.572	MON	476	5,710	12/17/2018	10/01/2047
3128MJ-6H-8	FHLMC PC GOLD COMB 30			4	1.A	394,390	105.4380	409,533	388,412	394,358	0	(27)	0	0	3.500	3.038	MON	1,133	13,594	05/15/2019	04/01/2049
3128MJ-SN-1	FHLMC PC GOLD COMB 30			4	1.A	130,203	105.6570	136,007	128,725	130,080	0	(25)	0	0	3.000	2.809	MON	322	3,862	06/26/2017	03/01/2043
3128MJ-X5-4	FHLMC PC GOLD COMB 30			4	1.A	157,875	108.0660	162,509	150,380	157,559	0	(57)	0	0	4.000	2.722	MON	501	6,015	12/01/2017	03/01/2046
3128MJ-XF-2	FHLMC PC GOLD COMB 30			4	1.A	122,911	108.4140	132,858	122,547	123,286	0	(8)	0	0	4.000	3.869	MON	408	4,902	10/18/2018	11/01/2045
3128MJ-XY-1	FHLMC PC GOLD COMB 30			4	1.A	389,293	108.6450	402,869	370,811	388,502	0	(142)	0	0	4.000	2.722	MON	1,236	14,832	12/01/2017	02/01/2046
3128MJ-Z4-5	FHLMC PC GOLD COMB 30			4	1.A	783,427	107.2350	796,780	743,025	783,853	0	(253)	0	0	4.000	2.484	MON	2,477	29,721	08/10/2017	05/01/2047
3128MJ-ZP-8	FHLMC PC GOLD COMB 30			4	1.A	137,930	107.6190	144,908	134,648	137,866	0	(20)	0	0	4.000	3.334	MON	449	5,386	02/06/2019	02/01/2047
3128MJ-ZS-2	FHLMC PC GOLD COMB 30			4	1.A	219,956	108.1910	226,675	209,513	219,578	0	(63)	0	0	4.000	2.667	MON	698	8,381	12/01/2017	03/01/2047
312936-6H-5	FHLMC PC GOLD COMB 30			4	1.A	199,591	113.4860	217,795	191,914	198,654	0	(163)	0	0	5.000	4.172	MON	800	9,596	01/26/2010	11/01/2039
312936-SR-9	FHLMC PC GOLD COMB 30			4	1.A	7,973	113.4680	8,516	7,505	7,902	0	(9)	0	0	5.000	3.760	MON	31	375	07/16/2010	11/01/2039
312937-BL-8	FHLMC PC GOLD COMB 30			4	1.A	56,631	113.2580	61,672	54,453	56,377	0	(44)	0	0	5.000	4.179	MON	227	2,723	01/26/2010	11/01/2039
312939-ZJ-3	FHLMC PC GOLD COMB 30			4	1.A	798,524	110.6310	812,102	734,064	793,281	0	(1,344)	0	0	4.500	2.602	MON	2,753	33,033	08/20/2015	02/01/2040
312941-UZ-8	FHLMC PC GOLD COMB 30			4	1.A	49,383	113.4590	51,038	44,983	49,088	0	(81)	0	0	5.000	2.964	MON	187	2,249	06/26/2017	08/01/2040
31296U-SS-1	FHLMC PC GOLD COMB 30			4	1.A	30,458	112.4010	35,599	31,672	30,697	0	34	0	0	5.000	0.000	MON	132	1,584	03/23/2007	03/01/2034
31297E-UZ-7	FHLMC PC GOLD COMB 30			4	1.A	13,889	109.6900	15,753	14,362	13,967	0	12	0	0	5.500	0.000	MON	66	790	09/13/2004	09/01/2034
3132XC-RX-5	FHLMC PC GOLD COMB 30			4	1.A	596,975	109.3480	639,834	585,135	596,685	0	(81)	0	0	4.000	3.446	MON	1,950	23,405	12/06/2018	01/01/2047
31335A-KS-6	FHLMC PC GOLD COMB 30			4	1.A	800,830	109.0970	837,483	767,653	799,111	0	(300)	0	0	3.500	2.538	MON	2,239	26,868	06/26/2017	07/01/2045
31335B-AU-0	FHLMC PC GOLD COMB 30			4	1.A	1,584,322	109.0260	1,678,668	1,539,695	1,588,403	0	(347)	0	0	4.500	3.566	MON	5,774	69,286	10/11/2018	09/01/2046
31335B-NG-7	FHLMC PC GOLD COMB 30			4	1.A	1,869,642	110.5740	1,956,374	1,769,290	1,869,479	0	(1,436)	0	0	4.500	2.662	MON	6,635	79,618	02/27/2018	12/01/2045
31335B-U3-8	FHLMC PC GOLD COMB 30			4	1.A	85,414	110.0510	90,120	81,889	85,665	0	(20)	0	0	5.000	3.547	MON	341	4,094	10/22/2018	02/01/2048
31335C-DT-8	FHLMC PC GOLD COMB 30			4	1.A	335,792	108.2220	350,742	324,094	335,741	0	(59)	0	0	4.000	2.865	MON	1,080	12,964	03/20/2019	06/01/2048
3132GG-A4-7	FHLMC PC GOLD PC 30YR			4	1.A	1,433,490	110.6390	1,501,073	1,356,730	1,428,961	0	(1,285)	0	0	4.500	3.278	MON	5,088	61,053	06/26/2017	08/01/2041
3132GR-L6-6	FHLMC PC GOLD PC 30YR			4	1.A	415,771	108.0790	432,550	400,215	414,507	0	(251)	0	0	3.500	2.712	MON	1,167	14,008	06/26/2017	02/01/2042
3132GS-5M-7	FHLMC PC GOLD PC 30YR			4	1.A	214,454	109.5370	219,683	200,556	213,490	0	(214)	0	0	4.000	2.476	MON	669	8,022	06/26/2017	04/01/2042
3132GU-KS-2	FHLMC PC GOLD PC 30YR			4	1.A	722,792	107.7050	791,779	735,140	723,365	0	161	0	0	3.500	3.904	MON	2,144	25,730	10/10/2018	06/01/2042
3132HM-KF-7	FHLMC PC GOLD PC 30YR			4	1.A	430,365	106.2670	451,913	425,263	429,564	0	(89)	0	0	3.000	2.826	MON	1,063	12,758	11/01/2013	09/01/2042
3132HR-FV-7	FHLMC PC GOLD PC 30YR			4	1.A	107,695	105.7480	112,280	106,177	107,562	0	(27)	0	0	3.000	2.753	MON	265	3,185	06/26/2017	01/01/2043
3132QM-YR-6	FHLMC PC GOLD PC 30YR			4	1.A	34,540	105.3270	35,906	34,090	34,512	0	(5)	0	0	3.000	2.750	MON	85	1,023	06/26/2017	02/01/2045
3132QS-WK-0	FHLMC PC GOLD PC 30YR			4	1.A	428,326	106.8500	445,621	417,053	427,761	0	(99)	0	0	3.500	2.901	MON	1,216	14,597	06/26/2017	09/01/2045
3132QU-WF-6	FHLMC PC GOLD PC 30YR			4	1.A	804,312	105.5240	841,011	796,989	803,843	0	(80)	0	0	3.000	2.832	MON	1,992	23,910	06/26/2017	12/01/2045
3132WG-YX-9	FHLMC PC GOLD PC 30YR			4	1.A	32,835	104.9860	34,197	32,573	32,820	0	(3)	0	0	3.000	2.864	MON	81	977	06/26/2017	10/01/2046
3132Y3-B3-7	FHLMC PC GOLD PC 30YR			4	1.A	1,047,282	106.3540	1,113,304	1,046,792	1,047,250	0	(8)	0	0	4.000	4.009	MON	3,489	41,872	12/01/2018	10/01/2048
3132Y3-WH-3	FHLMC PC GOLD PC 30YR			4	1.A	120,621	106.3800	128,256	120,564	120,617	0	(1)	0	0	4.000	4.009	MON	402	4,823	12/01/2018	11/01/2048
3137F1-SB-5	FHLMC REMIC SERIES 4700			4	1.A	392,052	108.5120	393,940	363,038	395,511	0	3,459	0	0	3.500	2.336	MON	1,059	7,347	04/30/2021	07/15/2047
3137F3-CW-2	FHLMC REMIC SERIES 4768			4	1.A	784,552	100.6720	793,790	788,495	782,753	0	(1,165)	0	0	0.410	0.570	MON	144	3,183	05/19/2020	03/15/2048
3137FU-KP-8	FHLMC REMIC SERIES 4989			4	1.A	221,855	100.4230	223,879	222,935	222,067	0	117	0	0	0.436	0.540	MON	297	1,034	06/22/2020	08/15/2040
3137FU-KQ-6	FHLMC REMIC SERIES 4989			4	1.A	216,171	100.4230	218,142	217,223	216,379	0	116	0	0	0.436	0.543	MON	296	1,008	06/22/2020	10/15/2040
3137FN-AG-5	FHLMC REMIC SERIES K-095			4,6	1.A	236,242	6.2550	207,546	0	189,646	0	(41,954)	0	0	0.948	(20.091)	MON	2,622	33,341	11/16/2020	06/25/2029
3137FR-UL-3	FHLMC REMIC SERIES K-105			4,6	1.A	1,239,823	10.7270	1,108,316	0	1,015,366	0	(202,580)	0	0	1.523	(18.766)	MON	27,282	134,921	11/17/2020	01/25/2030
3137FT-ZS-9	FHLMC REMIC SERIES K-110			4,6	1.A	1,688,145	11.9390	1,529,002	0	1,275,338	0	(257,477)	0	0	1.697	(14.974)	MON	18,115	223,871	12/03/2020	04/25/2030
3137F8-3S-0	FHLMC REMIC SERIES K-121			4,6	1.A	218,696	7.6430	198,336	0	177,669	0	(37,601)	0	0	1.028	(16.055)	MON	2,223	27,748	12/02/2020	10/25/2030
3137FK-KN-5	FHLMC REMIC SERIES K-1509			4	1.A	496,150	115.9970	564,905	487,000	492,780	0	(680)	0	0	3.950	3.814	MON	1,603	19,237	12/11/2018	11/25/2030
3137FW-HG-8	FHLMC REMIC SERIES K-1517			4,6	1.A	422,391	14.3200	414,771	0	361,471	0	(50,241)	0	0	1.331	(11.044)	MON	3,212	39,920	10/20/2020	07/25/2035
3137BY-PS-3	FHLMC REMIC SERIES K-726			4,6	1.A	392,156	1.7140	105,873	0	77,159	0	(49,812)	0	0	0.894	(21.922)	MON	4,602	52,295	06/22/2017	04/25/2024

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137F7-2D-6	FHLMC REMIC SERIES K-740			4,6	1.A	229,155	3.8280	190,638	0	169,200	0	(52,790)	0	0	0.758	(22.493)	MON	3,147	39,709	11/13/2020	09/25/2027
3137FH-Q2-2	FHLMC REMIC SERIES K-C02			4	1.A	3,003,866	102.8540	3,137,033	3,050,000	3,025,579	0	4,614	0	0	3.370	3.611	MON	8,565	102,785	09/20/2018	07/25/2025
35563P-GG-8	FHLMC SCRTT SERIES 2018-3			4	1.A	956,180	103.7470	912,503	879,551	948,335	0	(7,845)	0	0	3.500	(1.424)	MON	2,565	15,392	06/04/2021	08/27/2057
35563P-HF-9	FHLMC SCRTT SERIES 2018-4			4	1.A	2,164,978	103.8490	2,301,431	2,216,135	2,172,982	0	4,382	0	0	3.500	4.659	MON	6,464	77,565	11/08/2018	03/25/2058
35563P-JF-7	FHLMC SCRTT SERIES 2019-1			4	1.A	1,501,389	103.9310	1,551,503	1,492,821	1,499,300	0	(1,216)	0	0	3.500	3.137	MON	4,354	52,250	03/07/2019	07/25/2058
35563P-KG-3	FHLMC SCRTT SERIES 2019-2			4	1.A	1,165,837	104.3460	1,188,527	1,139,027	1,160,963	0	(2,956)	0	0	3.500	2.291	MON	3,322	39,866	05/28/2019	08/26/2058
35563P-LH-0	FHLMC SCRTT SERIES 2019-3			4	1.A	817,418	103.9190	821,816	790,827	812,320	0	(3,486)	0	0	3.500	1.712	MON	2,307	27,679	08/06/2019	10/25/2058
35563P-ML-0	FHLMC SCRTT SERIES 2019-4			4	1.A	17	103.2940	18	17	17	0	0	0	0	3.000	1.916	MON	0	1	11/06/2019	02/25/2059
35564K-GX-1	FHLMC STARC 2021-DNA5			4	1.A	19,994	99.9680	19,988	19,994	19,994	0	0	0	0	0.700	0.708	MON	3	61	07/19/2021	01/25/2034
3132D6-BE-9	FHLMC SUPER 15Y FIXED			4	1.A	4,406,156	102.5150	4,408,145	4,300,000	4,406,360	0	204	0	0	2.000	1.569	MON	7,167	0	12/14/2021	01/01/2037
3132A5-FW-0	FHLMC SUPER 30Y FIXED			4	1.A	72,611	102.7310	71,106	69,215	72,577	0	(35)	0	0	2.500	1.652	MON	144	1,730	12/02/2020	10/01/2046
3132DM-CS-2	FHLMC SUPER 30Y FIXED			4	1.A	3,442,595	105.6940	3,526,743	3,336,758	3,442,038	0	(551)	0	0	3.000	2.211	MON	8,342	100,103	09/24/2019	09/01/2049
3132DV-3P-8	FHLMC SUPER 30Y FIXED			4	1.A	1,060,282	106.2610	1,086,022	1,022,036	1,060,349	0	(164)	0	0	4.000	2.807	MON	3,407	40,881	11/13/2019	08/01/2049
3132DV-7B-5	FHLMC SUPER 30Y FIXED			4	1.A	227,923	99.8310	224,690	225,070	227,877	0	(47)	0	0	2.000	1.839	MON	375	3,376	02/22/2021	09/01/2050
3132DV-K7-9	FHLMC SUPER 30Y FIXED			4	1.A	3,071,018	105.1510	3,008,609	2,861,232	3,069,592	0	(1,191)	0	0	3.000	1.405	MON	7,153	85,837	11/03/2020	06/01/2050
3132DW-AN-3	FHLMC SUPER 30Y FIXED			4	1.A	199,021	99.8310	193,514	193,841	198,965	0	(55)	0	0	2.000	1.645	MON	323	3,231	02/01/2021	12/01/2050
3132DW-B5-1	FHLMC SUPER 30Y FIXED			4	1.A	3,109,216	99.8310	3,058,388	3,063,569	3,108,809	0	(407)	0	0	2.000	1.821	MON	5,106	20,424	07/21/2021	08/01/2051
3132DW-BJ-1	FHLMC SUPER 30Y FIXED			4	1.A	391,158	102.2290	385,584	377,176	391,138	0	(20)	0	0	2.500	1.933	MON	786	3,929	07/12/2021	04/01/2051
3132DW-BY-8	FHLMC SUPER30Y FIXED			4	1.A	8,492,847	99.8310	8,345,478	8,359,615	8,492,085	0	(762)	0	0	2.000	1.806	MON	13,933	69,663	07/07/2021	07/01/2051
3132DW-CC-5	FHLMC SUPER30Y FIXED			4	1.A	2,997,092	102.2540	2,950,206	2,885,179	2,996,567	0	(525)	0	0	2.500	1.911	MON	6,011	18,032	09/01/2021	09/01/2051
3133AK-6K-1	FHLMC UMB 30Y FIXED			4	1.A	4,745,538	103.0290	4,713,993	4,575,391	4,744,077	0	(1,460)	0	0	2.500	1.936	MON	9,532	66,724	04/28/2021	05/01/2051
3133KY-TW-9	FHLMC UMBS 20Y FIXED			4	1.A	391,962	101.5350	384,868	379,050	391,590	0	(372)	0	0	2.000	1.439	MON	632	6,317	01/29/2021	07/01/2040
3131XY-UL-1	FHLMC UMBS 30Y FIXED			4	1.A	119,936	104.6570	119,776	114,446	119,886	0	(48)	0	0	3.000	2.127	MON	286	3,433	10/08/2020	12/01/2047
3133A6-TL-5	FHLMC UMBS 30Y FIXED			4	1.A	1,578,900	105.6850	1,533,304	1,450,820	1,578,585	0	(729)	0	0	3.000	1.095	MON	3,627	43,525	10/20/2020	06/01/2050
3133A7-PJ-2	FHLMC UMBS 30Y FIXED			4	1.A	1,825,573	105.5880	1,771,219	1,677,482	1,825,220	0	(832)	0	0	3.000	1.097	MON	4,194	50,324	10/20/2020	07/01/2050
3133AE-N8-3	FHLMC UMBS 30Y FIXED			4	1.A	364,026	100.1600	358,778	358,205	363,994	0	(32)	0	0	2.000	1.800	MON	597	1,791	09/01/2021	01/01/2051
3133KG-LG-1	FHLMC UMBS 30Y FIXED			4	1.A	1,904,971	104.9120	1,964,478	1,872,495	1,904,888	0	(174)	0	0	3.000	2.557	MON	4,681	56,175	10/25/2019	08/01/2049
3133KM-G5-8	FHLMC UMBS 30Y FIXED			4	1.A	1,056,507	100.1010	1,034,616	1,033,574	1,056,308	0	(199)	0	0	2.000	1.726	MON	1,723	6,890	07/22/2021	08/01/2051
3133KM-JE-6	FHLMC UMBS 30Y FIXED			4	1.A	63,934	100.1170	62,668	62,594	63,923	0	(12)	0	0	2.000	1.736	MON	104	417	07/22/2021	07/01/2051
31346Y-5J-8	FHLMC UMBS 30Y FIXED			4	1.A	293,203	105.3330	301,629	286,358	293,155	0	(34)	0	0	3.000	2.402	MON	716	8,591	12/12/2019	12/01/2049
31346Y-ZM-8	FHLMC UMBS 30Y FIXED			4	1.A	277,870	105.3330	285,855	271,382	277,824	0	(33)	0	0	3.000	2.401	MON	678	8,141	12/12/2019	12/01/2049
3138A2-VU-0	FNMA PASS-THRU INT 15 YEAR			4	1.A	111,561	105.2840	112,939	107,270	109,392	0	(580)	0	0	3.500	2.099	MON	313	3,754	12/01/2017	12/01/2025
3138AM-K2-0	FNMA PASS-THRU INT 15 YEAR			4	1.A	24,032	105.2020	24,020	22,833	23,533	0	(124)	0	0	4.000	1.967	MON	76	913	06/26/2017	07/01/2026
3138EJ-KC-1	FNMA PASS-THRU INT 15 YEAR			4	1.A	26,690	104.9980	26,664	25,395	26,087	0	(154)	0	0	4.000	1.923	MON	85	1,016	06/26/2017	08/01/2026
3138W7-TX-2	FNMA PASS-THRU INT 15 YEAR			4	1.A	215,511	103.8830	215,764	207,698	211,367	0	(603)	0	0	2.500	1.751	MON	433	5,192	03/21/2013	03/01/2028
3138WA-VM-6	FNMA PASS-THRU INT 15 YEAR			4	1.A	48,071	102.5250	50,863	49,610	48,788	0	104	0	0	2.000	2.584	MON	83	992	02/01/2014	09/01/2028
3138WV-BT-7	FNMA PASS-THRU INT 15 YEAR			4	1.A	223,174	102.8170	228,906	222,635	222,877	0	(72)	0	0	2.000	1.930	MON	371	4,453	06/26/2017	08/01/2028
3138XJ-AU-1	FNMA PASS-THRU INT 15 YEAR			4	1.A	416,679	105.4820	414,762	393,208	407,942	0	(1,876)	0	0	3.500	1.980	MON	1,147	13,762	06/26/2017	12/01/2028
3138XY-T6-1	FNMA PASS-THRU INT 15 YEAR			4	1.A	64,704	104.8340	64,892	61,900	63,716	0	(216)	0	0	3.000	1.940	MON	155	1,857	12/01/2016	07/01/2029
3138YS-FB-7	FNMA PASS-THRU INT 15 YEAR			4	1.A	252,729	105.6940	251,482	237,933	248,399	0	(1,081)	0	0	3.500	2.272	MON	694	8,328	07/28/2016	06/01/2030
3140EB-V6-5	FNMA PASS-THRU INT 15 YEAR			4	1.A	213,998	105.1060	215,095	204,647	211,419	0	(614)	0	0	3.000	1.997	MON	512	6,139	06/26/2017	03/01/2031
3140EU-X3-8	FNMA PASS-THRU INT 15 YEAR			4	1.A	232,405	105.1680	233,821	222,331	229,296	0	(673)	0	0	3.000	2.126	MON	556	6,670	12/01/2016	02/01/2031
3140EV-PA-9	FNMA PASS-THRU INT 15 YEAR			4	1.A	43,606	105.1790	43,876	41,716	43,042	0	(123)	0	0	3.000	2.133	MON	104	1,251	12/01/2016	01/01/2031
3140EY-3T-6	FNMA PASS-THRU INT 15 YEAR			4	1.A	18,834	104.7620	18,875	18,017	18,600	0	(52)	0	0	3.000	2.033	MON	45	541	12/01/2016	03/01/2031
3140F3-7A-0	FNMA PASS-THRU INT 15 YEAR			4	1.A	174,952	105.1970	176,065	167,368	172,737	0	(479)	0	0	3.000	2.135	MON	418	5,021	12/01/2016	06/01/2031
3140J9-G2-1	FNMA PASS-THRU INT 15 YEAR			4	1.A	90,531	105.7890	95,675	90,439	90,477	0	(19)	0	0	3.500	3.462	MON	264	3,165	11/14/2018	12/01/2030
31410K-6E-9	FNMA PASS-THRU INT 15 YEAR			4	1.A	4,570	103.0540	4,481	4,348	4,379	0	(28)	0	0	5.000	3.422	MON	18	217	09/28/2009	09/01/2024
31410K-6G-4	FNMA PASS-THRU INT 15 YEAR			4	1.A	194	102.9940	190	184	184	0	(1)	0	0	5.000	3.694	MON	1	9	09/28/2009	09/01/2024
31416W-TS-1	FNMA PASS-THRU INT 15 YEAR			4	1.A	7,485	105.0660	7,450	7,090	7,236	0	(36)	0	0	4.000	2.329	MON	24	284	09/01/2011	09/01/2025
31417Q-KK-9	FNMA PASS-THRU INT 15 YEAR			4	1.A	54,760	104.9520	54,461	51,892	52,887	0	(365)	0	0	4.000	1.968	MON	173	2,075	06/26/2017	10/01/2024
31418B-Y8-3	FNMA PASS-THRU INT 15 YEAR			4	1.A	104,272	105.9020	105,615	99,730	103,078	0	(283)	0	0	3.500	2.376	MON	291	3,491	06/26/2017	02/01/2031
31418R-HJ-3	FNMA PASS-THRU INT 15 YEAR			4	1.A	88,316	104.2060	86,515	83,023	84,857	0	(508)	0	0	4.500	2.545	MON	311	3,736	06/08/2011	04/01/2025
31418W-QP-8	FNMA PASS-THRU INT 15 YEAR			4	1.A	57,116	105.0100	57,147	54,420	55,367	0	(249)	0	0	4.000	2.505	MON	181	2,177	08/16/2010	08/01/2025
31418X-X6-0	FNMA PASS-THRU INT 15 YEAR			4	1.A	22,904	105.0690	22,797	21,697	22,119	0	(110)	0	0	4.000	2.415	MON	72	868	10/01/2011	08/01/2025
31419A-MS-3	FNMA PASS-THRU INT 15 YEAR			4	1.A	291,944	105.2270	290,391	275,966	283,474	0	(1,961)	0	0	3.500	1.585	MON	805	9,659	06/26/2017	12/01/2025
31412N-ZG-4	FNMA PASS-THRU INT 20 YR			4	1.A	834	107.0790	828	773	816	0	(5)	0	0	4.500	2.187	MON	3	35	06/26/2017	02/01/2029
31368H-NQ-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	351,086	114.4470	361,937	316,249	348,359	0	(825)	0	0	5.500	3.076	MON	1,449	17,394	06/26/2017	11/01/2039

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31371K-TC-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	4,567	114.9390	5,175	4,503	4,546	0	(3)	0	0	6.000	5.695	MON	23	270	03/23/2007	09/01/2032
31371K-UB-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	5,584	114.9300	6,327	5,505	5,559	0	(4)	0	0	6.000	5.698	MON	28	330	03/23/2007	10/01/2032
31371M-3W-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	17,348	114.2090	17,738	15,531	17,169	0	(52)	0	0	5.500	2.859	MON	71	854	06/26/2017	12/01/2036
31371P-SY-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,181	108.9490	1,337	1,227	1,192	0	2	0	0	5.000	0.000	MON	5	61	03/23/2007	06/01/2034
31374T-2X-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,393	111.7940	1,532	1,370	1,382	0	(2)	0	0	6.000	5.617	MON	7	82	03/23/2007	10/01/2029
31384W-KA-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	6,980	110.3250	7,469	6,770	6,904	0	(9)	0	0	6.500	5.728	MON	37	440	03/23/2007	04/01/2031
31385J-JD-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	12,234	111.8740	13,270	11,861	12,131	0	(13)	0	0	6.500	0.000	MON	64	771	08/10/2004	07/01/2032
31385J-RT-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	5,887	114.9610	6,668	5,800	5,857	0	(4)	0	0	6.000	5.679	MON	29	348	03/23/2007	11/01/2032
31385W-2D-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	3,359	114.7560	3,800	3,312	3,343	0	(2)	0	0	6.000	5.697	MON	17	199	03/23/2007	03/01/2033
31385X-HR-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	3,494	114.9570	3,957	3,442	3,476	0	(3)	0	0	6.000	5.679	MON	17	207	03/23/2007	07/01/2033
31385X-M8-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	29,536	110.1540	32,434	29,444	29,489	0	(6)	0	0	4.500	4.449	MON	110	1,325	01/20/2009	10/01/2033
31387E-MM-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	10,722	111.3770	11,572	10,390	10,605	0	(19)	0	0	6.500	0.000	MON	56	675	02/08/2005	07/01/2031
31389J-VX-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	36,437	113.0940	39,916	35,294	36,126	0	(42)	0	0	6.500	1.100	MON	191	2,294	03/23/2007	03/01/2032
31389L-VB-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	364	110.5630	391	354	362	0	0	0	0	6.500	5.631	MON	2	23	03/23/2007	03/01/2032
31389S-HN-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	121	111.5720	131	117	120	0	0	0	0	6.500	5.709	MON	1	8	03/23/2007	03/01/2032
3138AN-JB-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	130,230	110.6700	131,716	119,016	128,999	0	(176)	0	0	4.500	2.600	MON	446	5,356	10/09/2012	08/01/2041
3138E0-RA-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	536,507	107.6340	562,993	523,062	534,795	0	(220)	0	0	3.500	2.994	MON	1,526	18,307	07/07/2014	12/01/2041
3138E1-JJ-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,170,456	108.9390	2,202,655	2,021,913	2,161,981	0	(2,414)	0	0	4.000	2.428	MON	6,740	80,877	06/26/2017	01/01/2042
3138EG-2G-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	14,473	114.4450	14,833	12,961	14,347	0	(29)	0	0	5.500	1.846	MON	59	713	06/26/2017	09/01/2041
3138EG-3S-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	26,765	115.1910	26,643	23,130	26,587	0	(63)	0	0	6.500	1.895	MON	125	1,503	06/26/2017	05/01/2040
3138EG-NK-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	93,155	110.5840	95,061	85,962	92,625	0	(133)	0	0	4.500	2.689	MON	322	3,868	06/26/2017	06/01/2041
3138EG-TJ-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,161	114.2520	1,188	1,040	1,151	0	(2)	0	0	5.500	1.860	MON	5	57	06/26/2017	07/01/2038
3138EG-Z4-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	65,721	110.5870	68,275	61,739	65,264	0	(61)	0	0	4.500	3.180	MON	232	2,778	03/01/2014	10/01/2041
3138EJ-C9-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	112,930	108.2850	120,281	111,078	112,661	0	(29)	0	0	3.500	3.176	MON	324	3,888	10/08/2013	06/01/2042
3138EJ-SM-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	63,047	113.0370	64,714	57,250	61,937	0	(176)	0	0	5.500	2.317	MON	262	3,149	05/20/2013	01/01/2038
3138EJ-XM-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	651,589	108.0340	679,927	629,364	648,938	0	(315)	0	0	3.500	2.812	MON	1,836	22,028	11/03/2014	10/01/2042
3138EJ-XR-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	432,069	109.7970	432,622	394,021	426,406	0	(650)	0	0	4.000	2.007	MON	1,313	15,761	10/01/2012	06/01/2042
3138EK-4T-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	181,559	107.3330	187,618	174,799	181,060	0	(99)	0	0	3.500	2.684	MON	510	6,118	06/26/2017	08/01/2042
3138EK-G7-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	351,230	108.0400	359,382	332,638	349,373	0	(278)	0	0	3.500	2.398	MON	970	11,642	06/26/2017	08/01/2042
3138EK-VJ-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	100,346	108.0350	104,278	96,523	100,078	0	(53)	0	0	3.500	2.670	MON	282	3,378	06/26/2017	03/01/2043
3138EK-W3-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	133,427	115.4590	135,297	117,181	132,030	0	(402)	0	0	6.000	2.456	MON	586	7,031	06/26/2017	05/01/2041
3138EM-Y5-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	249,752	110.3890	254,807	230,826	248,396	0	(277)	0	0	4.500	2.131	MON	866	10,387	06/26/2017	09/01/2042
3138EN-6K-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	338,468	111.2720	342,894	308,158	337,379	0	(227)	0	0	5.000	2.022	MON	1,284	15,408	06/26/2017	11/01/2044
3138EN-HB-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	782,460	107.9960	805,266	745,644	778,402	0	(447)	0	0	3.500	2.381	MON	2,175	26,098	01/02/2015	03/01/2044
3138EN-T8-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	355,936	112.5180	362,919	322,541	350,751	0	(994)	0	0	5.000	1.603	MON	1,344	16,127	06/26/2017	07/01/2037
3138EP-N9-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	69,964	109.2750	72,318	66,180	69,867	0	(38)	0	0	4.000	2.560	MON	221	2,647	11/06/2015	02/01/2045
3138EQ-FH-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	395,845	109.3850	400,255	365,914	393,887	0	(414)	0	0	4.500	2.149	MON	1,372	16,466	06/26/2017	01/01/2042
3138EQ-J8-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	63,173	106.7840	65,202	61,060	63,071	0	(19)	0	0	3.500	2.712	MON	178	2,137	06/26/2017	10/01/2045
3138ER-6K-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,459,693	110.4420	1,491,591	1,350,569	1,456,184	0	(1,305)	0	0	4.500	2.113	MON	5,065	60,776	06/26/2017	10/01/2045
3138ER-WR-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	371,659	105.3700	387,306	367,567	371,419	0	(42)	0	0	3.000	2.790	MON	919	11,027	06/26/2017	12/01/2046
3138M5-L8-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	68,586	108.0330	73,175	67,734	68,462	0	(13)	0	0	3.500	3.258	MON	198	2,371	11/01/2013	08/01/2042
3138M6-AB-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,432,446	108.0110	1,500,071	1,388,807	1,429,542	0	(782)	0	0	3.500	2.826	MON	4,051	48,608	06/26/2017	09/01/2042
3138MF-SZ-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	311,393	105.7100	324,746	307,205	311,002	0	(78)	0	0	3.000	2.748	MON	768	9,216	06/26/2017	11/01/2042
3138MK-3Q-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	23,636	107.9770	25,335	23,463	23,610	0	(3)	0	0	3.500	3.359	MON	68	821	06/26/2013	10/01/2042
3138MP-ZM-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	34,181	108.0000	36,457	33,756	34,119	0	(7)	0	0	3.500	3.259	MON	98	1,181	11/01/2013	12/01/2042
3138MQ-DR-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	29,776	108.0060	31,699	29,349	29,712	0	(7)	0	0	3.500	3.209	MON	86	1,027	11/01/2013	02/01/2043
3138W1-LC-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	473,176	106.0970	507,813	478,632	473,763	0	58	0	0	3.000	3.205	MON	1,197	14,359	11/01/2013	03/01/2043
3138W7-GG-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	162,012	105.5900	168,976	160,030	161,838	0	(35)	0	0	3.000	2.778	MON	400	4,801	06/26/2017	03/01/2043
3138W9-KQ-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	55,428	105.4750	57,765	54,766	55,372	0	(11)	0	0	3.000	2.787	MON	137	1,643	06/26/2017	08/01/2043
3138W9-KR-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	837,817	105.2810	871,542	827,825	836,945	0	(166)	0	0	3.000	2.787	MON	2,070	24,835	06/26/2017	08/01/2043
3138WA-FR-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	38,844	105.5150	40,498	38,381	38,805	0	(8)	0	0	3.000	2.785	MON	96	1,151	06/26/2017	11/01/2043
3138WC-BK-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	138,495	110.7250	139,616	126,093	138,087	0	(88)	0	0	5.000	2.026	MON	525	6,305	06/26/2017	06/01/2044
3138WC-JE-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	412,122	108.9100	424,561	389,829	411,248	0	(244)	0	0	4.000	2.623	MON	1,299	15,593	06/26/2017	07/01/2044
3138WD-BG-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	592,496	109.4290	615,111	562,107	590,814	0	(300)	0	0	4.000	2.729	MON	1,874	22,484	01/11/2017	10/01/2044
3138WD-JP-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	38,900	109.4030	39,927	36,495	38,926	0	(26)	0	0	4.000	2.363	MON	122	1,460	10/27/2015	11/01/2044
3138WD-V6-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	66,857	106.9390	69,042	64,562	66,743	0	(22)	0	0	3.500	2.665	MON	188	2,260	06/26/2017	01/01/2045
3138WE-6S-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	62,991	109.1890	64,527	59,097	63,047	0	(37)	0	0	4.000	2.309	MON	197	2,364	10/27/2015	07/01/2045

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book / Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138WE-G2-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	237,001	109.2390	242,891	222,349	237,195	0	(145)	0	0	4.000	2.305	MON	741	8,894	10/27/2015	04/01/2045
3138WE-RN-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	768,112	107.6210	798,959	742,381	766,606	0	(235)	0	0	3.500	2.714	MON	2,165	25,983	06/26/2017	05/01/2045
3138WF-HF-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	67,986	107.0500	70,238	65,612	67,867	0	(22)	0	0	3.500	2.675	MON	191	2,296	06/26/2017	08/01/2045
3138WG-CY-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	207,108	105.1020	215,679	205,208	206,988	0	(21)	0	0	3.000	2.816	MON	513	6,156	06/26/2017	12/01/2045
3138WG-DC-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	80,119	106.7670	82,741	77,497	79,994	0	(23)	0	0	3.500	2.730	MON	226	2,712	06/26/2017	12/01/2045
3138WG-MA-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	65,319	106.7250	67,431	63,182	65,218	0	(19)	0	0	3.500	2.692	MON	184	2,211	06/26/2017	02/01/2046
3138WG-TD-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	218,217	108.4540	221,021	203,792	217,438	0	(110)	0	0	4.000	2.218	MON	679	8,152	12/01/2016	03/01/2046
3138WG-VR-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	37,048	106.7230	38,519	36,092	36,988	0	(8)	0	0	3.500	2.873	MON	105	1,263	12/01/2016	04/01/2046
3138WG-WH-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	427,462	106.7200	443,706	415,768	426,885	0	(101)	0	0	3.500	2.826	MON	1,213	14,552	12/01/2017	04/01/2046
3138WG-X9-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	552,352	104.8960	588,441	560,977	552,797	0	67	0	0	3.000	3.304	MON	1,402	16,829	12/23/2016	04/01/2046
3138WG-XQ-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	7,473	106.7140	7,600	7,121	7,451	0	(3)	0	0	3.500	2.358	MON	21	249	12/01/2016	04/01/2046
3138WG-YR-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	129,575	107.2820	135,208	126,031	129,391	0	(33)	0	0	3.500	2.822	MON	368	4,411	12/01/2017	12/01/2045
3138WH-NP-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	124,690	106.7700	128,765	120,601	124,504	0	(34)	0	0	3.500	2.693	MON	352	4,221	06/26/2017	07/01/2046
3138WJ-G6-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	104,496	104.9960	106,585	101,514	104,284	0	(29)	0	0	3.000	2.458	MON	254	3,045	12/01/2016	08/01/2046
3138WK-4R-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	161,693	107.3230	165,368	154,085	161,419	0	(45)	0	0	4.000	2.661	MON	514	6,163	12/01/2017	06/01/2047
3138WM-MB-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,551,376	107.9880	1,642,450	1,520,956	1,547,392	0	(434)	0	0	3.500	3.097	MON	4,436	53,233	12/11/2013	05/01/2043
3138WS-6B-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	137,128	107.9710	142,633	132,102	136,772	0	(66)	0	0	3.500	2.710	MON	385	4,624	06/26/2017	05/01/2043
3138WT-RW-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	202,712	105.5540	211,419	200,294	202,503	0	(41)	0	0	3.000	2.785	MON	501	6,009	06/26/2017	06/01/2043
3138X1-V2-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	16,755	105.1000	17,421	16,576	16,742	0	(2)	0	0	3.000	2.781	MON	41	497	06/26/2017	04/01/2045
3138X3-XL-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	377,288	108.3790	396,782	366,105	376,808	0	(157)	0	0	3.500	2.840	MON	1,068	12,814	06/26/2017	09/01/2043
3138X3-XS-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	158,691	109.8520	166,197	151,291	158,040	0	(94)	0	0	4.000	2.932	MON	504	6,052	03/14/2014	09/01/2043
3138X5-A3-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	60,232	105.3050	62,671	59,513	60,172	0	(12)	0	0	3.000	2.787	MON	149	1,785	06/26/2017	08/01/2043
3138X5-Q4-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	579,413	109.8270	601,750	547,908	576,692	0	(387)	0	0	4.000	2.758	MON	1,826	21,916	05/07/2014	09/01/2043
3138X6-V9-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	49,313	110.4070	50,459	45,703	49,136	0	(37)	0	0	4.500	2.262	MON	171	2,057	06/26/2017	10/01/2043
3138XG-S9-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	40,766	109.3230	41,812	38,246	40,779	0	(29)	0	0	4.000	2.354	MON	127	1,530	10/27/2015	02/01/2044
3138XW-NA-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	51,377	109.7710	52,910	48,200	51,401	0	(36)	0	0	4.000	2.356	MON	161	1,928	10/27/2015	06/01/2044
3138Y4-PB-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	127,076	107.2360	130,564	121,754	126,710	0	(53)	0	0	3.500	2.496	MON	355	4,261	03/10/2016	10/01/2044
3138Y8-HE-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	119,143	106.8770	123,666	115,708	119,092	0	(34)	0	0	3.500	2.775	MON	337	4,050	11/03/2014	12/01/2044
3138YA-H2-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	494,788	105.9950	517,077	487,833	494,365	0	(72)	0	0	3.000	2.718	MON	1,220	14,635	06/26/2017	03/01/2045
3138YA-JJ-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	450,827	105.2020	467,612	444,490	450,414	0	(76)	0	0	3.000	2.711	MON	1,111	13,335	06/26/2017	05/01/2045
3138YA-RR-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	18,444	108.7710	18,821	17,304	18,458	0	(12)	0	0	4.000	2.363	MON	58	692	10/27/2015	12/01/2044
3138YB-DW-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	320,007	109.7890	332,450	302,809	319,245	0	(179)	0	0	4.000	2.646	MON	1,009	12,112	06/26/2017	12/01/2044
3138YC-AN-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	21,026	106.6510	21,219	19,896	20,979	0	(11)	0	0	4.000	2.660	MON	66	796	06/26/2017	12/01/2044
3138YC-CV-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	38,771	107.7240	39,183	36,374	38,796	0	(26)	0	0	4.000	2.367	MON	121	1,455	10/27/2015	01/01/2045
3138YF-JN-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	285,937	106.6900	294,593	276,122	285,438	0	(91)	0	0	3.500	2.687	MON	805	9,664	06/26/2017	01/01/2045
3138YY-DL-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	23,187	105.1080	24,147	22,974	23,173	0	(2)	0	0	3.000	2.816	MON	57	689	06/26/2017	11/01/2045
31391G-PW-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,371	110.0140	2,571	2,337	2,359	0	(2)	0	0	6.000	5.683	MON	12	140	03/23/2007	11/01/2032
31391H-CR-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	239	110.3250	256	232	237	0	0	0	0	6.500	5.638	MON	1	15	03/23/2007	07/01/2032
31400R-R9-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	74,007	112.6000	79,707	70,788	73,101	0	(129)	0	0	5.000	3.983	MON	295	3,539	03/04/2010	06/01/2033
31401N-3N-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,752	109.8430	1,734	1,578	1,716	0	(10)	0	0	5.500	2.560	MON	7	87	06/26/2017	08/01/2033
31402C-4B-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,217	111.6650	1,319	1,181	1,207	0	(1)	0	0	6.500	5.525	MON	6	77	03/23/2007	05/01/2034
31402C-4H-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	70,682	112.0890	72,096	64,320	69,395	0	(253)	0	0	5.500	3.155	MON	295	3,538	05/20/2013	04/01/2034
31402C-U6-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	72,006	112.6630	77,595	68,874	71,198	0	(121)	0	0	5.000	3.976	MON	287	3,444	03/04/2010	03/01/2034
31402D-JS-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	98,316	113.4170	105,103	92,669	97,022	0	(197)	0	0	5.500	4.131	MON	425	5,097	03/04/2010	09/01/2034
31402D-M5-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	730	114.9290	818	712	726	0	(1)	0	0	6.500	5.863	MON	4	46	03/23/2007	09/01/2034
31402R-JL-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	878,804	112.7230	928,524	823,724	867,100	0	(2,105)	0	0	5.000	3.457	MON	3,432	41,186	06/26/2017	07/01/2035
31402V-GU-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,373	110.3250	1,475	1,337	1,364	0	(1)	0	0	6.500	5.588	MON	7	87	03/23/2007	09/01/2033
31403K-J7-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	8,284	111.7560	9,147	8,185	8,255	0	(5)	0	0	6.000	0.000	MON	41	491	12/09/2003	11/01/2033
31403M-E9-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	9,201	112.9950	9,347	8,272	9,046	0	(41)	0	0	5.500	2.735	MON	38	455	06/26/2017	02/01/2034
31403V-S8-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,465	111.4110	1,588	1,426	1,455	0	(1)	0	0	6.500	5.720	MON	8	93	03/23/2007	01/01/2034
31404E-C7-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	5,464	110.3250	5,878	5,328	5,434	0	(2)	0	0	6.500	5.340	MON	29	346	03/23/2007	02/01/2034
31404L-X5-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	19,798	109.2120	21,555	19,737	19,768	0	(4)	0	0	4.500	4.450	MON	74	888	02/01/2009	10/01/2033
31405H-GX-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	955	112.6820	1,049	931	950	0	(1)	0	0	6.500	5.800	MON	5	61	03/23/2007	08/01/2034
31405L-SY-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	15,325	113.7370	16,944	14,897	15,236	0	(13)	0	0	6.500	0.000	MON	81	968	02/08/2005	08/01/2034
31405S-L4-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	12,663	109.0510	13,777	12,634	12,648	0	(2)	0	0	4.500	4.469	MON	47	569	05/06/2009	02/01/2035
31406N-4K-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	4,915	110.1270	5,826	5,291	4,988	0	10	0	0	4.500	0.000	MON	20	238	03/23/2007	02/01/2035
31406N-6V-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	6,713	113.1000	7,389	6,533	6,671	0	(4)	0	0	6.500	5.732	MON	35	425	03/23/2007	03/01/2035
31406W-HT-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	27,906	111.1140	32,233	29,009	28,081	0	27	0	0	5.000	0.000	MON	121	1,450	03/23/2007	04/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31406X-FP-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	522	111.8090	609	544	526	0	1	0	0	5.000	0.000	MON	2	27	08/09/2005	05/01/2035
31407B-TX-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	15,134	113.0580	17,800	15,744	15,233	0	16	0	0	5.000	0.000	MON	66	787	03/23/2007	07/01/2035
31407E-VQ-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	58,224	110.1720	63,658	57,780	58,113	0	(19)	0	0	6.000	0.000	MON	289	3,467	07/07/2005	07/01/2035
31407H-EX-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	19,562	113.0180	23,086	20,427	19,709	0	23	0	0	5.000	0.000	MON	85	1,021	08/09/2005	08/01/2035
3140E2-P8-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	27,580	105.2940	28,090	26,677	27,537	0	(8)	0	0	3.500	2.733	MON	78	934	06/26/2017	10/01/2045
3140E7-JH-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,032,877	106.9870	1,068,884	999,080	1,031,241	0	(300)	0	0	3.500	2.728	MON	2,914	34,968	06/26/2017	11/01/2045
3140E7-JW-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	26,291	106.7710	27,153	25,431	26,250	0	(7)	0	0	3.500	2.730	MON	74	890	06/26/2017	11/01/2045
3140E8-F2-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	64,453	105.1010	67,119	63,862	64,414	0	(7)	0	0	3.000	2.823	MON	160	1,916	06/26/2017	01/01/2046
3140E8-LV-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	471,700	105.0960	491,192	467,373	471,382	0	(51)	0	0	3.000	2.824	MON	1,168	14,021	06/26/2017	01/01/2046
3140EB-DV-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	172,746	104.9550	179,642	171,161	172,644	0	(18)	0	0	3.000	2.816	MON	428	5,135	06/26/2017	01/01/2046
3140EB-VM-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	569,360	109.7540	586,226	534,129	567,810	0	(298)	0	0	4.000	2.299	MON	1,780	21,365	06/26/2017	02/01/2046
3140EU-C6-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	61,118	106.7490	63,108	59,118	61,024	0	(17)	0	0	3.500	2.731	MON	172	2,069	06/26/2017	12/01/2045
3140EV-5K-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	171,954	107.3540	177,887	165,701	171,645	0	(58)	0	0	3.500	2.598	MON	483	5,800	06/26/2017	01/01/2046
3140EV-GP-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	10,315	106.7240	10,491	9,830	10,286	0	(4)	0	0	3.500	2.351	MON	29	344	12/01/2016	02/01/2046
3140EW-SQ-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	626,448	107.1650	654,010	610,285	625,431	0	(139)	0	0	3.500	2.873	MON	1,780	21,358	12/01/2016	03/01/2046
3140F2-A3-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	94,437	106.1390	96,955	91,347	94,293	0	(26)	0	0	3.500	2.695	MON	266	3,197	06/26/2017	04/01/2046
3140F3-VR-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	149,459	106.7250	152,004	142,427	149,028	0	(59)	0	0	3.500	2.358	MON	415	4,985	12/01/2016	05/01/2046
3140F5-CV-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	352,894	104.9820	367,304	349,874	352,708	0	(33)	0	0	3.000	2.837	MON	875	10,496	06/26/2017	12/01/2046
3140FE-D8-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,313,902	104.4630	1,360,798	1,302,657	1,313,199	0	(124)	0	0	3.000	2.837	MON	3,257	39,080	06/26/2017	10/01/2046
3140FP-FH-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	726,170	106.2880	750,658	706,251	725,311	0	(131)	0	0	3.500	2.820	MON	2,060	24,719	12/01/2017	07/01/2047
3140FP-U3-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,186,140	109.2660	2,367,430	2,166,674	2,192,158	0	(286)	0	0	4.000	3.658	MON	7,222	86,667	10/31/2018	01/01/2045
3140GP-JZ-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	43,377	107.2460	44,331	41,335	43,302	0	(13)	0	0	4.000	2.658	MON	138	1,653	12/01/2017	06/01/2047
3140GW-JM-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,425,176	105.7970	1,466,552	1,386,190	1,423,522	0	(249)	0	0	3.500	2.823	MON	4,043	48,501	12/01/2017	08/01/2047
3140J6-CU-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	750,271	110.4110	798,320	723,044	751,257	0	(380)	0	0	4.500	3.243	MON	2,711	32,537	10/11/2018	06/01/2044
3140J6-GM-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	103,038	107.0920	105,151	98,188	102,861	0	(29)	0	0	4.000	2.660	MON	327	3,928	12/01/2017	10/01/2047
31410K-XY-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	184,779	112.5370	190,974	169,699	183,262	0	(355)	0	0	5.500	2.977	MON	778	9,312	11/01/2013	09/01/2038
31410L-NM-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	5,380	113.9910	5,524	4,846	5,330	0	(12)	0	0	5.500	1.997	MON	22	267	06/26/2017	09/01/2041
31410R-JQ-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	663	109.9370	723	658	662	0	0	0	0	6.000	5.853	MON	3	39	03/23/2007	09/01/2036
31410T-4N-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,345	110.2160	1,469	1,333	1,343	0	0	0	0	6.000	5.849	MON	7	80	03/23/2007	08/01/2036
31410X-HG-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,436	113.9960	2,752	2,414	2,432	0	(1)	0	0	6.000	5.845	MON	12	145	03/23/2007	09/01/2036
31410Y-EF-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	16,538	109.9280	18,016	16,389	16,508	0	(5)	0	0	6.000	5.851	MON	82	983	03/23/2007	09/01/2036
31411C-PD-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	676	114.0940	782	685	677	0	0	0	0	6.000	6.420	MON	3	41	06/08/2007	11/01/2036
31411E-FN-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	204	113.8720	236	207	205	0	0	0	0	5.500	0.000	MON	1	11	03/23/2007	12/01/2036
31411F-RA-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	5,127	111.8820	5,848	5,227	5,140	0	2	0	0	5.500	0.000	MON	24	287	12/08/2006	12/01/2036
31412A-M9-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	347	112.0990	395	352	348	0	0	0	0	6.000	6.427	MON	2	21	06/08/2007	05/01/2037
31412N-BH-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	10,151	115.6470	11,707	10,123	10,144	0	(1)	0	0	6.000	6.004	MON	51	607	11/03/2008	08/01/2038
31412S-D2-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	362	114.5200	381	333	359	0	(1)	0	0	5.500	3.531	MON	2	18	11/01/2013	01/01/2038
31412T-Z6-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	5,210	109.8680	5,243	4,772	5,158	0	(9)	0	0	5.500	3.590	MON	22	262	10/01/2011	11/01/2038
31412T-ZL-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	433	111.7020	436	390	430	0	(1)	0	0	5.500	3.100	MON	2	21	06/26/2017	11/01/2038
31413C-FJ-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	17,457	113.8830	17,803	15,632	17,272	0	(54)	0	0	5.500	2.849	MON	72	860	06/26/2017	07/01/2037
31413T-JR-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	116,780	114.5010	133,631	116,707	116,714	0	(13)	0	0	6.000	6.051	MON	584	7,002	10/31/2008	11/01/2037
31413Y-MB-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	11,772	114.4490	12,067	10,543	11,706	0	(34)	0	0	5.500	2.807	MON	48	580	06/26/2017	12/01/2037
31414E-EJ-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	73,226	112.8920	75,919	67,250	72,573	0	(133)	0	0	5.500	3.586	MON	308	3,699	11/01/2013	06/01/2038
31414E-J8-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,585	111.7300	1,586	1,420	1,567	0	(5)	0	0	5.500	2.815	MON	7	78	06/26/2017	07/01/2038
31414J-BX-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	929	114.4030	957	836	921	0	(2)	0	0	5.500	3.049	MON	4	46	06/26/2017	12/01/2037
31414K-6M-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,679	114.3540	1,720	1,504	1,664	0	(4)	0	0	5.500	2.915	MON	7	83	06/26/2017	01/01/2038
31414P-YK-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	5,882	109.9880	5,772	5,248	5,832	0	(15)	0	0	5.500	2.880	MON	24	289	06/26/2017	02/01/2038
31414R-WH-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	59,355	114.4100	62,366	54,511	58,817	0	(115)	0	0	5.500	3.562	MON	250	2,998	11/01/2013	02/01/2038
31414S-2T-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	22,014	110.5710	22,296	20,164	21,740	0	(45)	0	0	5.500	3.553	MON	92	1,109	10/01/2011	03/01/2038
31414S-X8-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,629	114.3840	2,762	2,415	2,608	0	(5)	0	0	5.500	3.568	MON	11	133	11/01/2013	06/01/2038
31414S-YB-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	235,187	114.4800	246,948	215,712	232,986	0	(460)	0	0	5.500	3.538	MON	989	11,864	06/26/2017	06/01/2038
31415L-QY-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	43,351	114.4170	44,441	38,842	42,993	0	(109)	0	0	5.500	2.947	MON	178	2,136	06/26/2017	05/01/2038
31415R-FA-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	154,309	114.5060	160,858	140,480	152,583	0	(330)	0	0	5.500	3.386	MON	644	7,726	04/10/2012	07/01/2038
31415V-V3-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	270,579	112.1100	283,915	253,248	268,692	0	(376)	0	0	6.000	4.507	MON	1,266	15,195	05/10/2010	09/01/2038
31416B-RY-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	150,485	112.8600	155,367	137,664	148,391	0	(509)	0	0	5.000	2.763	MON	574	6,883	06/26/2017	07/01/2035
31416V-SZ-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	13,349	114.4670	13,845	12,095	13,214	0	(29)	0	0	5.500	3.276	MON	55	665	06/26/2017	01/01/2039
31416W-P5-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	259,376	110.6620	272,958	246,658	257,708	0	(240)	0	0	4.500	3.417	MON	925	11,100	08/11/2010	08/01/2040
31416X-MH-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	3,870	109.6850	3,807	3,471	3,839	0	(10)	0	0	5.500	2.970	MON	16	191	06/26/2017	09/01/2040

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31416Y-RN-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	46,133	109.7080	48,563	44,265	45,922	0	(31)	0	0	4.500	3.614	MON	166	1,992	06/22/2011	06/01/2041
31417G-H5-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	89,606	105.9970	90,867	85,726	89,030	0	(60)	0	0	3.000	2.256	MON	214	2,572	06/26/2017	05/01/2043
31417L-M3-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	124,991	107.1310	128,928	120,346	123,918	0	(180)	0	0	4.500	3.582	MON	451	5,416	07/02/2010	07/01/2039
31417V-QF-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	6,652	113.4010	6,850	6,041	6,606	0	(13)	0	0	5.000	2.848	MON	25	302	06/26/2017	01/01/2040
31417Y-7B-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	24,540	107.9730	25,992	24,073	24,469	0	(7)	0	0	3.500	3.130	MON	70	843	11/01/2013	10/01/2041
31417Y-ZA-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	489,166	113.3130	520,992	459,783	485,932	0	(339)	0	0	5.000	3.081	MON	1,916	22,989	05/13/2011	05/01/2041
31418A-3Q-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	40,230	105.4560	41,932	39,762	40,191	0	(8)	0	0	3.000	2.792	MON	99	1,193	06/26/2017	12/01/2043
31418B-WF-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	11,600	106.7860	11,868	11,114	11,568	0	(4)	0	0	3.500	2.533	MON	32	389	03/10/2016	11/01/2045
31418B-XZ-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	88,549	106.3380	91,080	85,652	88,419	0	(18)	0	0	3.500	1.789	MON	250	2,998	06/26/2017	01/01/2046
31418B-ZG-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	38,610	104.9550	40,151	38,256	38,587	0	(4)	0	0	3.000	2.823	MON	96	1,148	06/26/2017	02/01/2046
31418C-R8-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	127,987	106.0500	132,017	124,486	127,841	0	(22)	0	0	3.500	2.824	MON	363	4,357	12/01/2017	12/01/2047
31418N-B9-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	129,250	114.5460	135,648	118,422	127,924	0	(256)	0	0	5.500	3.531	MON	543	6,513	06/26/2017	09/01/2038
31418R-P7-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	5,628	112.9170	5,781	5,120	5,591	0	(10)	0	0	5.000	2.889	MON	21	256	06/26/2017	04/01/2040
31419A-E4-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	150,981	114.3320	154,750	135,352	149,931	0	(358)	0	0	5.500	2.969	MON	620	7,444	10/27/2014	07/01/2040
3138EH-3A-8	FNMA PASS-THRU MEGA MULTI 7			4	1.A	114,737	99.9870	111,837	111,852	111,914	0	(682)	0	0	2.759	1.513	MON	257	3,151	06/26/2017	04/01/2022
31418A-4S-4	FNMA PASS-THRU SHRT 10 YEAR			4	1.A	64,373	105.1760	65,101	61,897	62,678	0	(458)	0	0	3.500	1.753	MON	181	2,166	12/01/2017	01/01/2024
31385X-D9-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	12,556	114.2580	14,159	12,392	12,501	0	(9)	0	0	6.000	1.216	MON	62	743	03/23/2007	04/01/2033
3138NY-4L-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	75,679	103.1000	79,572	77,180	75,935	0	16	0	0	2.500	2.828	MON	161	1,930	09/19/2017	02/01/2043
3138WG-YN-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	179,986	106.9650	187,555	175,342	179,699	0	(39)	0	0	3.500	2.874	MON	511	6,137	12/01/2016	04/01/2046
3138WH-MC-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	145,882	108.0970	153,894	142,367	145,800	0	(27)	0	0	4.000	3.330	MON	475	5,695	03/06/2019	07/01/2046
3138WH-NF-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,917,682	107.6970	2,050,862	1,904,293	1,917,186	0	(143)	0	0	3.500	3.323	MON	5,554	66,650	01/04/2019	07/01/2046
3138WJ-FK-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	124,122	104.9570	123,191	117,373	123,978	0	(66)	0	0	3.000	1.940	MON	293	3,521	08/14/2020	11/01/2046
3138WQ-R2-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,177,633	108.0050	2,323,998	2,151,745	2,175,397	0	(465)	0	0	3.500	3.237	MON	6,276	75,311	02/02/2018	05/01/2042
3138X0-ZA-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,542,041	108.0250	1,649,812	1,527,246	1,540,958	0	(221)	0	0	3.500	3.296	MON	4,454	53,454	02/02/2018	07/01/2043
3138X5-QA-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	631,973	107.7750	674,575	625,910	631,549	0	(85)	0	0	3.500	3.298	MON	1,826	21,907	02/02/2018	09/01/2043
31402C-PL-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	33,742	112.8240	35,564	31,522	33,285	0	(93)	0	0	5.000	3.336	MON	131	1,576	06/26/2017	11/01/2033
31402C-VZ-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	8,096	112.7190	8,729	7,744	8,005	0	(14)	0	0	5.000	3.976	MON	32	387	03/04/2010	03/01/2034
31403D-DX-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	130,258	112.7430	133,127	118,080	128,639	0	(361)	0	0	5.500	2.387	MON	541	6,494	06/26/2017	04/01/2036
3140GT-X8-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	962,169	105.7000	1,016,895	962,057	962,133	0	(9)	0	0	3.500	3.450	MON	2,806	33,672	01/14/2019	07/01/2047
3140GU-MS-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	201,215	107.9490	210,309	194,823	201,132	0	(36)	0	0	4.500	3.533	MON	731	8,767	12/17/2018	11/01/2047
3140HB-JA-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	919,346	106.4520	958,962	900,837	919,132	0	(89)	0	0	4.000	3.344	MON	3,003	36,033	01/14/2019	06/01/2048
3140J6-DQ-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	3,740,330	109.8040	3,972,062	3,617,395	3,737,012	0	(1,066)	0	0	4.000	3.022	MON	12,058	144,696	02/07/2019	10/01/2045
3140J9-Z3-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	138,344	106.8090	144,425	135,217	138,733	0	(18)	0	0	4.000	3.166	MON	451	5,409	02/28/2019	01/01/2048
31410G-YN-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	76,169	112.7190	78,694	69,814	74,732	0	(250)	0	0	5.000	2.911	MON	291	3,491	05/08/2012	10/01/2035
31417G-6A-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	554,913	108.0350	592,452	548,387	554,284	0	(96)	0	0	3.500	3.260	MON	1,599	19,194	06/26/2017	07/01/2043
31417G-LV-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	119,684	106.0180	124,987	117,893	119,536	0	(31)	0	0	3.000	2.727	MON	295	3,537	06/26/2017	05/01/2043
31418B-W9-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	59,278	107.1020	61,420	57,347	59,186	0	(17)	0	0	3.500	2.733	MON	167	2,007	06/26/2017	12/01/2045
31418C-MG-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	49,386	107.1470	50,425	47,061	49,302	0	(14)	0	0	4.000	2.661	MON	157	1,882	12/01/2017	07/01/2047
31418C-S4-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	473,697	105.9260	507,979	479,560	475,198	0	13	0	0	3.500	3.840	MON	1,399	16,785	04/25/2018	01/01/2048
31418C-V2-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	901,111	105.7870	961,861	909,245	901,269	0	27	0	0	3.500	3.737	MON	2,652	31,824	05/14/2018	03/01/2048
31418C-YL-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	192,508	105.7160	205,480	194,369	192,544	0	6	0	0	3.500	3.754	MON	567	6,803	06/12/2018	05/01/2048
31418C-HS-6	FNMA PASS-THRU SHRT 10 YEAR			4	1.A	46,278	105.2300	46,825	44,498	45,570	0	(195)	0	0	3.500	2.293	MON	130	1,557	12/01/2017	03/01/2027
3136AA-5U-5	FNMA REMIC TRUST 2012-151			4	1.A	746,693	103.4300	749,870	725,000	745,617	0	(1,077)	0	0	2.500	2.211	MON	1,510	10,573	05/24/2021	01/25/2043
3136AY-7L-1	FNMA REMIC TRUST 2018-M1			4	1.A	1,566,534	106.9650	1,736,062	1,623,022	1,584,099	0	5,312	0	0	2.991	3.901	MON	4,045	63,621	08/29/2018	12/25/2027
3136B9-L7-0	FNMA REMIC TRUST 2020-M21			4,6	1.A	1,374,126	20.0090	1,328,546	0	1,337,470	0	(36,657)	0	0	1.814	(0.560)	MON	10,037	62,413	06/01/2021	01/25/2058
3138ER-UB-4	FNMA SUPER INT 15 YEAR			4	1.A	96,908	104.7420	96,713	92,334	96,100	0	(592)	0	0	3.000	1.249	MON	231	2,770	08/18/2020	03/01/2030
3140X4-DE-3	FNMA SUPER LNG 30 YEAR			4	1.A	122,801	104.5780	126,389	120,856	122,765	0	(13)	0	0	3.000	2.583	MON	302	3,626	10/01/2019	04/01/2047
3140X4-KL-9	FNMA SUPER LNG 30 YEAR			4	1.A	2,214,740	104.2470	2,184,551	2,095,555	2,213,719	0	(616)	0	0	3.000	1.658	MON	5,239	62,867	06/05/2020	07/01/2049
3140X5-BC-6	FNMA SUPER LNG 30 YEAR			4	1.A	679,636	104.7260	697,482	666,004	679,614	0	(71)	0	0	3.000	2.481	MON	1,665	19,980	11/27/2019	10/01/2049
3140X6-UC-3	FNMA SUPER LNG 30 YEAR			4	1.A	206,720	105.9150	206,282	194,761	206,683	0	(37)	0	0	3.500	1.729	MON	568	3,408	06/09/2021	11/01/2048
3140X7-YR-4	FNMA SUPER LNG 30 YEAR			4	1.A	7,424,165	105.4940	7,266,656	6,888,200	7,416,855	0	(5,604)	0	0	3.000	1.326	MON	17,221	206,646	10/05/2020	09/01/2050
3140XC-AU-2	FNMA SUPER LNG 30 YEAR			4	1.A	747,968	100.2100	734,389	732,853	747,837	0	(131)	0	0	2.000	1.746	MON	1,221	4,886	07/22/2021	08/01/2051
3140XC-AX-6	FNMA SUPER LNG 30 YEAR			4	1.A	688,595	100.0700	673,706	673,237	688,494	0	(101)	0	0	2.000	1.716	MON	1,122	4,488	07/30/2021	06/01/2051
3140X7-B6-5	FNMA SUPERINT 15 YEAR			4	1.A	2,643,728	103.8730	2,604,511	2,507,388	2,629,167	0	(10,920)	0	0	2.500	1.213	MON	5,224	62,685	07/23/2020	10/01/2031
3140X8-UU-9	FNMA SUPERLNG 30 YEAR			4	1.A	200,059	105.8130	199,441	188,484	200,025	0	(33)	0	0	3.500	1.735	MON	550	3,298	06/09/2021	06/01/2049
31418D-Q7-0	FNMA UMB LNG 30 YEAR			4	1.A	641,608	99.8310	623,854	624,911	641,375	0	(233)	0	0	2.000	1.644	MON	1,042	10,415	02/01/2021	07/01/2050
31418D-P4-8	FNMA UMBS INT 15 YEAR			4	1.A	7,670,217	102.5150	7,688,628	7,500,002	7,669,439	0	(779)	0	0	2.000	1.573	MON	12,500	0	12/01/2021	06/01/2035
31418D-QZ-8	FNMA UMBS INT 20 YEAR			4	1.A	99,492	101.3700	97,621	96,302	99,407	0	(85)	0	0	2.000	1.454	MON	161	1,605	02/05/2021	07/01/2040

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31418D-V2-5	FNMA UMBS INT 20 YEAR			4	1.A	493,133	101.6580	482,536	474,665	492,742	0	(391)	0	0	2.000	1.365	MON	791	8,702	01/04/2021	01/01/2041
31418D-Y7-1	FNMA UMBS INT 20 YEAR			4	1.A	503,458	101.6600	502,709	494,500	503,293	0	(165)	0	0	2.000	1.723	MON	824	5,068	05/05/2021	05/01/2041
31418D-Y8-9	FNMA UMBS INT 20 YEAR			4	1.A	265,349	103.2960	262,920	254,531	265,204	0	(145)	0	0	2.500	1.735	MON	530	1,591	08/20/2021	05/01/2041
3138WH-XU-1	FNMA UMBS LNG 30 YEAR			4	1.A	197,426	104.8380	196,070	187,023	197,262	0	(103)	0	0	3.000	1.967	MON	468	5,611	06/02/2020	09/01/2046
3140GY-GZ-6	FNMA UMBS LNG 30 YEAR			4	1.A	265,720	105.6240	264,155	250,089	265,688	0	(33)	0	0	3.500	1.910	MON	729	5,106	05/11/2021	01/01/2048
3140GY-JX-8	FNMA UMBS LNG 30 YEAR			4	1.A	313,908	105.8510	313,051	295,747	313,846	0	(62)	0	0	3.500	1.940	MON	863	5,176	06/09/2021	02/01/2048
3140H5-FR-7	FNMA UMBS LNG 30 YEAR			4	1.A	378,868	105.8860	377,959	356,949	378,782	0	(86)	0	0	3.500	2.063	MON	1,041	6,247	06/09/2021	01/01/2048
3140JQ-RY-1	FNMA UMBS LNG 30 YEAR			4	1.A	4,550,904	105.5030	4,526,059	4,289,986	4,552,167	0	1,262	0	0	3.500	1.733	MON	12,512	50,050	08/10/2021	08/01/2049
3140K3-HT-2	FNMA UMBS LNG 30 YEAR			4	1.A	394,140	104.3580	403,019	386,190	394,129	0	(40)	0	0	3.000	2.479	MON	965	11,586	11/27/2019	11/01/2049
3140KE-K8-0	FNMA UMBS LNG 30 YEAR			4	1.A	409,047	102.1710	406,852	398,206	409,070	0	23	0	0	2.500	2.047	MON	830	6,637	04/14/2021	08/01/2050
3140L1-QK-4	FNMA UMBS LNG 30 YEAR			4	1.A	241,653	96.7000	237,558	245,664	241,707	0	54	0	0	1.500	1.720	MON	307	2,764	03/01/2021	02/01/2051
3140Q8-FP-5	FNMA UMBS LNG 30 YEAR			4	1.A	225,352	105.8920	224,825	212,315	225,307	0	(45)	0	0	3.500	1.939	MON	619	3,716	06/09/2021	01/01/2048
3140QL-MK-9	FNMA UMBS LNG 30 YEAR			4	1.A	1,061,968	100.1500	1,040,957	1,039,393	1,061,772	0	(196)	0	0	2.000	1.732	MON	1,732	6,929	07/22/2021	08/01/2051
31418C-AG-9	FNMA UMBS LNG 30 YEAR			4	1.A	78,597	106.6910	81,661	76,540	78,748	0	(20)	0	0	3.500	2.777	MON	223	2,679	06/12/2019	08/01/2046
31418D-3G-5	FNMA UMBS LNG 30 YEAR			4	1.A	5,860,932	99.8310	5,764,109	5,773,873	5,860,157	0	(775)	0	0	2.000	1.818	MON	9,623	38,492	07/21/2021	08/01/2051
31418D-3X-8	FNMA UMBS LNG 30 YEAR			4	1.A	3,887,182	99.8320	3,810,379	3,816,809	3,886,824	0	(358)	0	0	2.000	1.774	MON	6,361	25,445	08/05/2021	09/01/2051
31418D-RW-4	FNMA UMBS LNG 30 YEAR			4	1.A	251,322	99.8310	251,014	251,439	251,322	0	0	0	0	2.000	2.025	MON	419	419	11/03/2021	08/01/2050
31418D-TR-3	FNMA UMBS LNG 30 YEAR			4	1.A	762,890	102.1710	743,416	727,618	762,563	0	(302)	0	0	2.500	1.695	MON	1,516	18,190	10/02/2020	10/01/2050
31418D-V6-6	FNMA UMBS LNG 30 YEAR			4	1.A	393,341	96.9470	392,558	404,920	393,388	0	47	0	0	1.500	1.895	MON	506	1,012	10/01/2021	01/01/2051
31418D-VB-5	FNMA UMBS LNG 30 YEAR			4	1.A	227,590	96.7030	226,136	233,848	227,651	0	60	0	0	1.500	1.868	MON	292	2,338	04/07/2021	12/01/2050
31418D-YC-0	FNMA UMBS LNG 30 YEAR			4	1.A	1,139,374	102.1850	1,126,979	1,102,879	1,139,122	0	(252)	0	0	2.500	1.998	MON	2,298	11,398	10/01/2021	04/01/2051
31418E-AM-2	FNMA UMBS LNG 30 YEAR			4	1.A	19,635,359	99.8340	19,667,321	19,700,000	19,635,448	0	88	0	0	2.000	2.059	MON	32,833	0	12/01/2021	01/01/2052
31418E-AN-0	FNMA UMBS LNG 30 YEAR			4	1.A	10,130,750	102.1710	10,012,782	9,800,000	10,130,297	0	(453)	0	0	2.500	2.119	MON	20,417	0	12/01/2021	01/01/2052
31418D-W7-3	FNMA UMBSS INT 20 YEAR			4	1.A	218,236	103.0490	216,045	209,653	218,214	0	(22)	0	0	2.500	1.749	MON	437	1,310	09/21/2021	02/01/2041
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						209,714,399	XXX	212,070,534	198,244,210	208,310,655	0	(804,920)	0	0	XXX	XXX	XXX	558,940	4,972,125	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																					
30297J-AD-9	FRESB MTG 2018-SB54			4	1.A	496,976	103.1890	516,771	500,798	497,259	0	89	0	0	3.510	3.654	MON	1,465	17,578	10/11/2018	07/25/2038
30297J-AE-7	FRESB MTG 2018-SB54			4	1.A	990,928	103.9710	1,048,818	1,008,755	995,543	0	1,364	0	0	3.520	3.980	MON	2,959	35,488	10/11/2018	05/25/2028
30297D-AJ-9	FRESB MTG TR 2018-SB53			4	1.A	1,436,005	106.1430	1,523,819	1,435,625	1,434,746	0	(322)	0	0	3.660	3.655	MON	4,379	52,397	09/12/2018	06/25/2028
30297D-AM-2	FRESB MTG TR 2018-SB53			4	1.A	1,298,576	104.0470	1,377,220	1,323,648	1,302,051	0	694	0	0	3.440	3.757	MON	3,794	45,534	09/12/2018	05/25/2038
30297P-AK-9	FRESB MTG TR 2018-SB55			4	1.A	706,255	104.7430	750,182	716,214	707,487	0	261	0	0	3.750	3.997	MON	2,238	26,858	11/14/2018	07/25/2038
30308L-AE-9	FRESB MTG TR 2018-SB57			4	1.A	1,477,035	105.1750	1,549,795	1,473,535	1,475,646	0	(226)	0	0	3.880	3.876	MON	4,764	57,174	12/13/2018	08/25/2038
2799999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities						6,405,775	XXX	6,766,605	6,458,576	6,412,732	0	1,859	0	0	XXX	XXX	XXX	19,600	235,028	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																					
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						481,668,336	XXX	493,815,391	464,325,397	478,553,708	1,819	(1,300,513)	0	0	XXX	XXX	XXX	2,001,276	11,861,442	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00003#-AB-9	A & E TELEVISION NETWORKS LLC				1.G	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	3.630	3.663	FA	39,023	108,900	08/31/2020	08/22/2022
00287Y-AQ-2	ABBVIE INC			1,2	2.B FE	143,613	106.3710	159,557	150,000	146,498	0	945	0	0	3.600	4.399	MN	705	5,400	10/19/2018	05/14/2025
00287Y-AY-5	ABBVIE INC			1,2	2.B FE	1,080,331	106.0530	1,208,999	1,140,000	1,102,692	0	7,639	0	0	3.200	4.067	MN	4,763	36,480	04/23/2019	05/14/2026
00287Y-CX-5	ABBVIE INC				2.C FE	1,048,624	106.4870	1,032,923	970,000	1,021,474	0	(16,753)	0	0	3.800	1.954	MS	10,853	36,860	05/14/2020	03/15/2025
00287Y-BX-6	ABBVIE INC SR GLBL				2.B FE	1,041,650	107.0190	1,070,193	1,000,000	1,037,992	0	(3,637)	0	0	3.200	2.671	MN	3,556	32,000	03/10/2021	11/21/2029
00404A-AP-4	ACADIA HEALTHCARE COMPANY INC 144A				4.B FE	273,242	102.7500	278,453	271,000	272,968	0	(220)	0	0	5.000	4.940	AO	2,861	13,588	09/30/2020	04/15/2029
00081T-AK-4	ACCO BRANDS CORP 144A				3.C FE	617,125	99.2500	620,313	625,000	615,820	(1,875)	570	0	0	4.250	4.492	MS	7,821	13,281	06/09/2021	03/15/2029
00653V-AA-9	ADAPTHEALTH LLC 144A				4.B FE	931,352	106.0000	945,520	892,000	922,731	89	(7,731)	0	0	6.125	5.137	FA	22,765	54,939	12/09/2020	08/01/2028

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book / Adjusted Carrying Value 13 Current Year's (Amortization)/ Accretion	Change in Book / Adjusted Carrying Value 14 Current Year's Other Than Temporary Impairment Recognized	Change in Book / Adjusted Carrying Value 15 Total Foreign Exchange Change In B./A.C.V.	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due & Accrued	Interest 20 Amount Rec. During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
00653V-AC-5	ADAPTHEALTH LLC 144A				4.B FE	377,363	100.0000	378,000	378,000	377,408	0	46	0	0	4.625	4.704	FA	7,284	10,052	04/15/2021	08/01/2029
00653V-AE-1	ADAPTHEALTH LLC 144A				4.B FE	189,000	101.7500	192,308	189,000	189,000	0	0	0	0	5.125	5.191	MS	3,552	0	08/12/2021	03/01/2030
00688J-AB-3	ADIENT US LLC 144A				3.C FE	590,563	106.2500	584,375	550,000	575,185	0	(9,839)	0	0	9.000	6.923	AO	10,450	49,500	05/27/2020	04/15/2025
00737W-AA-7	ADTALEM ESCROW CORPORATION 144A				4.A FE	351,875	97.7500	342,125	350,000	342,125	(9,634)	(116)	0	0	5.500	5.437	MS	6,417	6,875	11/02/2021	03/01/2028
007944-AF-8	ADVENTIST HEALTH SYS WEST				1.F FE	1,981,200	104.6140	2,092,277	2,000,000	1,984,855	0	1,862	0	0	2.952	3.094	MS	19,680	59,040	12/12/2019	03/01/2029
00774C-AB-3	AECOM SR GLBL			1,2	3.C FE	1,132,075	108.9350	1,214,620	1,115,000	1,128,210	0	(2,835)	0	0	5.125	4.937	MS	16,826	57,144	06/16/2020	03/15/2027
00115A-AM-1	AEP TRANSMISSION CO LLC				1.G FE	14,995	110.7970	16,620	15,000	14,995	0	0	0	0	3.650	3.685	AO	137	548	03/30/2020	04/01/2050
00111@-AA-2	AES HAWAII INC				5.C	121,280	99.7500	158,443	158,840	148,265	0	8,516	0	0	6.870	0.000	MJSD	2,758	10,912	12/31/2012	06/30/2022
00810G-AC-8	AETHON UTD BR LP / AETHON 144A				4.B FE	175,000	107.4200	187,985	175,000	175,000	0	0	0	0	8.250	8.420	FA	5,454	7,740	01/26/2021	02/15/2026
00817Y-AV-0	AETNA INC NEW				2.B FE	236,785	102.4690	256,173	250,000	245,471	0	2,960	0	0	2.800	4.136	JD	311	7,000	12/10/2018	06/15/2023
00846U-AN-1	AGILENT TECHNOLOGIES INC				2.A FE	149,733	99.1350	148,703	150,000	149,753	0	20	0	0	2.300	2.333	MS	1,045	1,725	03/03/2021	03/12/2031
00912X-AN-4	AIR LEASE CORP			1,2	2.B FE	199,194	106.3760	212,753	200,000	199,611	0	133	0	0	4.250	4.374	MS	2,503	8,500	09/14/2018	09/15/2024
00912X-BC-7	AIR LEASE CORP			1,2	2.B FE	590,121	103.5760	616,280	595,000	593,443	0	983	0	0	3.875	4.097	JJ	11,400	23,056	06/11/2018	07/03/2023
00914A-AH-5	AIR LEASE CORP				2.B FE	1,467,106	104.3860	1,430,092	1,370,000	1,448,147	0	(18,959)	0	0	3.375	1.658	JJ	23,119	23,119	02/22/2021	07/01/2025
013092-AF-8	ALBERTSONS COS INC / SAFEWAY 144A				3.C FE	396,000	101.8750	403,425	396,000	396,000	0	0	0	0	3.250	3.276	MS	3,790	13,406	08/11/2020	03/15/2026
013092-AG-6	ALBERTSONS COS INC / SAFEWAY 144A				3.C FE	583,515	100.1960	597,168	596,000	585,005	0	1,282	0	0	3.500	3.832	MS	6,142	21,729	10/28/2020	03/15/2029
013092-AA-9	ALBERTSONS COS INC / SAFEWAY I 144				3.C FE	60,000	106.7500	64,050	60,000	60,000	0	0	0	0	7.500	7.641	MS	1,325	4,500	01/22/2019	03/15/2026
013092-AB-7	ALBERTSONS COS INC / SAFEWAY I 144				3.C FE	477,656	106.0000	504,560	476,000	477,061	0	(257)	0	0	5.875	5.890	FA	10,565	27,965	08/02/2019	02/15/2028
013092-AC-5	ALBERTSONS COS INC SAFEWAY 144A				3.C FE	552,780	104.9440	575,093	548,000	551,367	0	(746)	0	0	4.625	4.507	JJ	11,687	25,345	02/07/2020	01/15/2027
015271-AJ-8	ALEXANDRIA REAL ESTATE EQ INC				2.A FE	613,507	109.3570	595,994	545,000	595,557	0	(9,986)	0	0	3.950	1.923	JJ	9,927	21,528	03/09/2020	01/15/2027
015271-AU-3	ALEXANDRIA REAL ESTATE EQ INC				2.A FE	367,560	120.2380	360,714	300,000	362,072	0	(5,488)	0	0	4.900	2.281	JD	653	14,700	02/22/2021	12/15/2030
015271-AW-9	ALEXANDRIA REAL ESTATE EQ INC				2.A FE	169,475	95.6230	162,559	170,000	169,513	0	38	0	0	2.000	2.041	MN	406	2,550	02/03/2021	05/18/2032
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC 144A				4.B FE	519,500	99.9380	519,678	520,000	519,313	(198)	12	0	0	4.625	4.696	JD	2,004	13,161	10/27/2021	06/01/2028
019576-AA-5	ALLIED UNVL HOLDCO LLC/ALLIED 144A				4.B FE	1,040,063	104.8310	1,062,981	1,014,000	1,029,689	0	(5,639)	0	0	6.625	6.057	JJ	30,976	67,178	07/09/2020	07/15/2026
019576-AB-3	ALLIED UNVL HOLDCO LLC/ALLIED 144A				5.A FE	567,186	106.8430	614,344	575,000	569,002	0	778	0	0	9.750	10.250	JJ	25,851	56,063	06/27/2019	07/15/2027
019736-AF-4	ALLISON TRANSMISSION INC 144A				3.B FE	381,938	108.7500	380,625	350,000	375,204	0	(5,777)	0	0	5.875	3.934	JD	1,714	20,563	10/30/2020	06/01/2029
019736-AG-2	ALLISON TRANSMISSION INC 144A				3.B FE	415,250	97.5000	409,500	420,000	409,500	(6,037)	287	0	0	3.750	3.929	JJ	6,606	10,981	04/14/2021	01/30/2031
02005N-BF-6	ALLY FINL INC			2	3.A FE	128,596	112.8340	133,144	118,000	123,629	0	(1,331)	0	0	5.750	4.424	MN	773	6,785	01/10/2018	11/20/2025
02128L-AA-4	ALTA EQUIPMENT GROUP INC 144A				4.C FE	766,531	102.8510	771,383	750,000	764,318	0	(2,213)	0	0	5.625	5.053	AO	8,906	22,734	06/11/2021	04/15/2026
023771-S5-8	AMERICAN AIRLINES 144A				4.B FE	123,375	123.3750	123,375	100,000	119,647	0	(3,728)	0	0	11.750	5.636	JJ	5,418	5,875	03/29/2021	07/15/2025
02376*-AA-0	AMERICAN AIRLINES PASS THROUGH TRU				1.F PL	668,876	96.9880	648,732	668,876	668,876	0	0	0	0	4.140	4.183	JD	1,231	27,691	06/08/2018	06/15/2027
02376R-AC-6	AMERICAN AIRLS GROUP INC 144A				5.B FE	6,000	100.2060	6,012	6,000	6,000	606	0	0	0	5.000	5.063	JD	25	300	05/16/2019	06/01/2022
02376R-AE-2	AMERICAN AIRLS GROUP INC 144A				5.B FE	257,549	93.5000	517,990	554,000	322,337	0	45,500	0	0	3.750	24.372	MS	6,925	20,775	02/27/2020	03/01/2025
02406P-AU-4	AMERICAN AXLE & MFG INC			1,2	4.B FE	736,313	103.8750	779,063	750,000	738,902	0	1,703	0	0	6.500	6.957	AO	12,188	48,750	06/18/2020	04/01/2027
02406P-BB-5	AMERICAN AXLE & MFG INC				4.B FE	850,000	98.0900	833,765	850,000	833,765	(16,235)	0	0	0	5.000	5.063	AO	15,583	0	08/25/2021	10/01/2029
026874-DD-6	AMERICAN INTL GROUP INC				2.B FE	217,064	107.0450	240,852	225,000	220,550	0	1,144	0	0	3.750	4.409	JJ	4,008	8,438	10/22/2018	07/10/2025
03027X-AP-5	AMERICAN TOWER CORP				2.C FE	750,659	106.8830	710,772	665,000	736,875	0	(12,993)	0	0	3.550	1.427	JJ	10,886	23,608	12/09/2020	07/15/2027
03027X-AM-2	AMERICAN TOWER CORP NEW				2.C FE	746,207	104.7510	738,496	705,000	735,477	0	(5,975)	0	0	3.125	2.182	JJ	10,159	22,031	03/09/2020	01/15/2027
03028P-H#-6	AMERICAN TRANSMISSION COMPANY LLC				1.F	1,000,000	112.8750	1,128,750	1,000,000	1,000,000	0	0	0	0	3.950	3.989	JJ	17,885	39,500	04/27/2018	07/18/2033
030288-AC-8	AMERICAN TRANSMISSION SYS INC 144A				2.B FE	49,862	101.0470	50,524	50,000	49,863	0	1	0	0	2.650	2.699	JJ	110	0	11/29/2021	01/15/2032
030981-AK-0	AMERIGAS PARTNERS L P			1,2	3.C FE	1,620,000	107.1250	1,714,000	1,600,000	1,613,602	0	(3,893)	0	0	5.500	5.271	MN	10,022	88,000	04/29/2020	05/20/2025
030981-AL-8	AMERIGAS PARTNERS L P			1,2	3.C FE	456,348	110.6250	451,350	408,000	451,258	0	(5,090)	0	0	5.750	3.509	MN	2,672	23,460	04/30/2021	05/20/2027
031100-N#-3	AMETEK, INC				2.A	1,000,000	110.2270	1,102,274	1,000,000	1,000,000	0	0	0	0	4.320	4.367	JD	2,160	43,200	12/11/2018	12/13/2027
031100-P@-3	AMETEK, INC				2.A	1,000,000	110.2270	1,102,274	1,000,000	1,000,000	0	0	0	0	4.320	4.367	JD	2,160	43,200	01/14/2019	12/13/2027
00175P-AB-9	AMN HEALTHCARE INC 144A				3.C FE	1,066,138	103.6500	1,093,508	1,055,000	1,064,623	0	(1,219)	0	0	4.625	4.319	AO	12,198	37,231	10/28/2021	10/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
00175P-AC-7	AMN HEALTHCARE INC 144A				3.C FE	100,000	101.3750	101,375	100,000	100,000	0	0	0	0	4.000	4.040	AO	844	3,944	10/05/2020	04/15/2029
032095-AL-5	AMPHENOL CORP				2.A FE	129,524	97.8490	127,203	130,000	129,538	0	13	0	0	2.200	2.254	MS	850	0	09/07/2021	09/15/2031
032177-AH-0	AMSTED INDS INC 144A				3.C FE	453,156	104.0000	442,000	425,000	441,394	0	(8,655)	0	0	5.625	3.434	JJ	11,953	23,906	08/19/2020	07/01/2027
032177-AJ-6	AMSTED INDS INC 144A				3.C FE	489,600	102.5000	481,750	470,000	481,750	(4,557)	(1,643)	0	0	4.625	3.974	MN	2,778	15,956	11/04/2021	05/15/2030
031921-AB-5	AMWINS GROUP INC 144A				4.C FE	150,000	101.0000	151,500	150,000	150,000	0	0	0	0	4.875	4.935	JD	20	3,270	07/14/2021	06/30/2029
035240-AQ-3	ANHEUSER-BUSCH INBEV WLDW INC				2.B FE	598,110	116.4880	698,930	600,000	598,580	0	165	0	0	4.750	4.847	JJ	12,508	28,500	01/10/2019	01/23/2029
03690E-AA-6	ANTERO MIDSTREAM PARTNERS 144A				3.C FE	387,811	110.2040	414,367	376,000	387,210	0	(601)	0	0	7.875	6.677	MN	3,784	20,041	11/12/2021	05/15/2026
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP/A 144				3.C FE	413,000	103.6250	424,863	410,000	412,881	5,425	(119)	0	0	5.750	5.585	MS	7,858	17,825	11/10/2021	03/01/2027
03690A-AF-3	ANTERO MIDSTREAM PARTNERS LP/A 144				3.C FE	240,000	104.8630	251,671	240,000	240,000	9,552	0	0	0	5.750	5.833	JJ	6,363	13,800	06/25/2019	01/15/2028
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP/A144A				3.C FE	915,228	104.5000	949,905	909,000	914,729	0	(498)	0	0	5.375	5.284	JD	2,172	25,379	08/04/2021	06/15/2029
03674X-AN-6	ANTERO RESOURCES CORP 144A				3.C FE	129,000	113.8570	146,876	129,000	129,000	0	0	0	0	8.375	8.550	JJ	4,982	8,779	12/17/2020	07/15/2026
03674X-AQ-9	ANTERO RESOURCES CORP 144A				3.C FE	490,063	111.0000	531,690	479,000	488,774	0	(1,289)	0	0	7.625	7.243	FA	15,218	20,202	04/12/2021	02/01/2029
03674X-AS-5	ANTERO RESOURCES CORP 144A				3.C FE	757,178	106.9000	801,750	750,000	756,798	0	(379)	0	0	5.375	5.271	MS	23,516	0	08/03/2021	03/01/2030
036752-AB-9	ANTHEM INC			1,2	2.B FE	728,869	109.7800	779,440	710,000	724,728	0	(2,418)	0	0	3.650	3.286	JD	2,160	25,915	03/09/2020	12/01/2027
036752-AF-0	ANTHEM INC				2.B FE	1,466,535	101.9500	1,451,773	1,424,000	1,437,186	0	(15,549)	0	0	2.950	1.835	JD	3,501	42,008	02/06/2020	12/01/2022
036752-AP-8	ANTHEM INC				2.B FE	333,710	102.2080	342,396	335,000	333,803	0	93	0	0	2.550	2.611	MS	2,515	4,224	03/08/2021	03/15/2031
037389-BE-2	AON CORP				2.A FE	199,914	103.1610	200,132	194,000	199,881	0	(33)	0	0	2.800	2.402	MN	694	0	12/17/2021	05/15/2030
03740L-AC-6	AON CORP / AON GLOBAL HLDGS				2.A FE	69,945	101.7980	71,258	70,000	69,945	0	0	0	0	2.600	2.626	JD	147	0	11/29/2021	12/02/2031
037411-AY-1	APACHE CORP				3.A FE	25,763	115.0000	28,750	25,000	25,739	0	(22)	0	0	5.250	5.074	FA	547	1,313	12/01/2020	02/01/2042
037411-BG-9	APACHE CORP				3.A FE	24,969	114.2500	28,563	25,000	24,969	0	0	0	0	5.350	5.430	JJ	669	1,338	12/03/2020	07/01/2049
037411-BH-7	APACHE CORP				3.A FE	100,000	107.3750	107,375	100,000	100,000	0	0	0	0	4.625	4.678	MN	591	5,756	08/03/2020	11/15/2025
037411-AW-5	APACHE CORP SR NT 5.1				3.A FE	286,469	113.0000	310,750	275,000	286,081	0	(362)	0	0	5.100	4.829	MS	4,675	14,025	12/18/2020	09/01/2040
00185P-AA-9	API ESCROW CORPORATION 144A				4.B FE	150,000	102.0000	153,000	150,000	150,000	0	0	0	0	4.750	4.806	AO	1,385	0	10/06/2021	10/15/2029
001877-AA-7	API GROUP DE INC 144A				4.B FE	1,050,000	100.5000	1,055,250	1,050,000	1,050,000	0	0	0	0	4.125	4.168	JJ	22,739	0	06/15/2021	07/15/2029
037735-CZ-8	APPALACHIAN PWR CO				1.G FE	1,986,740	101.8650	2,037,290	2,000,000	1,987,668	0	928	0	0	2.700	2.795	AO	13,500	30,000	03/12/2021	04/01/2031
037833-CJ-7	APPLE INC			1	1.B FE	1,199,340	108.5950	1,281,415	1,180,000	1,191,543	0	(2,053)	0	0	3.350	3.166	FA	15,592	39,530	01/10/2018	02/09/2027
037833-DU-1	APPLE INC				1.B FE	302,853	97.4230	297,139	305,000	303,183	0	200	0	0	1.650	1.734	MN	699	5,033	05/04/2020	05/11/2030
038336-C#-8	APTAR GROUP INC				2.B	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	3.250	3.276	MS	10,472	32,500	09/01/2012	09/05/2022
038336-D*-1	APTAR GROUP INC				2.B	2,000,000	105.1700	2,103,393	2,000,000	2,000,000	0	0	0	0	3.400	3.429	MS	21,911	68,000	09/01/2012	09/05/2024
03842*-BT-2	AQUA PENNSYLVANIA INC				1.E	5,000,000	108.1740	5,408,696	5,000,000	5,000,000	0	0	0	0	3.390	3.419	JJ	84,750	169,500	12/20/2019	01/01/2052
03939C-AA-1	ARCH CAPITAL FINANCE LLC			1,2	2.A FE	166,368	109.7840	175,654	160,000	163,667	0	(705)	0	0	4.011	3.509	JD	285	6,418	12/19/2017	12/15/2026
039524-AA-1	ARCHES BUYER INC 144A				4.B FE	250,215	99.9100	253,771	254,000	250,239	0	24	0	0	4.250	4.569	JD	900	0	12/14/2021	06/01/2028
03959K-AC-4	ARCHROCK PARTNERS L P / ARCHRO 144				4.B FE	266,250	104.2720	265,894	255,000	264,706	242	(1,475)	0	0	6.250	5.294	AO	3,984	9,219	05/13/2021	04/01/2028
04316J-AA-7	ARTHUR J GALLAGHER & CO				2.B FE	298,704	98.4870	295,461	300,000	298,723	0	19	0	0	2.400	2.464	MN	1,040	0	11/02/2021	11/09/2031
04352E-AA-3	ASCENSION				1.B FE	60,000	103.8850	62,331	60,000	60,000	0	0	0	0	2.532	2.548	MN	194	1,519	10/16/2019	11/15/2029
04364V-AG-8	ASCENT RES - UTICA LLC / ARU F 144				4.B FE	877,422	101.3750	1,211,431	1,195,000	908,067	0	19,473	0	0	7.000	19.317	MN	13,942	83,650	04/26/2021	11/01/2026
044209-AM-6	ASHLAND INC NEW				3.A FE	586,650	129.0000	645,000	500,000	583,481	0	(2,047)	0	0	6.875	5.602	MN	4,392	34,375	06/05/2020	05/15/2043
045054-AJ-2	ASHTEAD CAPITAL INC 144A				2.C FE	200,000	104.5470	209,094	200,000	200,000	0	0	0	0	4.000	4.040	MN	1,333	8,000	10/28/2019	05/01/2028
045086-AK-1	ASHTON WOODS USA LLC / ASHTON 144A				4.A FE	134,096	105.5000	141,370	134,000	134,077	0	(16)	0	0	6.625	6.718	JJ	4,094	8,878	10/28/2020	01/15/2028
045086-AM-7	ASHTON WOODS USA LLC / ASHTON 144A				4.A FE	486,625	98.7500	480,913	487,000	480,913	(5,730)	17	0	0	4.625	4.690	FA	9,322	0	07/22/2021	08/01/2029
045086-AP-0	ASHTON WOODS USA LLC / ASHTON 144A				4.A FE	393,125	98.2500	388,088	395,000	388,088	(5,070)	32	0	0	4.625	4.749	AO	4,973	0	10/27/2021	04/01/2030
04650Y-AA-8	AT HOME GROUP INC 144A				4.B FE	419,969	98.5000	418,625	425,000	418,625	(1,445)	101	0	0	4.875	5.151	JJ	9,726	0	12/17/2021	07/15/2028
00206R-CT-7	AT&T INC			1,2	2.B FE	308,706	109.1260	327,379	300,000	305,388	0	(1,271)	0	0	4.125	3.657	FA	4,606	12,375	04/23/2019	02/17/2026
00206R-HJ-4	AT&T INC				2.B FE	179,114	112.4210	202,358	180,000	179,330	0	78	0	0	4.350	4.460	MS	2,610	7,830	02/13/2019	03/01/2029
00206R-HW-5	AT&T INC				2.B FE	204,660	108.6610	217,322	200,000	203,182	0	(590)	0	0	3.800	3.472	FA	2,871	7,600	06/05/2019	02/15/2027
00206R-JX-1	AT&T INC				2.B FE	475,565	101.8010	458,106	450,000	471,418	0	(3,910)	0	0	2.300	1.362	JD	863	10,350	12/09/2020	06/01/2027
00206R-KG-6	AT&T INC				2.B FE	646,566	97.9630	651,453	665,000	646,792	0	226	0	0	1.650	2.144	FA	4,572	0	12/02/2021	02/01/2028
04650N-AB-0	AT&T INC			1	2.B FE	31,941	127.2080	38,162	30,000	31,645	0	(53)	0	0	5.350	4.959	MS	535	1,605	06/26/2017	09/01/2040

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
048303-CJ-8	ATLANTIC CITY ELEC CO				1.F FE	129,930	100.5350	130,696	130,000	129,935	0	5	0	0	2.300	2.319	MS	880	1,537	03/03/2021	03/15/2031
049560-AT-2	ATMOS ENERGY CORP				1.G FE	59,530	93.9370	56,362	60,000	59,583	0	43	0	0	1.500	1.589	JJ	415	710	10/05/2020	01/15/2031
052769-AE-6	AUTODESK INC			1,2	2.B FE	499,963	107.5220	537,611	500,000	499,981	0	(3)	0	0	3.500	3.530	JD	778	17,500	10/17/2017	06/15/2027
052769-AH-9	AUTODESK INC				2.B FE	34,895	99.8290	34,940	35,000	34,897	0	2	0	0	2.400	2.448	JD	196	0	10/05/2021	12/15/2031
05348E-BC-2	AVALONBAY CMNTYS INC MTN BE			1,2	1.G FE	174,298	106.9670	187,192	175,000	174,557	0	65	0	0	3.200	3.273	JJ	2,582	5,600	11/08/2017	01/15/2028
05351W-AA-1	AVANGRID INC				2.B FE	266,112	104.7140	282,727	270,000	267,902	0	672	0	0	3.150	3.462	JD	709	8,505	04/04/2019	12/01/2024
053499-AL-3	AVAYA INC 144A				4.A FE	530,108	106.0000	540,600	510,000	528,702	0	(1,405)	0	0	6.125	5.103	MS	9,198	15,061	09/27/2021	09/15/2028
053773-BC-0	AVIS BUDGET CAR RENT LLC /AVIS 144				4.B FE	318,315	103.7500	329,925	318,000	318,169	0	(60)	0	0	5.750	5.809	JJ	8,431	18,285	06/19/2019	07/15/2027
053773-BE-6	AVIS BUDGET CAR RENT LLC /AVIS144A				4.B FE	288,750	103.7500	285,313	275,000	285,313	(522)	(2,916)	0	0	5.750	3.667	JJ	7,291	7,906	06/14/2021	07/15/2027
053773-BF-3	AVIS BUDGET CAR RENT LLC /AVIS144A				4.B FE	67,000	105.4820	70,673	67,000	67,000	0	0	0	0	5.375	5.447	MS	1,200	1,801	02/17/2021	03/01/2029
053773-BG-1	AVIS BUDGET CAR RENT LLC/AVIS 144A				4.B FE	250,000	102.2500	255,625	250,000	250,000	0	0	0	0	4.750	4.806	AO	2,969	6,201	03/09/2021	04/01/2028
05508W-AB-1	B & G FOODS INC				4.B FE	673,688	103.3750	671,938	650,000	669,901	0	(3,786)	0	0	5.250	4.252	MS	10,048	17,063	05/12/2021	09/15/2027
05508R-AE-6	B & G FOODS INC NEW			1,2	4.B FE	308,250	102.1380	306,414	300,000	305,557	0	(2,694)	0	0	5.250	3.060	AO	3,938	7,875	07/29/2021	04/01/2025
058498-AW-6	BALL CORP				3.A FE	592,385	97.0000	577,150	595,000	577,150	(15,133)	223	0	0	2.875	2.950	FA	6,462	17,201	02/09/2021	08/15/2030
06051G-FM-6	BANK AMER CORP				2.A FE	633,997	106.8320	694,410	650,000	641,619	0	2,504	0	0	4.000	4.505	JJ	11,483	26,000	10/22/2018	01/22/2025
06051G-FU-8	BANK AMER CORP				2.A FE	1,975,898	110.1510	2,048,801	1,860,000	1,921,794	0	(13,495)	0	0	4.450	3.618	MS	27,130	82,770	10/17/2017	03/03/2026
06051G-GL-7	BANK AMER CORP				1.G FE	406,894	108.5920	407,222	375,000	398,947	0	(4,174)	0	0	3.705	2.432	AO	2,586	13,894	01/28/2020	04/24/2028
06051G-GR-4	BANK AMER CORP			1,2	1.G FE	911,098	107.7000	915,446	850,000	910,275	0	(823)	0	0	3.593	2.241	JJ	13,574	0	12/02/2021	07/21/2028
06051G-HC-6	BANK AMER CORP			1,2	1.F FE	560,076	102.0730	572,629	561,000	560,678	0	156	0	0	3.004	3.057	JD	515	16,852	12/20/2017	12/20/2023
06051G-HD-4	BANK AMER CORP			1,2	1.F FE	342,696	106.8430	379,291	355,000	345,783	0	1,133	0	0	3.419	3.884	JD	371	12,137	03/06/2019	12/20/2028
06051G-HF-9	BANK AMER CORP			1	1.F FE	2,917,844	102.9800	3,012,153	2,925,000	2,922,080	0	1,263	0	0	3.550	3.631	MS	33,459	103,838	10/19/2018	03/05/2024
06406R-AA-5	BANK NEW YORK MELLON CORP				1.F FE	5,085,300	100.0380	5,001,881	5,000,000	5,000,726	0	(43,016)	0	0	2.600	1.736	FA	52,000	130,000	01/07/2020	02/07/2022
06406R-AD-9	BANK NEW YORK MELLON CORP				1.F FE	285,076	107.8100	285,698	265,000	280,120	0	(2,768)	0	0	3.250	2.082	MN	1,077	8,613	03/11/2020	05/16/2027
06406R-AX-5	BANK NEW YORK MELLON CORP				1.E FE	4,996,750	99.1770	4,958,862	5,000,000	4,996,960	0	210	0	0	0.850	0.874	AO	7,792	0	10/20/2021	10/25/2024
06654D-AF-4	BANNER HEALTH				1.D FE	1,032,000	100.9950	1,042,272	1,032,000	1,032,000	0	0	0	0	2.480	2.495	JJ	4,052	0	10/21/2021	01/01/2032
06769Q-AA-8	BARNABAS HEALTH SYSTEM			4	1.D FE	850,455	110.1220	991,097	900,000	873,627	0	3,341	0	0	4.000	4.588	JJ	18,000	36,000	06/26/2017	07/01/2028
07177M-AB-9	BAXALTA INC			1,2	2.B FE	1,210,701	107.8590	1,292,156	1,198,000	1,202,851	0	(1,586)	0	0	4.000	3.897	JD	1,065	47,920	03/06/2019	06/23/2025
071813-BY-4	BAXTER INTL INC				2.B FE	209,225	111.4430	234,030	210,000	209,341	0	66	0	0	3.950	4.035	AO	2,074	8,295	03/24/2020	04/01/2030
071813-CM-9	BAXTER INTL INC 144A				2.B FE	205,000	100.8140	206,668	205,000	205,000	0	0	0	0	2.272	2.285	JD	388	0	11/16/2021	12/01/2028
07556Q-BM-6	BEAZER HOMES USA INC			1,2	4.C FE	186,436	102.6250	182,673	178,000	181,436	0	(2,140)	0	0	6.750	5.540	MS	3,538	12,015	12/03/2020	03/15/2025
07556Q-BR-5	BEAZER HOMES USA INC			1,2	4.C FE	1,499,499	104.6250	1,584,023	1,514,000	1,503,753	872	(778)	0	0	5.875	5.996	AO	18,778	88,948	12/03/2020	10/15/2027
07556Q-BT-1	BEAZER HOMES USA INC				4.C FE	751,886	111.4700	782,519	702,000	746,256	0	(4,645)	0	0	7.250	5.883	AO	10,745	39,621	11/02/2021	10/15/2029
075887-BF-5	BECTON DICKINSON & CO			1	2.C FE	37,000	106.3150	39,337	37,000	37,000	0	0	0	0	3.734	3.769	JD	61	1,382	12/04/2014	12/15/2024
075887-BV-0	BECTON DICKINSON & CO			1,2	2.C FE	767,650	104.7130	801,056	765,000	765,951	0	(398)	0	0	3.363	3.333	JD	1,787	25,727	06/26/2017	06/06/2024
075887-CJ-6	BECTON DICKINSON & CO				2.C FE	394,759	103.6100	393,719	380,000	394,651	0	(108)	0	0	2.823	2.314	MN	1,222	0	12/13/2021	05/20/2030
084670-BR-8	BERKSHIRE HATHAWAY INC DEL			1,2	1.C FE	3,165,750	102.1100	3,063,307	3,000,000	3,074,683	0	(71,620)	0	0	2.750	0.348	MS	24,292	82,500	09/23/2020	03/15/2023
08576P-AH-4	BERRY GLOBAL INC				2.C FE	193,097	97.8520	190,811	195,000	193,415	0	318	0	0	1.570	1.787	JJ	1,412	1,726	02/26/2021	01/15/2026
08888@-AA-6	BIF II SAFE HARBOR HOLDINGS LLC				2.C PL	1,000,000	108.0100	1,080,099	1,000,000	1,000,000	0	0	0	0	4.610	4.690	MJSD	128	46,100	12/16/2016	12/31/2026
08949L-AB-6	BIG RIV STL LLC/ BRS FIN CORP 144A				4.A FE	368,771	108.1250	379,519	351,000	365,702	0	(2,916)	0	0	6.625	5.251	JJ	9,754	16,286	05/12/2021	01/31/2029
06051G-JK-6	BK OF AMERICA CORP				1.F FE	400,000	98.0520	392,208	400,000	400,000	0	0	0	0	1.197	1.201	AO	891	4,828	10/16/2020	10/24/2026
06051G-JP-5	BK OF AMERICA CORP				1.F FE	1,305,000	101.3770	1,322,970	1,305,000	1,305,000	0	0	0	0	2.651	2.669	MS	10,571	17,298	03/08/2021	03/11/2032
06051G-JT-7	BK OF AMERICA CORP				1.F FE	110,000	101.5970	111,757	110,000	110,000	0	0	0	0	2.687	2.705	AO	567	1,478	04/16/2021	04/22/2032
06051G-JZ-3	BK OF AMERICA CORP				1.F FE	130,000	99.3820	129,197	130,000	130,000	0	0	0	0	2.087	2.098	JD	128	1,357	06/07/2021	06/14/2029
06051G-KA-6	BK OF AMERICA CORP				1.F FE	80,000	98.4360	78,749	80,000	80,000	0	0	0	0	2.299	2.312	JJ	817	0	07/15/2021	07/21/2032
06051G-KD-0	BK OF AMERICA CORP				1.F FE	195,000	100.6000	196,169	195,000	195,000	0	0	0	0	2.572	2.589	AO	989	0	10/15/2021	10/20/2032
092174-AA-9	BLACK KNIGHT INFOSERV LLC 144A				3.C FE	1,158,431	99.8690	1,148,494	1,150,000	1,145,706	(10,507)	(2,024)	0	0	3.625	3.466	MS	13,896	39,379	03/18/2021	09/01/2028
09261H-AJ-6	BLACKSTONE PRIVATE CREDIT FUND144A				2.C FE	653,055	101.0950	662,174	655,000	653,097	0	43	0	0	3.250	3.339	MS	2,306	0	11/15/2021	03/15/2027
09261X-AF-9	BLACKSTONE SECD LENDING FD 144A				2.C FE	297,402	97.0260	291,079	300,000	297,489	0	87	0	0	2.850	3.010	MS	2,161	0	09/27/2021	09/30/2028
093645-AJ-8	BLOCK COMMUNICATIONS INC 144A				4.A FE	270,000	100.0000	270,000	270,000	270,000	0	0	0	0	4.875	4.934	MS	4,388	13,163	02/10/2020	03/01/2028

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05565E-AY-1	BMW US CAP LLC 144A			1,2	1.F FE	1,998,340	110.3090	2,206,174	2,000,000	1,998,888	0	154	0	0	3.750	3.795	AO	16,458	75,000	04/05/2018	04/12/2028
90357#-AW-6	BNSF RAILWAY CORPORATION - SER A				1.C	79,652	100.0000	79,652	79,652	79,652	0	0	0	0	5.510	0.000	AO	744	5,320	11/13/2006	11/30/2024
90357#-AX-4	BNSF RAILWAY CORPORATION - SER B				1.C	162,824	104.2890	169,808	162,824	162,824	0	0	0	0	5.510	0.000	AO	1,520	10,309	11/13/2006	11/30/2024
90357#-AY-2	BNSF RAILWAY CORPORATION - SER C				1.C	100,671	104.3140	105,014	100,671	100,671	0	0	0	0	5.510	0.000	AO	940	6,449	11/13/2006	11/30/2024
90357#-AZ-9	BNSF RAILWAY CORPORATION - SER D				1.C	19,969	104.2890	20,821	19,965	19,966	0	0	0	0	5.510	0.000	AO	186	1,264	11/13/2006	11/30/2024
90357#-BA-3	BNSF RAILWAY CORPORATION - SER E				1.C	5,737	104.2890	5,984	5,737	5,737	0	0	0	0	5.510	0.000	AO	54	363	11/13/2006	11/30/2024
90357#-BB-1	BNSF RAILWAY CORPORATION - SER F				1.C	11,305	104.3540	11,798	11,305	11,305	0	0	0	0	5.510	0.000	AO	106	738	11/13/2006	11/30/2024
097023-CM-5	BOEING CO				2.C FE	206,234	101.7400	203,481	200,000	204,633	0	(883)	0	0	2.700	2.213	FA	2,250	5,400	03/02/2020	02/01/2027
097023-CX-1	BOEING CO				2.C FE	825,227	139.2850	835,712	600,000	822,555	0	(2,480)	0	0	5.930	4.056	MN	5,930	35,580	12/04/2020	05/01/2060
097023-CY-9	BOEING CO				2.C FE	790,400	116.6180	932,945	800,000	791,662	0	777	0	0	5.150	5.377	MN	6,867	41,200	05/06/2020	05/01/2030
097023-DG-7	BOEING CO				2.C FE	495,748	100.0040	495,018	495,000	495,412	0	(336)	0	0	2.196	2.130	FA	4,439	5,435	02/04/2021	02/04/2026
09739D-AD-2	BOISE CASCADE CO DEL144A				3.C FE	272,415	105.5000	271,135	257,000	271,103	(496)	(816)	0	0	4.875	3.821	JJ	6,264	3,973	12/16/2021	07/01/2030
09778P-AA-3	BON SECOURS MERCY HEALTH INC				1.E FE	1,000,000	108.7940	1,087,940	1,000,000	1,000,000	0	0	0	0	3.464	3.494	JD	2,887	34,640	04/08/2020	06/01/2030
09778P-AB-1	BON SECOURS MERCY HEALTH INC				1.E FE	125,000	98.3190	122,899	125,000	125,000	0	0	0	0	2.095	2.106	JD	218	2,953	10/07/2020	06/01/2031
097793-AD-5	BONANZA CREEK ENERGY INC				3.C FE	48,923	100.5000	49,168	48,923	48,923	0	0	0	0	7.500	7.641	AO	622	2,140	04/05/2021	04/30/2026
097793-AE-3	BONANZA CREEK ENERGY INC 144A				3.C FE	137,000	100.9800	138,343	137,000	137,000	0	0	0	0	5.000	5.063	AO	1,484	0	10/05/2021	10/15/2026
09857L-AR-9	BOOKING HOLDINGS INC				1.G FE	245,207	116.7350	239,306	205,000	241,657	0	(3,550)	0	0	4.625	2.198	AO	2,054	9,481	02/22/2021	04/13/2030
099724-AL-0	BORGWARNER INC				2.A FE	254,283	103.3800	263,618	255,000	254,429	0	95	0	0	2.650	2.712	JJ	3,379	6,983	06/16/2020	07/01/2027
10112R-BF-0	BOSTON PPTYS LTD PARTNERSHIP				2.A FE	214,912	96.9730	208,492	215,000	214,914	0	2	0	0	2.450	2.469	AO	1,346	0	09/15/2021	10/01/2033
101137-AV-9	BOSTON SCIENTIFIC CORP				2.B FE	199,880	104.5880	209,177	200,000	199,946	0	24	0	0	3.450	3.493	MS	2,300	6,900	02/21/2019	03/01/2024
103186-AB-8	BOXER PARENT CO INC 144A				4.C FE	1,493,250	104.8750	1,447,275	1,380,000	1,446,189	(1,350)	(42,448)	0	0	7.125	3.715	AO	24,581	98,325	02/10/2021	10/02/2025
103304-BU-4	BOYD GAMING CORP				4.B FE	84,000	102.0000	85,680	84,000	84,000	0	0	0	0	4.750	4.806	JD	333	3,990	11/18/2019	12/01/2027
103304-BS-9	BOYD GAMING CORP 144A				4.B FE	38,000	107.1520	40,718	38,000	38,000	0	0	0	0	8.625	8.811	JD	273	4,043	05/13/2020	06/01/2025
103304-BV-2	BOYD GAMING CORP 144A				5.A FE	129,000	102.0000	131,580	129,000	129,000	0	0	0	0	4.750	4.806	MS	1,804	1,651	05/25/2021	06/15/2031
103557-AC-8	BOYNE USA INC 144A				4.B FE	246,691	103.0000	249,260	242,000	246,170	(31)	(490)	0	0	4.750	4.360	MN	1,469	6,354	06/08/2021	05/15/2029
10373Q-AC-4	BP CAP MKTS AMER INC				1.F FE	2,026,400	110.8010	2,216,025	2,000,000	2,019,126	0	(2,563)	0	0	3.937	3.805	MS	21,872	78,740	01/22/2019	09/21/2028
10947X-AA-0	BRIGHTSTAR ESCROW CORPORATION 144A				4.C FE	502,988	107.2500	520,163	485,000	498,805	(2)	(4,037)	0	0	9.750	8.687	AO	9,983	43,144	04/20/2021	10/15/2025
109641-AG-5	BRINKER INTL INC				4.C FE	264,250	102.2500	357,875	350,000	306,877	0	26,669	0	0	3.875	14.528	MN	1,733	13,563	04/29/2020	05/15/2023
109641-AH-3	BRINKER INTL INC 144A			1,2	4.B FE	514,125	106.5000	585,750	550,000	525,565	0	7,817	0	0	5.000	6.914	AO	6,875	27,500	07/28/2020	10/01/2024
109696-AA-2	BRINKS CO 144A			1,2	3.C FE	1,051,075	103.0000	1,103,130	1,071,000	1,055,452	0	2,334	0	0	4.625	4.929	AO	10,457	40,492	05/12/2021	10/15/2027
110122-CP-1	BRISTOL MYERS SQUIBB CO				1.F FE	961,006	109.6030	1,062,057	969,000	962,813	0	702	0	0	3.400	3.527	JJ	14,185	32,946	05/07/2019	07/26/2029
110122-DC-9	BRISTOL MYERS SQUIBB CO				1.F FE	165,225	108.2510	166,707	154,000	161,084	0	(1,991)	0	0	3.875	2.461	FA	2,254	5,968	11/22/2019	08/15/2025
110122-CY-2	BRISTOL-MYERS SQUIBB CO				1.F FE	1,720,583	102.2690	1,661,875	1,625,000	1,665,631	0	(38,971)	0	0	2.750	0.338	FA	16,882	44,688	08/03/2020	02/15/2023
11120V-AA-1	BRIXMOR OPERATING PRTSHP LP				2.C FE	190,798	105.7650	211,530	200,000	195,115	0	1,439	0	0	3.850	4.766	FA	3,208	7,700	11/07/2018	02/01/2025
11120V-AK-9	BRIXMOR OPERATING PRTSHP LP				2.C FE	1,497,255	99.5500	1,493,247	1,500,000	1,497,554	0	299	0	0	2.250	2.291	AO	8,438	19,313	03/02/2021	04/01/2028
11120V-AL-7	BRIXMOR OPERATING PRTSHP LP				2.C FE	24,919	97.9140	24,479	25,000	24,922	0	3	0	0	2.500	2.553	FA	234	0	08/11/2021	08/16/2031
11134L-AH-2	BROADCOM CORP			1,2	2.C FE	1,625,490	108.4920	1,627,377	1,500,000	1,600,196	0	(19,679)	0	0	3.875	2.417	JJ	26,802	58,125	12/09/2020	01/15/2027
11134L-AP-4	BROADCOM CORP/BROADCOM CAYMAN				2.C FE	713,274	104.4950	804,613	770,000	740,776	0	8,787	0	0	3.125	4.525	JJ	11,095	24,063	09/17/2018	01/15/2025
11135F-AL-5	BROADCOM INC				2.C FE	608,511	109.7160	671,463	612,000	609,096	0	368	0	0	4.110	4.236	MS	7,406	25,153	05/21/2020	09/15/2028
11135F-AZ-4	BROADCOM INC				2.C FE	253,717	109.1070	245,490	225,000	248,928	0	(4,789)	0	0	4.250	1.582	AO	2,019	9,563	02/22/2021	04/15/2026
11135F-BK-6	BROADCOM INC 144A				2.C FE	171,529	104.9530	168,974	161,000	170,942	0	(586)	0	0	3.419	2.785	AO	1,162	2,982	03/31/2021	04/15/2033
11135F-BP-5	BROADCOM INC 144A				2.C FE	382,173	100.7490	351,613	349,000	381,614	0	(559)	0	0	3.137	2.347	MN	1,399	1,369	09/22/2021	11/15/2035
11135F-BQ-3	BROADCOM INC 144A				2.C FE	75,988	99.9900	69,993	70,000	75,896	0	(92)	0	0	3.187	2.512	MN	285	279	09/22/2021	11/15/2036
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO				2.B PL	1,000,000	108.5330	1,085,332	1,000,000	1,000,000	0	0	0	0	4.398	4.471	MJSD	122	32,985	07/10/2017	07/10/2032
12008R-AM-9	BUILDERS FIRSTSOURCE INC 144A				3.B FE	241,928	105.5000	248,980	236,000	239,091	0	(1,498)	0	0	6.750	6.123	JD	1,328	16,120	08/18/2020	06/01/2027
12008R-AP-2	BUILDERS FIRSTSOURCE INC 144A				3.C FE	81,000	104.0000	84,240	81,000	81,000	0	0	0	0	4.250	4.295	FA	1,511	0	07/21/2021	02/01/2032
12117#-AA-9	BUREAU VERITAS HOLDINGS, INC				2.C	1,000,000	107.1850	1,071,846	1,000,000	1,000,000	0	0	0	0	3.670	3.704	MS	12,233	36,700	09/01/2017	09/01/2027
25163K-AA-3	BURNHAM-B&B TRUST 2021-20				1.G FE	1,000,000	96.9250	969,254	1,000,000	1,000,000	0	0	0	0	2.396	2.418	FMAN	3,727	2,862	09/22/2021	08/05/2035
12429T-AD-6	BWAY HOLDING COMPANY 144A			1,2	4.C FE	396,628	100.9170	393,576	390,000	389,572	0	(1,832)	0	0	5.500	5.090	AO	4,528	21,450	08/08/2018	04/15/2024

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12467A-AF-5	C&S GROUP ENTERPRISES LLC 144A				4.B FE	522,391	94.6250	496,781	525,000	496,781	(25,563)	229	0	0	5.000	5.143	JD	1,167	27,052	04/09/2021	12/15/2028
12687G-AA-7	CABLEVISION LIGHTPATH LLC 144A				4.A FE	640,438	97.0000	615,950	635,000	615,950	(23,504)	(983)	0	0	3.875	3.705	MS	7,245	23,649	02/11/2021	09/15/2027
127097-E#-6	CABOT OIL & GAS CORPORATION				2.B	1,000,000	102.8820	1,028,815	1,000,000	1,000,000	0	0	0	0	3.770	3.806	MS	10,786	37,700	09/18/2014	09/18/2026
127097-E@-8	CABOT OIL & GAS CORPORATION				2.B	1,000,000	102.5220	1,025,217	1,000,000	1,000,000	0	0	0	0	3.670	3.704	MS	10,500	36,700	09/18/2014	09/18/2024
28470R-AH-5	CAESARS ENTERTAINMENT INC 144A				4.B FE	444,688	104.9630	451,339	430,000	440,115	0	(4,462)	0	0	6.250	5.146	JJ	13,438	26,502	12/22/2020	07/01/2025
12769G-AA-8	CAESARS ENTERTAINMENT INC NEW 144A				5.A FE	284,165	100.0000	284,000	284,000	284,000	(162)	(3)	0	0	4.625	4.665	AO	3,539	0	11/22/2021	10/15/2029
130789-#B-6	CALIFORNIA WATER SERVICE COMPANY				1.D	1,000,000	100.4700	1,004,701	1,000,000	1,000,000	0	0	0	0	3.020	3.043	MN	4,194	15,100	05/11/2021	05/11/2061
130789-Y*-5	CALIFORNIA WATER SERVICE COMPANY				1.D	1,000,000	107.3050	1,073,050	1,000,000	1,000,000	0	0	0	0	3.400	3.429	JD	1,889	34,000	06/11/2019	06/11/2029
13123X-AT-9	CALLON PETE CO DEL			1,2	4.B FE	112,713	98.5000	625,475	635,000	190,646	0	53,522	0	0	6.125	71.802	AO	9,723	38,894	02/28/2020	10/01/2024
131347-CK-0	CALPINE CORP 144A			1,2	3.A FE	134,483	102.5990	132,353	129,000	131,734	0	(1,697)	0	0	5.250	4.318	JD	564	7,043	07/28/2020	06/01/2026
131347-CM-6	CALPINE CORP 144A				3.A FE	770,635	103.5000	792,810	766,000	769,178	0	(1,152)	0	0	4.500	4.386	FA	13,022	34,470	08/04/2020	02/15/2028
131347-CN-4	CALPINE CORP 144A				4.A FE	769,648	101.5160	797,916	786,000	771,973	0	1,214	0	0	5.125	5.516	MS	11,861	40,283	05/27/2020	03/15/2028
131347-CP-9	CALPINE CORPORATION 144A				4.A FE	800,000	98.6250	789,000	800,000	789,000	(11,000)	0	0	0	4.625	4.678	FA	15,417	36,075	07/27/2020	02/01/2029
131347-CQ-7	CALPINE CORPORATION 144A				4.A FE	2,439,497	100.0000	2,384,000	2,384,000	2,382,821	(29,338)	(6,749)	0	0	5.000	4.689	FA	49,667	110,283	04/16/2021	02/01/2031
133131-AZ-5	CAMDEN PPTY TR				1.G FE	309,780	104.0990	322,707	310,000	309,813	0	20	0	0	2.800	2.828	MN	1,109	8,680	04/16/2020	05/15/2030
133434-AA-8	CAMERON LNG LLC 144A				1.G FE	4,738,315	104.3270	4,955,541	4,750,000	4,740,092	0	888	0	0	2.902	2.949	JJ	63,562	137,845	12/20/2019	07/15/2031
13806C-AA-0	CANPACK SAC / CANPACK US LLC 144A				3.B FE	470,000	97.6250	457,861	469,000	457,861	(12,097)	(42)	0	0	3.875	3.865	MN	3,988	0	10/05/2021	11/15/2029
14040H-BZ-7	CAPITAL ONE FINL CORP			2	2.A FE	869,948	108.0950	940,428	870,000	869,973	0	7	0	0	4.250	4.296	AO	6,265	36,975	04/26/2018	04/30/2025
141781-BQ-6	CARGILL INC 144A				1.F FE	139,936	95.7000	133,980	140,000	139,941	0	6	0	0	1.700	1.712	FA	985	1,190	01/28/2021	02/02/2031
142339-AL-4	CARLISLE COS INC				2.B FE	228,896	96.4250	221,778	230,000	228,924	0	28	0	0	2.200	2.264	MS	1,307	0	09/14/2021	03/01/2032
14314D-AA-1	CARLYLE FIN LLC 144A				2.A FE	499,205	106.9080	534,541	500,000	499,365	0	70	0	0	3.500	3.550	MS	4,958	17,500	09/05/2019	09/19/2029
143905-AP-2	CARRIAGE SVCS INC 144A				4.B FE	150,000	99.5000	149,250	150,000	149,250	(750)	0	0	0	4.250	4.295	MN	815	3,223	04/29/2021	05/15/2029
144577-AJ-2	CARRIZO OIL & GAS INC			1,2	4.B FE	59,200	98.4000	364,080	370,000	85,378	0	18,034	0	0	8.250	79.835	JJ	14,075	30,525	08/08/2018	07/15/2025
14879E-AH-1	CATALENT PHARMA SOLUTIONS 144A				4.A FE	125,000	98.6400	123,300	125,000	123,300	(1,700)	0	0	0	3.125	3.149	FA	1,476	1,877	02/10/2021	02/15/2029
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC 144A				4.A FE	348,825	103.9000	368,845	355,000	347,928	0	(405)	0	0	5.000	5.166	JJ	8,185	17,750	03/20/2020	07/15/2027
12511C-AC-4	CBL & ASSOCIATES HOLDCO II LLC144A				5.B FE	19,212	190.2390	36,640	19,260	19,213	0	1	0	0	7.000	7.170	MN	225	0	11/02/2021	11/15/2028
124857-AM-5	CBS CORP NEW				2.B FE	203,266	105.9010	211,801	200,000	201,625	0	(647)	0	0	3.700	3.369	FA	2,796	7,400	05/24/2019	08/15/2024
14987B-AE-3	CC HOLDINGS GS V LLC / CROWN CASTL			1	2.B FE	689,000	103.4890	672,677	650,000	659,204	0	(6,918)	0	0	3.849	2.743	AO	5,282	25,019	06/26/2017	04/15/2023
14985V-AE-1	CCM MERGER INC 144A				4.C FE	161,186	104.1250	159,311	153,000	159,311	(1,336)	(539)	0	0	6.375	4.060	MN	1,626	0	11/01/2021	05/01/2026
1248EP-BR-3	CCO HLDGS LLC / CCO HLDGS 144A			1,2	3.B FE	197,996	103.0210	206,043	200,000	198,771	0	244	0	0	5.500	5.742	MN	1,833	12,824	08/08/2018	05/01/2026
1248EP-CN-1	CCO HLDGS LLC / CCO HLDGS CAP				3.B FE	1,872,705	102.8750	1,899,073	1,846,000	1,864,670	(4,558)	(2,956)	0	0	4.500	4.346	MN	13,845	83,070	10/22/2020	05/01/2032
1248EP-BX-0	CCO HLDGS LLC / CCO HLDGS CAP 144A			1,2	3.B FE	1,162,428	104.0000	1,180,400	1,135,000	1,150,480	0	(10,189)	0	0	5.000	4.103	FA	23,646	56,750	09/04/2020	02/01/2028
1248EP-CB-7	CCO HLDGS LLC / CCO HLDGS CAP 144A				3.B FE	117,300	107.9140	124,101	115,000	116,667	0	(261)	0	0	5.375	5.130	JD	515	6,181	06/25/2019	06/01/2029
1248EP-CD-3	CCO HLDGS LLC / CCO HLDGS CAP 144A				3.B FE	902,368	104.0000	933,920	898,000	901,332	0	(504)	0	0	4.750	4.730	MS	14,218	42,655	12/02/2019	03/01/2030
1248EP-CE-1	CCO HLDGS LLC / CCO HLDGS CAP 144A				3.B FE	907,428	102.3190	918,825	898,000	905,116	(407)	(1,061)	0	0	4.500	4.391	FA	15,266	40,410	03/04/2020	08/15/2030
1248EP-CL-5	CCO HLDGS LLC / CCO HLDGS CAP 144A				3.B FE	862,836	102.0230	870,256	853,000	856,454	(6,119)	(263)	0	0	4.500	4.382	JD	3,199	23,351	09/14/2021	06/01/2033
1248EP-CP-6	CCO HLDGS LLC / CCO HLDGS CAP 144A				3.B FE	701,250	98.3830	683,760	695,000	683,760	(17,329)	(161)	0	0	4.250	4.176	JJ	11,077	0	09/17/2021	01/15/2034
12513G-BE-8	CDW LLC / CDW FIN CORP				2.C FE	260,000	102.7500	267,150	260,000	260,000	0	0	0	0	4.125	4.168	MN	1,788	10,725	04/16/2020	05/01/2025
12513G-BF-5	CDW LLC / CDW FIN CORP				2.C FE	125,000	100.8930	126,116	125,000	125,000	0	0	0	0	3.250	3.276	FA	1,535	4,085	08/10/2020	02/15/2029
12513G-BG-3	CDW LLC / CDW FIN CORP				2.C FE	110,000	102.4220	112,664	110,000	110,000	0	0	0	0	2.670	2.688	JD	245	0	11/23/2021	12/01/2026

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
15135B-AR-2	CENTENE CORP DEL				3.A FE	105,110	104.2500	110,505	106,000	105,313	0	99	0	0	4.250	4.423	JD	200	4,505	11/21/2019	12/15/2027
15135B-AT-8	CENTENE CORP DEL				3.A FE	77,000	107.8460	83,041	77,000	77,000	0	0	0	0	4.625	4.678	JD	158	3,561	11/21/2019	12/15/2029
15135B-AV-3	CENTENE CORP DEL				3.A FE	31,000	102.0210	31,627	31,000	31,000	0	0	0	0	3.375	3.403	FA	395	1,046	02/05/2020	02/15/2030
15189T-AW-7	CENTERPOINT ENERGY INC				2.B FE	424,278	102.7870	436,845	425,000	424,607	0	141	0	0	2.500	2.552	MS	3,542	10,625	08/12/2019	09/01/2024
153527-AP-1	CENTRAL GARDEN & PET CO 144A				3.B FE	531,250	100.5000	534,660	532,000	531,291	0	41	0	0	4.125	4.185	AO	3,718	10,973	05/03/2021	04/30/2031
156504-AL-6	CENTURY CMNTYS INC SR NT 6.75%27				3.C FE	530,625	105.5000	527,500	500,000	521,656	0	(8,969)	0	0	6.750	4.316	JD	2,813	33,750	03/12/2021	06/01/2027
156504-AM-4	CENTURY COMMUNITIES INC 144A				3.C FE	438,000	100.7500	441,285	438,000	438,000	0	0	0	0	3.875	3.913	FA	6,035	0	08/03/2021	08/15/2029
156700-AS-5	CENTURYLINK INC			1	4.B FE	1,875,710	100.7500	1,864,883	1,851,000	1,854,330	(95)	(15,279)	0	0	5.800	4.958	MS	31,611	107,358	02/18/2021	03/15/2022
156700-BA-3	CENTURYLINK INC			1,2	4.B FE	763,188	109.5000	756,645	691,000	736,249	0	(21,167)	0	0	7.500	4.126	AO	12,956	51,300	11/01/2021	04/01/2024
156700-BB-1	CENTURYLINK INC 144A				3.C FE	322,113	104.0630	333,002	320,000	321,516	0	(471)	0	0	5.125	5.014	FA	6,196	16,400	09/22/2020	12/15/2026
156700-AM-8	CENTURYLINK INC SR -P NT 7.6%39				4.B FE	905,341	107.2500	951,308	887,000	904,591	0	(473)	0	0	7.600	7.535	MS	19,849	67,412	05/27/2020	09/15/2039
159864-AG-2	CHARLES RIV LABS INTL INC 144A				3.B FE	54,000	101.0000	54,540	54,000	54,000	0	0	0	0	3.750	3.785	MS	596	968	03/08/2021	03/15/2029
159864-AJ-6	CHARLES RIV LABS INTL INC 144A				3.B FE	54,000	102.4610	55,329	54,000	54,000	0	0	0	0	4.000	4.040	MS	636	1,032	03/08/2021	03/15/2031
161175-BL-7	CHARTER COMMUNICATIONS			1,2	2.C FE	19,794	119.7200	23,944	20,000	19,808	0	3	0	0	5.375	5.520	MN	179	1,075	09/11/2017	05/01/2047
161175-BB-9	CHARTER COMMUNICATIONS OPER			1,2	2.C FE	658,235	101.4760	654,519	645,000	646,495	0	(3,675)	0	0	4.464	3.906	JJ	12,637	28,793	08/29/2018	07/23/2022
161175-BJ-2	CHARTER COMMUNICATIONS OPER				2.C FE	596,346	107.2060	605,716	565,000	589,427	0	(3,760)	0	0	3.750	2.965	FA	8,004	21,188	03/09/2020	02/15/2028
161175-BQ-6	CHARTER COMMUNICATIONS OPER				2.C FE	847,787	106.3650	893,462	840,000	843,149	0	(1,476)	0	0	4.500	4.349	FA	15,750	37,800	09/14/2018	02/01/2024
161175-BR-4	CHARTER COMMUNICATIONS OPER				2.C FE	644,828	114.5750	624,432	545,000	634,838	0	(9,990)	0	0	5.050	2.486	MS	6,957	27,523	02/22/2021	03/30/2029
161175-BX-1	CHARTER COMMUNICATIONS OPER				2.C FE	134,711	95.0390	128,303	135,000	134,737	0	23	0	0	2.300	2.335	FA	1,294	2,044	11/19/2020	02/01/2032
1248EP-CK-7	CHARTER COMMUNICATIONS OPER 144A				3.B FE	2,660,025	100.8780	2,623,837	2,601,000	2,617,466	(34,721)	(6,272)	0	0	4.250	3.945	FA	46,059	91,845	08/19/2021	02/01/2031
163851-AF-5	CHEMOURS CO 144A				4.A FE	425,000	104.5000	444,125	425,000	425,000	0	0	0	0	5.750	5.833	MN	3,123	23,623	11/12/2020	11/15/2028
163851-AH-1	CHEMOURS CO 144A				4.A FE	711,169	99.2250	719,381	725,000	711,462	0	293	0	0	4.625	4.975	MN	4,285	5,309	11/22/2021	11/15/2029
16412X-AC-9	CHENIERE CORPUS CHRISTI HLDGS			1,2	2.C FE	142,763	110.8670	149,671	135,000	138,510	0	(1,166)	0	0	5.875	4.912	JD	22	7,931	02/06/2018	03/31/2025
16411R-AK-5	CHENIERE ENERGY INC SR SEC GLBL NT				3.C FE	1,240,000	105.7500	1,311,300	1,240,000	1,240,000	0	0	0	0	4.625	4.678	AO	12,107	61,014	09/15/2020	10/15/2028
16411Q-AK-7	CHENIERE ENERGY PARTNERS				3.B FE	678,000	105.0000	711,900	678,000	678,000	0	0	0	0	4.000	4.040	MS	9,040	12,807	02/25/2021	03/01/2031
16411Q-AG-6	CHENIERE ENERGY PARTNERS L P				3.B FE	90,760	106.0000	95,400	90,000	90,623	0	(93)	0	0	4.500	4.410	AO	1,013	4,050	07/09/2020	10/01/2029
165167-DF-1	CHESAPEAKE ENERGY CORP 144A				3.C FE	125,000	105.2500	131,563	125,000	125,000	0	0	0	0	5.500	5.576	FA	2,865	3,361	02/02/2021	02/01/2026
165167-DG-9	CHESAPEAKE ENERGY CORP 144A				3.C FE	150,000	106.9750	160,463	150,000	150,000	0	0	0	0	5.875	5.961	FA	3,672	4,308	02/02/2021	02/01/2029
166756-AR-7	CHEVRON USA INC SR GLBL NT 28				1.D FE	327,298	110.7890	343,445	310,000	323,351	0	(2,079)	0	0	3.850	3.056	JJ	5,503	11,935	01/28/2020	01/15/2028
167885-A@-1	CHICAGO PARKING METERS LLC				2.C PL	3,000,000	107.5600	3,226,802	3,000,000	3,000,000	0	0	0	0	4.930	5.022	MJSD	411	184,875	01/30/2019	12/30/2025
16829@-AF-0	CHICK FIL A INC				2.B	1,000,000	95.6390	956,386	1,000,000	1,000,000	0	0	0	0	1.970	1.980	AO	3,393	19,700	10/29/2020	10/29/2029
16829@-AG-8	CHICK FIL A INC				2.B	1,000,000	95.3060	953,056	1,000,000	1,000,000	0	0	0	0	2.090	2.101	AO	3,599	20,900	10/29/2020	10/29/2030
17027N-AB-8	CHOBANI LLC / CHOBANI FIN CORP144A				4.C FE	336,375	102.7460	333,923	325,000	332,688	(256)	(3,431)	0	0	4.625	3.296	MN	1,921	15,950	03/09/2021	11/15/2028
12543D-BC-3	CHS / CMNTY HEALTH SYS INC 144A				4.B FE	907,802	105.1250	965,048	918,000	911,184	0	823	0	0	8.000	8.333	MS	21,624	73,440	10/28/2020	03/15/2026
12543D-BF-6	CHS / CMNTY HEALTH SYS INC 144A				4.B FE	131,000	103.5000	135,585	131,000	131,000	0	0	0	0	6.625	6.735	FA	3,279	8,679	01/23/2020	02/15/2025
171265-A#-8	CHUGACH ELECTRIC ASSOCIATION INC			4	1.G	1,100,000	107.4810	1,182,289	1,100,000	1,100,000	0	0	0	0	4.010	4.050	MS	12,988	44,110	01/01/2012	03/15/2032
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION INC				1.G	965,714	89.1950	861,372	965,714	965,714	0	0	0	0	2.910	2.931	AO	4,762	28,415	10/26/2020	10/30/2050
171484-AG-3	CHURCHILL DOWNS INC 144A				4.A FE	286,275	103.0000	283,250	275,000	283,250	(339)	(2,686)	0	0	5.500	3.923	AO	3,781	7,563	04/30/2021	04/01/2027
125523-AZ-3	CIGNA CORP NEW				2.A FE	487,687	106.2390	467,453	440,000	480,300	0	(6,965)	0	0	3.050	1.334	AO	2,833	13,420	12/09/2020	10/15/2027
125523-BZ-2	CIGNA CORP NEW				2.A FE	444,318	110.5630	453,308	410,000	433,095	0	(5,144)	0	0	4.500	3.068	FA	6,458	18,450	10/11/2019	02/25/2026
125523-CB-4	CIGNA CORP NEW				2.A FE	506,654	107.4940	515,973	480,000	499,885	0	(3,558)	0	0	3.400	2.556	MS	5,440	16,320	01/28/2020	03/01/2027
125523-CM-0	CIGNA CORP NEW				2.B FE	69,919	100.6250	70,438	70,000	69,925	0	6	0	0	2.375	2.402	MS	490	887	03/01/2021	03/15/2031
172967-JT-9	CITIGROUP INC				2.B FE	264,695	108.9400	272,349	250,000	256,422	0	(1,722)	0	0	4.400	3.632	JD	642	11,000	10/31/2016	06/10/2025
172967-KJ-9	CITIGROUP INC				2.B FE	670,389	110.3310	695,085	630,000	651,580	0	(4,677)	0	0	4.600	3.744	MS	9,016	28,980	09/25/2017	03/09/2026
172967-KY-6	CITIGROUP INC				2.A FE	422,550	106.0280	466,523	440,000	428,425	0	2,156	0	0	3.200	3.840	AO	2,738	14,080	03/06/2019	10/21/2026
172967-LP-4	CITIGROUP INC			1,2	2.A FE	1,324,947	107.9260	1,505,566	1,395,000	1,345,039	0	6,448	0	0	3.668	4.347	JJ	22,315	51,169	10/22/2018	07/24/2028
172967-LZ-2	CITIGROUP INC				1.G FE	1,262,738	104.2280	1,302,854	1,250,000	1,254,037	0	(2,721)	0	0	4.044	3.844	JD	4,213	50,550	08/29/2018	06/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
172967-MY-4	CITIGROUP INC				1.G FE	65,000	100.6330	65,411	65,000	65,000	0	0	0	0	2.561	2.577	MN	277	818	04/27/2021	05/01/2032
17308C-C5-3	CITIGROUP INC				2.A FE	605,540	103.9450	592,489	570,000	602,325	0	(3,214)	0	0	2.976	2.197	MN	2,639	16,963	02/22/2021	11/05/2030
17401Q-AQ-4	CITIZENS BANK N A			2	2.A FE	976,937	103.1650	1,011,022	980,000	979,119	0	678	0	0	3.700	3.810	MS	9,266	36,260	10/26/2018	03/29/2023
18055#-BH-4	CLARION LION PROPERTIES FUND LP				1.G	4,000,000	108.8380	4,353,529	4,000,000	4,000,000	0	0	0	0	3.750	3.785	JJ	69,167	150,000	07/15/2019	07/15/2029
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS COR144A				4.B FE	509,256	100.5000	512,550	510,000	509,272	0	16	0	0	3.875	3.938	JD	55	10,211	11/02/2021	07/01/2028
18453H-AA-4	CLEAR CHANNEL OUTDOOR HLDGS 144A				4.B FE	328,140	103.4760	356,992	345,000	331,376	0	1,881	0	0	5.125	6.092	FA	6,680	17,681	03/24/2020	08/15/2027
18453H-AC-0	CLEAR CHANNEL OUTDOOR HLDGS 144A				5.B FE	107,118	107.0000	113,420	106,000	106,955	0	(162)	0	0	7.750	7.642	AO	1,734	5,431	04/13/2021	04/15/2028
18453H-AD-8	CLEAR CHANNEL OUTDOOR HLDGS 144A				5.B FE	239,795	106.7500	255,133	239,000	239,712	0	(83)	0	0	7.500	7.557	JD	1,494	8,963	05/18/2021	06/01/2029
18539U-AC-9	CLEARWAY ENERGY OPER LLC 144A				3.B FE	258,468	105.1250	259,659	247,000	257,061	0	(1,406)	0	0	4.750	3.730	MS	3,455	5,866	06/17/2021	03/15/2028
18539U-AD-7	CLEARWAY ENERGY OPER LLC 144A				3.B FE	133,364	99.7500	132,668	133,000	132,668	(665)	(31)	0	0	3.750	3.744	FA	1,884	2,161	04/16/2021	02/15/2031
185899-AG-6	CLEVELAND CLIFFS INC 144A				3.B FE	208,150	105.8750	220,220	208,000	208,084	0	(86)	0	0	6.750	6.820	MS	4,134	14,040	08/14/2020	03/15/2026
186108-CJ-3	CLEVELAND ELEC ILLUM CO				2.A FE	303,054	110.0960	291,755	265,000	285,958	0	(7,655)	0	0	5.500	2.386	FA	5,506	14,575	09/25/2019	08/15/2024
125896-BR-0	CMS ENERGY CORP			1,2	2.B FE	284,005	103.8270	295,906	285,000	284,467	0	95	0	0	2.950	3.012	FA	3,176	8,408	10/31/2016	02/15/2027
126117-AS-9	CNA FINL CORP				2.A FE	346,511	105.5220	369,327	350,000	348,411	0	625	0	0	3.950	4.196	MN	1,767	13,825	10/26/2018	05/15/2024
12654A-AA-9	CNX MIDSTREAM PARTNERS LP 144A				4.A FE	75,000	99.6250	74,719	75,000	74,719	(281)	0	0	0	4.750	4.806	AO	980	0	09/15/2021	04/15/2030
12653C-AC-2	CNX RESOURCES CORPORATION 144A				3.C FE	647,938	106.0730	715,993	675,000	652,888	0	3,274	0	0	7.250	8.201	MS	14,545	48,938	06/30/2020	03/14/2027
90964*-AH-8	COCA COLA BOTTLING COMPANY UNITED				2.A PL	3,000,000	111.7240	3,351,732	3,000,000	3,000,000	0	0	0	0	4.240	4.285	JD	3,533	127,200	12/21/2016	12/21/2031
197677-AJ-6	COLUMBIA/HCA HEALTHCARE CORP				3.A FE	201,469	122.5000	214,375	175,000	196,990	0	(3,166)	0	0	7.050	4.653	JD	1,028	12,338	07/27/2020	12/01/2027
20030N-DA-6	COMCAST CORP NEW				1.G FE	1,290,680	103.8130	1,302,856	1,255,000	1,287,631	0	(3,048)	0	0	2.650	2.299	FA	13,857	16,629	03/10/2021	02/01/2030
20268J-AB-9	COMMONSPIRIT HEALTH				2.A FE	1,651,397	106.4320	1,731,656	1,627,000	1,649,546	0	(1,851)	0	0	3.347	3.163	AO	13,614	48,983	05/06/2021	10/01/2029
20268J-AF-0	COMMONSPIRIT HEALTH				2.A FE	118,125	102.4560	117,824	115,000	117,918	0	(207)	0	0	2.782	2.456	AO	800	1,600	05/06/2021	10/01/2030
20338Q-AD-5	COMMSCOPE FIN LLC 144A				4.B FE	953,800	103.0000	953,780	926,000	947,117	332	(5,509)	0	0	6.000	4.718	MS	18,520	21,060	11/04/2021	03/01/2026
20337Y-AA-5	COMMSCOPE HLDG CO INC 144A			2	5.A FE	299,672	100.0000	300,000	300,000	295,908	(1,830)	(282)	0	0	6.000	6.057	JD	800	18,000	11/08/2018	06/15/2025
203372-AX-5	COMMSCOPE INC 144A				4.B FE	337,525	99.3810	334,914	337,000	334,914	(2,575)	(36)	0	0	4.750	4.771	MS	5,692	0	08/13/2021	09/01/2029
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC 144A			1,2	5.A FE	14,720	93.5000	14,960	16,000	14,960	(170)	137	0	0	5.000	6.336	MS	236	800	10/24/2018	03/15/2027
12543D-BG-4	COMMUNITY HEALTH SYS INC NEW 144A				4.B FE	133,000	105.8330	140,758	133,000	133,000	0	0	0	0	5.625	5.704	MS	2,203	5,341	12/11/2020	03/15/2027
12543D-BJ-8	COMMUNITY HEALTH SYS INC NEW 144A				5.B FE	26,000	101.8750	26,488	26,000	26,000	0	0	0	0	6.875	6.993	AO	377	1,256	01/19/2021	04/15/2029
G2044@-AY-1	COMPASS GROUP PLC				1.G	3,000,000	104.0750	3,122,242	3,000,000	3,000,000	0	0	0	0	4.120	4.162	AO	30,900	129,225	09/01/2011	10/01/2023
12652H-AA-6	COMPRESSCO PARTNERS LP 144A			1,2	4.C FE	243,376	100.7500	244,823	243,000	243,169	13,600	(67)	0	0	7.500	7.605	AO	4,556	18,225	08/10/2018	04/01/2025
12652H-AC-2	COMPRESSCO PARTNERS LP 144A				4.C FE	18,501	100.7500	34,255	34,000	21,813	0	2,264	0	0	7.500	25.408	AO	638	2,550	06/12/2020	04/01/2025
12652H-AE-8	COMPRESSCO PARTNERS LP 144A				5.A FE	124,848	98.0000	172,799	176,325	133,028	(39)	5,611	0	0	7.250	16.958	AO	3,196	9,925	11/15/2021	04/01/2026
205768-AS-3	COMSTOCK RES INC 144A				4.A FE	476,438	108.3270	487,472	450,000	474,972	0	(1,466)	0	0	6.750	5.877	MS	10,125	14,934	06/21/2021	03/01/2029
205768-AT-1	COMSTOCK RES INC 144A				4.A FE	339,298	102.5000	347,475	339,000	339,296	0	(1)	0	0	5.875	5.944	JJ	10,124	0	12/20/2021	01/15/2030
20679L-AB-7	CONDUENT BUSINESS SVCS LLC 144A				4.A FE	339,475	98.5680	335,131	340,000	335,131	(4,345)	2	0	0	6.000	6.116	MN	4,307	0	12/21/2021	11/01/2029
20825C-AX-2	CONOCOPHILLIPS 144A				1.G FE	679,415	112.3940	657,503	585,000	668,462	0	(10,954)	0	0	4.300	1.921	FA	9,503	25,155	02/08/2021	08/15/2028
21036P-BH-0	CONSTELLATION BRANDS INC				2.C FE	44,800	97.8520	44,033	45,000	44,808	0	8	0	0	2.250	2.313	FA	436	0	07/21/2021	08/01/2031
210518-D#-0	CONSUMERS ENERGY COMPANY				1.E	2,000,000	105.6250	2,112,502	2,000,000	2,000,000	0	0	0	0	3.180	3.205	MS	16,430	63,600	09/28/2017	09/28/2032
210518-E#-9	CONSUMERS ENERGY COMPANY				1.E	2,000,000	105.5030	2,110,065	2,000,000	2,000,000	0	0	0	0	3.180	3.205	MN	8,127	63,600	11/15/2017	11/15/2032
212015-AU-5	CONTINENTAL RES INC 144A				2.C FE	30,000	99.2500	29,775	30,000	30,000	0	0	0	0	2.268	2.281	MN	74	0	11/09/2021	11/15/2026
212015-AL-5	CONTINENTAL RESOURCES INC			1,2	2.C FE	32,012	103.0470	31,945	31,000	31,302	0	(280)	0	0	4.500	3.571	AO	295	1,395	05/21/2019	04/15/2023
212015-AQ-4	CONTINENTAL RESOURCES INC			2	2.C FE	75,188	110.8250	83,119	75,000	75,183	0	(4)	0	0	4.900	4.941	JD	306	3,675	01/15/2021	06/01/2044
21925D-AA-7	CORNERSTONE BLDG BRANDS INC 144A				4.C FE	330,220	106.8850	336,688	315,000	329,674	0	(545)	0	0	6.125	4.676	JJ	8,897	3,367	12/13/2021	01/15/2029
22003B-AM-8	CORPORATE OFFICE PPTYS L P				2.C FE	94,005	99.5390	94,562	95,000	94,076	0	71	0	0	2.750	2.891	AO	552	1,553	03/03/2021	04/15/2031
222070-AB-0	COTY INC 144A				5.A FE	210,475	103.1250	211,406	205,000	210,015	0	(460)	0	0	6.500	5.423	AO	2,813	5,493	10/25/2021	04/15/2026

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book / Adjusted Carrying Value 13 Current Year's (Amortization)/ Accretion	Change in Book / Adjusted Carrying Value 14 Current Year's Other Than Temporary Impairment Recognized	Change in Book / Adjusted Carrying Value 15 Total Foreign Exchange Change In B./A.C.V.	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due & Accrued	Interest 20 Amount Rec. During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
222070-AE-4	COTY INC 144A				4.A FE	243,000	103.0030	250,297	243,000	243,000	0	0	0	0	5.000	5.063	AO	2,565	5,873	04/16/2021	04/15/2026
22282E-AJ-1	COVANTA HLDG CORP				4.B FE	149,740	102.0000	150,960	148,000	149,714	0	(26)	0	0	5.000	4.853	MS	2,467	0	11/18/2021	09/01/2030
22303X-AA-3	COVERT MERGECO INC 144A				4.B FE	29,000	101.5000	29,435	29,000	29,000	0	0	0	0	4.875	4.934	JD	122	0	11/16/2021	12/01/2029
224044-CJ-4	COX COMMUNICATIONS INC NEW 144A			1,2	2.B FE	314,529	107.4890	322,466	300,000	310,794	0	(1,838)	0	0	3.500	2.794	FA	3,967	10,500	12/09/2019	08/15/2027
22788C-AA-3	CROWDSTRIKE HLDGS INC				3.C FE	279,465	98.7500	273,538	277,000	273,538	(5,485)	(442)	0	0	3.000	2.831	FA	3,139	4,732	01/13/2021	02/15/2029
228187-AB-6	CROWN AMERS LLC / CROWN AMERS SR G			1,2	3.C FE	406,007	102.5000	426,400	416,000	409,686	0	1,185	0	0	4.750	5.199	FA	8,233	19,760	05/30/2019	02/01/2026
22822V-AH-4	CROWN CASTLE INTL CORP				2.C FE	281,920	107.4960	268,741	250,000	276,911	0	(4,723)	0	0	3.650	1.576	MS	3,042	9,125	12/09/2020	09/01/2027
22822V-AW-1	CROWN CASTLE INTL CORP				2.C FE	194,115	95.8040	186,818	195,000	194,185	0	71	0	0	2.100	2.162	AO	1,024	2,559	02/08/2021	04/01/2031
22822V-AB-7	CROWN CASTLE INTL CORP NEW			1,2	2.C FE	610,612	109.4880	608,751	556,000	599,405	0	(8,929)	0	0	4.450	2.365	FA	9,347	16,821	03/10/2021	02/15/2026
22822V-AJ-0	CROWN CASTLE INTL CORP NEW				2.C FE	219,164	103.0250	231,807	225,000	222,875	0	1,316	0	0	3.150	3.823	JJ	3,268	7,088	01/29/2019	07/15/2023
22822R-BD-1	CROWN CASTLE TOWERS LLC 144A				1.F FE	813,843	104.0690	832,555	800,000	806,344	0	(1,755)	0	0	3.663	3.469	MON	1,302	29,304	06/26/2017	05/15/2025
228701-AF-5	CROWNROCK LP 144A			1,2	3.C FE	744,603	102.2500	1,169,740	1,144,000	825,967	(936)	49,357	0	0	5.625	17.144	AO	13,585	56,194	06/11/2021	10/15/2025
228701-AG-3	CROWNROCK LP 144A				3.C FE	83,000	103.7500	86,113	83,000	83,000	0	0	0	0	5.000	5.063	MN	692	2,202	04/13/2021	05/01/2029
126307-AH-0	CSC HLDGS INC				4.C FE	35,919	104.0000	36,400	35,000	35,460	0	(176)	0	0	5.250	4.723	JD	153	1,838	04/16/2019	06/01/2024
126307-AY-3	CSC HLDGS INC 144A				4.C FE	934,788	107.2500	927,713	865,000	905,113	0	(13,440)	0	0	7.500	5.747	MS	19,102	64,875	10/22/2019	04/01/2028
126307-AZ-0	CSC HLDGS INC 144A				3.C FE	305,000	107.0000	326,350	305,000	305,000	0	0	0	0	6.500	6.606	FA	8,260	19,825	01/24/2019	02/01/2029
126307-BA-4	CSC HLDGS INC 144A				4.C FE	607,250	99.6250	597,750	600,000	594,816	(10,531)	(886)	0	0	5.750	5.631	JJ	15,908	11,500	10/25/2021	01/15/2030
126307-BB-2	CSC HLDGS INC 144A				3.C FE	525,000	97.6250	512,531	525,000	512,531	(12,469)	0	0	0	4.125	4.168	JD	1,805	21,656	06/02/2020	12/01/2030
126307-BD-8	CSC HLDGS INC 144A				4.C FE	2,234,825	94.6250	2,086,481	2,205,000	2,086,481	(144,320)	(3,096)	0	0	4.625	4.476	JD	8,498	101,981	02/25/2021	12/01/2030
126307-BH-9	CSC HLDGS LLC 144A				3.C FE	202,000	98.7500	199,475	202,000	199,475	(2,525)	0	0	0	4.500	4.551	MN	1,162	4,596	04/29/2021	11/15/2031
126307-BK-2	CSC HLDGS LLC 144A				4.C FE	565,250	96.3750	578,250	600,000	565,751	0	501	0	0	5.000	5.851	MN	3,833	15,167	10/28/2021	11/15/2031
22966R-AH-9	CUBESMART L P				2.B FE	59,709	100.1030	60,062	60,000	59,714	0	5	0	0	2.250	2.338	JD	116	0	11/18/2021	12/15/2028
23166M-AA-1	CUSHMAN & WAKEFIELD U S BRRWR 144A				3.C FE	229,000	107.0000	245,030	229,000	229,000	0	0	0	0	6.750	6.864	MN	1,975	15,458	05/19/2020	05/15/2028
126650-BP-4	CVS CAREMARK CORP 6.036% BDS 1			2	2.B FE	1,271,375	113.1630	1,497,398	1,323,227	1,300,587	0	2,699	0	0	6.036	0.000	MON	4,659	79,870	11/14/2006	12/10/2028
126650-BS-8	CVS CAREMARK CORPORATION 144A			4	2.B FE	120,984	123.9120	118,944	95,991	119,211	0	(422)	0	0	7.507	4.598	MON	420	7,206	06/26/2017	01/10/2032
126650-BV-1	CVS CAREMARK CORPORATION 144A			4	2.B	570,435	116.5540	603,849	518,086	569,008	0	(327)	0	0	5.773	4.740	MON	1,745	29,909	06/26/2017	01/10/2033
126650-BY-5	CVS CAREMARK CORPORATION 144A			4	2.B FE	996,343	118.7630	1,082,741	911,680	994,581	0	(545)	0	0	5.926	5.063	MON	3,152	54,026	06/26/2017	01/10/2034
126650-CF-5	CVS HEALTH CORP			1,2	2.B FE	1,311,759	105.1140	1,371,732	1,305,000	1,306,299	0	(847)	0	0	3.375	3.341	FA	17,006	44,044	08/29/2018	08/12/2024
126650-CU-2	CVS HEALTH CORP				2.B FE	239,260	104.4920	240,331	230,000	236,579	0	(1,493)	0	0	2.875	2.165	JD	551	6,613	03/09/2020	06/01/2026
126650-CW-8	CVS HEALTH CORP			1,2	2.B FE	968,952	107.8250	1,045,898	970,000	969,464	0	152	0	0	4.100	4.161	MS	10,605	39,770	06/14/2018	03/25/2025
126650-DJ-6	CVS HEALTH CORP				2.B FE	1,845,875	109.7400	2,030,195	1,850,000	1,846,328	0	373	0	0	3.750	3.814	AO	17,344	69,375	03/26/2020	04/01/2030
126650-AW-0	CVS PTC 2004			4	2.B	3,912	107.5310	5,796	5,390	5,051	0	74	0	0	5.298	0.000	MON	17	286	04/24/2007	01/10/2027
235825-AH-9	DANA INC				3.B FE	100,000	101.3750	101,375	100,000	100,000	0	0	0	0	4.250	4.295	MS	1,417	1,275	04/29/2021	09/01/2030
235825-AJ-5	DANA INC				3.B FE	466,000	99.7500	464,835	466,000	464,835	(1,165)	0	0	0	4.500	4.551	FA	2,155	0	11/15/2021	02/15/2032
235825-AF-3	DANA INCORPORATED				3.B FE	832,813	104.8700	909,219	867,000	837,333	0	2,507	0	0	5.375	6.040	MN	5,955	46,601	08/06/2020	11/15/2027
235825-AG-1	DANA INCORPORATED				3.B FE	426,285	106.2500	430,313	405,000	420,762	0	(4,803)	0	0	5.625	4.305	JD	1,013	22,781	11/06/2020	06/15/2028
23918K-AS-7	DAVITA INC 144A				4.A FE	1,123,148	102.3750	1,138,410	1,112,000	1,122,012	0	(1,135)	0	0	4.625	4.513	JD	4,286	51,430	02/24/2021	06/01/2030
23918K-AT-5	DAVITA INC 144A				4.A FE	1,475,729	97.2500	1,459,723	1,501,000	1,455,321	(21,987)	1,521	0	0	3.750	3.999	FA	21,264	43,572	09/27/2021	02/15/2031
23311R-AA-4	DCP MIDSTREAM LLC			2	3.A FE	126,900	133.6250	314,019	235,000	129,970	0	1,844	0	0	6.750	14.246	MS	4,671	15,863	02/14/2018	09/15/2037
23311V-AG-2	DCP MIDSTREAM OPERATING PL				3.A FE	369,092	109.2500	548,435	502,000	403,478	0	20,703	0	0	5.375	12.893	JJ	12,442	26,660	03/22/2021	07/15/2025
23311V-AH-0	DCP MIDSTREAM OPERATING PL				3.A FE	211,033	113.0000	378,550	335,000	225,900	0	8,861	0	0	5.125	12.228	MN	2,194	17,169	05/08/2019	05/15/2029
23311V-AJ-6	DCP MIDSTREAM OPERATING PL				3.A FE	220,000	113.0000	248,600	220,000	220,000	0	0	0	0	5.625	5.704	JJ	5,706	13,097	06/17/2020	07/15/2027
24703T-AA-4	DELL INTL LLC/EMC CORP CR SEN SR S			1,2	2.B FE	210,646	105.4970	210,995	200,000	202,976	0	(2,198)	0	0	5.450	4.298	JD	484	19,031	04/23/2018	06/15/2023
25162V-AA-0	DEUTSCHE POST-BURNHAM-B&B COMMON L				1.G PL	1,754,250	102.8960	1,805,050	1,754,250	1,754,250	0	0	0	0	3.012	3.046	FMAN	8,219	33,317	03/18/2021	05/05/2035
25179M-BC-6	DEVON ENERGY CORP NEW				2.A FE	353,691	108.2130	345,200	319,000	347,362	0	(6,329)	0	0	5.250	1.553	MS	4,931	8,374	06/09/2021	09/15/2024
25179M-BD-4	DEVON ENERGY CORP NEW				2.A FE	130,540	105.4940	128,703	122,000	128,339	0	(2,201)	0	0	5.250	1.912	AO	1,352	3,203	06/09/2021	10/15/2027
25179M-BE-2	DEVON ENERGY CORP NEW				2.A FE	64,900	108.3300	63,915	59,000	63,760	0	(1,140)	0	0	5.875	2.223	JD	154	3,466	06/09/2021	06/15/2028
25277L-AC-0	DIAMOND SPORTS GROUP LLC / DIA 144				6. FE	14,280	28.0000	14,280	51,000	14,280	0	2,018	15,758	0	6.625	43.005	FA	1,276	3,379	07/18/2019	08/15/2027
25277L-AA-4	DIAMOND SPORTS GROUP LLC 144A				5.B FE	674,000	50.0000	674,000	1,348,000	674,000	5,105	50,719	370,815	0	5.375	25.172	FA	27,372	72,455	11/05/2020	08/15/2026
25278X-AM-1	DIAMONDBACK ENERGY INC				2.C FE	612,453	105.5240	617,313	585,000	607,943	0	(3,998)	0	0	3.250	2.395	JD	1,584	19,013	02/22/2021	12/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25278X-AR-0	DIAMONDBACK ENERGY INC				2.C FE	49,830	103.1760	51,588	50,000	49,841	0	12	0	0	3.125	3.190	MS	421	781	03/18/2021	03/24/2031
25461L-AA-0	DIRECTV FING LLC / DIRECTV 144A				3.B FE	538,693	102.3330	543,388	531,000	538,596	0	(97)	0	0	5.875	5.597	FA	12,912	0	12/09/2021	08/15/2027
254709-AL-2	DISCOVER FINL SVCS			2	2.C FE	209,756	105.8320	222,248	210,000	209,913	0	25	0	0	3.750	3.799	MS	2,559	7,875	03/02/2015	03/04/2025
25470D-AM-1	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	219,877	104.9070	230,796	220,000	219,957	0	16	0	0	3.800	3.844	MS	2,508	8,360	06/26/2017	03/13/2024
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC				2.C FE	139,126	110.6560	138,320	125,000	136,507	0	(1,447)	0	0	4.125	2.714	MN	659	5,156	03/02/2020	05/15/2029
25470X-AW-5	DISH DBS CORP				4.C FE	275,419	102.6340	301,744	294,000	285,427	0	2,857	0	0	5.875	7.150	MN	2,207	14,629	11/16/2021	11/15/2024
25470X-AY-1	DISH DBS CORP			1	4.C FE	1,591,573	105.5000	1,844,140	1,748,000	1,644,349	0	18,781	0	0	7.750	9.693	JJ	67,735	118,110	11/15/2021	07/01/2026
25470X-BB-0	DISH DBS CORP				4.C FE	322,180	101.2500	326,025	322,000	322,148	(7)	(22)	0	0	7.375	7.495	JJ	11,874	21,535	11/17/2021	07/01/2028
25470X-AJ-4	DISH DBS CORP SR NT			1	4.C FE	72,616	101.6250	78,251	77,000	76,363	0	1,115	0	0	5.875	7.611	JJ	2,086	4,524	04/30/2018	07/15/2022
25470X-AL-9	DISH DBS CORP SR NT				4.C FE	325,894	102.5000	377,200	368,000	355,138	0	9,747	0	0	5.000	8.261	MS	5,418	18,400	11/20/2018	03/15/2023
25470X-BD-6	DISH DBS CORPORATION				4.C FE	344,125	91.0000	318,500	350,000	317,174	(27,000)	49	0	0	5.125	5.493	JD	1,495	7,986	12/01/2021	06/01/2029
25470X-BE-4	DISH DBS CORPORATION 144A				4.A FE	205,000	101.5400	208,157	205,000	205,000	0	0	0	0	5.250	5.319	JD	1,046	0	11/10/2021	12/01/2026
25470X-BF-1	DISH DBS CORPORATION 144A				4.A FE	209,000	101.0000	211,090	209,000	209,000	0	0	0	0	5.750	5.833	JD	1,168	0	11/10/2021	12/01/2028
25525P-AA-5	DIVERSIFIED HEALTHCARE TR				3.C FE	1,498,496	108.1950	1,487,681	1,375,000	1,452,026	0	(39,075)	0	0	9.750	6.018	JD	5,958	134,063	04/16/2021	06/15/2025
25525P-AB-3	DIVERSIFIED HEALTHCARE TR				3.C FE	554,481	96.0420	552,239	575,000	547,619	(7,221)	358	0	0	4.375	4.916	MS	8,385	9,868	12/14/2021	03/01/2031
256677-AH-8	DOLLAR GEN CORP NEW				2.B FE	9,900	115.8340	11,583	10,000	9,903	0	2	0	0	4.125	4.228	AO	101	413	04/01/2020	04/03/2050
256746-AJ-7	DOLLAR TREE INC				2.B FE	159,568	100.3350	160,536	160,000	159,571	0	3	0	0	2.650	2.699	JD	353	0	11/29/2021	12/01/2031
25746U-CY-3	DOMINION ENERGY INC				2.B FE	249,425	111.5290	278,823	250,000	249,591	0	54	0	0	4.250	4.325	JD	885	10,625	10/24/2018	06/01/2028
25763#-AH-3	DONALDSON CO INC				1.G	1,000,000	101.3140	1,013,142	1,000,000	1,000,000	0	0	0	0	2.500	2.516	FA	10,139	0	08/05/2021	08/05/2031
25763#-AJ-9	DONALDSON CO INC				1.G	2,000,000	100.1300	2,002,602	2,000,000	2,000,000	0	0	0	0	2.120	2.131	MN	6,596	0	11/05/2021	11/05/2028
260543-CN-1	DOW CHEM CO				2.B FE	12,987	109.7110	14,262	13,000	12,992	0	2	0	0	4.550	4.619	MN	51	592	11/28/2018	11/30/2025
26078J-AC-4	DOWDUPONT INC				2.A FE	1,047,500	110.5450	1,105,453	1,000,000	1,028,354	0	(7,016)	0	0	4.493	3.702	MN	5,741	44,930	03/06/2019	11/15/2025
G2613#-AL-8	DS SMITH PLC				2.C	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	4.650	4.704	FA	56,188	139,500	08/01/2012	08/06/2022
23345M-AA-5	DT MIDSTREAM INC 144A				3.A FE	158,411	102.3750	161,753	158,000	158,366	0	(44)	0	0	4.125	4.109	JD	290	3,367	05/25/2021	06/15/2029
23345M-AB-3	DT MIDSTREAM INC 144A				3.A FE	39,000	104.0000	40,560	39,000	39,000	0	0	0	0	4.375	4.423	JD	76	882	05/25/2021	06/15/2031
26442C-AX-2	DUKE ENERGY CAROLINAS LLC				1.F FE	59,779	111.6930	67,016	60,000	59,839	0	20	0	0	3.950	4.035	MN	303	2,370	11/05/2018	11/15/2028
26441C-AX-3	DUKE ENERGY CORP NEW				2.B FE	528,550	105.2510	578,880	550,000	534,990	0	2,361	0	0	3.150	3.726	FA	6,545	17,325	03/06/2019	08/15/2027
26444H-AK-7	DUKE ENERGY FLA LLC				1.F FE	728,898	101.2700	739,268	730,000	728,906	0	9	0	0	2.400	2.432	JD	1,411	0	11/29/2021	12/15/2031
26442U-AG-9	DUKE ENERGY PROGRESS LLC CALLABLE			2	1.F FE	304,942	109.6330	334,381	305,000	304,959	0	5	0	0	3.700	3.737	MS	3,762	11,285	08/06/2018	09/01/2028
278865-BM-1	ECOLAB INC				1.G FE	399,848	99.3230	397,292	400,000	399,849	0	1	0	0	2.125	2.141	FA	378	0	12/06/2021	02/01/2032
28368E-AD-8	EL PASO ENERGY CORP MTN BE			1	2.B FE	365,373	142.3580	427,075	300,000	352,188	0	(4,053)	0	0	7.800	5.520	FA	9,750	23,400	07/11/2018	08/01/2031
28368E-AE-6	EL PASO ENERGY CORP MTN BE			1	2.B FE	100,320	140.6210	109,685	78,000	95,503	0	(1,322)	0	0	7.750	4.954	JJ	2,787	6,045	02/06/2018	01/15/2032
28501*-AW-5	ELECTRIC TRANSMISSION TEXAS, LLC				2.B	1,000,000	104.2420	1,042,415	1,000,000	1,000,000	0	0	0	0	3.270	3.297	MS	9,447	32,700	03/04/2016	03/17/2026
28932M-AG-0	ELM ROAD GENERATING STATION			4	1.F FE	898,273	107.7160	967,588	898,273	898,273	0	0	0	0	4.673	4.728	JJ	18,889	41,976	01/12/2011	01/19/2031
292505-AG-9	ENCANA CORP				3.A FE	133,813	129.9610	162,451	125,000	133,478	0	(312)	0	0	6.500	5.930	FA	3,385	8,125	12/07/2020	02/01/2038
29261A-AA-8	ENCOMPASS HEALTH CORP				4.A FE	128,080	102.8750	131,680	128,000	128,048	0	(14)	0	0	4.500	4.537	FA	2,400	5,760	09/11/2019	02/01/2028
29260F-AE-0	ENDEAVOR ENERGY RESOURCE 144A				3.B FE	794,750	105.9270	794,453	750,000	783,347	0	(10,370)	0	0	5.750	3.956	JJ	18,089	33,781	04/08/2021	01/30/2028
29260F-AF-7	ENDEAVOR ENERGY RESOURCE/FIN 144A				3.B FE	105,000	105.8030	111,093	105,000	105,000	0	0	0	0	6.625	6.735	JJ	3,208	7,729	06/02/2020	07/15/2025
29272W-AD-1	ENERGIZER HLDGS INC 144A				4.B FE	744,875	97.5950	731,963	750,000	731,963	(13,269)	357	0	0	4.375	4.529	MS	8,294	16,406	05/12/2021	03/31/2029
29278N-AF-0	ENERGY TRANSFER PARTNERS LP			1,2	2.C FE	224,762	112.5740	253,290	225,000	224,828	0	22	0	0	4.950	5.026	JD	495	11,138	10/22/2018	06/15/2028
29273R-BD-0	ENERGY TRANSFER PRTNRS L P				2.C FE	1,704,728	105.9690	1,854,465	1,750,000	1,725,222	0	7,017	0	0	4.050	4.581	MS	20,869	70,875	01/15/2019	03/15/2025
29273R-BK-4	ENERGY TRANSFER PRTNRS L P				2.C FE	36,583	108.5120	37,979	35,000	36,174	0	(210)	0	0	4.200	3.499	AO	310	1,470	01/08/2020	04/15/2027
29355X-AG-2	ENPRO INDS INC				4.B FE	395,000	104.5810	413,094	395,000	395,000	0	0	0	0	5.750	5.833	AO	4,795	22,713	10/02/2018	10/15/2026
29364G-AL-7	ENTERGY CORP NEW				2.B FE	793,736	101.8720	814,973	800,000	794,631	0	553	0	0	2.800	2.911	JD	996	22,400	05/13/2020	06/15/2030
29379V-BE-2	ENTERPRISE PRODS OPER LLC			1,2	2.A FE	1,006,140	106.2950	1,062,953	1,000,000	1,003,011	0	(976)	0	0	3.750	3.672	FA	14,167	37,500	08/28/2018	02/15/2025
29379V-BV-4	ENTERPRISE PRODS OPER LLC				2.A FE	320,162	106.2860	329,487	310,000	318,253	0	(1,004)	0	0	3.125	2.741	JJ	4,063	9,688	01/28/2020	07/31/2029
29379V-BX-0	ENTERPRISE PRODS OPER LLC				2.A FE	339,731	104.3650	354,842	340,000	339,756	0	27	0	0	2.800	2.830	JJ	3,993	9,520	01/06/2020	01/31/2030
29413X-AD-9	ENVIVA PARTNERS LP/ENVIVA 144A				4.A FE	476,438	103.2500	464,625	450,000	463,997	0	(7,748)	0	0	6.500	4.724	JJ	13,488	29,250	05/27/2020	01/15/2026
26875P-AU-5	EOG RES INC				1.G FE	304,878	115.6670	352,783	305,000	304,895	0	10	0	0	4.375	4.428	AO	2,817	13,344	04/08/2020	04/15/2030
26885B-AC-4	EQM MIDSTREAM PARTNERS LP				3.C FE	50,813	109.2500	54,625	50,000	50,697	0	(91)	0	0	5.500	5.306	JJ	1,268	2,750	09/22/2020	07/15/2028
26885B-AD-2	EQM MIDSTREAM PARTNERS LP				3.C FE	59,074	104.0000	61,360	59,000	59,044	0	(27)	0	0	4.750	4.755	JJ	1,292	2,803	11/13/2020	07/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26885B-AF-7	EQM MIDSTREAM PARTNERS LP 144A				3.C FE	182,000	108.7500	197,925	182,000	182,000	0	0	0	0	6.000	6.090	JJ	5,460	11,314	06/16/2020	07/01/2025
26885B-AH-3	EQM MIDSTREAM PARTNERS LP 144A				3.C FE	362,964	112.0000	398,720	356,000	361,690	0	(978)	0	0	6.500	6.230	JJ	11,570	23,976	09/22/2020	07/01/2027
26884L-AF-6	EQT CORP				3.A FE	720,513	107.3760	778,476	725,000	722,689	0	1,366	0	0	3.900	4.015	AO	7,069	23,888	07/22/2021	10/01/2027
26884L-AG-4	EQT CORP				3.A FE	457,250	128.5000	449,750	350,000	447,113	(4,645)	(5,370)	0	0	7.500	3.298	FA	10,938	11,719	07/30/2021	02/01/2030
26884L-AL-3	EQT CORP				3.A FE	127,906	110.7500	138,438	125,000	127,688	(42)	(177)	0	0	5.000	4.706	JJ	2,882	4,149	06/25/2021	01/15/2029
29441W-AC-9	EQUATE PETROCHEMICAL BV				2.B FE	1,488,385	108.6390	1,629,582	1,500,000	1,493,763	0	1,133	0	0	4.250	4.394	MN	10,271	63,750	02/27/2017	11/03/2026
29444U-BE-5	EQUINIX INC				2.B FE	624,435	105.2070	615,460	585,000	620,789	0	(3,646)	0	0	3.200	2.334	MN	2,236	18,720	02/22/2021	11/18/2029
29444U-BS-4	EQUINIX INC				2.B FE	69,663	100.0450	70,032	70,000	69,682	0	20	0	0	2.500	2.571	MN	224	865	05/03/2021	05/15/2031
26884T-AP-7	ERAC USA FINANCE COMPANY 144A			1,2	2.A FE	2,994,330	107.6320	3,228,973	3,000,000	2,997,569	0	578	0	0	3.800	3.859	MN	19,000	114,000	11/02/2015	11/01/2025
26884T-AT-9	ERAC USA FINANCE COMPANY 144A				2.A FE	212,189	102.5420	230,719	225,000	220,018	0	2,569	0	0	2.700	4.003	MN	1,013	6,075	10/26/2018	11/01/2023
26884A-BD-4	ERP OPER LTD PARTNERSHIP			1	1.G FE	503,225	105.9220	550,797	520,000	510,743	0	2,484	0	0	3.375	3.976	JD	1,463	17,550	11/05/2018	06/01/2025
29717P-AV-9	ESSEX PORTFOLIO L P				2.A FE	454,338	100.4370	431,881	430,000	451,408	0	(1,915)	0	0	2.650	2.104	MS	3,355	11,395	06/17/2020	03/15/2032
29717P-AY-3	ESSEX PORTFOLIO L P				2.A FE	154,085	97.4490	151,046	155,000	154,191	0	106	0	0	1.700	1.798	MS	878	1,318	02/22/2021	03/01/2028
30036F-AA-9	EVERGY KANS CENT INC				1.F FE	39,836	107.5830	43,033	40,000	39,842	0	3	0	0	3.450	3.502	AO	291	1,380	04/02/2020	04/15/2050
30040W-AE-8	EVERSOURCE ENERGY			1,2	2.A FE	269,816	106.6210	287,876	270,000	269,882	0	17	0	0	3.300	3.335	JJ	4,109	8,910	01/03/2018	01/15/2028
30040W-AK-4	EVERSOURCE ENERGY CALLABLE NOTES F				2.A FE	94,973	93.5990	88,919	95,000	94,977	0	3	0	0	1.650	1.660	FA	592	1,572	08/11/2020	08/15/2030
30161N-AX-9	EXELON CORP				2.B FE	698,558	111.2120	778,484	700,000	698,769	0	123	0	0	4.050	4.117	AO	5,985	28,350	03/30/2020	04/15/2030
30161N-AY-7	EXELON CORP				2.B FE	4,994	125.9690	6,298	5,000	4,995	0	0	0	0	4.700	4.762	AO	50	235	03/30/2020	04/15/2050
302491-AU-9	F M C CORP				2.C FE	99,999	106.5740	106,574	100,000	99,999	0	0	0	0	3.450	3.480	AO	863	3,450	09/17/2019	10/01/2029
31428X-BF-2	FEDEX CORP			1,2	2.B FE	199,910	106.7090	213,418	200,000	199,943	0	12	0	0	3.250	3.284	AO	1,625	6,500	04/23/2019	04/01/2026
31428X-BP-0	FEDEX CORP			1,2	2.B FE	496,917	107.9990	561,595	520,000	504,375	0	2,214	0	0	3.400	3.997	FA	6,679	17,680	06/15/2018	02/15/2028
31620M-BT-2	FIDELITY NATL INFORMATION SVCS				2.B FE	139,131	97.9040	137,066	140,000	139,197	0	67	0	0	2.250	2.333	MS	1,050	1,566	02/23/2021	03/01/2031
318069-B*-1	FINNING INTERNATIONAL INC				2.A FE	1,000,000	105.4690	1,054,692	1,000,000	1,000,000	0	0	0	0	4.280	4.326	AO	10,462	42,800	04/02/2012	04/03/2024
337738-AU-2	FISERV INC				2.B FE	613,921	107.6390	581,251	540,000	605,059	0	(8,354)	0	0	3.500	1.733	JJ	9,450	18,900	12/09/2020	07/01/2029
33834Y-AA-6	FIVE POINT OPERATING COMPANY 144A				4.C FE	993,750	104.3100	1,043,100	1,000,000	996,708	0	1,381	0	0	7.875	7.307	MN	10,063	59,063	11/17/2021	11/15/2025
33936Y-AA-3	FLEX ACQUISITION CO 144A			1,2	5.B FE	200,730	100.1200	200,240	200,000	198,972	0	(446)	0	0	6.875	6.793	JJ	6,340	13,750	08/06/2018	01/15/2025
33936Y-AC-9	FLEX ACQUISITION CO INC 144A			1,2	5.B FE	217,638	103.7500	238,625	230,000	221,353	0	1,487	0	0	7.875	9.098	JJ	8,352	18,113	04/26/2019	07/15/2026
340711-BA-7	FLORIDA GAS TRANSMISSION CO 144A				2.B FE	249,800	98.0190	245,047	250,000	249,805	0	5	0	0	2.300	2.322	AO	1,469	0	09/15/2021	10/01/2031
34502*-AD-4	FOOTBALL CLUB TERM NOTES 2032 TRUS				1.F FE	500,000	107.5420	537,711	500,000	500,000	0	0	0	0	3.560	3.560		4,252	18,047	08/29/2017	10/05/2032
345397-XU-2	FORD MOTOR CREDIT CO LLC				3.A FE	252,650	107.7500	334,025	310,000	267,312	0	8,578	0	0	4.389	8.686	JJ	6,538	13,606	03/27/2020	01/08/2026
345397-ZC-0	FORD MOTOR CREDIT CO LLC				3.A FE	192,404	99.8030	199,606	200,000	197,643	2,594	2,043	0	0	1.391	2.502	FMAN	363	2,849	04/16/2019	02/15/2023
345397-A7-8	FORD MOTOR CREDIT COMPANY				3.A FE	345,958	103.1370	356,854	346,000	345,976	0	12	0	0	3.370	3.402	MN	1,425	11,660	08/12/2020	11/17/2023
345397-B3-6	FORD MOTOR CREDIT COMPANY				3.A FE	375,337	107.5800	392,667	365,000	374,368	0	(910)	0	0	4.000	3.684	MN	1,947	14,600	12/07/2020	11/13/2030
345397-B7-7	FORD MOTOR CREDIT COMPANY				3.A FE	264,000	100.8750	266,310	264,000	264,000	0	0	0	0	2.700	2.718	FA	2,792	0	08/05/2021	08/10/2026
345370-CQ-1	FORD MTR CO DEL				3.B FE	951,063	110.3750	1,269,313	1,150,000	957,238	0	3,784	0	0	4.750	6.435	JJ	25,188	46,906	04/22/2021	01/15/2043
345370-CS-7	FORD MTR CO DEL			2	3.B FE	1,516,531	117.5250	2,291,738	1,950,000	1,524,862	0	4,966	0	0	5.291	7.553	JD	6,592	103,175	04/30/2021	12/08/2046
345370-DA-5	FORD MTR CO DEL				3.A FE	275,000	102.4000	281,600	275,000	275,000	0	0	0	0	3.250	3.276	FA	1,216	0	11/08/2021	02/12/2032
346232-AE-1	FORESTAR GROUP INC 144A				4.A FE	25,750	102.6250	25,656	25,000	25,656	(73)	(20)	0	0	5.000	4.274	MS	417	0	11/15/2021	03/01/2028
346232-AF-8	FORESTAR GROUP INC 144A				4.A FE	549,938	100.2500	551,375	550,000	549,975	0	38	0	0	3.850	3.884	MN	2,706	6,545	11/16/2021	05/15/2026
349553-D*-5	FORTIS INC				2.A	2,000,000	104.4010	2,088,019	2,000,000	2,000,000	0	0	0	0	3.950	3.989	JD	219	79,000	06/30/2014	06/30/2024
34960P-AD-3	FORTRESS TRANSN & INFRA 144A				3.C FE	351,375	101.9100	356,685	350,000	351,302	0	(73)	0	0	5.500	5.476	MN	3,208	10,641	09/22/2021	05/01/2028
35166F-AA-0	FOXTROT ESCROW ISSUER LLC / FO 144				4.C FE	212,160	112.3800	305,674	272,000	222,014	0	5,993	0	0	12.250	18.896	MN	4,258	33,320	10/25/2019	11/15/2026
35640Y-AF-4	FREEDOM MORTGAGE CORPORATION 144A				4.B FE	250,000	102.1260	255,315	250,000	250,000	0	0	0	0	7.625	7.770	MN	3,177	19,698	10/14/2020	05/01/2026
35671D-CG-8	FREEPORT-MCMORAN COPPER & GOLD				3.A FE	576,000	104.8750	604,080	576,000	576,000	0	0	0	0	4.375	4.423	FA	10,500	25,480	07/13/2020	08/01/2028
35671D-CH-6	FREEPORT-MCMORAN COPPER & GOLD				3.A FE	201,000	107.2500	215,573	201,000	201,000	0	0	0	0	4.625	4.678	FA	3,873	9,400	07/13/2020	08/01/2030
35671D-BC-8	FREEPORT-MCMORAN INC			1,2	3.A FE	184,089	125.7090	257,703	205,000	185,450	0	431	0	0	5.450	6.369	MS	3,290	11,173	08/08/2018	03/15/2043

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
35671D-BL-8	FREEPORT-MCMORAN INC			1,2	3.A FE	202,783	107.1500	213,229	199,000	203,526	(315)	(959)	0	0	4.550	3.629	MN	1,182	9,055	05/05/2021	11/14/2024
35671D-CE-3	FREEPORT-MCMORAN INC				3.A FE	113,745	103.7500	144,213	139,000	118,252	0	2,593	0	0	4.125	7.290	MS	1,911	5,734	03/18/2020	03/01/2028
35671D-CF-0	FREEPORT-MCMORAN INC				3.A FE	190,000	105.5000	200,450	190,000	190,000	0	0	0	0	4.250	4.295	MS	2,692	8,075	02/19/2020	03/01/2030
D2736#-AN-9	FRITZ DRAXLMAIER GMBH & CO. KG 5%				2.C PL	1,000,000	104.3630	1,043,626	1,000,000	1,000,000	0	0	0	0	5.000	5.063	AO	37,361	25,000	04/02/2014	04/02/2024
35906A-BF-4	FRONTIER COMMUNICATIONS CORP 144A				4.A FE	103,000	103.0000	106,090	103,000	103,000	0	0	0	0	5.000	5.063	MN	858	4,807	11/19/2020	05/01/2028
35906A-BG-2	FRONTIER COMMUNICATIONS CORP 144A				5.A FE	223,806	104.0000	231,920	223,000	223,663	(9)	(122)	0	0	6.750	6.781	MN	2,509	13,961	05/07/2021	05/01/2029
35908M-AB-6	FRONTIER COMMUNICATIONS HLDGS 144A				5.A FE	253,143	100.5000	254,265	253,000	253,137	0	(6)	0	0	6.000	6.076	JJ	3,289	0	10/05/2021	01/15/2030
302635-AJ-6	FS KKR CAP CORP				2.C FE	399,384	98.1260	392,502	400,000	399,432	0	48	0	0	1.650	1.710	AO	1,448	0	10/04/2021	10/12/2024
36143L-2A-2	GA GLOBAL FUNDING TRUST 144A				1.G FE	1,809,414	99.2250	1,786,048	1,800,000	1,807,643	0	(1,771)	0	0	1.625	1.522	JJ	13,488	14,625	01/11/2021	01/15/2026
364760-AP-3	GAP INC 144A				3.C FE	321,250	98.9100	324,425	328,000	319,898	(1,395)	43	0	0	3.625	3.975	AO	3,105	0	12/10/2021	10/01/2029
364760-AQ-1	GAP INC 144A				3.C FE	325,313	98.6250	323,490	328,000	323,416	(1,941)	44	0	0	3.875	4.015	AO	3,319	0	11/16/2021	10/01/2031
366651-AC-1	GARTNER INC 144A				3.C FE	379,337	104.4390	391,644	375,000	378,180	104	(926)	0	0	4.500	4.262	JJ	8,438	17,297	11/24/2020	07/01/2028
366651-AE-7	GARTNER INC 144A				3.C FE	246,000	102.2400	251,510	246,000	246,000	0	0	0	0	3.750	3.785	AO	2,306	9,302	09/14/2020	10/01/2030
366651-AG-2	GARTNER INC 144A				3.C FE	229,000	101.1050	231,530	229,000	229,000	0	0	0	0	3.625	3.658	JD	369	4,081	06/15/2021	06/15/2029
361448-AY-9	GATX CORP				2.B FE	515,015	104.6610	575,636	550,000	526,841	0	4,357	0	0	3.250	4.291	MS	5,263	17,875	03/06/2019	09/15/2026
370334-BZ-6	GENERAL MLS INC			1,2	2.B FE	326,540	106.3090	377,397	355,000	336,942	0	3,096	0	0	3.200	4.367	FA	4,449	11,360	06/15/2018	02/10/2027
37045V-AE-0	GENERAL MTRS CO				2.C FE	515,190	106.2400	531,202	500,000	505,599	0	(3,014)	0	0	4.875	4.250	AO	6,026	24,375	08/29/2018	10/02/2023
37045X-BW-5	GENERAL MTRS FINL CO INC				2.C FE	729,308	105.2400	789,303	750,000	740,824	0	3,731	0	0	3.950	4.571	AO	6,419	29,625	10/03/2018	04/13/2024
37045X-CD-6	GENERAL MTRS FINL CO INC				2.C FE	232,610	105.0080	262,520	250,000	241,119	0	2,838	0	0	3.500	4.908	MN	1,313	8,750	11/05/2018	11/07/2024
37045X-CK-0	GENERAL MTRS FINL CO INC				2.C FE	775,933	107.6290	748,025	695,000	758,770	0	(17,163)	0	0	4.350	1.330	AO	6,886	30,233	02/22/2021	04/09/2025
37045X-DA-1	GENERAL MTRS FINL CO INC				2.C FE	855,962	101.7840	829,543	815,000	849,642	0	(5,958)	0	0	2.700	1.888	FA	8,007	22,005	12/09/2020	08/20/2027
375558-AW-3	GILEAD SCIENCES INC				2.A FE	1,008,010	105.1350	1,051,346	1,000,000	1,003,416	0	(1,433)	0	0	3.700	3.572	AO	9,250	37,000	08/29/2018	04/01/2024
377320-AA-4	GLATFELTER CORPORATION 144A				3.B FE	413,879	103.1250	425,906	413,000	413,846	0	(33)	0	0	4.750	4.758	MN	3,597	0	10/14/2021	11/15/2029
378272-BG-2	GLENCORE FDG LLC 144A				2.A FE	114,739	97.3010	111,896	115,000	114,746	0	7	0	0	2.625	2.669	MS	822	0	09/15/2021	09/23/2031
37959G-AC-1	GLOBAL ATLANTIC FINANCE CO 144A				3.A FE	266,000	101.4800	269,936	266,000	266,000	0	0	0	0	4.700	4.755	AO	2,639	3,438	06/24/2021	10/15/2051
30034T-AA-1	GLOBAL CASH ACCESS INC 144A				4.B FE	75,125	101.0000	75,750	75,000	75,122	0	(3)	0	0	5.000	5.021	JJ	1,729	0	11/23/2021	07/15/2029
37941*-AB-0	GLOBAL INFRASTRUCTURE MANAGEME				1.D PL	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	2.860	2.880	JD	2,383	0	12/01/2021	12/01/2033
37954F-AJ-3	GLOBAL PARTNERS LP SR GLBL NT 29				4.B FE	370,250	104.7150	366,503	350,000	360,609	(5,764)	(3,878)	0	0	6.875	5.565	JJ	11,095	18,582	01/07/2021	01/15/2029
361841-AR-0	GLP CAP LP/GLP FING II INC				2.C FE	64,594	100.5390	65,350	65,000	64,597	0	2	0	0	3.250	3.351	JJ	106	0	12/07/2021	01/15/2032
361841-AJ-8	GLP CAPITAL LP / GLP FINANCING II				2.C FE	202,602	109.5250	217,955	199,000	200,955	0	(513)	0	0	5.250	4.995	JD	871	10,448	08/08/2018	06/01/2025
38016L-AC-9	GO DADDY OPER CO LLC / GD 144A				3.C FE	175,000	99.1970	173,594	175,000	173,594	(1,406)	0	0	0	3.500	3.531	MS	2,042	3,165	02/22/2021	03/01/2029
38119#-AC-8	GOLDEN SPREAD ELECTRIC CO-OP INC			4	1.D	1,818,521	110.1280	2,002,693	1,818,521	1,818,521	0	0	0	0	4.350	4.397	FA	30,983	79,431	08/01/2011	08/10/2031
38141G-WB-6	GOLDMAN SACHS GROUP INC			1,2	2.A FE	1,717,285	107.5310	1,720,491	1,600,000	1,681,218	0	(18,718)	0	0	3.850	2.546	JJ	26,522	61,600	01/29/2020	01/26/2027
38141G-WQ-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	1,617,463	104.9470	1,784,092	1,700,000	1,652,654	0	11,472	0	0	3.272	4.123	MS	14,215	55,624	11/05/2018	09/29/2025
38141G-WV-2	GOLDMAN SACHS GROUP INC			1,2	2.A FE	494,168	108.8600	544,298	500,000	495,657	0	491	0	0	3.814	3.994	AO	3,602	19,070	10/25/2018	04/23/2029
38141G-WZ-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	255,000	111.1680	283,479	255,000	255,000	0	0	0	0	4.223	4.268	MN	1,795	10,769	04/18/2018	05/01/2029
38141G-XJ-8	GOLDMAN SACHS GROUP INC				1.F FE	1,319,525	105.7770	1,396,255	1,320,000	1,319,683	0	91	0	0	3.500	3.539	AO	11,550	46,200	03/26/2020	04/01/2025
38141G-YB-4	GOLDMAN SACHS GROUP INC				1.F FE	125,000	100.8320	126,040	125,000	125,000	0	0	0	0	2.615	2.632	AO	627	1,634	04/15/2021	04/22/2032
38141G-YJ-7	GOLDMAN SACHS GROUP INC				1.F FE	50,000	98.5750	49,287	50,000	50,000	0	0	0	0	2.383	2.397	JJ	530	0	07/14/2021	07/21/2032
38143U-8H-7	GOLDMAN SACHS GROUP INC			2	2.A FE	104,757	107.7430	113,130	105,000	104,888	0	24	0	0	3.750	3.814	FA	1,378	3,938	02/22/2016	02/25/2026
38148L-AC-0	GOLDMAN SACHS GROUP INC			2	2.A FE	360,064	105.4100	395,289	375,000	367,209	0	2,336	0	0	3.500	4.275	JJ	5,760	13,125	10/19/2018	01/23/2025
382550-BF-7	GOODYEAR TIRE & RUBR CO			1,2	3.C FE	97,298	102.6250	107,756	105,000	100,113	0	934	0	0	5.000	6.320	MN	452	5,250	10/22/2018	05/31/2026
382550-BG-5	GOODYEAR TIRE & RUBR CO			1,2	3.C FE	153,540	105.8750	170,459	161,000	155,582	0	873	0	0	4.875	5.709	MS	2,311	7,849	08/13/2019	03/15/2027
382550-BH-3	GOODYEAR TIRE & RUBR CO				3.C FE	288,945	108.0990	311,325	288,000	288,598	0	(213)	0	0	9.500	9.624	MN	2,356	27,360	05/20/2020	05/31/2025
382550-BL-4	GOODYEAR TIRE & RUBR CO 144A				3.C FE	185,000	107.4200	198,727	185,000	185,000	0	0	0	0	5.000	5.063	JJ	5,730	0	05/13/2021	07/15/2029
384311-AA-4	GRAFTECH FINANCE INC 144A				3.C FE	320,819	101.5000	319,725	315,000	318,111	(2,164)	(544)	0	0	4.625	4.208	JD	648	10,396	08/02/2021	12/15/2028
38528U-AE-6	GRAND CANYON UNIVERSITY				3.A FE	500,000	102.7810	513,905	500,000	500,000	0	0	0	0	5.125	5.191	AO	1,566	0	12/02/2021	10/01/2028

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book / Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38869A-AB-3	GRAPHIC PACKAGING INTL LLC 144A				3.B FE	310,000	99.7500	309,225	310,000	309,225	(775)	0	0	0	3.500	3.531	MS	3,617	10,850	02/21/2020	03/15/2028
38869A-AC-1	GRAPHIC PACKAGING INTL LLC 144A				3.B FE	152,735	99.2500	150,860	152,000	150,860	(1,773)	(83)	0	0	3.500	3.459	MS	1,773	5,364	10/06/2020	03/01/2029
389286-AA-3	GRAY ESCROW II INC 144A				4.B FE	255,000	102.8750	262,331	255,000	255,000	0	0	0	0	5.375	5.447	MN	1,980	0	10/26/2021	11/15/2031
389284-AA-8	GRAY ESCROW INC 144A				4.B FE	1,517,139	106.8750	1,494,113	1,398,000	1,484,244	0	(24,188)	0	0	7.000	4.146	MN	12,504	76,860	12/10/2021	05/15/2027
389375-AJ-5	GRAY TELEVISION INC 144A				4.B FE	235,969	103.3130	232,454	225,000	230,661	0	(4,847)	0	0	5.875	4.778	JJ	6,095	13,219	12/08/2020	07/15/2026
389375-AL-0	GRAY TELEVISION INC 144A				4.B FE	407,748	99.3750	404,456	407,000	404,456	(3,207)	(78)	0	0	4.750	4.777	AO	4,081	19,118	02/26/2021	10/15/2030
39122@-AA-7	GREAT RIVER HYDRO, LLC				2.B PL	3,000,000	112.9060	3,387,169	3,000,000	3,000,000	0	0	0	0	4.940	5.001	FA	49,812	148,200	04/18/2017	04/30/2032
397624-AH-0	GREIF INC 144A				4.A FE	315,335	103.7500	325,775	314,000	314,622	0	(260)	0	0	6.500	6.503	MS	6,803	20,410	02/07/2019	03/01/2027
39807U-AB-2	GREYSTAR REAL ESTATE PRTN 144A			1,2	4.A FE	316,285	101.7720	332,794	327,000	320,426	0	1,429	0	0	5.750	6.441	JD	1,567	18,803	04/25/2019	12/01/2025
398433-AP-7	GRIFFON CORP				4.B FE	688,250	103.8140	726,698	700,000	687,879	(1,398)	(319)	0	0	5.750	5.934	MS	13,417	40,250	12/09/2020	03/01/2028
40009V-AA-6	GROWTHPOINT PPTYS INTL 144A			1	3.B FE	1,533,463	102.8120	1,542,180	1,500,000	1,509,818	0	(6,907)	0	0	5.872	5.430	MS	22,265	88,080	05/01/2018	05/02/2023
W2710@-AD-2	GUARANTEE SENIOR SECURED NOTE				2.B FE	3,000,000	103.6430	3,109,282	3,000,000	3,000,000	0	0	0	0	3.190	3.215	FA	32,166	95,700	10/26/2016	10/31/2026
36258G-AA-5	GUSAP III LP 144A				2.C FE	989,730	105.8750	1,058,750	1,000,000	991,518	0	861	0	0	4.250	4.424	JJ	18,889	42,500	11/14/2019	01/21/2030
404030-AJ-7	H & E EQUIPMENT SERVICES INC 144A				4.B FE	771,656	99.2500	769,188	775,000	767,348	(4,518)	210	0	0	3.875	3.982	JD	1,335	29,141	08/04/2021	12/15/2028
40468@-AA-7	HA ECON 101-A TRUST				1.F PL	5,533,063	107.0970	5,925,750	5,533,063	5,533,063	0	0	0	0	3.570	3.629	MON	10,974	196,416	09/29/2017	05/11/2041
41242*-AT-9	HARDWOOD FUNDING LLC				1.G FE	2,000,000	105.3010	2,106,021	2,000,000	2,000,000	0	0	0	0	3.530	3.561	JD	4,707	70,600	06/07/2013	06/07/2025
41242*-BH-4	HARDWOOD FUNDING LLC				1.G FE	1,000,000	108.8700	1,088,696	1,000,000	1,000,000	0	0	0	0	3.680	3.714	JD	2,453	36,800	06/07/2017	06/07/2032
41242*-BL-5	HARDWOOD FUNDING LLC 144A				1.G FE	1,000,000	110.5590	1,105,590	1,000,000	1,000,000	0	0	0	0	3.960	3.999	JD	2,640	39,600	10/01/2018	06/07/2030
41242*-AZ-5	HARDWOOD FUNDING LLC SR NT SER X				1.G FE	3,000,000	106.3760	3,191,291	3,000,000	3,000,000	0	0	0	0	3.380	3.409	JD	6,760	101,400	03/20/2015	06/07/2030
413875-AW-5	HARRIS CORP DEL			1,2	2.B FE	401,036	112.3260	449,305	400,000	400,709	0	(97)	0	0	4.400	4.415	JD	782	17,600	06/13/2018	06/15/2028
416515-BE-3	HARTFORD FINL SVCS GROUP INC				2.A FE	598,080	103.7950	622,768	600,000	598,491	0	175	0	0	2.800	2.857	FA	6,160	16,800	08/08/2019	08/19/2029
416515-BC-7	HARTFORD FINL SVCS GROUP INC 144A				2.B FE	451,593	95.2720	450,638	473,000	452,837	0	509	0	0	2.281	2.569	FMAN	1,409	10,995	08/10/2018	02/12/2047
418751-AB-9	HAT HLDGS I LLC / HAT HLDGS 144A				3.A FE	78,000	104.0000	81,120	78,000	78,000	0	0	0	0	6.000	6.090	AO	988	4,680	04/15/2020	04/15/2025
418751-AE-3	HAT HLDGS I LLC / HAT HLDGS II144A				3.A FE	365,000	101.0000	368,650	365,000	365,000	0	0	0	0	3.375	3.403	JD	548	5,715	06/14/2021	06/15/2026
404119-BR-9	HCA INC			1	3.A FE	123,615	109.9000	135,177	123,000	123,407	0	(119)	0	0	5.375	5.326	FA	2,755	6,611	03/17/2020	02/01/2025
404119-BS-7	HCA INC			1,2	3.A FE	1,012,231	112.8770	1,094,904	970,000	993,089	0	(5,666)	0	0	5.875	5.214	FA	21,529	56,988	09/19/2018	02/15/2026
404119-BU-2	HCA INC			1,2	2.C FE	777,578	110.2210	777,061	705,000	758,011	0	(10,613)	0	0	4.500	2.776	FA	11,985	31,725	03/09/2020	02/15/2027
404119-BW-8	HCA INC				3.A FE	63,000	119.1550	75,068	63,000	63,000	0	0	0	0	5.875	5.961	FA	1,542	3,701	01/17/2019	02/01/2029
404119-BX-6	HCA INC				2.C FE	323,365	110.1330	357,931	325,000	323,722	0	143	0	0	4.125	4.231	JD	596	13,406	06/05/2019	06/15/2029
404119-CA-5	HCA INC				3.A FE	3,114,019	105.6880	3,201,274	3,029,000	3,108,670	0	(5,373)	0	0	3.500	3.159	MS	35,338	75,828	12/03/2021	09/01/2030
404119-CC-1	HCA INC.				2.C FE	79,510	98.5600	78,848	80,000	79,533	0	23	0	0	2.375	2.459	JJ	955	0	06/21/2021	07/15/2031
42250P-AA-1	HEALTHPEAK PPTYS INC				2.A FE	104,622	105.0740	110,328	105,000	104,692	0	33	0	0	3.000	3.064	JJ	1,453	3,150	11/06/2019	01/15/2030
40414L-AQ-2	HEALTHPEAK PROPERTIES INC				2.A FE	717,808	106.2390	722,428	680,000	706,824	0	(5,767)	0	0	3.250	2.310	JJ	10,191	22,100	01/28/2020	07/15/2026
42250P-AB-9	HEALTHPEAK PROPERTIES INC				2.A FE	183,381	104.1030	192,590	185,000	183,589	0	134	0	0	2.875	2.994	JJ	2,453	5,644	06/09/2020	01/15/2031
421924-BT-7	HEALTHSOUTH CORP			1,2	4.A FE	508,301	102.2500	508,183	497,000	501,088	0	(2,276)	0	0	5.750	5.299	MS	8,414	28,578	09/25/2019	09/15/2025
42329H-AA-6	HELIOS SOFTWARE HLDGS INC 144A				4.B FE	411,750	98.2500	404,790	412,000	404,790	(6,981)	21	0	0	4.625	4.689	MN	3,176	9,580	04/27/2021	05/01/2028
42704L-AA-2	HERC HLDGS INC 144A				4.A FE	851,390	104.0000	868,400	835,000	850,243	0	(1,030)	0	0	5.500	4.561	JJ	21,177	24,420	12/01/2021	07/15/2027
428040-DA-4	HERTZ CORP 144A				5.A FE	32,000	100.6250	32,200	32,000	32,000	0	0	0	0	4.625	4.678	JD	156	0	11/17/2021	12/01/2026
428040-DB-2	HERTZ CORP 144A				5.A FE	65,000	100.0860	65,056	65,000	65,000	0	0	0	0	5.000	5.063	JD	343	0	11/17/2021	12/01/2029
428102-AE-7	HESS MIDSTREAM OPERATIONS LP 144A				3.A FE	14,000	99.2500	13,895	14,000	13,895	(105)	0	0	0	4.250	4.295	FA	241	0	08/02/2021	02/15/2030
428104-AA-1	HESS MIDSTREAM PARTNERS LP 144A				3.A FE	258,640	104.1250	268,643	258,000	258,457	0	(90)	0	0	5.125	5.145	JD	588	13,223	11/26/2019	06/15/2028
42829L-AF-1	HEXION INC 144A				4.C FE	369,691	105.5000	388,240	368,000	369,236	(175)	(235)	0	0	7.875	7.630	JJ	13,363	26,145	11/12/2021	07/15/2027
431318-AS-3	HILCORP ENERGY I L P / HILCORP144A				3.C FE	619,375	105.1250	893,563	850,000	641,503	(807)	13,815	0	0	6.250	12.819	MN	8,854	53,125	02/12/2021	11/01/2028
431318-AU-8	HILCORP ENERGY I L P / HILCORP144A				3.C FE	405,938	103.0720	412,288	400,000	404,518	0	(1,419)	0	0	5.750	5.240	FA	9,583	12,075	04/20/2021	02/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
431318-AV-6	HILCORP ENERGY I L P / HILCORP144A				3.C FE	100,000	103.0000	103,000	100,000	100,000	0	0	0	0	6.000	6.090	FA	2,500	3,150	01/07/2021	02/01/2031
432833-AN-1	HILTON DOMESTIC OPER CO 144A				3.B FE	300,000	99.4740	298,422	300,000	298,422	(1,578)	0	0	0	3.625	3.658	FA	4,108	5,830	01/19/2021	02/15/2032
432833-AF-8	HILTON DOMESTIC OPER CO INC				3.B FE	191,000	106.8750	204,131	191,000	191,000	0	0	0	0	4.875	4.934	JJ	4,294	9,311	06/10/2019	01/15/2030
432833-AG-6	HILTON DOMESTIC OPER CO INC 144A				3.B FE	17,000	104.0600	17,690	17,000	17,000	0	0	0	0	5.375	5.447	MN	152	914	04/16/2020	05/01/2025
432833-AH-4	HILTON DOMESTIC OPER CO INC 144A				3.B FE	32,000	106.8420	34,189	32,000	32,000	0	0	0	0	5.750	5.833	MN	307	1,840	04/16/2020	05/01/2028
432833-AJ-0	HILTON DOMESTIC OPER CO INC 144A				3.B FE	528,563	100.7500	528,938	525,000	528,420	0	(143)	0	0	3.750	3.619	MN	3,281	9,844	10/20/2021	05/01/2029
432833-AL-5	HILTON DOMESTIC OPER CO INC 144A				3.B FE	784,750	102.3700	793,368	775,000	784,000	0	(750)	0	0	4.000	3.854	MN	5,167	28,417	04/15/2021	05/01/2031
43284M-AA-6	HILTON GRAND VACATIONS BORROWE144A				4.B FE	124,000	102.5000	127,100	124,000	124,000	0	0	0	0	5.000	5.063	JD	517	3,048	05/20/2021	06/01/2029
43284M-AB-4	HILTON GRAND VACATIONS BORROWE144A				4.B FE	266,994	100.0000	267,000	267,000	266,977	(17)	0	0	0	4.875	4.935	JJ	6,617	0	06/15/2021	07/01/2031
437076-CD-2	HOME DEPOT INC				1.F FE	34,600	109.4710	38,315	35,000	34,614	0	8	0	0	3.350	3.440	AO	248	1,173	03/26/2020	04/15/2050
43734L-AA-4	HOME PT CAPITAL INCORPORATED 144A				4.C FE	275,875	92.7500	255,063	275,000	255,063	(20,621)	(191)	0	0	5.000	4.973	FA	5,729	7,333	01/21/2021	02/01/2026
44267D-AD-9	HOWARD HUGHES CORP 144A				3.C FE	674,375	106.5050	681,629	640,000	666,149	0	(7,660)	0	0	5.375	4.039	FA	14,333	32,776	12/04/2020	08/01/2028
44267D-AE-7	HOWARD HUGHES CORP 144A				3.C FE	399,248	101.3350	405,340	400,000	399,257	0	10	0	0	4.125	4.199	FA	6,875	3,077	11/22/2021	02/01/2029
44267D-AF-4	HOWARD HUGHES CORP 144A				3.C FE	225,000	101.0000	227,250	225,000	225,000	0	0	0	0	4.375	4.423	FA	4,102	4,895	01/19/2021	02/01/2031
443510-AK-8	HUBBELL INC				2.A FE	104,543	100.2250	105,236	105,000	104,577	0	34	0	0	2.300	2.363	MS	711	1,228	03/03/2021	03/15/2031
444454-AF-9	HUGHES SATELLITE SYS CORP			1	4.B FE	364,794	111.9250	391,738	350,000	362,519	0	(2,441)	0	0	6.625	5.851	FA	9,661	23,188	12/03/2020	08/01/2026
445587-AE-8	HUNT COS INC 144A				4.B FE	741,908	98.5000	738,750	750,000	734,824	(7,644)	561	0	0	5.250	5.495	AO	8,312	20,344	05/11/2021	04/15/2029
446150-AM-6	HUNTINGTON BANCSHARES INC			2	2.A FE	872,253	107.5980	941,486	875,000	873,583	0	385	0	0	4.000	4.093	MN	4,472	35,000	05/08/2018	05/15/2025
45167R-AH-7	IDEX CORP				2.B FE	74,907	100.9790	75,734	75,000	74,912	0	5	0	0	2.625	2.657	JD	88	1,077	05/17/2021	06/15/2031
45174H-BC-0	IHEARTCOMMUNICATIONS INC				4.A FE	82,685	103.7500	95,450	92,000	84,915	0	1,300	0	0	6.375	8.719	FA	2,444	5,865	03/24/2020	05/01/2026
45174H-BD-8	IHEARTCOMMUNICATIONS INC				5.A FE	475,258	105.4340	467,732	443,625	466,380	(545)	(4,487)	0	0	8.375	4.827	MN	6,192	16,792	12/10/2021	05/01/2027
45174H-BE-6	IHEARTCOMMUNICATIONS INC 144A				4.A FE	321,300	104.0100	327,632	315,000	319,501	0	(1,578)	0	0	5.250	4.719	FA	6,248	16,538	11/10/2020	08/15/2027
45174H-BG-1	IHEARTCOMMUNICATIONS INC 144A				4.A FE	500,000	101.4120	507,060	500,000	500,000	0	0	0	0	4.750	4.806	JJ	10,951	0	12/03/2021	01/15/2028
902104-AC-2	II-VI INC 144A				4.B FE	125,000	102.0840	127,605	125,000	125,000	0	0	0	0	5.000	5.063	JD	365	0	12/08/2021	12/15/2029
000000-00-0	INDOFOOD CBP SUKSES M 3.398 09JUN3				2.C FE	1,592,417	100.7500	1,524,348	1,513,000	1,589,759	0	(2,658)	0	0	3.398	2.803	JD	3,142	25,706	08/16/2021	06/09/2031
45688C-AB-3	INGEVITY CORP 144A				3.C FE	100,000	97.3750	97,375	100,000	97,375	(2,625)	0	0	0	3.875	3.913	MN	646	3,907	10/20/2020	11/01/2028
457030-AK-0	INGLES MKTS INC 144A				3.B FE	825,000	100.7500	831,188	825,000	825,000	0	0	0	0	4.000	4.040	JD	1,467	16,317	06/14/2021	06/15/2031
457187-AC-6	INGREDION INC				2.B FE	793,474	103.0100	818,927	795,000	793,694	0	135	0	0	2.900	2.944	JD	1,921	23,055	05/08/2020	06/01/2030
459200-JR-3	INTERNATIONAL BUSINESS MACHS				1.G FE	443,620	107.2930	429,172	400,000	432,608	0	(6,120)	0	0	3.300	1.626	JJ	5,647	13,200	03/09/2020	01/27/2027
459200-JZ-5	INTERNATIONAL BUSINESS MACHS				1.G FE	812,828	106.9640	812,926	760,000	797,416	0	(8,084)	0	0	3.300	2.127	MN	3,205	25,080	01/28/2020	05/15/2026
460690-BP-4	INTERPUBLIC GROUP COS INC				2.B FE	262,175	114.7460	286,866	250,000	259,061	0	(1,197)	0	0	4.650	4.051	AO	2,906	11,625	04/23/2019	10/01/2028
460690-BT-6	INTERPUBLIC GROUP COS INC				2.B FE	164,723	99.8420	164,740	165,000	164,744	0	21	0	0	2.400	2.434	MS	1,320	2,046	02/23/2021	03/01/2031
46188B-AA-0	INVITATION HOMES OPER PARTNERS				2.C FE	98,396	94.1780	94,178	100,000	98,455	0	59	0	0	2.000	2.191	FA	806	0	08/03/2021	08/15/2031
46188B-AB-8	INVITATION HOMES OPER PARTNERS				2.C FE	74,903	99.0000	74,250	75,000	74,905	0	2	0	0	2.300	2.333	MN	268	0	11/01/2021	11/15/2028
46285M-AA-8	IRON MOUNTAIN INFORMATION MANA144A				3.C FE	173,218	102.3470	177,060	173,000	173,217	0	(1)	0	0	5.000	5.044	MN	72	0	12/14/2021	07/15/2032
46284V-AE-1	IRON MTN INC NEW 144A			1,2	3.C FE	506,999	104.0000	542,880	522,000	511,555	0	1,359	0	0	5.250	5.719	MS	8,069	27,405	08/07/2018	03/15/2028
45031U-CG-4	ISTAR INC				3.C FE	270,000	102.2500	276,075	270,000	270,000	3,375	0	0	0	4.250	4.295	FA	4,781	14,175	12/06/2019	08/01/2025
45031U-CJ-8	ISTAR INC				3.B FE	219,618	103.5000	227,700	220,000	219,699	0	63	0	0	5.500	5.615	FA	4,571	13,212	09/09/2020	02/15/2026
465685-AQ-8	ITC HLDGS CORP 144A				2.B FE	588,785	102.2060	603,014	590,000	588,960	0	108	0	0	2.950	2.996	MN	2,272	17,405	05/11/2020	05/14/2030
469815-AH-7	JACOBS ENTMT INC 144A				4.C FE	470,375	102.0000	612,000	600,000	517,196	0	30,588	0	0	7.875	16.608	FA	19,688	47,250	12/08/2020	02/01/2024
47232M-AF-9	JEFFERIES FINANCE LLC/JFIN CP 144A				3.C FE	603,000	102.5000	615,000	600,000	602,866	0	(134)	0	0	5.000	4.944	FA	12,333	0	10/04/2021	08/15/2028
478165-AF-0	JOHNSON S C & SON INC SR NT 144A 3				1.G FE	1,806,760	130.8460	2,616,926	2,000,000	1,874,494	0	7,472	0	0	5.750	6.661	FA	43,444	115,000	01/20/2009	02/15/2033
46647P-AR-7	JP MORGAN CHASE BANK NA			1,2	1.F FE	193,740	110.4610	220,922	200,000	195,338	0	530	0	0	4.005	4.429	AO	1,513	8,010	11/05/2018	04/23/2029
46647P-AV-8	JP MORGAN CHASE BANK NA			1,2	1.F FE	880,000	111.9520	985,180	880,000	880,000	0	0	0	0	4.203	4.247	JJ	16,233	36,986	07/16/2018	07/23/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46647P-BJ-4	JP MORGAN CHASE BANK NA				1.F FE	990,000	115.8320	1,146,740	990,000	990,000	0	0	0	0	4.493	4.543	MS	11,985	44,481	03/19/2020	03/24/2031
46625H-JY-7	JPMORGAN CHASE & CO				1.G FE	420,482	106.0950	450,905	425,000	422,833	0	747	0	0	3.875	4.118	MS	5,078	16,469	09/14/2018	09/10/2024
46625H-MN-7	JPMORGAN CHASE & CO				1.F FE	411,156	108.2510	443,829	410,000	410,614	0	(172)	0	0	3.900	3.888	JJ	7,373	15,990	09/14/2018	07/15/2025
46625H-QW-3	JPMORGAN CHASE & CO				1.F FE	923,777	106.6420	1,045,090	980,000	945,627	0	7,239	0	0	3.300	4.254	AO	8,085	32,340	11/05/2018	04/01/2026
46625H-RY-8	JPMORGAN CHASE & CO			1,2	1.F FE	3,988,011	108.3190	4,045,732	3,735,000	3,914,431	0	(32,661)	0	0	3.782	2.788	FA	58,857	141,258	03/02/2020	02/01/2028
46647P-BL-9	JPMORGAN CHASE & CO				1.F FE	140,889	101.1770	141,648	140,000	140,818	0	(71)	0	0	2.522	2.459	AO	677	3,531	03/10/2021	04/22/2031
46647P-BX-3	JPMORGAN CHASE & CO				1.F FE	125,000	96.4260	120,532	125,000	125,000	0	0	0	0	1.953	1.963	FA	997	1,221	01/28/2021	02/04/2032
46647P-CC-8	JPMORGAN CHASE & CO				1.F FE	65,000	101.4000	65,910	65,000	65,000	0	0	0	0	2.580	2.597	AO	321	839	04/15/2021	04/22/2032
46647P-CR-5	JPMORGAN CHASE & CO				1.F FE	145,000	100.8120	146,178	145,000	145,000	0	0	0	0	2.545	2.561	MN	543	0	11/01/2021	11/08/2032
48128B-AG-6	JPMORGAN CHASE AND CO				2.B FE	148,000	102.6250	151,885	148,000	148,000	0	0	0	0	4.600	4.653	FA	2,837	6,808	01/15/2020	02/01/2025
48121@-AD-3	JRD HOLDINGS INC				2.B PL	428,000	102.6020	439,136	428,000	428,000	0	0	0	0	4.130	4.173	MS	4,616	17,676	03/27/2014	03/27/2024
48121@-AQ-4	JRD HOLDINGS LLC				2.B PL	1,000,000	94.2280	942,282	1,000,000	1,000,000	0	0	0	0	2.980	3.013	JAJO	6,374	0	10/14/2021	10/14/2036
48305Q-AC-7	KAISER FNDTN HOSP/HLTH MTN BE			1,2	1.D FE	214,215	106.5060	228,987	215,000	214,551	0	76	0	0	3.150	3.218	MN	1,129	6,773	04/25/2017	05/01/2027
485170-BD-5	KANSAS CITY SOUTHERN				2.B FE	474,592	103.6540	492,356	475,000	474,669	0	37	0	0	2.875	2.906	MN	1,745	13,656	11/14/2019	11/15/2029
48666K-AR-0	KB HOME			1	3.B FE	427,426	104.2500	417,000	400,000	405,201	0	(7,016)	0	0	7.500	5.678	MS	8,833	30,000	08/29/2018	09/15/2022
48666K-AV-1	KB HOME				3.B FE	152,638	105.1250	145,073	138,000	142,321	0	(2,968)	0	0	7.625	5.309	MN	1,345	10,523	02/05/2019	05/15/2023
48666K-AY-5	KB HOME				3.B FE	548,625	109.1500	600,325	550,000	548,811	0	121	0	0	4.800	4.892	MN	3,373	26,400	06/11/2020	11/15/2029
48666K-AZ-2	KB HOME				3.B FE	1,237,963	103.7500	1,255,375	1,210,000	1,231,711	(5,568)	(684)	0	0	4.000	3.740	JD	2,151	25,007	11/04/2021	06/15/2031
49271V-AG-5	KEURIG DR PEPPER INC				2.B FE	376,961	104.2670	377,446	362,000	367,259	0	(3,859)	0	0	4.057	2.947	MN	1,469	16,938	06/05/2019	05/25/2023
49326E-EH-2	KEYCORP MEDIUM TERM NTS BE				2.A FE	234,845	109.4200	257,138	235,000	234,910	0	21	0	0	4.150	4.204	AO	1,680	9,753	10/22/2018	10/29/2025
49446R-AX-7	KIMCO REALTY CORP				2.A FE	134,398	99.0440	133,710	135,000	134,502	0	75	0	0	1.900	1.973	MS	855	2,615	08/10/2020	03/01/2028
49456B-AM-3	KINDER MORGAN INC DEL			1,2	2.B FE	1,510,706	102.1170	1,572,603	1,540,000	1,533,227	0	6,270	0	0	3.150	3.618	JJ	22,369	48,510	03/23/2018	01/15/2023
49456B-AU-5	KINDER MORGAN INC DEL				2.B FE	74,871	99.6700	74,752	75,000	74,875	0	4	0	0	1.750	1.794	MN	190	0	10/26/2021	11/15/2026
482480-AJ-9	KLA CORPORATION				2.A FE	339,871	106.8110	363,158	340,000	339,876	0	3	0	0	3.300	3.329	MS	3,740	11,220	02/19/2020	03/01/2050
482480-AE-0	KLA-TENCOR CORP			1,2	2.A FE	536,040	108.4350	542,177	500,000	513,862	0	(5,039)	0	0	4.650	3.551	MN	3,875	23,250	06/26/2017	11/01/2024
50050N-AA-1	KONTOOR BRANDS INC 144A				3.C FE	50,000	100.0000	50,000	50,000	50,000	0	0	0	0	4.125	4.168	MN	246	0	11/10/2021	11/15/2029
50076Q-AE-6	KRAFT FOODS GROUP INC SR GLBL NT 5				3.A FE	313,740	124.3500	334,502	269,000	312,452	0	(1,260)	0	0	5.000	3.916	JD	1,009	13,450	02/17/2021	06/04/2042
50077L-AV-8	KRAFT HEINZ FOODS CO				3.A FE	85,889	108.0460	91,839	85,000	85,725	0	(77)	0	0	3.750	3.659	AO	797	3,188	10/30/2019	04/01/2030
50077L-AZ-9	KRAFT HEINZ FOODS CO				3.A FE	719,914	125.7800	781,095	621,000	718,120	0	(1,789)	0	0	4.875	4.000	AO	7,568	30,274	02/23/2021	10/01/2049
50077L-BC-9	KRAFT HEINZ FOODS CO				3.A FE	265,160	108.0800	286,413	265,000	265,125	0	(22)	0	0	3.875	3.902	MN	1,312	10,269	05/04/2020	05/15/2027
50077L-BJ-4	KRAFT HEINZ FOODS CO				3.A FE	1,145,156	135.8390	1,222,547	900,000	1,141,412	0	(3,744)	0	0	5.500	3.953	JD	4,125	49,500	04/20/2021	06/01/2050
50076Q-AR-7	KRAFT HEINZ FOODS CO SR GLBL NT 39				3.A FE	98,093	146.9290	120,482	82,000	97,210	0	(542)	0	0	6.875	5.288	JJ	2,427	5,638	05/05/2020	01/26/2039
50077L-AB-2	KRAFT HEINZ FOODS CO SR NT			1,2	3.A FE	1,204,806	117.2650	1,360,271	1,160,000	1,204,314	0	(1,116)	0	0	4.375	4.214	JD	4,229	50,750	02/24/2021	06/01/2046
50077L-AL-0	KRAFT HEINZ FOODS CO SR NT 5%35			1,2	3.A FE	473,795	122.3970	578,939	473,000	474,383	0	(208)	0	0	5.000	5.106	JJ	10,905	20,925	02/19/2021	07/15/2035
50077L-AM-8	KRAFT HEINZ FOODS CO SR NT 5.2%45			1,2	3.A FE	693,911	127.3150	814,816	640,000	692,452	0	(1,221)	0	0	5.200	4.705	JJ	15,346	28,730	02/23/2021	07/15/2045
50106G-AE-2	KRONOS ACQUISITION HLDGS INC144A				4.C FE	75,000	98.7830	74,087	75,000	74,087	(913)	0	0	0	5.000	5.063	JD	10	3,833	12/17/2020	12/31/2026
501797-AL-8	L BRANDS INC			1	3.B FE	183,912	124.2500	263,410	212,000	186,819	0	942	0	0	6.875	8.512	MN	2,429	14,575	08/10/2018	11/01/2035
501797-AM-6	L BRANDS INC			1	3.B FE	62,640	123.5000	107,445	87,000	63,775	0	672	0	0	6.750	10.612	JJ	2,936	5,873	01/12/2018	07/01/2036
501797-AN-4	L BRANDS INC			1	3.B FE	74,843	110.5000	96,135	87,000	78,132	0	1,119	0	0	5.250	7.495	FA	1,903	4,568	11/08/2018	02/01/2028
501797-AR-5	L BRANDS INC				3.B FE	129,308	113.8340	129,771	114,000	126,600	0	(2,707)	0	0	7.500	4.227	JD	380	8,550	02/26/2021	06/15/2029
501797-AU-8	L BRANDS INC 144A				3.B FE	25,000	122.0000	30,500	25,000	25,000	0	0	0	0	9.375	9.595	JJ	1,172	2,428	06/04/2020	07/01/2025
501797-AW-4	L BRANDS INC 144A				3.B FE	97,000	113.2500	109,853	97,000	97,000	0	0	0	0	6.625	6.735	AO	1,607	6,444	09/16/2020	10/01/2030
502431-AJ-8	L3HARRIS TECHNOLOGIES INC				2.B FE	1,043,594	103.8760	1,038,755	1,000,000	1,015,977	0	(11,278)	0	0	3.850	2.675	JD	1,711	38,500	07/02/2019	06/15/2023
50168Q-AC-9	LABL INC 144A				4.C FE	275,190	103.0630	283,422	275,000	275,181	0	(8)	0	0	5.875	5.922	MN	2,782	0	11/09/2021	11/01/2028
505742-AG-1	LADDER CAPITAL FIN HLDGS 144A			1,2	3.B FE	213,518	101.0000	251,490	249,000	222,420	0	5,771	0	0	5.250	8.828	AO	3,268	13,073	06/02/2020	10/01/2025
505742-AM-8	LADDER CAPITAL FIN HLDGS/CORP 144A				3.B FE	184,070	100.6530	234,521	233,000	194,128	0	5,921	0	0	4.250	8.517	FA	4,126	9,903	01/15/2020	02/01/2027
512807-AN-8	LAM RESEARCH CORP			1,2	1.G FE	751,230	107.5780	806,832	750,000	750,602	0	(189)	0	0	3.800	3.807	MS	8,392	28,500	07/10/2018	03/15/2025
513272-AE-4	LAMB WESTON HLDGS INC				3.C FE	275,000	103.1270	283,599	275,000	275,000	0	0	0	0	4.375	4.424	JJ	1,771	0	10/19/2021	01/31/2032
513272-AD-6	LAMB WESTON HLDGS INC 144A				3.C FE	275,000	102.6190	282,202	275,000	275,000	0	0	0	0	4.125	4.169	JJ	1,670	0	10/19/2021	01/31/2030
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LL144A				4.B FE	252,000	102.7680	256,920	250,000	251,904	0	(96)	0	0	4.875	4.735	MN	2,031	6,229	10/04/2021	05/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
521088-AC-8	LD HOLDINGS GROUP LLC 144A				4.B FE	443,469	94.2500	424,125	450,000	424,125	(19,654)	310	0	0	6.125	6.501	AO	6,891	14,164	08/16/2021	04/01/2028
526057-CV-4	LENNAR CORP			1,2	2.C FE	237,350	113.0840	265,748	235,000	236,420	0	(248)	0	0	5.000	4.920	JD	522	11,750	02/20/2018	06/15/2027
527298-BR-3	LEVEL 3 FING INC 144A				3.B FE	222,000	99.0000	219,780	222,000	219,780	(2,220)	0	0	0	4.250	4.295	JJ	4,718	9,854	06/10/2020	07/01/2028
527298-BS-1	LEVEL 3 FING INC 144A				3.B FE	202,233	95.0000	193,800	204,000	193,800	(8,411)	188	0	0	3.625	3.784	JD	329	7,395	10/27/2020	01/15/2029
527298-BT-9	LEVEL 3 FING INC 144A				3.B FE	240,998	95.0000	236,550	249,000	236,550	(4,764)	316	0	0	3.750	4.280	JJ	4,306	1,043	08/18/2021	07/15/2029
529537-AA-0	LEXINGTON RLTY TR				2.B FE	261,366	96.0330	251,605	262,000	261,387	0	21	0	0	2.375	2.416	AO	2,091	0	08/16/2021	10/01/2031
50203T-AA-4	LFS TOPCO LLC 144A				4.B FE	306,563	103.2500	309,750	300,000	306,288	0	(274)	0	0	5.875	5.449	AO	4,896	0	10/18/2021	10/15/2026
53079E-BG-8	LIBERTY MUT GROUP INC 144A				2.B FE	174,893	115.0070	172,511	150,000	170,218	0	(2,580)	0	0	4.569	2.498	FA	2,856	6,854	03/02/2020	02/01/2029
53154*-AM-5	LIBERTY UTILITIES				2.A	2,000,000	107.0670	2,141,338	2,000,000	2,000,000	0	0	0	0	3.940	3.979	AO	13,352	78,800	03/24/2017	04/30/2027
53219L-AS-8	LIFEPOINT HEALTH INC 144A				4.B FE	295,000	100.7500	297,213	295,000	295,000	0	0	0	0	4.375	4.423	FA	4,876	12,906	02/11/2020	02/15/2027
53219L-AT-6	LIFEPOINT HEALTH INC 144A				4.B FE	693,475	104.2500	708,900	680,000	688,067	0	(3,228)	0	0	6.750	6.290	AO	9,690	45,900	04/17/2020	04/15/2025
534187-BN-8	LINCOLN NATL CORP IND				2.C FE	636,319	88.7500	638,113	719,000	636,638	0	319	0	0	2.515	3.056	FMAN	2,261	9,178	08/02/2021	05/17/2066
53627N-AE-1	LIONS GATE CAPITAL HOLDINGS 144A				5.A FE	273,418	101.7500	277,778	273,000	273,365	0	(52)	0	0	5.500	5.539	AO	3,170	8,091	04/22/2021	04/15/2029
548661-DM-6	LOWES COS INC				2.A FE	613,334	104.1450	676,942	650,000	626,442	0	5,017	0	0	2.500	3.445	AO	3,431	16,250	04/23/2019	04/15/2026
548661-DY-0	LOWES COS INC				2.A FE	392,482	95.1150	394,726	415,000	394,191	0	1,709	0	0	1.700	2.348	AO	1,489	6,918	03/10/2021	10/15/2030
50212Y-AC-8	LPL HLDGS INC 144A				3.B FE	168,364	103.5000	167,670	162,000	167,447	0	(916)	0	0	4.625	3.333	MN	957	3,746	07/13/2021	11/15/2027
50212Y-AD-6	LPL HLDGS INC 144A				3.B FE	742,215	102.3750	759,623	742,000	742,188	0	(27)	0	0	4.000	4.033	MS	8,739	14,840	05/04/2021	03/15/2029
50212Y-AF-1	LPL HLDGS INC 144A				3.B FE	430,185	102.2500	434,563	425,000	429,872	0	(313)	0	0	4.375	4.237	MN	2,376	9,142	06/09/2021	05/15/2031
50220M-AA-8	LSF9 ATLANTIS HLDGS LLC / VICT144A				4.B FE	302,944	101.1170	300,317	297,000	299,390	(2,470)	(1,083)	0	0	7.750	7.287	FA	8,696	11,253	05/10/2021	02/15/2026
156700-BD-7	LUMEN TECHNOLOGIES INC 144A				3.C FE	220,000	96.7500	212,850	220,000	212,850	(7,150)	0	0	0	4.500	4.551	JJ	4,565	6,270	11/23/2020	01/15/2029
550241-AA-1	LUMEN TECHNOLOGIES INC 144A				3.C FE	247,000	100.0000	247,000	247,000	247,000	0	0	0	0	5.375	5.447	JD	590	6,638	06/02/2021	06/15/2029
55305B-AS-0	M/I HOMES INC				3.B FE	210,000	104.0000	218,400	210,000	210,000	0	0	0	0	4.950	5.011	FA	4,331	10,395	01/07/2020	02/01/2028
55760L-AA-5	MADISON IAQ LLC 144A				4.B FE	159,131	100.2500	160,400	160,000	159,174	0	43	0	0	4.125	4.261	JD	18	3,465	08/11/2021	06/30/2028
55760L-AB-3	MADISON IAQ LLC 144A				5.A FE	47,000	100.0000	47,000	47,000	47,000	0	0	0	0	5.875	5.961	JD	8	1,450	06/16/2021	06/30/2029
G5S64M-AB-2	MAF GLOBAL SECURITIES LTD BOND FIX				2.B FE	1,537,306	106.6000	1,538,238	1,443,000	1,486,185	0	(12,950)	0	0	4.750	3.456	MN	10,281	62,771	08/12/2021	05/07/2024
56081#-AT-7	MAJOR LEAGUE BASEBALL BOND FIX				1.F FE	2,000,000	108.0100	2,160,205	2,000,000	2,000,000	0	0	0	0	4.190	4.234	JD	4,888	83,800	09/01/2013	12/10/2025
56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST				1.F FE	547,767	106.9700	585,949	547,767	547,767	0	0	0	0	3.550	3.582	JD	1,134	19,446	12/10/2015	12/10/2027
56081#-BP-4	MAJOR LEAGUE BASEBALL TRUST				1.F FE	1,000,000	110.6220	1,106,225	1,000,000	1,000,000	0	0	0	0	4.010	4.050	JD	2,339	40,100	06/11/2018	12/10/2038
56081#-BR-0	MAJOR LEAGUE BASEBALL TRUST				1.F FE	1,000,000	106.5130	1,065,128	1,000,000	1,000,000	0	0	0	0	3.410	3.439	JD	1,989	34,100	08/12/2019	12/10/2029
56081#-BM-1	MAJOR LEAGUE BASEBALL TRUST SERIES				1.F FE	1,339,693	106.3080	1,424,207	1,339,693	1,339,693	0	0	0	0	3.380	3.409	JD	2,641	45,282	12/11/2017	12/10/2029
570535-AU-8	MARKEL CORP				2.B FE	169,699	108.1140	183,794	170,000	169,760	0	27	0	0	3.350	3.399	MS	1,645	5,695	09/12/2019	09/17/2029
57164P-AH-9	MARRIOTT OWNERSHIP RESORTS INC144A				4.B FE	81,000	100.6520	81,528	81,000	81,000	0	0	0	0	4.500	4.551	JD	162	1,762	06/07/2021	06/15/2029
57169*-AY-3	MARS INC				1.F	2,000,000	104.4730	2,089,459	2,000,000	2,000,000	0	0	0	0	2.820	2.840	MS	14,727	56,400	09/27/2016	09/27/2028
57169*-BH-9	MARS INC				1.F	1,000,000	109.6100	1,096,105	1,000,000	1,000,000	0	0	0	0	3.630	3.663	MS	9,277	36,300	03/29/2017	03/29/2029
57169*-AT-4	MARS INCORPORATED 144A				1.F	2,000,000	105.3310	2,106,616	2,000,000	2,000,000	0	0	0	0	3.490	3.520	AO	15,511	69,800	10/01/2012	10/11/2024
571748-AZ-5	MARSH & MCLENNAN COS INC			1,2	2.A FE	273,528	108.5530	293,094	270,000	271,768	0	(416)	0	0	3.750	3.605	MS	3,009	10,125	06/26/2017	03/14/2026
571748-BP-6	MARSH & MCLENNAN COS INC				2.A FE	94,882	101.0690	96,016	95,000	94,883	0	1	0	0	2.375	2.403	JD	144	0	12/01/2021	12/15/2031
577081-BE-1	MATTEL INC 144A				3.B FE	100,000	102.5520	102,552	100,000	100,000	0	0	0	0	3.375	3.403	AO	844	1,800	03/09/2021	04/01/2026
58013M-FJ-8	MCDONALDS CORP				2.A FE	154,334	103.2480	154,872	150,000	153,943	0	(390)	0	0	2.625	2.251	MS	1,313	1,969	03/11/2021	09/01/2029
58013M-FB-5	MCDONALDS CORP MED TERM NT BE				2.A FE	468,320	108.0730	459,309	425,000	457,193	0	(6,192)	0	0	3.500	1.889	MS	4,958	14,875	03/09/2020	03/01/2027
58502B-AC-0	MEDNAX INC 144A				4.A FE	769,375	104.6250	758,531	725,000	758,381	(811)	(10,183)	0	0	6.250	4.112	JJ	20,894	22,656	05/27/2021	01/15/2027
585055-BS-4	MEDTRONIC INC			1	1.G FE	273,787	106.5100	298,229	280,000	276,678	0	955	0	0	3.500	3.935	MS	2,886	9,800	11/05/2018	03/15/2025
58933Y-AR-6	MERCK & CO INC			1,2	1.E FE	1,523,484	104.7550	1,587,034	1,515,000	1,518,484	0	(1,157)	0	0	2.750	2.684	FA	16,318	41,663	06/28/2017	02/10/2025
58933Y-BE-4	MERCK & CO INC				1.E FE	229,526	100.3600	230,828	230,000	229,529	0	3	0	0	2.150	2.185	JD	288	0	12/07/2021	12/10/2031
59001A-AY-8	MERITAGE HOMES CORP				3.A FE	575,185	111.5000	611,020	548,000	567,340	0	(5,551)	0	0	6.000	4.856	JD	2,740	32,880	01/08/2021	06/01/2025
59001A-BA-9	MERITAGE HOMES CORP			1,2	3.A FE	748,128	110.1320	846,915	769,000	753,296	0	2,403	0	0	5.125	5.645	JD	2,737	39,411	05/11/2020	06/06/2027
59001K-AG-5	MERITOR INC 144A				3.C FE	115,258	104.2500	117,803	113,000	114,560	0	(596)	0	0	6.250	5.721	JD	589	7,063	10/28/2020	06/01/2025
59001K-AH-3	MERITOR INC 144A				3.C FE	38,000	100.2500	38,095	38,000	38,000	0	0	0	0	4.500	4.551	JD	76	1,777	11/16/2020	12/15/2028
591894-CC-2	METROPOLITAN EDISON CO 144A				2.B FE	560,960	111.3150	556,575	500,000	554,884	0	(6,076)	0	0	4.300	2.546	JJ	9,914	10,750	03/03/2021	01/15/2029
59217G-CD-9	METROPOLITAN LIFE GLOBAL 144A				1.D FE	3,272,315	100.6280	3,169,795	3,150,000	3,169,888	0	(73,644)	0	0	2.650	0.305	AO	19,246	83,475	08/10/2020	04/08/2022
55303X-AK-1	MGM GROWTH PPTYS OPER 144A				3.C FE	160,000	106.5000	170,400	160,000	160,000	0	0	0	0	4.625	4.678	JD	329	7,400	06/02/2020	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55303X-AJ-4	MGM GROWTH PPTYS OPER PRTN/ SR GLB				3.C FE	188,000	113.0000	212,440	188,000	188,000	0	0	0	0	5.750	5.833	FA	4,504	10,810	01/22/2019	02/01/2027
55303X-AL-9	MGM GROWTH PPTYS OPER144A				3.C FE	147,000	105.0000	154,350	147,000	147,000	0	0	0	0	3.875	3.913	FA	2,152	4,209	11/17/2020	02/15/2029
552953-CE-9	MGM RESORTS INTERNATIONAL			1,2	4.A FE	289,313	107.6250	305,655	284,000	287,182	(226)	(1,022)	0	0	5.750	5.421	JD	726	16,330	02/24/2020	06/15/2025
552953-CF-6	MGM RESORTS INTERNATIONAL				4.A FE	860,750	106.5000	850,935	799,000	840,770	(10,612)	(6,984)	0	0	5.500	4.162	AO	9,277	31,570	04/15/2021	04/15/2027
552953-CH-2	MGM RESORTS INTERNATIONAL				4.A FE	2,106,063	103.0000	2,131,070	2,069,000	2,084,750	(18,530)	(2,783)	0	0	4.750	4.514	AO	20,747	90,419	07/15/2021	10/15/2028
595017-AZ-7	MICROCHIP TECHNOLOGY INC				2.C FE	258,772	102.1400	255,349	250,000	254,900	0	(2,882)	0	0	2.670	1.481	MS	2,225	6,675	08/26/2020	09/01/2023
595017-BA-1	MICROCHIP TECHNOLOGY INC.				2.C FE	486,388	103.8660	493,365	475,000	482,254	0	(3,716)	0	0	4.250	3.445	MS	6,729	20,188	12/15/2020	09/01/2025
59523U-AQ-0	MID-AMERICA APTS LP				2.A FE	426,674	111.7310	407,819	365,000	418,981	0	(7,254)	0	0	3.950	1.695	MS	4,245	14,418	12/09/2020	03/15/2029
59833D-AB-6	MIDWEST GAMING BORROWER 144A				4.C FE	399,500	100.5000	402,000	400,000	399,536	0	36	0	0	4.875	4.954	MN	3,250	10,021	04/21/2021	05/01/2029
60040*-AA-4	MILLENNIUM PARKING GARAGES, LLC				2.B FE	3,000,000	101.8540	3,055,633	3,000,000	3,000,000	0	0	0	0	3.570	3.618	MJSD	56,228	53,550	11/22/2016	11/22/2028
607120-FL-1	MOBILE AIRPORT AUTHORITY 2019 A1 /				1.F	932,144	107.1370	998,673	932,144	932,144	0	0	0	0	3.180	3.218	FMAN	4,282	29,638	06/17/2019	05/09/2039
607120-FN-7	MOBILE AIRPORT AUTHORITY 2019 B1 /				1.F	932,143	107.1370	998,673	932,143	932,143	0	0	0	0	3.180	3.218	FMAN	4,282	29,642	06/17/2019	05/09/2039
617446-7Y-9	MORGAN STANLEY				2.A FE	399,150	110.4670	439,658	398,000	398,400	0	(86)	0	0	4.350	4.376	MS	5,434	17,313	07/02/2018	09/08/2026
617446-8X-0	MORGAN STANLEY				1.F FE	335,000	95.6630	320,471	335,000	335,000	0	0	0	0	1.928	1.937	AO	1,130	4,898	01/20/2021	04/28/2032
61744Y-AK-4	MORGAN STANLEY			1,2	1.G FE	275,435	107.8810	307,461	285,000	278,458	0	857	0	0	3.591	4.032	JJ	4,520	10,234	04/12/2018	07/22/2028
61744Y-AP-3	MORGAN STANLEY			1,2	1.G FE	328,834	108.8990	364,812	335,000	330,667	0	519	0	0	3.772	4.024	JJ	5,511	12,636	05/07/2018	01/24/2029
61746B-DZ-6	MORGAN STANLEY			1	1.G FE	242,273	108.1870	270,467	250,000	245,351	0	1,021	0	0	3.875	4.426	JJ	4,144	9,688	11/05/2018	01/27/2026
61747Y-EC-5	MORGAN STANLEY				1.F FE	960,000	98.4810	945,413	960,000	960,000	0	0	0	0	1.512	1.518	JJ	6,492	0	07/15/2021	07/20/2027
61747Y-ED-3	MORGAN STANLEY				1.F FE	120,000	97.9220	117,507	120,000	120,000	0	0	0	0	2.239	2.252	JJ	1,202	0	07/15/2021	07/21/2032
61747Y-EH-4	MORGAN STANLEY				1.F FE	100,000	100.0210	100,021	100,000	100,000	0	0	0	0	2.511	2.527	AO	502	0	10/14/2021	10/20/2032
61772B-AB-9	MORGAN STANLEY				1.F FE	1,405,000	98.9860	1,390,754	1,405,000	1,405,000	0	0	0	0	1.593	1.599	MN	3,544	11,937	04/19/2021	05/04/2027
61965R-AA-3	MOSS CREEK RES HLDGS INC 144A				5.A FE	13,920	93.5000	44,880	48,000	18,170	0	2,741	0	0	7.500	43.402	JJ	1,660	3,600	06/21/2019	01/15/2026
61965R-AB-1	MOSS CREEK RES HLDGS INC 144A				5.A FE	57,525	100.1250	177,221	177,000	66,319	0	5,684	0	0	10.500	43.027	MN	2,375	18,585	06/20/2019	05/15/2027
620076-BU-2	MOTOROLA SOLUTIONS INC				2.C FE	395,000	100.2910	396,150	395,000	395,000	0	0	0	0	2.750	2.769	MN	1,116	5,431	05/10/2021	05/24/2031
62482B-AA-0	MOZART DEBT MERGER SUB INC 144A				4.A FE	1,809,250	99.6470	1,814,572	1,821,000	1,806,655	(2,722)	126	0	0	3.875	4.017	AO	14,897	0	12/14/2021	04/01/2029
553283-AD-4	MPH ACQUISITION HLDGS LLC 144A				4.A FE	613,625	101.3750	633,594	625,000	613,822	0	197	0	0	5.500	5.914	MS	12,127	0	11/09/2021	09/01/2028
55336V-AJ-9	MPLX LP				2.B FE	383,865	109.4590	410,471	375,000	379,720	0	(1,358)	0	0	4.875	4.494	JD	1,523	18,281	10/19/2018	06/01/2025
55336V-BN-9	MPLX LP				2.B FE	963,577	110.8390	1,025,264	925,000	953,641	0	(4,473)	0	0	4.250	3.674	JD	3,276	39,313	09/23/2019	12/01/2027
55342U-AM-6	MPT OPER PTSHP LP/MPT FIN CORP				3.A FE	608,635	101.1250	615,851	609,000	608,634	0	(1)	0	0	3.500	3.538	MS	6,276	12,787	11/23/2021	03/15/2031
55342U-AJ-3	MPT OPERATING PARTNERSHIP L.P				3.A FE	512,425	105.5000	543,325	515,000	512,949	0	221	0	0	4.625	4.743	FA	9,924	23,819	07/17/2019	08/01/2029
55354G-AK-6	MSCI INC 144A				3.A FE	398,970	102.2500	404,910	396,000	398,664	0	(306)	0	0	3.625	3.533	MS	4,785	7,178	03/12/2021	09/01/2030
628530-BK-2	MYLAN INC SR NT 4.55%28			1,2	2.C FE	202,487	112.0150	212,828	190,000	199,455	0	(1,377)	0	0	4.550	3.658	AO	1,825	8,645	09/30/2019	04/15/2028
62957H-AJ-4	NABORS INDS INC 144A				4.C FE	325,000	103.4810	336,313	325,000	325,000	0	0	0	0	7.375	7.511	MN	2,530	0	11/18/2021	05/15/2027
34487#-AC-1	NATIONAL FOOTBALL LEAGUE TRUST VII				1.F FE	1,000,000	106.9330	1,069,333	1,000,000	1,000,000	0	0	0	0	3.820	3.820		45,734	0	10/20/2014	10/20/2026
63636#-AC-0	NATIONAL HOCKEY LEAGUE				2.A PL	1,000,000	105.8210	1,058,211	1,000,000	1,000,000	0	0	0	0	3.710	3.744	JD	2,164	37,100	08/10/2017	08/10/2029
63861C-AA-7	NATIONSTAR MTG HLDGS INC 144A				4.B FE	651,250	104.1700	713,565	685,000	657,783	0	4,143	0	0	6.000	7.117	JJ	18,952	41,100	05/19/2020	01/15/2027
63861C-AC-3	NATIONSTAR MTG LLC 144A				4.B FE	205,000	102.0000	209,100	205,000	205,000	0	0	0	0	5.500	5.576	FA	4,259	11,557	08/03/2020	08/15/2028
63861C-AD-1	NATIONSTAR MTG LLC 144A				4.B FE	425,000	98.7500	419,688	425,000	419,688	(5,313)	0	0	0	5.125	5.191	JD	968	22,447	12/01/2020	12/15/2030
63938C-AB-4	NAVIENT CORPORATION			1	3.C FE	69,259	106.6250	73,571	69,000	69,120	0	(38)	0	0	5.875	5.892	AO	743	4,054	01/11/2018	10/25/2024
63938C-AK-4	NAVIENT CORPORATION				3.C FE	63,000	101.9220	64,211	63,000	63,000	0	0	0	0	5.000	5.063	MS	928	3,150	01/23/2020	03/15/2027
63938C-AM-0	NAVIENT CORPORATION				3.C FE	421,000	99.7500	419,948	421,000	419,948	(1,053)	0	0	0	5.500	5.576	MS	3,666	0	11/01/2021	03/15/2029
62886E-AU-2	NCR CORP NEW 144A				4.A FE	127,000	104.5000	132,715	127,000	127,000	0	0	0	0	5.750	5.833	MS	2,434	7,303	08/07/2019	09/01/2027
62886E-AV-0	NCR CORP NEW 144A				4.A FE	144,880	106.8640	153,885	144,000	144,660	0	(96)	0	0	6.125	6.120	MS	2,940	8,820	08/08/2019	09/01/2029
62886E-AY-4	NCR CORP NEW 144A				4.A FE	305,935	103.0000	315,180	306,000	305,943	0	7	0	0	5.000	5.066	AO	3,825	17,043	10/28/2020	10/01/2028
62886E-AZ-1	NCR CORP NEW 144A				4.A FE	495,120	102.7500	500,393	487,000	491,458	(2,759)	(848)	0	0	5.250	5.056	AO	6,392	28,479	01/25/2021	10/01/2030
62886E-BA-5	NCR CORP NEW 144A				4.A FE	561,250	103.5200	580,747	561,000	561,217	0	(33)	0	0	5.125	5.180	AO	6,070	15,094	03/29/2021	04/15/2029
64083Y-AA-9	NESCO HOLDINGS II INCORPORATED 144				4.C FE	358,055	103.2500	361,375	350,000	356,500	(729)	(826)	0	0	5.500	5.027	AO	4,064	10,374	06/15/2021	04/15/2029
64110L-AS-5	NETFLIX INC			1	3.A FE	297,020	114.0000	330,600	290,000	295,488	0	(739)	0	0	4.875	4.577	AO	2,985	14,138	11/18/2019	04/15/2028

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64110L-AX-4	NETFLIX INC				2.C FE	152,640	124.2500	178,920	144,000	151,288	0	(781)	0	0	6.375	5.606	MN	1,173	9,180	03/25/2020	05/15/2029
64110L-AU-0	NETFLIX INC 144A				3.A FE	63,000	118.7500	74,813	63,000	63,000	0	0	0	0	5.375	5.447	JD	151	3,386	04/24/2019	11/15/2029
64110L-AV-8	NETFLIX INC 144A				3.A FE	177,308	116.6250	206,426	177,000	177,255	0	(25)	0	0	4.875	4.912	JD	384	8,629	10/22/2019	06/15/2030
645869-F@-2	NEW JERSEY NATURAL GAS CO				1.E	1,000,000	108.5540	1,085,543	1,000,000	1,000,000	0	0	0	0	3.760	3.795	JJ	17,129	37,600	07/17/2019	07/17/2049
646025-C@-3	NEW JERSEY RESOURCES				2.A	1,000,000	107.5840	1,075,839	1,000,000	1,000,000	0	0	0	0	3.960	3.999	JD	2,530	39,600	06/08/2018	06/08/2028
646025-C*-5	NEW JERSEY RESOURCES CORP				2.A	1,000,000	105.3670	1,053,669	1,000,000	1,000,000	0	0	0	0	3.540	3.571	FA	13,373	35,400	08/18/2016	08/18/2026
651587-AG-2	NEWMARKET CORP				2.B FE	395,052	99.6990	398,796	400,000	395,407	0	355	0	0	2.700	2.863	MS	3,090	5,400	03/04/2021	03/18/2031
651639-AZ-9	NEWMONT CORP				2.B FE	314,679	100.3290	316,038	315,000	314,681	0	2	0	0	2.600	2.628	JJ	250	0	12/06/2021	07/15/2032
65249B-AA-7	NEWS CORP NEW 144A				3.B FE	200,000	101.0000	202,000	200,000	200,000	0	0	0	0	3.875	3.913	MN	990	4,521	04/08/2021	05/15/2029
65336Y-AN-3	NEXSTAR BROADCASTING INC 144A				4.B FE	547,950	101.8750	550,125	540,000	544,969	(1,640)	(1,341)	0	0	4.750	4.451	MN	4,275	28,215	02/23/2021	11/01/2028
65339K-AT-7	NEXTERA ENERGY CAP HLDGS INC			1,2	2.A FE	403,148	108.3730	406,399	375,000	395,877	0	(3,818)	0	0	3.550	2.395	MN	2,219	13,313	01/28/2020	05/01/2027
65339K-BZ-2	NEXTERA ENERGY CAP HLDGS INC				2.A FE	374,895	100.3380	376,268	375,000	374,896	0	1	0	0	2.440	2.458	JJ	458	0	12/08/2021	01/15/2032
62927#-AG-1	NFL VENTURES LP				1.E FE	1,507,003	107.3680	1,618,037	1,507,003	1,507,003	0	0	0	0	3.570	3.602	AO	11,358	53,800	08/31/2015	04/15/2032
62927#-AK-2	NFL VENTURES LP				1.E FE	1,047,836	102.9560	1,078,809	1,047,836	1,047,836	0	0	0	0	2.730	2.749	AO	6,039	28,606	11/03/2016	04/15/2031
62927#-AP-1	NFL VENTURES LP 144A				1.E FE	2,896,626	115.9120	3,357,547	2,896,626	2,896,626	0	0	0	0	4.360	4.408	AO	26,662	126,293	10/01/2018	04/15/2045
62927@-AB-4	NHL U.S. FUNDING, LP				2.B PL	2,000,000	108.4940	2,169,877	2,000,000	2,000,000	0	0	0	0	4.330	4.401	MJSD	69,521	21,650	09/29/2014	09/29/2026
665228-H@-4	NICOR INC				1.D	1,000,000	95.9230	959,231	1,000,000	1,000,000	0	0	0	0	1.880	1.889	MN	2,872	19,270	11/06/2020	11/06/2030
65409Q-BD-3	NIELSEN FIN LLC/ NIELSEN FIN 144A				4.B FE	1,082,185	103.2500	1,064,508	1,031,000	1,059,841	(17,208)	(5,136)	0	0	5.625	4.329	AO	14,498	31,934	12/14/2021	10/01/2028
65409Q-BF-8	NIELSEN FIN LLC/ NIELSEN FIN 144A				4.B FE	110,000	105.5840	116,142	110,000	110,000	0	0	0	0	5.875	5.961	AO	1,616	6,588	09/10/2020	10/01/2030
65409Q-BH-4	NIELSEN FIN LLC/ NIELSEN FIN 144A				4.B FE	182,515	98.3740	181,008	184,000	181,008	(1,555)	49	0	0	4.500	4.678	JJ	4,899	0	09/13/2021	07/15/2029
65473P-AH-8	NISOURCE INC				2.B FE	641,938	103.5020	605,489	585,000	635,254	0	(6,302)	0	0	2.950	1.719	MS	5,753	17,258	12/09/2020	09/01/2029
65473P-AJ-4	NISOURCE INC				2.B FE	996,310	107.8870	1,078,868	1,000,000	996,853	0	318	0	0	3.600	3.677	MN	6,000	36,000	04/07/2020	05/01/2030
65473P-AL-9	NISOURCE INC				2.B FE	124,905	93.4680	116,835	125,000	124,917	0	8	0	0	1.700	1.715	FA	803	2,107	08/12/2020	02/15/2031
654740-BT-5	NISSAN MTR ACCEP CORP 144A				2.C FE	419,815	99.3620	417,320	420,000	419,835	0	20	0	0	2.750	2.776	MS	3,593	5,775	03/04/2021	03/09/2028
655663-C#-7	NORDSON CORP			4	2.C	1,000,000	102.4980	1,024,978	1,000,000	1,000,000	0	0	0	0	3.070	3.094	JJ	13,218	30,700	07/13/2012	07/26/2025
655844-BZ-0	NORFOLK SOUTHERN CORP			1,2	2.A FE	698,446	110.4590	773,213	700,000	698,912	0	143	0	0	3.800	3.864	FA	11,083	26,600	07/30/2018	08/01/2028
655844-CA-4	NORFOLK SOUTHERN CORP			1,2	2.A FE	304,347	106.9350	326,151	305,000	304,645	0	91	0	0	3.650	3.719	FA	4,639	11,133	07/30/2018	08/01/2025
665228-G*-7	Northern Illinois Gas Co				1.D	2,000,000	100.3110	2,006,222	2,000,000	2,000,000	0	0	0	0	2.800	2.820	AO	11,822	56,000	10/30/2019	10/30/2034
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.A FE	1,254,940	107.1030	1,415,898	1,322,000	1,277,863	0	6,370	0	0	3.250	3.913	JJ	19,812	42,965	03/21/2018	01/15/2028
667469-AA-8	NORTHWEST FLA TIMBER FIN LLC 144A				1.E FE	4,924,150	103.7170	5,185,828	5,000,000	4,956,728	0	4,924	0	0	4.750	4.954	MS	72,569	237,500	04/03/2014	03/04/2029
670001-AE-6	NOVELIS CORP 144A				4.A FE	497,500	105.1250	515,113	490,000	496,728	0	(772)	0	0	4.750	4.541	JJ	9,763	20,900	03/09/2021	01/30/2030
670001-AG-1	NOVELIS CORP 144A				4.A FE	257,531	100.8750	257,231	255,000	256,969	(404)	(159)	0	0	3.250	3.016	MN	3,223	0	09/21/2021	11/15/2026
670001-AH-9	NOVELIS CORP 144A				4.A FE	177,625	99.3750	179,869	181,000	177,477	(194)	45	0	0	3.875	4.151	FA	2,728	0	11/03/2021	08/15/2031
629377-CC-4	NRG ENERGY INC			1,2	3.A FE	296,700	103.9540	291,070	280,000	287,938	0	(4,382)	0	0	6.625	5.383	JJ	8,554	15,908	07/21/2021	01/15/2027
629377-CE-0	NRG ENERGY INC				3.A FE	99,304	105.7110	96,197	91,000	95,527	0	(1,774)	0	0	5.750	3.602	JJ	2,413	5,233	10/29/2019	01/15/2028
629377-CH-3	NRG ENERGY INC 144A				3.A FE	934,190	107.1390	973,889	909,000	931,900	0	(1,837)	0	0	5.250	4.740	JD	2,121	34,598	11/26/2021	06/15/2029
629377-CL-4	NRG ENERGY INC 144A				2.C FE	19,700	108.8760	21,775	20,000	19,747	0	28	0	0	4.450	4.707	JD	40	890	04/08/2020	06/15/2029
629377-CN-0	NRG ENERGY INC 144A				2.C FE	120,409	100.6800	120,816	120,000	120,320	0	(80)	0	0	2.000	1.937	JD	193	2,400	11/18/2020	12/02/2025
629377-CQ-3	NRG ENERGY INC 144A				3.B FE	114,406	97.9900	111,709	114,000	111,709	(2,626)	(71)	0	0	3.375	3.326	FA	1,454	2,704	01/19/2021	02/15/2029
629377-CR-1	NRG ENERGY INC 144A				3.B FE	367,313	97.5000	367,575	377,000	364,241	(3,175)	104	0	0	3.625	4.002	FA	5,163	3,235	11/18/2021	02/15/2031
629377-CS-9	NRG ENERGY INC 144A				3.B FE	321,000	98.0000	314,580	321,000	314,580	(6,420)	0	0	0	3.875	3.913	FA	4,423	0	08/09/2021	02/15/2032
67059T-AE-5	NUSTAR LOGISTICS L P			1,2	3.C FE	254,473	105.7500	350,033	331,000	268,660	0	8,416	0	0	5.625	10.573	AO	3,258	18,619	08/06/2018	04/28/2027
67059T-AF-2	NUSTAR LOGISTICS L P				3.C FE	29,600	108.5000	43,400	40,000	31,832	0	1,330	0	0	6.000	12.468	JD	200	2,400	05/16/2019	06/01/2026
67059T-AG-0	NUSTAR LOGISTICS L P				3.C FE	52,000	107.6120	55,958	52,000	52,000	0	0	0	0	5.750	5.833	AO	748	3,131	09/09/2020	10/01/2025
674003-A@-7	OAKTREE CAPITAL MANAGEMENT LLC				1.G FE	1,000,000	107.3890	1,073,892	1,000,000	1,000,000	0	0	0	0	4.010	4.050	MS	13,144	40,100	09/03/2014	09/03/2026
67421Q-AA-0	OASIS MIDSTREAM PARTNERS 144A				4.C FE	447,625	109.0000	485,050	445,000	447,290	0	(335)	0	0	8.000	8.012	AO	8,900	17,899	04/06/2021	04/01/2029
674215-AL-2	OASIS PETROLEUM INC 144A				4.C FE	156,634	104.7500	163,410	156,000	156,549	0	(85)	0	0	6.375	6.357	JD	829	4,752	05/25/2021	06/01/2026
674599-DB-8	OCCIDENTAL PETE CORP				3.B FE	48,563	110.8960	55,448	50,000	49,063	0	327	0	0	6.950	7.941	JJ	1,738	3,475	06/09/2020	07/01/2024
674599-DC-6	OCCIDENTAL PETE CORP				3.B FE	49,750	111.3300	55,665	50,000	49,795	0	42	0	0	5.550	5.741	MS	817	2,775	11/30/2020	03/15/2026
674599-DF-9	OCCIDENTAL PETE CORP				3.B FE	621,955	127.5000	1,083,750	850,000	628,784	0	3,464	0	0	6.450	11.368	MS	16,143	54,825	01/21/2021	09/15/2036
674599-DJ-1	OCCIDENTAL PETE CORP				3.B FE	204,120	123.0000	206,640	168,000	204,063	0	(57)	0	0	6.200	4.515	MS	3,067	0	12/15/2021	03/15/2040
674599-DL-6	OCCIDENTAL PETE CORP				3.B FE	292,388	129.7500	298,425	230,000	292,017	0	(371)	0	0	6.600	4.757	MS	4,470	0	09/27/2021	03/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
674599-DR-3	OCCIDENTAL PETE CORP				3.B FE	171,938	117.0000	175,500	150,000	170,463	0	(1,475)	0	0	7.150	4.706	MN	1,370	5,363	06/17/2021	05/15/2028
674599-EA-9	OCCIDENTAL PETE CORP				3.B FE	464,625	135.0000	506,250	375,000	457,176	0	(7,327)	0	0	8.875	5.578	JJ	15,346	22,249	02/11/2021	07/15/2030
674599-EB-7	OCCIDENTAL PETE CORP				3.B FE	306,839	110.2500	337,365	306,000	306,650	0	(168)	0	0	5.875	5.890	MS	5,993	18,227	11/25/2020	09/01/2025
674599-ED-3	OCCIDENTAL PETE CORP				3.B FE	402,845	123.7500	493,763	399,000	402,492	0	(321)	0	0	6.625	6.593	MS	8,811	26,801	11/25/2020	09/01/2030
674599-EF-8	OCCIDENTAL PETE CORP				3.B FE	408,000	121.8600	497,189	408,000	408,000	0	0	0	0	6.125	6.219	JJ	12,495	13,120	12/08/2020	01/01/2031
675553-A*-2	OCHSNER CLINIC FOUNDATIO				1.G	2,000,000	105.3070	2,106,146	2,000,000	2,000,000	0	0	0	0	3.460	3.490	MN	8,842	69,200	06/25/2020	05/15/2038
675553-A@-0	OCHSNER CLINIC FOUNDATIO				1.C FE	1,000,000	107.0350	1,070,351	1,000,000	1,000,000	0	0	0	0	4.300	4.346	MN	5,494	36,711	06/25/2020	05/15/2045
67740Q-AH-9	OHIO NATL FINL SVCS INC 144A				2.C FE	391,733	113.3320	444,261	392,000	391,775	0	22	0	0	5.550	5.636	JJ	9,488	22,246	01/16/2020	01/24/2030
67777J-AL-2	OHIOHEALTH CORP				1.B FE	521,000	100.8600	525,480	521,000	521,000	0	0	0	0	2.297	2.310	MN	2,161	0	10/19/2021	11/15/2031
680665-AJ-5	OLIN CORP				3.B FE	121,440	102.6250	133,413	130,000	123,972	0	859	0	0	5.125	6.193	MS	1,962	6,663	11/20/2018	09/15/2027
680665-AL-0	OLIN CORP				3.B FE	111,800	108.2950	112,627	104,000	111,749	0	(51)	0	0	5.625	3.659	FA	2,438	0	12/21/2021	08/01/2029
681639-AA-8	OLYMPUS WTR US HLDG CORP 144A				4.C FE	225,000	99.4380	223,736	225,000	223,736	(1,265)	0	0	0	4.250	4.295	AO	2,391	0	09/21/2021	10/01/2028
681919-BC-9	OMNICOM GROUP INC				2.A FE	463,233	112.5220	523,227	465,000	463,487	0	147	0	0	4.200	4.291	JD	1,628	19,530	03/27/2020	06/01/2030
681919-BD-7	OMNICOM GROUP INC				2.A FE	49,912	101.4480	50,724	50,000	49,917	0	5	0	0	2.600	2.637	FA	542	318	04/28/2021	08/01/2031
682691-AA-8	ONEMAIN FINANCIAL CORPORATION				3.B FE	175,000	98.3380	172,092	175,000	172,092	(2,909)	0	0	0	4.000	4.040	MS	2,061	5,211	12/08/2020	09/15/2030
682691-AC-4	ONEMAIN FINANCIAL CORPORATION				3.B FE	150,000	98.0000	147,000	150,000	147,000	(3,000)	0	0	0	3.875	3.913	MS	2,260	0	08/04/2021	09/15/2028
682680-AU-7	ONEOK INC NEW				2.C FE	108,341	110.4840	110,484	100,000	106,425	0	(901)	0	0	4.550	3.436	JJ	2,098	4,550	11/01/2019	07/15/2028
68268N-AL-7	ONEOK PARTNERS LP			1	2.B FE	207,536	105.3250	210,651	200,000	202,795	0	(1,549)	0	0	5.000	4.186	MS	2,944	10,000	10/19/2018	09/15/2023
68389X-BU-8	ORACLE CORP				2.A FE	2,334,969	103.1630	2,414,006	2,340,000	2,336,136	0	673	0	0	2.800	2.854	AO	16,380	65,520	03/30/2020	04/01/2027
68389X-BV-6	ORACLE CORP				2.A FE	674,460	101.2350	662,079	654,000	674,197	0	(263)	0	0	2.950	2.537	AO	4,823	561	12/02/2021	04/01/2030
68622T-AA-9	ORGANON FINANCE 1 LLC 144A				3.B FE	933,156	101.6250	940,031	925,000	932,947	0	(209)	0	0	4.125	3.946	AO	6,465	4,331	11/16/2021	04/30/2028
68622T-AB-7	ORGANON FINANCE 1 LLC 144A				4.A FE	635,381	104.4680	652,925	625,000	634,889	0	(492)	0	0	5.125	4.926	AO	5,428	10,763	11/15/2021	04/30/2031
012873-AK-1	OVINTIV INC				3.A FE	236,969	130.4850	306,639	235,000	236,822	0	(126)	0	0	7.375	7.397	MN	2,889	17,331	10/27/2020	11/01/2031
292505-AD-6	OVINTIV INC				3.A FE	89,358	128.8290	96,622	75,000	88,594	0	(755)	0	0	6.500	4.664	FA	1,842	4,875	01/20/2021	08/15/2034
690742-AJ-0	OWENS CORNING NEW				2.C FE	170,001	109.6530	164,479	150,000	167,544	0	(2,086)	0	0	3.950	2.283	FA	2,238	5,925	10/26/2020	08/15/2029
69073T-AT-0	OWENS-BROCKWAY GLASS 144A				4.C FE	325,000	105.5000	342,875	325,000	325,000	0	0	0	0	6.625	6.735	MN	2,751	21,531	05/06/2020	05/13/2027
69073T-AS-2	OWENS-BROCKWAY GLASS CONTAINER144A				4.C FE	407,000	107.7500	431,000	400,000	405,023	0	(1,207)	0	0	6.375	6.074	FA	9,633	25,500	04/30/2020	08/15/2025
69073T-AR-4	OWENS-BROCKWAY GLASS CONTR 144A			1	4.C FE	248,094	104.7500	240,925	230,000	235,709	0	(3,327)	0	0	5.875	4.322	FA	5,105	13,513	01/25/2018	08/15/2023
69121K-AG-9	OWL ROCK CAPITAL CORPORATION				2.C FE	299,697	98.2390	294,718	300,000	299,713	0	16	0	0	2.875	2.912	JD	479	4,313	08/10/2021	06/11/2028
69306R-AA-4	P & L DEVELOPMENT LLC/ PLD 144A				4.C FE	550,344	100.1250	525,656	525,000	525,438	(16,844)	(6,454)	0	0	7.750	6.380	MN	5,199	42,044	12/08/2020	11/15/2025
694308-JE-8	PACIFIC GAS & ELEC CO				2.C FE	1,399,916	100.0000	1,400,004	1,400,000	1,399,980	0	42	0	0	1.750	1.761	JD	1,021	24,500	06/16/2020	06/16/2022
694308-JL-2	PACIFIC GAS & ELEC CO				2.C FE	634,500	103.6780	622,066	600,000	625,110	0	(6,828)	0	0	3.450	2.213	JJ	10,350	20,643	08/14/2020	07/01/2025
694308-JT-5	PACIFIC GAS & ELEC CO				2.C FE	184,608	100.4390	185,812	185,000	184,634	0	27	0	0	3.250	3.301	JD	501	4,342	03/08/2021	06/01/2031
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER 144A				4.A FE	224,844	99.2500	223,313	225,000	223,313	(1,537)	5	0	0	4.375	4.435	AO	2,652	0	09/20/2021	10/15/2028
69888X-AA-7	PAR PHARMACEUTICAL INC 144A				4.C FE	501,740	102.1930	486,439	476,000	467,194	9,181	(16,202)	0	0	7.500	4.823	AO	8,925	35,700	06/16/2020	04/01/2027
70052L-AA-1	PARK INTER HLDGS LLC / PK 144A				4.A FE	1,291,794	105.5000	1,336,685	1,267,000	1,283,202	0	(6,043)	0	0	7.500	7.044	JD	7,919	95,025	08/10/2020	06/01/2025
70052L-AB-9	PARK INTER HLDGS LLC / PK 144A				4.A FE	519,781	104.0000	528,320	508,000	515,809	(2,276)	(1,702)	0	0	5.875	5.363	AO	7,461	24,623	04/21/2021	10/01/2028
70202#-AE-5	PARSONS CORPORATION				2.C	2,000,000	108.3220	2,166,448	2,000,000	2,000,000	0	0	0	0	4.980	5.042	JJ	45,927	99,600	07/01/2014	07/15/2026
703343-AC-7	PATRICK INDS INC 144A				4.C FE	322,165	106.5000	336,540	316,000	319,586	0	(1,365)	0	0	7.500	7.117	AO	5,003	23,700	02/05/2020	10/15/2027
703343-AD-5	PATRICK INDS INC 144A				4.C FE	325,500	99.0000	321,750	325,000	321,750	(3,698)	(52)	0	0	4.750	4.770	MN	2,573	8,190	06/09/2021	05/01/2029
70432*-AA-9	PAYCHEX, INC				2.A	1,000,000	108.0600	1,080,604	1,000,000	1,000,000	0	0	0	0	4.070	4.111	MS	12,210	40,700	03/13/2019	03/13/2026
69327R-AG-6	PDC ENERGY INC			1,2	3.C FE	260,245	101.2500	262,238	259,000	259,773	0	(257)	0	0	6.125	6.095	MS	4,671	16,259	09/11/2019	09/15/2024
70478J-AA-2	PEARL MERGER SUB INC 144A				3.B FE	285,131	102.7700	290,839	283,000	285,042	0	(89)	0	0	6.750	6.680	AO	3,874	0	10/04/2021	10/01/2028
70715X-AA-4	PENINSULA PAC ENTMT LLC & PENI144A				4.C FE	408,188	108.0000	405,000	375,000	405,000	(2,217)	(970)	0	0	8.500	5.860	MN	4,073	0	11/18/2021	11/15/2027
707569-AS-8	PENN NATL GAMING INC 144A			1,2	4.C FE	831,750	102.0000	816,000	800,000	816,000	(6,984)	(8,294)	0	0	5.625	4.007	JJ	20,750	32,344	10/28/2021	01/15/2027
707569-AV-1	PENN NATL GAMING INC 144A				4.C FE	125,000	97.0000	121,250	125,000	121,250	(3,750)	0	0	0	4.125	4.168	JJ	2,578	0	06/24/2021	07/01/2029
70932M-AA-5	PENNYMAC FINL SVCS INC NEW 144A				4.A FE	275,000	102.7500	282,563	275,000	275,000	0	0	0	0	5.375	5.447	AO	3,120	16,126	09/24/2020	10/15/2025
70932M-AB-3	PENNYMAC FINL SVCS INC NEW 144A				4.A FE	200,000	96.1400	192,280	200,000	192,280	(7,720)	0	0	0	4.250	4.295	FA	3,211	6,344	02/08/2021	02/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
709599-AX-2	PENSKE TRUCK LEASING CO 144A			1,2	2.B FE	148,907	110.2380	159,845	145,000	147,220	0	(398)	0	0	4.200	3.900	AO	1,523	6,090	06/26/2017	04/01/2027
709599-AZ-7	PENSKE TRUCK LEASING CO L P 144A				2.B FE	587,406	106.5850	639,509	600,000	593,320	0	1,911	0	0	3.950	4.374	MS	7,308	23,700	10/03/2018	03/10/2025
709599-BJ-2	PENSKE TRUCK LEASING CO L P 144A				2.B FE	946,922	107.3680	1,019,997	950,000	947,869	0	549	0	0	4.000	4.110	JJ	17,522	38,000	04/01/2020	07/15/2025
709599-BL-7	PENSKE TRUCK LEASING CO L P 144A				2.B FE	514,171	97.4770	502,006	515,000	514,362	0	160	0	0	1.200	1.237	MN	790	6,506	10/19/2020	11/15/2025
712704-AA-3	PEOPLES UNITED FINANCIAL INC			1	2.B FE	213,078	101.9340	219,159	215,000	214,540	0	476	0	0	3.650	3.924	JD	545	7,848	10/19/2018	12/06/2022
717081-DH-3	PFIZER INC				1.F FE	1,076,210	103.4950	1,034,953	1,000,000	1,038,785	0	(26,539)	0	0	3.000	0.327	JD	1,333	30,000	08/03/2020	06/15/2023
69331C-AH-1	PG&E CORP				3.C FE	420,410	105.1820	441,764	420,000	420,392	0	(28)	0	0	5.000	5.035	JJ	10,500	11,244	07/16/2021	07/01/2028
69331C-AJ-7	PG&E CORP				3.C FE	978,906	104.8700	1,006,752	960,000	976,011	0	(2,050)	0	0	5.250	5.009	JJ	25,200	51,520	08/14/2020	07/01/2030
72014T-AC-3	PIEDMONT HEALTHCARE INC				1.E FE	670,000	97.3800	652,443	670,000	670,000	0	0	0	0	2.044	2.054	JJ	4,032	0	09/09/2021	01/01/2032
720186-AL-9	PIEDMONT NAT GAS INC				2.A FE	84,786	106.8560	90,827	85,000	84,835	0	19	0	0	3.500	3.561	JD	248	2,975	05/21/2019	06/01/2029
72147K-AG-3	PILGRIMS PRIDE CORP 144A				3.A FE	338,000	101.0000	341,380	338,000	338,000	0	0	0	0	3.500	3.531	MS	3,910	0	08/19/2021	03/01/2032
72147K-AE-8	PILGRIMS PRIDE CORP NEW 144A			1,2	3.A FE	2,153,366	105.5940	2,241,761	2,123,000	2,148,588	0	(9,002)	0	0	5.875	5.093	MS	31,528	98,289	10/29/2021	09/30/2027
69356M-AA-4	PM GENERAL PURCHASER LLC 144A				4.C FE	473,313	101.3170	455,924	450,000	453,620	(15,754)	(3,782)	0	0	9.500	8.334	JD	3,563	43,542	06/15/2021	10/01/2028
69353R-FG-8	PNC BK N A PITTSBURGH PA				1.F FE	1,405,005	107.0570	1,605,850	1,500,000	1,435,227	0	9,727	0	0	3.100	3.977	AO	8,525	46,500	10/03/2018	10/25/2027
73102Q-AA-4	POLAR TANKERS INC NT 144A 5.951%37			2	1.G FE	4,924,750	122.8660	6,143,277	5,000,000	4,957,037	0	3,683	0	0	5.951	0.000	MN	42,153	297,550	05/07/2007	05/10/2037
73179P-AM-8	POLYONE CORP 144A				3.C FE	45,405	104.2500	44,828	43,000	44,420	42	(935)	0	0	5.750	3.458	MN	316	2,473	12/11/2020	05/15/2025
736508-K*-2	PORTLAND GENERAL ELECTRIC CO				1.F	1,000,000	128.5550	1,285,549	1,000,000	1,000,000	0	0	0	0	5.430	5.504	MN	35,898	27,150	11/02/2009	05/03/2040
736508-R@-3	PORTLAND GENERAL ELECTRIC CO				1.F	1,000,000	105.7990	1,057,990	1,000,000	1,000,000	0	0	0	0	3.150	3.175	JJ	14,525	31,500	04/27/2020	07/15/2030
736508-T@-1	PORTLAND GENERAL ELECTRIC CO				1.F	1,000,000	95.0730	950,730	1,000,000	1,000,000	0	0	0	0	2.970	2.992	MS	7,508	0	09/30/2021	09/30/2051
737446-AN-4	POST HLDGS INC 144A			1,2	4.B FE	481,709	105.9360	511,671	483,000	484,405	0	748	0	0	5.625	5.512	JJ	12,528	13,106	12/02/2021	01/15/2028
737446-AP-9	POST HLDGS INC 144A				4.B FE	717,495	105.0250	729,924	695,000	714,578	(1,689)	(1,009)	0	0	5.500	4.930	JD	1,699	16,940	12/14/2021	12/15/2029
737446-AQ-7	POST HLDGS INC 144A				4.B FE	905,086	101.8500	901,373	885,000	894,518	(8,150)	(2,174)	0	0	4.625	4.308	AO	8,641	36,006	07/30/2021	04/15/2030
737446-AR-5	POST HLDGS INC 144A				4.B FE	689,625	99.2500	687,803	693,000	685,974	(3,679)	28	0	0	4.500	4.613	MS	9,182	10,244	11/05/2021	09/15/2031
74052H-AA-2	PREMIER ENTMT SUB LLC / PREMIE144A				4.C FE	495,000	99.2190	496,095	500,000	495,032	0	32	0	0	5.625	5.871	MS	10,234	0	12/09/2021	09/01/2029
74112B-AM-7	PRESTIGE BRANDS IN 144A				4.B FE	150,000	97.0000	145,500	150,000	145,500	(4,500)	0	0	0	3.750	3.785	AO	1,406	3,281	02/10/2021	04/01/2031
74165H-AB-4	PRIME HEALTHCARE SVCS INC 144A				4.B FE	792,719	106.0000	795,000	750,000	781,898	(331)	(10,489)	0	0	7.250	5.184	MN	9,063	51,792	04/27/2021	11/01/2025
74170*-AC-3	PRIME PROPERTY FUND LLC				1.F	1,000,000	109.8360	1,098,365	1,000,000	1,000,000	0	0	0	0	4.610	4.663	FA	16,519	46,100	08/22/2013	08/22/2025
74170*-AV-1	PRIME PROPERTY FUND, LLC				1.F	3,000,000	117.7480	3,532,446	3,000,000	3,000,000	0	0	0	0	4.580	4.632	MN	20,228	137,400	11/08/2018	11/08/2033
74170*-AZ-2	PRIME PROPETY FUND LLC				1.F	1,000,000	103.9020	1,039,024	1,000,000	1,000,000	0	0	0	0	3.060	3.083	JD	1,615	30,600	12/12/2019	12/12/2029
74168L-AA-4	PRIMO WTR HLDGS INC 144A				4.B FE	529,000	99.0000	523,710	529,000	523,710	(5,290)	0	0	0	4.375	4.423	AO	3,922	11,572	04/21/2021	04/30/2029
74264*-AB-2	PRISA LHC, LLC				1.F	1,000,000	109.2960	1,092,965	1,000,000	1,000,000	0	0	0	0	4.270	4.316	AO	9,014	42,700	04/15/2014	04/15/2026
74340X-BM-2	PROLOGIS L P				1.G FE	115,331	100.6100	115,701	115,000	115,311	0	(20)	0	0	2.250	2.225	AO	546	1,294	06/04/2021	04/15/2030
74460D-AJ-8	PUBLIC STORAGE				1.F FE	89,976	100.6220	90,560	90,000	89,976	0	0	0	0	2.250	2.266	MN	293	0	11/04/2021	11/09/2031
744573-AQ-9	PUBLIC SVC ENTERPRISE GROUP				2.B FE	139,742	92.7960	129,914	140,000	139,776	0	24	0	0	1.600	1.627	FA	846	2,246	08/12/2020	08/15/2030
744573-AU-0	PUBLIC SVC ENTERPRISE GROUP				2.B FE	89,833	98.9370	89,044	90,000	89,835	0	2	0	0	2.450	2.486	MN	325	0	11/04/2021	11/15/2031
74834L-AX-8	QUEST DIAGNOSTICS INC				2.B FE	145,335	105.5800	147,813	140,000	143,053	0	(964)	0	0	3.500	2.756	MS	1,239	4,900	08/02/2019	03/30/2025
74834L-BB-5	QUEST DIAGNOSTICS INC				2.B FE	74,804	104.0170	78,012	75,000	74,832	0	17	0	0	2.950	3.002	JD	6	2,213	12/09/2019	06/30/2030
74837H-D@-2	QUESTAR GAS CO				1.G	1,000,000	98.4230	984,227	1,000,000	1,000,000	0	0	0	0	3.150	3.175	FA	11,813	0	08/16/2021	08/16/2051
74837H-C*-5	QUESTAR GAS COMPANY				1.G	3,000,000	107.3330	3,219,982	3,000,000	3,000,000	0	0	0	0	3.380	3.409	MN	12,957	101,400	11/15/2017	11/15/2032
750098-AB-1	RACKSPACE TECHNOLOGY GLOBAL 144A				4.A FE	753,001	95.1970	716,833	753,000	716,833	(36,166)	(2)	0	0	3.500	3.530	FA	9,956	13,617	02/05/2021	02/15/2028
75026J-AC-4	RADIATE HOLDCO LLC/RADIATE FI 144A				4.B FE	677,925	101.0000	676,700	670,000	673,200	(3,281)	(1,444)	0	0	4.500	4.262	MS	8,878	29,313	02/10/2021	09/15/2026
75079R-AC-2	RAIN CII CARBON LLC/ CII 144A				4.C FE	621,813	102.2340	638,963	625,000	623,762	(174)	931	0	0	7.250	6.739	AO	11,328	18,125	10/28/2021	04/01/2025
75281A-BA-6	RANGE RES CORP				4.A FE	579,405	102.2500	656,445	642,000	613,084	0	21,708	0	0	5.000	9.221	MS	9,452	32,100	05/28/2020	03/15/2023
75281A-AS-8	RANGE RESOURCES CORP				4.A FE	345,000	103.2500	387,188	375,000	351,601	0	5,957	0	0	4.875	7.105	MN	2,336	18,281	11/20/2020	05/15/2025
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP				2.A FE	229,814	99.8210	229,589	230,000	229,815	0	2	0	0	2.250	2.273	JJ	2,588	0	12/02/2021	07/01/2030
756109-BK-9	REALTY INCOME CORP				1.G FE	182,052	106.2740	180,666	170,000	181,847	0	(205)	0	0	3.100	2.126	JD	234	2,635	11/09/2021	12/15/2029
75886A-AJ-7	REGENCY ENERGY PARTNERS LP				2.C FE	411,237	104.7620	424,285	405,000	407,196	0	(1,313)	0	0	4.500	4.186	MN	3,038	18,225	10/12/2018	11/01/2023
75886F-AE-7	REGENERON PHARMACEUTICALS				2.C FE	74,924	94.6690	71,002	75,000	74,933	0	7	0	0	1.750	1.769	MS	386	1,433	08/07/2020	09/15/2030
74949L-AD-4	RELX CAPITAL INC				2.A FE	158,947	104.9400	167,904	160,000	159,096	0	93	0	0	3.000	3.101	MN	520	4,800	05/18/2020	05/22/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
760759-AS-9	REPUBLIC SVCS INC			1,2	2.B FE	194,672	107.2340	209,107	195,000	194,794	0	31	0	0	3.375	3.424	MN	841	6,581	11/13/2017	11/15/2027
760759-AX-8	REPUBLIC SVCS INC				2.B FE	67,159	93.0980	67,030	72,000	67,190	0	32	0	0	1.450	2.277	FA	394	0	12/07/2021	02/15/2031
76169#-AM-5	REYES HOLDINGS LLC				1.G PL	3,000,000	112.3730	3,371,199	3,000,000	3,000,000	0	0	0	0	4.600	4.653	JD	6,900	138,000	12/11/2018	12/13/2028
76174L-AA-1	REYNOLDS GROUP ISSUER LLC 144A				4.A FE	263,994	97.2500	254,795	262,000	254,795	(8,576)	(519)	0	0	4.000	3.850	AO	2,212	8,689	09/10/2021	10/15/2027
749571-AG-0	RHP HOTEL PPTY/ RHP FINANCE 144A				4.A FE	125,000	100.0000	125,000	125,000	125,000	0	0	0	0	4.500	4.551	FA	2,125	2,781	02/09/2021	02/15/2029
767754-CK-8	RITE AID CORP 144A				4.C FE	173,900	102.8000	193,264	188,000	178,105	0	2,295	0	0	7.500	9.512	JJ	7,050	14,100	02/05/2020	07/01/2025
767754-CL-6	RITE AID CORP 144A				4.C FE	320,125	102.0000	265,200	260,000	265,200	7,136	(20,136)	0	0	8.000	0.217	JJ	9,591	20,107	07/27/2020	11/15/2026
771196-BW-1	ROCHE HOLDINGS INC 144A				1.C FE	735,000	100.4690	738,450	735,000	735,000	0	0	0	0	1.930	1.939	JD	709	0	12/06/2021	12/13/2028
77340R-AD-9	ROCKIES EXPRESS PIPELINE LLC 144A				3.A FE	414,438	113.0000	480,250	425,000	414,895	0	294	0	0	7.500	7.908	JJ	14,698	31,875	05/29/2020	07/15/2038
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC 144A			1	3.A FE	629,656	113.0000	819,250	725,000	633,049	0	2,094	0	0	6.875	8.406	AO	10,523	49,844	05/19/2020	04/15/2040
775631-AD-6	ROLLER BEARING CO AMER INC 144A				4.B FE	201,750	102.0000	204,000	200,000	201,665	0	(85)	0	0	4.375	4.226	AO	2,042	0	09/24/2021	10/15/2029
778296-AG-8	ROSS STORES INC				2.A FE	184,317	95.9790	177,561	185,000	184,389	0	60	0	0	1.875	1.923	AO	732	3,411	10/19/2020	04/15/2031
74986@-AR-2	RREEF AMERICA REIT II				1.G	2,000,000	106.2120	2,124,235	2,000,000	2,000,000	0	0	0	0	3.310	3.337	JJ	33,100	66,200	07/01/2015	07/01/2027
74986@-AW-1	RREEF AMERICA REIT II				1.G	2,000,000	109.7210	2,194,416	2,000,000	2,000,000	0	0	0	0	3.950	3.989	JJ	38,622	79,000	11/24/2015	01/05/2028
74986@-BC-4	RREEF AMERICA REIT II INC				1.G	1,000,000	99.7490	997,487	1,000,000	1,000,000	0	0	0	0	2.620	2.637	JD	1,601	26,200	12/09/2020	12/09/2031
78355H-KL-2	RYDER SYS MTN BE				2.B FE	624,413	105.1860	657,414	625,000	624,730	0	115	0	0	3.650	3.704	MS	6,527	22,813	02/25/2019	03/18/2024
78512*-AA-5	S&E REPLACEMENT POWER LLC				1.D PL	2,144,158	107.9950	2,315,576	2,144,158	2,144,158	0	0	0	0	4.120	4.199	MON	58,418	29,446	12/16/2016	05/31/2029
Q3629#-AP-8	SA POWER NETWORKS				1.G	1,000,000	105.7490	1,057,491	1,000,000	1,000,000	0	0	0	0	3.560	3.592	FA	14,833	35,600	08/01/2019	08/01/2029
785592-AD-8	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	221,560	104.5970	209,193	200,000	204,488	0	(4,165)	0	0	5.625	3.442	AO	2,375	11,250	09/01/2017	04/15/2023
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	1,584,731	111.0620	1,649,271	1,485,000	1,531,490	0	(14,708)	0	0	5.625	4.528	MS	27,844	83,531	03/06/2019	03/01/2025
79546V-AL-0	SALLY HLDGS LLC			1,2	4.B FE	500,238	102.2500	511,250	500,000	499,883	0	(286)	0	0	5.625	5.647	JD	2,344	28,134	10/28/2020	12/01/2025
79546V-AM-8	SALLY HLDGS LLC 144A				3.B FE	1,422,348	106.5000	1,399,410	1,314,000	1,373,220	0	(49,038)	0	0	8.750	4.689	AO	19,482	114,975	01/21/2021	04/30/2025
797440-BZ-6	SAN DIEGO GAS & ELEC CO				1.F FE	1,297,738	95.7950	1,245,332	1,300,000	1,298,004	0	210	0	0	1.700	1.726	AO	5,525	22,284	09/22/2020	10/01/2030
78410G-AE-4	SBA COMMUNICATIONS CORP 144A				4.A FE	461,200	96.0000	446,400	465,000	446,400	(14,973)	173	0	0	3.125	3.277	FA	6,055	5,261	08/12/2021	02/01/2029
78410G-AD-6	SBA COMMUNICATIONS CORP NEW				3.C FE	194,575	103.0000	200,850	195,000	194,667	0	58	0	0	3.875	3.950	FA	2,855	7,556	05/19/2020	02/15/2027
806851-AG-6	SCHLUMBERGER HLDGS CORP 144A			1,2	2.A FE	1,998,700	107.8790	2,157,580	2,000,000	1,999,423	0	132	0	0	4.000	4.048	JD	2,222	80,000	12/10/2015	12/21/2025
808513-BT-1	SCHWAB CHARLES CORP				1.F FE	628,898	98.3240	619,441	630,000	628,932	0	34	0	0	1.950	1.979	JD	1,024	3,242	08/24/2021	12/01/2031
80874Y-AW-0	SCIENTIFIC GAMES INTL INC 144A			1,2	4.A FE	1,585,979	102.9500	1,691,469	1,643,000	1,601,573	0	9,497	0	0	5.000	5.834	AO	17,343	82,150	06/18/2020	10/15/2025
80874Y-BC-3	SCIENTIFIC GAMES INTL INC 144A				5.A FE	251,520	106.5000	317,370	298,000	257,661	0	3,283	0	0	7.000	10.389	MN	2,665	15,610	08/23/2021	05/15/2028
80874Y-BA-7	SCIENTIFIC GAMES INTL INC. 144A				5.A FE	140,184	105.2500	230,498	219,000	155,464	0	9,321	0	0	8.250	19.311	MS	5,320	18,068	12/11/2019	03/15/2026
810186-AT-3	SCOTTS MIRACLE-GRO CO 144A				4.A FE	894,661	98.7500	888,750	900,000	888,702	(6,268)	309	0	0	4.000	4.115	AO	9,000	19,400	05/04/2021	04/01/2031
810186-AV-8	SCOTTS MIRACLE-GRO CO 144A				4.A FE	125,000	99.7500	124,688	125,000	124,688	(313)	0	0	0	4.375	4.423	FA	2,096	0	08/10/2021	02/01/2032
81105D-AA-3	SCRIPPS ESCROW II INC 144A				3.B FE	215,000	99.8750	214,731	215,000	214,731	(269)	0	0	0	3.875	3.913	JJ	3,842	4,513	12/15/2020	01/15/2029
81104P-AA-7	SCRIPPS ESCROW INC 144A				4.B FE	120,970	105.0560	125,017	119,000	120,267	0	(316)	0	0	5.875	5.616	JJ	3,224	6,991	10/01/2019	07/15/2027
81211K-AZ-3	SEALED AIR CORPORATION 144A				2.C FE	228,000	97.0160	221,198	228,000	228,000	0	0	0	0	1.573	1.579	AO	917	0	09/15/2021	10/15/2026
81728U-AA-2	SENSATA TECHNOLOGIES INC 144A				3.C FE	121,000	105.0000	127,050	121,000	121,000	0	0	0	0	4.375	4.423	FA	2,000	5,294	11/18/2019	02/15/2030
81728U-AB-0	SENSATA TECHNOLOGIES INC 144A				3.C FE	140,000	99.7500	139,650	140,000	139,650	(350)	0	0	0	3.750	3.785	FA	1,983	5,221	08/03/2020	02/15/2031
817565-CG-7	SERVICE CORP INTL				3.C FE	506,048	101.2500	506,250	500,000	503,125	(2,596)	(326)	0	0	4.000	3.858	MN	2,556	9,500	07/06/2021	05/15/2031
81762P-AE-2	SERVICENOW INC				2.A FE	94,645	93.1840	88,525	95,000	94,691	0	33	0	0	1.400	1.445	MS	443	1,404	08/06/2020	09/01/2030
82088K-AE-8	SHEA HOMES LP 144A				4.A FE	681,500	102.2500	751,538	735,000	690,679	0	5,623	0	0	4.750	6.070	FA	13,189	34,913	04/30/2020	02/15/2028
82088K-AG-3	SHEA HOMES LP/ SHEA HOMES 144A				4.A FE	254,375	101.9000	254,750	250,000	253,912	0	(463)	0	0	4.750	4.462	AO	2,969	5,938	04/15/2021	04/01/2029
829259-AU-4	SINCLAIR TELEVISION GROUP 144A			1,2	5.A FE	297,500	101.5000	355,250	350,000	309,739	0	7,520	0	0	5.875	9.449	MS	6,055	20,563	04/27/2020	03/15/2026
829259-AW-0	SINCLAIR TELEVISION GROUP 144A				5.A FE	294,750	97.0000	291,000	300,000	291,000	(4,296)	546	0	0	5.125	5.555	FA	5,808	7,688	04/20/2021	02/15/2027
829259-AY-6	SINCLAIR TELEVISION GROUP 144A				5.A FE	310,790	97.0000	301,670	311,000	301,670	(9,154)	17	0	0	5.500	5.585	JD	1,425	17,105	11/21/2019	03/01/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book / Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
829259-BA-7	SINCLAIR TELEVISION GROUP 144A				4.A FE	147,000	94.7500	139,283	147,000	139,283	(7,718)	0	0	0	4.125	4.168	JD	505	6,013	11/19/2020	12/01/2030
78444@-AA-6	SIP HOLDCO LLC SPV OF ONTARIO TEAC				2.B PL	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	3.360	3.388	JD	373	0	12/29/2021	12/15/2046
82967N-BA-5	SIRIUS XM RADIO INC 144A			1,2	3.C FE	13,536	103.9340	13,511	13,000	13,416	0	(120)	0	0	5.000	3.713	FA	271	325	03/19/2021	08/01/2027
82967N-BC-1	SIRIUS XM RADIO INC 144A				3.C FE	152,696	107.7500	162,703	151,000	152,452	0	(245)	0	0	5.500	5.324	JJ	4,153	7,673	03/15/2021	07/01/2029
82967N-BG-2	SIRIUS XM RADIO INC 144A				3.C FE	269,540	100.0000	270,000	270,000	269,572	0	32	0	0	4.125	4.190	JJ	5,569	10,542	03/22/2021	07/01/2030
82967N-BL-1	SIRIUS XM RADIO INC 144A				3.C FE	92,145	100.0290	92,027	92,000	92,017	(114)	(14)	0	0	3.125	3.107	MS	1,078	0	08/03/2021	09/01/2026
78454L-AL-4	SM ENERGY CO			1,2	4.C FE	22,346	100.7500	82,615	82,000	31,920	0	6,188	0	0	5.625	43.755	JD	384	4,613	02/28/2020	06/01/2025
78454L-AP-5	SM ENERGY CO			1,2	4.B FE	118,755	103.0000	420,240	408,000	147,391	0	18,198	0	0	6.625	36.782	JJ	12,464	27,030	09/05/2019	01/15/2027
78454L-AW-0	SM ENERGY COMPANY				4.B FE	24,000	103.5000	24,840	24,000	24,000	0	0	0	0	6.500	6.606	JJ	815	0	06/09/2021	07/15/2028
842400-GS-6	SOUTHERN CALIF EDISON CO				1.G FE	1,996,900	103.4400	2,068,794	2,000,000	1,997,570	0	283	0	0	2.850	2.889	FA	23,750	57,000	08/01/2019	08/01/2029
844741-BF-4	SOUTHWEST AIRLS CO				2.A FE	109,415	99.9520	109,947	110,000	109,514	0	53	0	0	2.625	2.704	FA	1,131	2,888	02/05/2020	02/10/2030
845467-AS-8	SOUTHWESTERN ENERGY CO				3.B FE	847,438	107.1480	907,544	847,000	847,417	0	(21)	0	0	5.375	5.438	MS	15,302	0	08/19/2021	03/15/2030
845467-AT-6	SOUTHWESTERN ENERGY CO				3.B FE	364,760	105.2720	383,190	364,000	364,755	0	(5)	0	0	4.750	4.775	FA	432	0	12/09/2021	02/01/2032
84762L-AX-3	SPECTRUM BRANDS INC 144A				4.B FE	430,293	98.7500	432,525	438,000	429,514	(1,238)	459	0	0	3.875	4.135	MS	4,997	9,052	05/04/2021	03/15/2031
84858#-AE-3	SPIRE ALABAMA INC				1.G	1,000,000	96.9800	969,805	1,000,000	1,000,000	0	0	0	0	2.020	2.030	MN	2,581	20,400	12/15/2020	11/15/2030
84857L-A#-8	SPIRE INC				2.B	2,000,000	107.1070	2,142,137	2,000,000	2,000,000	0	0	0	0	3.930	3.969	MS	23,143	78,600	03/15/2017	03/15/2027
85205T-AL-4	SPIRIT AEROSYSTEMS INC 144A				4.B FE	387,188	104.8750	419,500	400,000	390,894	0	2,312	0	0	7.500	8.479	AO	6,333	30,000	05/29/2020	04/15/2025
85172F-AM-1	SPRINGLEAF FINANCE CORPORATION			1	3.B FE	278,250	111.2500	278,125	250,000	276,208	0	(2,042)	0	0	6.875	3.426	MS	5,061	3,438	11/29/2021	03/15/2025
85172F-AN-9	SPRINGLEAF FINANCE CORPORATION			1	3.B FE	1,193,188	114.0000	1,368,000	1,200,000	1,194,711	0	386	0	0	7.125	7.451	MS	25,175	85,500	07/28/2020	03/15/2026
85172F-AQ-2	SPRINGLEAF FINANCE CORPORATION				3.B FE	1,057,500	112.0000	1,344,000	1,200,000	1,080,765	0	14,432	0	0	6.625	8.972	JJ	36,658	79,500	05/05/2020	01/15/2028
852060-AD-4	SPRINT CAP CORP			2	3.A FE	1,352,466	126.5000	1,450,955	1,147,000	1,317,200	0	(21,239)	0	0	6.875	4.445	MN	10,076	78,856	06/09/2020	11/15/2028
852060-AT-9	SPRINT CAP CORP			2	3.A FE	470,025	150.0000	495,000	330,000	453,671	0	(9,530)	0	0	8.750	4.242	MS	8,502	28,875	05/12/2020	03/15/2032
85207U-AF-2	SPRINT CORP			1	3.A FE	908,679	110.1250	888,709	807,000	856,415	0	(27,482)	0	0	7.875	4.177	MS	18,712	63,551	03/13/2020	09/15/2023
85207U-AH-8	SPRINT CORP			1	3.A FE	1,451,944	112.2660	1,447,102	1,289,000	1,399,170	0	(41,168)	0	0	7.125	3.550	JD	4,082	91,841	02/23/2021	06/15/2024
85207U-AJ-4	SPRINT CORP			1,2	3.A FE	494,400	115.0000	483,000	420,000	483,000	(1,821)	(9,579)	0	0	7.625	2.076	FA	12,098	6,481	11/03/2021	02/15/2025
85208N-AD-2	SPRINT SPECTRUM CO LLC 144A			1	2.A FE	418,438	104.6200	437,769	418,438	418,438	0	0	0	0	4.738	4.823	MJSD	606	19,802	03/14/2018	03/20/2025
85236F-AA-1	SRM ESCROW ISSUER LLC CALLABLE144A				4.A FE	1,221,020	106.8680	1,281,347	1,199,000	1,219,324	0	(1,696)	0	0	6.000	5.783	MN	11,990	63,328	06/14/2021	11/01/2028
78472G-AA-7	SSL ROBOTICS LLC 144A				4.B FE	230,300	107.7500	253,213	235,000	232,443	0	1,099	0	0	9.750	10.636	JD	64	25,536	11/15/2019	12/31/2023
853496-AC-1	STANDARD INDS INC 144A				4.A FE	899,383	102.9400	897,637	872,000	891,046	0	(7,483)	0	0	5.000	3.718	FA	16,471	28,375	08/26/2021	02/15/2027
853496-AD-9	STANDARD INDS INC 144A			1,2	4.A FE	214,633	103.2500	223,020	216,000	214,968	0	144	0	0	4.750	4.901	JJ	4,731	10,260	08/06/2019	01/15/2028
853496-AG-2	STANDARD INDS INC 144A				4.A FE	856,613	102.0120	879,343	862,000	857,228	0	415	0	0	4.375	4.503	JJ	17,390	36,458	12/08/2021	07/15/2030
853496-AH-0	STANDARD INDS INC 144A				4.A FE	437,000	96.3290	420,958	437,000	420,958	(16,042)	0	0	0	3.375	3.403	JJ	6,801	13,274	08/07/2020	01/15/2031
855030-AN-2	STAPLES INC 144A				4.B FE	377,000	102.7500	387,368	377,000	377,000	0	0	0	0	7.500	7.641	AO	5,969	28,275	04/09/2019	04/15/2026
857477-BN-2	STATE STR CORP				1.E FE	240,000	108.3530	260,047	240,000	240,000	0	0	0	0	3.152	3.178	MS	1,912	7,565	03/26/2020	03/30/2031
857691-AG-4	STATION CASINOS LLC 144A				4.C FE	308,680	100.5700	318,807	317,000	310,186	0	853	0	0	4.500	4.982	FA	5,389	14,265	03/06/2020	02/15/2028
858119-BM-1	STEEL DYNAMICS INC				2.C FE	59,376	105.5490	63,330	60,000	59,455	0	51	0	0	3.250	3.396	JJ	899	2,167	06/03/2020	01/15/2031
858586-H#-0	STEPAN CO				2.C PL	571,429	103.6080	592,045	571,429	571,429	0	0	0	0	3.860	3.897	JD	25,059	0	06/01/2013	06/27/2025
858912-AF-5	STERICYCLE INC !44A				3.C FE	229,473	102.0000	232,560	228,000	228,587	0	(359)	0	0	5.375	5.267	JJ	5,651	12,255	06/10/2019	07/15/2024
861036-AA-9	STL HLDG CO LLC 144A				4.C FE	544,829	105.8340	555,629	525,000	544,006	0	(822)	0	0	7.500	6.603	FA	14,875	16,047	11/10/2021	02/15/2026
864486-AK-1	SUBURBAN PROPANE PARTNERS			1,2	4.A FE	797,425	103.2500	846,650	820,000	802,064	0	2,835	0	0	5.875	6.482	MS	16,058	48,175	06/02/2020	03/01/2027
86614R-AM-9	SUMMIT MATERIALS LLC 144A				4.A FE	245,000	103.7500	254,188	245,000	245,000	0	0	0	0	6.500	6.606	MS	4,689	15,925	02/28/2019	03/15/2027
86614R-AN-7	SUMMIT MATERIALS LLC 144A				4.A FE	548,063	104.7400	549,885	525,000	541,976	159	(4,378)	0	0	5.250	4.307	JJ	12,709	25,572	08/07/2020	01/15/2029
86614W-AD-8	SUMMIT MIDSTREAM HLDGS LLC			1,2	5.B FE	17,600	90.5000	144,800	160,000	29,290	0	8,255	0	0	5.750	91.363	AO	1,942	9,200	08/13/2018	04/15/2025
86614W-AE-6	SUMMIT MIDSTREAM HLDGS LLC 144A				4.A FE	108,350	104.1930	114,612	110,000	108,403	0	53	0	0	8.500	9.076	AO	1,532	0	10/19/2021	10/15/2026
866677-AF-4	SUN CMNTYS OPER LTD PARTNERSHP				2.C FE	154,737	99.9650	154,945	155,000	154,745	0	9	0	0	2.300	2.340	MN	852	0	09/28/2021	11/01/2028
86745G-AF-0	SUNNOVA ENERGY CORP 144A				4.C FE	203,180	102.0000	206,040	202,000	203,073	0	(107)	0	0	5.875	5.782	MS	4,417	0	08/24/2021	09/01/2026
86765L-AN-7	SUNOCO LP/SUNOCO FIN CORP				3.C FE	320,700	105.7500	317,250	300,000	315,721	0	(4,979)	0	0	5.875	3.830	MS	5,190	17,625	02/05/2021	03/15/2028
86765L-AQ-0	SUNOCO LP/SUNOCO FIN CORP				3.C FE	239,625	104.2900	234,653	225,000	233,493	205	(5,891)	0	0	6.000	3.224	AO	2,850	13,500	12/16/2020	04/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5	NAIC		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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
86765L-AU-1	SUNOCO LP/SUNOCO FIN CORP 144A				3.C FE	350,000	102.4920	358,720	350,000	350,000	0	0	0	0	4.500	4.552	AO	3,150	0	10/05/2021	04/30/2030
867914-BS-1	SUNTRUST BKS INC			1,2	1.G FE	998,720	107.9450	1,079,449	1,000,000	999,347	0	179	0	0	4.000	4.062	MN	6,667	40,000	04/24/2018	05/01/2025
86944B-AG-8	SUTTER HEALTH				1.F FE	2,000,000	99.9620	1,999,235	2,000,000	2,000,000	0	0	0	0	2.294	2.307	FA	17,332	36,449	10/22/2020	08/15/2030
78486Q-AH-4	SVB FINANCIAL GROUP				2.B FE	139,836	100.1060	140,148	140,000	139,850	0	14	0	0	2.100	2.129	MN	376	1,486	05/06/2021	05/15/2028
87105N-AA-8	SWITCH LTD 144A				4.A FE	1,006,618	100.7500	1,012,538	1,005,000	1,006,395	(4)	(180)	0	0	3.750	3.744	MS	11,097	32,817	10/06/2021	09/15/2028
87105N-AC-4	SWITCH LTD 144A				4.A FE	282,490	102.2500	288,345	282,000	282,438	0	(52)	0	0	4.125	4.128	JD	517	6,075	06/03/2021	06/15/2029
871503-AU-2	SYMANTEC CORP 144A			1,2	3.C FE	413,100	100.7630	408,088	405,000	406,554	0	(6,405)	0	0	5.000	3.691	AO	4,275	20,250	01/11/2021	04/15/2025
87264A-BD-6	T MOBILE USA INC				2.C FE	1,199,484	108.3570	1,300,280	1,200,000	1,199,600	0	67	0	0	3.750	3.792	AO	9,500	45,000	04/02/2020	04/15/2027
87264A-BR-5	T MOBILE USA INC				3.A FE	55,000	100.2500	55,138	55,000	55,000	0	0	0	0	2.250	2.263	FA	468	725	01/11/2021	02/15/2026
87264A-BS-3	T MOBILE USA INC				3.A FE	56,000	98.5000	55,160	56,000	55,160	(840)	0	0	0	2.625	2.642	FA	555	862	01/11/2021	02/15/2029
87264A-BT-1	T MOBILE USA INC				3.A FE	56,000	98.7600	55,306	56,000	55,306	(694)	0	0	0	2.875	2.896	FA	608	944	01/11/2021	02/15/2031
87264A-CA-1	T MOBILE USA INC				2.C FE	92,393	99.3420	89,408	90,000	91,992	0	(316)	0	0	2.050	1.665	FA	697	2,106	09/22/2020	02/15/2028
87264A-CB-9	T MOBILE USA INC				2.C FE	312,877	99.6080	298,825	300,000	311,296	0	(1,148)	0	0	2.550	2.094	FA	2,890	8,734	08/13/2020	02/15/2031
87264A-CD-5	T MOBILE USA INC 144A				3.A FE	195,940	101.8940	197,674	194,000	195,704	0	(236)	0	0	3.375	3.179	AO	1,382	3,674	05/10/2021	04/15/2029
87264A-CR-4	T MOBILE USA INC 144A				2.C FE	529,650	101.0580	535,605	530,000	529,654	0	4	0	0	2.400	2.424	MS	883	0	12/01/2021	03/15/2029
87470L-AD-3	TALLGRASS ENERGY PARTNERS 144A			1,2	3.C FE	370,625	99.1250	371,719	375,000	370,517	(237)	129	0	0	5.500	5.806	JJ	9,510	3,438	11/24/2021	01/15/2028
87470L-AG-6	TALLGRASS ENERGY PARTNERS 144A				3.C FE	241,150	104.0000	473,200	455,000	273,690	0	19,818	0	0	6.000	19.049	MS	9,100	27,300	02/18/2020	03/01/2027
87470L-AH-4	TALLGRASS ENERGY PARTNERS 144A				3.C FE	26,688	108.2500	27,063	25,000	26,260	0	(419)	0	0	7.500	5.554	AO	469	1,953	12/23/2020	10/01/2025
87470L-AJ-0	TALLGRASS ENERGY PARTNERS 144A				3.C FE	408,375	100.2070	400,828	400,000	400,621	(6,872)	(882)	0	0	6.000	5.754	JD	67	24,533	04/28/2021	12/31/2030
875127-BH-4	TAMPA ELEC CO				1.G FE	323,941	101.1090	328,605	325,000	324,016	0	75	0	0	2.400	2.452	MS	2,297	3,835	03/15/2021	03/15/2031
87612B-BG-6	TARGA RES PARTNERS			1,2	3.A FE	25,281	105.3700	26,342	25,000	25,219	0	(48)	0	0	5.000	4.816	JJ	576	1,250	09/09/2020	01/15/2028
87612B-BJ-0	TARGA RES PARTNERS			1,2	3.A FE	854,819	104.3470	879,641	843,000	849,770	0	(2,714)	0	0	5.875	5.574	AO	10,456	49,526	10/30/2020	04/15/2026
87612B-BQ-4	TARGA RES PARTNERS / TARGA				3.A FE	894,406	109.2500	976,695	894,000	894,350	0	(47)	0	0	5.500	5.568	MS	16,390	49,170	10/15/2020	03/01/2030
87612B-BS-0	TARGA RES PARTNERS / TARGA				3.A FE	293,266	108.5950	318,183	293,000	293,230	0	(27)	0	0	4.875	4.921	FA	5,952	13,609	08/12/2020	02/01/2031
87612B-BT-8	TARGA RES PARTNERS / TARGA 144A				3.A FE	105,000	104.5000	109,725	105,000	105,000	0	0	0	0	4.000	4.040	JJ	1,937	1,902	01/19/2021	01/15/2032
87612B-BE-1	TARGA RES PARTNERS / TARGA RES				3.A FE	51,188	103.0570	51,529	50,000	50,860	0	(253)	0	0	5.375	4.826	FA	1,120	2,688	09/11/2020	02/01/2027
87612B-BL-5	TARGA RES PARTNERS/ TARGA RES				3.A FE	389,725	107.2000	414,864	387,000	388,617	0	(397)	0	0	6.500	6.468	JJ	11,599	25,155	01/18/2019	07/15/2027
87612B-BN-1	TARGA RES PARTNERS/ TARGA RES				3.A FE	166,000	111.8780	185,717	166,000	166,000	0	0	0	0	6.875	6.993	JJ	5,262	11,413	01/10/2019	01/15/2029
87724R-AB-8	TAYLOR MORRISON CMNTYS INC 144A				3.C FE	647,819	111.7500	787,838	705,000	657,671	174	5,833	0	0	5.750	7.291	JJ	18,692	40,538	12/08/2020	01/15/2028
87724R-AG-7	TAYLOR MORRISON CMNTYS INC 144A				3.C FE	2,424,835	105.2500	2,684,928	2,551,000	2,441,720	0	11,421	0	0	6.625	7.600	JJ	77,930	169,004	05/18/2020	07/15/2027
87724R-AJ-1	TAYLOR MORRISON CMNTYS INC 144A				3.C FE	160,000	110.0000	176,000	160,000	160,000	0	0	0	0	5.125	5.191	FA	3,417	8,405	07/08/2020	08/01/2030
878091-BC-0	TEACHERS INS & ANNUITY ASSN AM			1	1.D FE	35,283	149.5370	41,870	28,000	33,916	0	(199)	0	0	6.850	5.111	JD	80	1,918	11/01/2013	12/16/2039
87901J-AJ-4	TEGNA INC SR GLBL NT 28				3.B FE	152,000	101.0790	153,640	152,000	152,000	0	0	0	0	4.625	4.678	MS	2,070	7,030	01/07/2020	03/15/2028
87901J-AF-2	TEGNA INC144A				3.C FE	96,000	104.0000	99,840	96,000	96,000	0	0	0	0	4.750	4.806	MS	1,343	4,623	09/08/2020	03/15/2026
879360-AE-5	TELEDYNE TECHNOLOGIES INC				2.C FE	174,269	101.5190	177,659	175,000	174,320	0	52	0	0	2.750	2.818	AO	1,203	2,527	03/08/2021	04/01/2031
88023J-AD-8	TEMPO ACQUISITION LLC 144A				3.C FE	1,604,338	103.5000	1,557,675	1,505,000	1,557,675	(5,611)	(37,302)	0	0	5.750	2.802	JD	7,211	86,538	03/11/2021	06/01/2025
88023U-AH-4	TEMPUR SEALY INTL INC 144A				3.A FE	249,750	101.7500	254,375	250,000	249,767	0	17	0	0	4.000	4.055	AO	2,111	5,556	05/24/2021	04/15/2029
88033G-CS-7	TENET HEALTHCARE CORP			2	4.A FE	621,621	101.2500	628,763	621,000	619,743	0	(2,364)	0	0	4.625	4.333	JJ	13,244	30,479	12/10/2020	07/15/2024
88033G-CY-4	TENET HEALTHCARE CORP 144A				4.A FE	408,313	102.7130	411,879	401,000	405,052	0	(2,312)	0	0	4.875	4.299	JJ	9,774	19,549	07/30/2020	01/01/2026
88033G-DA-5	TENET HEALTHCARE CORP 144A				4.A FE	391,116	104.1250	399,840	384,000	389,085	0	(1,946)	0	0	5.125	4.612	MN	3,280	19,680	12/15/2020	11/01/2027
88033G-DC-1	TENET HEALTHCARE CORP 144A				4.A FE	983,730	102.2500	989,780	968,000	976,294	0	(4,711)	0	0	4.625	4.130	MS	14,923	44,770	05/26/2020	09/01/2024
88033G-DE-7	TENET HEALTHCARE CORP 144A				4.A FE	41,000	105.2450	43,150	41,000	41,000	0	0	0	0	7.500	7.641	AO	769	3,075	04/02/2020	04/01/2025
88033G-DG-2	TENET HEALTHCARE CORP 144A				4.A FE	100,000	102.7500	102,750	100,000	100,000	0	0	0	0	4.625	4.678	JD	206	4,625	06/02/2020	06/15/2028
88033G-DJ-6	TENET HEALTHCARE CORP 144A				5.A FE	488,740	105.6210	500,644	474,000	488,086	0	(655)	0	0	6.125	5.324	AO	7,258	13,143	10/22/2021	10/01/2028
88033G-DL-1	TENET HEALTHCARE CORP 144A				4.A FE	2,658,063	101.5490	2,678,863	2,638,000	2,655,682	(1,222)	(1,158)	0	0	4.250	4.113	JD	9,343	55,746	11/15/2021	06/01/2029
88033G-DN-7	TENET HEALTHCARE CORP 144A				4.A FE	400,000	101.2680	405,072	400,000	400,000	0	0	0	0	4.375	4.423	JJ	1,458	0	11/16/2021	01/15/2030

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
88033G-CN-8	TENET HEALTHCARE CORP CALLABLE			1	5.A FE	144,251	106.8750	152,831	143,000	143,421	0	(267)	0	0	6.750	6.641	JD	429	9,653	08/29/2018	06/15/2023
880349-AS-4	TENNECO INC 144A				3.C FE	100,000	108.0000	108,000	100,000	100,000	0	0	0	0	7.875	8.030	JJ	3,631	4,922	11/13/2020	01/15/2029
880349-AT-2	TENNECO INC 144A				3.C FE	750,500	97.7500	733,125	750,000	733,125	(17,322)	(53)	0	0	5.125	5.175	AO	8,115	22,208	06/03/2021	04/15/2029
880451-AZ-2	TENNESSEE GAS PIPELINE CO 144A				2.B FE	357,520	101.6730	350,772	345,000	356,410	0	(1,110)	0	0	2.900	2.453	MS	3,335	10,005	02/22/2021	03/01/2030
880779-BA-0	TEREX CORP NEW 144A				4.B FE	843,438	102.7500	847,688	825,000	840,763	(834)	(1,840)	0	0	5.000	4.542	MN	5,271	25,667	06/17/2021	05/15/2029
882384-AD-2	TEXAS EASTN TRANSMISSION LP 144A			1,2	1.G FE	109,429	106.8890	117,578	110,000	109,632	0	54	0	0	3.500	3.594	JJ	1,775	3,850	01/04/2018	01/15/2028
256141-AA-0	THE DOCTORS COMPANY 144A			1	2.A FE	888,000	105.2160	841,728	800,000	827,535	0	(14,456)	0	0	6.500	4.528	AO	10,978	52,000	06/26/2017	10/15/2023
883556-BM-3	THERMO FISHER SCIENTIFIC INC			1,2	2.A FE	726,899	107.4070	784,070	730,000	728,216	0	407	0	0	3.650	3.751	JD	1,184	26,645	08/29/2018	12/15/2025
883556-CK-6	THERMO FISHER SCIENTIFIC INC				2.A FE	69,966	99.4370	69,606	70,000	69,968	0	2	0	0	1.750	1.765	AO	436	0	08/09/2021	10/15/2028
88732J-BB-3	TIME WARNER CABLE INC SR GLBL DB5			2	2.C FE	122,875	121.5420	145,851	120,000	122,544	0	(75)	0	0	5.500	5.393	MS	2,200	6,600	02/16/2017	09/01/2041
89055F-AB-9	TOPBUILD COR 144A				3.B FE	472,000	100.7500	478,563	475,000	472,193	0	193	0	0	3.625	3.754	MS	5,070	8,609	06/03/2021	03/15/2029
89055F-AC-7	TOPBUILD COR 144A				3.B FE	150,000	102.6250	153,938	150,000	150,000	0	0	0	0	4.125	4.168	FA	1,323	0	09/28/2021	02/15/2032
891906-AE-9	TOTAL SYS SVCS INC			1,2	2.C FE	1,169,017	103.8880	1,215,490	1,170,000	1,169,705	0	199	0	0	4.000	4.059	JD	3,900	46,800	05/09/2018	06/01/2023
891906-AB-5	TOTAL SYS SVCS INC SR NT 3.75%23				2.C FE	123,826	103.0590	128,824	125,000	124,594	0	273	0	0	3.750	4.028	JD	391	4,688	01/30/2019	06/01/2023
893647-BH-9	TRANSDIGM INC				4.C FE	287,375	104.5000	287,375	275,000	286,758	0	(617)	0	0	7.500	4.796	MS	6,073	0	11/29/2021	03/15/2027
893647-BL-0	TRANSDIGM INC				4.C FE	582,653	103.0000	582,980	566,000	579,896	0	(2,756)	0	0	5.500	4.631	MN	3,978	23,128	12/15/2021	11/15/2027
893647-BP-1	TRANSDIGM INC				4.C FE	275,000	99.6680	274,087	275,000	274,087	(913)	0	0	0	4.625	4.678	JJ	5,865	6,183	01/14/2021	01/15/2029
893647-BQ-9	TRANSDIGM INC				4.C FE	334,823	100.4300	336,441	335,000	334,836	0	13	0	0	4.875	4.943	MN	2,722	8,619	04/15/2021	05/01/2029
893647-BE-6	TRANSDIGM INC 144A				4.A FE	285,313	103.9380	285,828	275,000	284,809	0	(503)	0	0	6.250	3.998	MS	5,061	0	11/30/2021	03/15/2026
893647-BK-2	TRANSDIGM INC 144A				4.A FE	420,420	105.5000	428,330	406,000	417,183	0	(3,237)	0	0	8.000	5.327	AO	8,120	24,240	09/13/2021	12/15/2025
894164-AA-0	TRAVEL PLUS LEISURE CO 144A				3.C FE	181,000	100.8490	182,536	181,000	181,000	0	0	0	0	4.500	4.551	JD	973	0	11/15/2021	12/01/2029
87265H-AF-6	TRI POINTE GROUP INC			1,2	3.C FE	273,325	107.3750	268,438	250,000	268,438	(3,682)	(1,206)	0	0	5.250	3.314	JD	1,094	6,563	09/16/2021	06/01/2027
87265H-AG-4	TRI POINTE GROUP INC				3.C FE	495,250	110.0000	500,500	455,000	490,000	(1,425)	(3,825)	0	0	5.700	4.234	JD	1,153	25,935	04/16/2021	06/15/2028
89616R-AB-5	TRIDENT TPI HLDGS INC 144A				5.B FE	88,410	104.5000	87,780	84,000	87,627	0	(783)	0	0	9.250	5.663	FA	3,238	0	09/22/2021	08/01/2024
896215-AH-3	TRIMAS CORP 144A				3.C FE	1,325,000	100.2500	1,328,313	1,325,000	1,325,000	0	0	0	0	4.125	4.168	AO	11,539	29,757	03/15/2021	04/15/2029
896239-AB-6	TRIMBLE INC				2.C FE	250,695	104.0040	260,010	250,000	250,223	0	(155)	0	0	4.150	4.124	JD	461	10,375	10/26/2018	06/15/2023
896818-AQ-4	TRIUMPH GROUP INC NEW 144A				5.C FE	351,000	100.6250	353,194	351,000	351,000	3,510	0	0	0	6.250	6.348	MS	6,459	21,938	09/09/2019	09/15/2024
896818-AS-0	TRIUMPH GROUP INC NEW 144A				4.B FE	61,000	109.0000	66,490	61,000	61,000	0	0	0	0	8.875	9.072	JD	451	5,959	08/05/2020	06/01/2024
897051-AB-4	TRONOX INC 144A				3.C FE	1,189,500	105.6900	1,231,289	1,165,000	1,179,338	0	(10,092)	0	0	6.500	5.377	MN	12,621	72,150	09/14/2021	05/01/2025
897051-AC-2	TRONOX INC 144A				4.C FE	597,000	99.8750	599,250	600,000	596,542	(500)	42	0	0	4.625	4.762	MS	8,171	9,250	11/17/2021	03/15/2029
902494-BJ-1	TYSON FOODS INC				2.B FE	600,947	108.4920	634,677	585,000	594,984	0	(2,284)	0	0	4.000	3.570	MS	7,800	23,400	04/23/2019	03/01/2026
90353T-AC-4	UBER TECHNOLOGIES INC 144A				4.C FE	311,010	106.5000	312,045	293,000	304,921	0	(4,054)	0	0	8.000	6.498	MN	3,907	23,440	11/23/2020	11/01/2026
90353T-AE-0	UBER TECHNOLOGIES INC 144A				4.C FE	462,550	108.8300	502,792	462,000	462,369	0	(84)	0	0	7.500	7.615	MS	10,203	34,650	12/13/2019	09/15/2027
90353T-AK-6	UBER TECHNOLOGIES INC 144A				4.C FE	380,000	101.8340	386,969	380,000	380,000	0	0	0	0	4.500	4.551	FA	6,603	0	08/09/2021	08/15/2029
90265E-AU-4	UDR INC				2.A FE	592,489	92.3150	549,271	595,000	592,688	0	183	0	0	1.900	1.948	MS	3,329	8,510	11/30/2020	03/15/2033
902691-A@-3	UGI UTILITIES, INC				1.F	2,000,000	104.3600	2,087,206	2,000,000	2,000,000	0	0	0	0	2.950	2.972	JD	164	59,000	06/30/2016	06/30/2026
90473L-AA-0	UNIFRAX ESCROW ISSUER CORPORA 144A				4.B FE	218,406	101.0750	220,344	218,000	218,269	(119)	(18)	0	0	5.250	5.275	MS	2,893	0	09/29/2021	09/30/2028
90473L-AC-6	UNIFRAX ESCROW ISSUER CORPORA 144A				5.A FE	77,000	101.0000	77,770	77,000	77,000	0	0	0	0	7.500	7.641	MS	1,460	0	09/15/2021	09/30/2029
907818-EH-7	UNION PAC CORP				2.A FE	349,225	104.8100	382,558	365,000	355,139	0	2,164	0	0	2.750	3.481	MS	3,346	10,038	03/06/2019	03/01/2026
73019#-AA-0	UNION PACIFIC CORP - SERIES A				1.D	435,430	103.4020	450,245	435,430	435,430	0	0	0	0	3.000	3.023	MS	10,450	6,531	09/01/2012	09/13/2027
73019#-AB-8	UNION PACIFIC CORP - SERIES B				1.D	451,819	103.4020	467,192	451,819	451,819	0	0	0	0	3.000	3.023	MS	10,844	6,777	09/01/2012	09/13/2027
73019#-AC-6	UNION PACIFIC CORP - SERIES C				1.D	412,724	103.4020	426,767	412,724	412,724	0	0	0	0	3.000	3.023	MS	9,905	6,191	09/01/2012	09/13/2027
90932L-AG-2	UNITED AIR LINES INC 144A				3.B FE	454,031	104.2740	464,017	445,000	452,699	0	(1,332)	0	0	4.375	3.920	AO	4,110	9,410	04/15/2021	04/15/2026
90932L-AH-0	UNITED AIR LINES INC 144A				3.B FE	200,000	103.1250	206,250	200,000	200,000	0	0	0	0	4.625	4.678	AO	1,953	4,471	04/14/2021	04/15/2029
90931E-AA-2	UNITED AIRLINES PTC 2019-1 2033022				2.B FE	528,879	107.5300	529,210	492,150	520,756	0	(2,762)	0	0	4.550	3.189	FA	7,837	22,393	07/30/2019	02/25/2033
910047-AK-5	UNITED CONTL HLDGS INC				4.B FE	257,379	102.8750	266,446	259,000	258,077	2,933	275	0	0	4.875	5.065	JJ	5,822	12,626	05/07/2019	01/15/2025
911363-AM-1	UNITED RENTALS INC				3.B FE	1,437,000	101.5000	1,421,000	1,400,000	1,421,000	(10,494)	(4,159)	0	0	3.875	3.522	FA	20,494	55,003	09/10/2020	02/15/2031
911365-BN-3	UNITED RENTALS NORTH AMER INC				3.B FE	1,049,413	102.7500	1,047,023	1,019,000	1,034,989	(8,780)	(3,779)	0	0	4.000	3.571	JJ	18,795	40,760	12/04/2020	07/15/2030
911365-BP-8	UNITED RENTALS NORTH AMER INC				3.B FE	373,476	100.7000	375,612	373,000	373,398	(56)	(22)	0	0	3.750	3.766	JJ	5,362	0	08/02/2021	01/15/2032

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book / Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91153L-AA-5	UNITED SHORE FINL SVC LLC 144A				3.C FE	258,000	101.8750	262,838	258,000	258,000	0	0	0	0	5.500	5.576	MN	1,813	14,663	10/28/2020	11/15/2025
913017-CY-3	UNITED TECHNOLOGIES CORP			1,2	2.A FE	824,703	111.9440	923,541	825,000	824,788	0	26	0	0	4.125	4.172	MN	4,254	34,031	08/13/2018	11/16/2028
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC 144A				3.C FE	208,000	100.2500	208,520	208,000	208,000	0	0	0	0	5.750	5.833	JD	1,296	0	11/15/2021	06/15/2027
91324P-DE-9	UNITEDHEALTH GROUP INC			1	1.F FE	610,676	106.7200	618,978	580,000	603,500	0	(3,766)	0	0	2.950	2.213	AO	3,612	17,110	01/28/2020	10/15/2027
91327A-AA-0	UNITI GROUP LP / UNITI FIBER 144A				4.B FE	1,034,063	104.3750	1,017,656	975,000	1,017,656	(1,487)	(14,919)	0	0	7.875	2.941	FA	29,006	9,253	11/04/2021	02/15/2025
91327B-AB-6	UNITI GROUP LP / UNITI FIBER 144A				4.B FE	323,925	99.1730	322,312	325,000	322,154	(1,788)	17	0	0	4.750	4.869	AO	3,259	4,041	11/22/2021	04/15/2028
914906-AS-1	UNIVISION COMMUNICATIONS INC 144A			2	4.B FE	773,409	101.0000	811,030	803,000	786,672	0	4,605	0	0	5.125	5.937	FA	15,547	41,154	06/05/2020	02/15/2025
914906-AT-9	UNIVISION COMMUNICATIONS INC 144A				4.B FE	58,425	106.8750	63,056	59,000	58,589	0	100	0	0	9.500	9.987	MN	934	5,605	04/21/2020	05/01/2025
914906-AU-6	UNIVISION COMMUNICATIONS INC 144A				4.B FE	1,777,413	107.7500	1,911,485	1,774,000	1,776,059	0	(873)	0	0	6.625	6.675	JD	9,794	117,528	06/11/2020	06/01/2027
914906-AV-4	UNIVISION COMMUNICATIONS INC 144A				4.A FE	150,000	101.0000	151,500	150,000	150,000	0	0	0	0	4.500	4.551	MN	1,125	3,000	05/07/2021	05/01/2029
91740P-AF-5	USA COMPRESSION PARTNERS LP				4.C FE	228,323	105.6250	238,713	226,000	227,431	0	(335)	0	0	6.875	6.790	MS	5,179	15,538	03/11/2019	09/01/2027
90363@-AC-4	USTA NATIONAL TENNIS CENTER				1.G FE	5,000,000	105.7340	5,286,693	5,000,000	5,000,000	0	0	0	0	3.290	3.317	JJ	79,051	164,500	05/26/2016	07/08/2036
90363@-AB-6	USTA NATIONAL TENNIS CENTER INC				1.G FE	827,944	112.5770	932,076	827,944	827,944	0	0	0	0	4.080	4.122	JJ	33,427	16,890	09/08/2014	09/08/2039
92047W-AD-3	VALVOLINE INC 144A				3.C FE	518,742	102.0220	500,928	491,000	500,928	(13,605)	(3,920)	0	0	4.250	3.302	AO	4,405	20,868	12/04/2020	02/15/2030
92047W-AG-6	VALVOLINE INC 144A				3.C FE	150,000	96.8300	145,245	150,000	145,245	(4,755)	0	0	0	3.625	3.658	JJ	2,507	2,885	12/15/2020	06/15/2031
92277G-AW-7	VENTAS RLTY LTD PARTNERSHIP				2.A FE	398,976	99.1150	396,460	400,000	399,011	0	35	0	0	2.500	2.545	MS	3,639	0	08/11/2021	09/01/2031
92328M-AA-1	VENTURE GLOBAL CALCASIEU PASS 144A				3.C FE	223,125	103.7500	228,250	220,000	223,035	0	(90)	0	0	3.875	3.689	FA	3,457	0	10/05/2021	08/15/2029
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS 144A				3.C FE	120,000	106.0000	127,200	120,000	120,000	0	0	0	0	4.125	4.168	FA	2,008	0	07/29/2021	08/15/2031
92343V-EN-0	VERIZON COMMUNICATIONS INC			1	2.A FE	678,496	106.4150	744,906	700,000	688,788	0	3,312	0	0	3.376	3.964	FA	8,928	23,632	10/03/2018	02/15/2025
92343V-EU-4	VERIZON COMMUNICATIONS INC				2.A FE	301,379	112.2130	286,143	255,000	293,156	0	(4,575)	0	0	4.016	1.919	JD	797	10,241	03/09/2020	12/03/2029
92343V-FT-6	VERIZON COMMUNICATIONS INC				2.A FE	89,916	95.2980	85,768	90,000	89,920	0	3	0	0	2.650	2.674	MN	272	2,385	11/10/2020	11/20/2040
92343V-FX-7	VERIZON COMMUNICATIONS INC				2.A FE	958,231	95.1200	965,463	1,015,000	958,691	0	460	0	0	1.680	2.394	AO	2,889	0	12/02/2021	10/30/2030
92343V-GH-1	VERIZON COMMUNICATIONS INC				2.A FE	2,848,718	100.2710	2,857,734	2,850,000	2,848,855	0	137	0	0	2.100	2.118	MS	16,459	29,925	03/11/2021	03/22/2028
92343V-GJ-7	VERIZON COMMUNICATIONS INC				2.A FE	512,883	101.0020	520,162	515,000	513,034	0	150	0	0	2.550	2.614	MS	3,648	6,530	03/11/2021	03/21/2031
92537R-AA-7	VERTICAL U S NEWCO INC 144A				4.A FE	840,250	105.1250	841,000	800,000	833,875	0	(6,375)	0	0	5.250	3.994	JJ	19,367	21,000	06/08/2021	07/15/2027
92535U-AB-0	VERTIV GROUP CORP 144A				4.A FE	223,000	101.0000	225,230	223,000	223,000	0	0	0	0	4.125	4.168	MN	1,763	0	10/14/2021	11/15/2028
91863@-AC-7	VHG CAPITAL, L.P.				1.D PL	5,000,000	100.5480	5,027,420	5,000,000	5,000,000	0	0	0	0	3.360	3.388	AO	27,533	0	11/02/2021	10/21/2036
92553P-AW-2	VIACOM INC NEW			1,2	2.B FE	51,226	125.5440	62,772	50,000	51,096	0	(27)	0	0	5.250	5.147	AO	656	2,625	09/08/2016	04/01/2044
92552V-AK-6	VIASAT INC 144A			1,2	4.B FE	607,181	100.5000	597,975	595,000	597,975	(2,881)	(5,945)	0	0	5.625	4.232	MS	9,855	22,500	10/06/2021	09/15/2025
92552V-AL-4	VIASAT INC 144A				3.A FE	152,613	103.0000	149,350	145,000	149,350	(306)	(2,594)	0	0	5.625	3.698	AO	1,722	8,156	12/07/2020	04/15/2027
92556V-AD-8	VIATRIS INC SR GLBL NT2.7%30				2.C FE	99,687	100.4560	100,456	100,000	99,730	0	28	0	0	2.700	2.755	JD	68	2,700	06/17/2020	06/22/2030
925550-AF-2	VIAVI SOLUTIONS INC 144A				3.B FE	235,000	99.9950	234,988	235,000	234,988	(12)	0	0	0	3.750	3.785	AO	2,252	0	10/04/2021	10/01/2029
92564R-AA-3	VICI PPTYS INC 144A				3.B FE	650,781	104.1470	650,919	625,000	644,121	2,120	(6,218)	0	0	4.250	3.160	JD	2,214	26,563	12/08/2020	12/01/2026
92564R-AC-9	VICI PPTYS INC 144A				3.B FE	50,995	101.5000	57,855	57,000	52,978	0	1,137	0	0	3.500	6.105	FA	754	1,995	03/18/2020	02/15/2025
92564R-AD-7	VICI PPTYS INC 144A				3.B FE	275,000	103.2850	284,032	275,000	275,000	0	0	0	0	3.750	3.785	FA	3,896	10,313	01/22/2020	02/15/2027
92564R-AE-5	VICI PPTYS INC 144A				3.B FE	145,000	105.7500	153,338	145,000	145,000	0	0	0	0	4.125	4.168	FA	2,260	5,981	01/22/2020	08/15/2030
92735L-AA-0	VINE ENERGY HOLDINGS LLC 144A				3.C FE	288,688	108.5000	298,375	275,000	287,438	0	(1,250)	0	0	6.750	5.628	AO	3,919	9,694	08/02/2021	04/15/2029
927804-FU-3	VIRGINIA ELEC & PWR CO			1,2	2.A FE	348,688	105.7670	370,185	350,000	349,179	0	188	0	0	3.150	3.238	JJ	5,084	11,025	04/23/2019	01/15/2026
927804-FV-1	VIRGINIA ELEC & PWR CO			1,2	2.A FE	783,144	105.1880	841,502	800,000	790,826	0	1,713	0	0	2.950	3.232	MN	3,016	23,600	03/29/2017	11/15/2026
927804-FZ-2	VIRGINIA ELEC & PWR CO				2.A FE	135,263	109.5270	132,528	121,000	133,668	0	(1,596)	0	0	3.800	1.953	AO	1,150	4,598	03/10/2021	04/01/2028
92783#-AA-4	VIRGINIA INTERNATIONL GATEWAY 144A			4	1.F PL	875,999	107.2870	939,831	875,999	875,999	0	0	0	0	3.930	3.988	MJSD	8,702	25,820	08/22/2014	06/30/2030
928377-AC-4	VISTA OUTDOOR INC 144A				4.A FE	275,000	100.6250	276,719	275,000	275,000	0	0	0	0	4.500	4.551	MS	3,644	6,600	02/17/2021	03/15/2029
92838@-AA-1	VISTA RIDGE LLC				1.F PL	1,997,103	96.9030	1,935,262	1,997,103	1,997,103	0	0	0	0	2.570	2.595	MJSD	17,109	79,446	12/01/2020	10/14/2049
92840V-AA-0	VISTRA OPERATIONS CO LLC 144A			1,2	3.B FE	803,100	103.2640	789,970	765,000	781,292	584	(13,157)	0	0	5.500	4.182	MS	14,025	42,075	08/07/2020	09/01/2026
92840V-AB-8	VISTRA OPERATIONS CO LLC 144A				3.B FE	329,859	103.0000	328,570	319,000	324,395	0	(2,214)	0	0	5.625	4.838	FA	6,779	17,128	06/08/2021	02/15/2027
92840V-AD-4	VISTRA OPERATIONS CO LLC 144A				2.C FE	55,670	102.9970	56,648	55,000	55,375	0	(144)	0	0	3.550	3.286	JJ	900	1,953	12/03/2019	07/15/2024

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92840V-AE-2	VISTRA OPERATIONS CO LLC 144A				2.C FE	1,146,552	107.0310	1,204,100	1,125,000	1,142,200	0	(1,995)	0	0	4.300	4.097	JJ	22,306	48,375	03/05/2020	07/15/2029
92840V-AF-9	VISTRA OPERATIONS CO LLC 144A				3.B FE	1,274,213	103.7820	1,285,859	1,239,000	1,263,825	0	(7,429)	0	0	5.000	4.203	JJ	25,985	49,400	09/30/2021	07/31/2027
92840V-AG-7	VISTRA OPERATIONS CO LLC 144A				2.C FE	109,768	103.7520	114,128	110,000	109,831	0	30	0	0	3.700	3.768	JJ	1,707	4,070	11/06/2019	01/30/2027
92840V-AH-5	VISTRA OPERATIONS CO LLC 144A				3.B FE	522,178	100.1630	522,851	522,000	522,116	(51)	(11)	0	0	4.375	4.418	MN	3,806	10,848	06/07/2021	05/01/2029
928563-AK-1	VMWARE INC				2.C FE	149,222	97.4010	146,102	150,000	149,268	0	46	0	0	1.800	1.888	FA	1,118	0	07/20/2021	08/15/2028
928668-AT-9	VOLKSWAGEN GROUP AMER FIN LLC 144A				2.A FE	1,346,733	110.1780	1,487,403	1,350,000	1,348,069	0	446	0	0	4.625	4.720	MN	8,325	62,451	11/07/2018	11/13/2025
92943G-AC-5	W. R. GRACE HOLDINGS LLC 144A				4.B FE	264,688	105.2640	263,160	250,000	263,160	(1,196)	(331)	0	0	5.625	3.449	AO	3,516	0	12/07/2021	10/01/2024
92943G-AD-3	W. R. GRACE HOLDINGS LLC SR 144A N				4.B FE	308,913	102.7130	308,139	300,000	304,748	(2,091)	(1,839)	0	0	4.875	4.206	JD	650	15,075	12/04/2020	06/15/2027
929566-AL-1	WABASH NATL CORP 144A				4.B FE	414,660	101.0000	418,140	414,000	414,628	0	(32)	0	0	4.500	4.514	AO	4,399	0	09/22/2021	10/15/2028
94403*-BA-3	WAWA INC				2.B PL	2,000,000	103.3490	2,066,988	2,000,000	2,000,000	0	0	0	0	3.640	3.673	AO	51,364	36,400	10/01/2013	10/17/2023
94403*-BB-1	WAWA INC				2.B PL	2,000,000	106.4560	2,129,113	2,000,000	2,000,000	0	0	0	0	3.790	3.826	AO	53,481	0	10/01/2013	10/17/2025
95000U-2F-9	WELLS FARGO & CO				1.E FE	506,880	105.4780	506,295	480,000	499,488	0	(4,109)	0	0	3.196	2.247	JD	597	15,341	03/09/2020	06/17/2027
95000U-2J-1	WELLS FARGO & CO				2.A FE	200,000	102.1890	204,377	200,000	200,000	0	0	0	0	2.572	2.589	FA	2,000	5,144	02/04/2020	02/11/2031
95000U-2L-6	WELLS FARGO & CO				2.A FE	231,459	116.2840	226,754	195,000	228,330	0	(3,130)	0	0	4.478	2.215	AO	2,110	8,732	02/22/2021	04/04/2031
949746-SH-5	WELLS FARGO & CO NEW				2.A FE	420,451	105.1210	462,533	440,000	427,049	0	2,418	0	0	3.000	3.707	AO	2,493	13,200	03/06/2019	10/23/2026
94974B-GA-2	WELLS FARGO CO MTN BE				2.A FE	1,957,640	105.1720	2,103,441	2,000,000	1,979,939	0	6,968	0	0	3.300	3.729	MS	20,533	66,000	08/29/2018	09/09/2024
98665#-AA-4	WELLSPAN HEALTH OBLIGATED GROUP				1.E	1,000,000	105.5460	1,055,462	1,000,000	1,000,000	0	0	0	0	3.350	3.378	JD	2,792	41,782	09/02/2020	06/01/2050
98665#-AB-2	WELLSPAN HEALTH OBLIGATED GROUP				1.E	1,994,426	97.1620	1,937,817	1,994,426	1,994,426	0	0	0	0	2.880	2.901	JD	4,787	57,599	11/30/2020	06/01/2044
95040Q-AK-0	WELLTOWER INC				2.A FE	54,941	104.2440	57,334	55,000	54,957	0	8	0	0	2.700	2.735	FA	561	1,485	12/09/2019	02/15/2027
95081Q-AN-4	WESCO DISTR INC 144A				3.C FE	300,000	106.0000	318,000	300,000	300,000	0	0	0	0	7.125	7.252	JD	950	21,375	05/29/2020	06/15/2025
95081Q-AP-9	WESCO DISTR INC 144A				3.C FE	437,785	109.6250	443,981	405,000	428,627	0	(8,671)	0	0	7.250	4.731	JD	1,305	29,363	04/16/2021	06/15/2028
955278-A#-3	WEST PENN POWER COMPANY				1.G	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	3.340	3.368	AO	22,267	100,200	04/02/2012	04/11/2022
Q9609*-AC-2	WESTCONNEX FINANCE CO PTY LTD			4	2.A FE	2,000,000	97.9940	1,959,880	2,000,000	2,000,000	0	0	0	0	3.280	3.307	JD	2,916	32,800	06/15/2021	06/15/2036
958102-AM-7	WESTERN DIGITAL CORP			1	2.C FE	278,521	109.2500	317,918	291,000	283,214	0	1,617	0	0	4.750	5.569	FA	5,222	13,823	04/11/2019	02/15/2026
958667-AC-1	WESTERN GAS PARTNERS L P				3.A FE	405,000	110.1020	495,459	450,000	410,606	0	3,571	0	0	5.300	6.834	FA	9,938	23,288	05/27/2020	02/01/2030
958254-AB-0	WESTERN GAS PARTNERS LP			1	3.A FE	162,966	100.2500	160,400	160,000	161,734	419	(332)	0	0	4.000	3.820	JJ	3,200	6,400	11/01/2013	07/01/2022
958254-AE-4	WESTERN GAS PARTNERS LP				3.A FE	114,938	104.7950	130,993	125,000	117,894	0	1,828	0	0	3.950	5.893	JD	411	4,938	05/11/2020	06/01/2025
958254-AD-6	WESTERN MIDSTREAM OPER LP				3.A FE	122,188	119.5000	149,375	125,000	122,252	0	61	0	0	5.450	5.703	AO	1,703	6,813	12/09/2020	04/01/2044
958254-AH-7	WESTERN MIDSTREAM OPER LP				3.A FE	263,750	108.7500	271,875	250,000	262,448	0	(1,302)	0	0	4.500	3.591	MS	3,750	5,625	04/20/2021	03/01/2028
958254-AL-8	WESTERN MIDSTREAM OPER LP				3.A FE	222,750	119.5000	268,875	225,000	222,785	0	35	0	0	5.500	5.649	FA	4,675	12,375	01/04/2021	08/15/2048
958667-AB-3	WESTERN MIDSTREAM OPER LP				3.A FE	194,000	104.5020	209,004	200,000	195,645	0	1,273	0	0	4.350	5.188	FA	3,625	8,450	09/14/2020	02/01/2025
959802-AZ-2	WESTERN UN CO				2.B FE	219,745	98.0480	215,706	220,000	219,787	0	42	0	0	1.350	1.379	MS	875	1,535	02/23/2021	03/15/2026
960386-AL-4	WESTINGHOUSE AIR BRAKE			1	2.C FE	995,700	105.8620	1,058,624	1,000,000	997,593	0	445	0	0	3.450	3.535	MN	4,408	34,500	06/26/2017	11/15/2026
962166-BY-9	WEYERHAEUSER CO MTN BE				2.B FE	1,083,170	111.6260	1,227,889	1,100,000	1,085,637	0	1,422	0	0	4.000	4.232	AO	9,289	44,000	03/26/2020	04/15/2030
962178-AN-9	WEYERHAEUSER REAL ESTATE CO			1	3.C FE	130,500	108.8750	130,650	120,000	126,221	0	(2,379)	0	0	5.875	3.682	JD	313	7,050	03/04/2020	06/15/2024
96926J-AE-7	WILLIAM CARTER CO 144A				3.B FE	672,500	103.7500	674,375	650,000	664,007	0	(5,496)	0	0	5.500	4.588	MN	4,568	35,750	06/08/2020	05/15/2025
969457-BU-3	Williams Cos Inc Del				2.B FE	639,776	102.2100	664,366	650,000	647,329	0	2,466	0	0	3.700	4.150	JJ	11,090	24,050	10/19/2018	01/15/2023
96950F-AL-8	WILLIAMS PARTNERS L P				2.B FE	819,664	105.3680	842,942	800,000	806,856	0	(4,009)	0	0	4.500	3.989	MN	4,600	36,000	08/28/2018	11/15/2023
970648-AF-8	WILLIS NORTH AMER INC			1	2.B FE	456,876	104.7530	476,625	455,000	455,695	0	(278)	0	0	3.600	3.564	MN	2,093	16,380	06/26/2017	05/15/2024
970648-AG-6	WILLIS NORTH AMER INC				2.B FE	173,940	111.8610	195,756	175,000	174,234	0	96	0	0	4.500	4.629	MS	2,319	7,875	10/03/2018	09/15/2028
976826-BN-6	WISCONSIN PWR & LT CO				1.G FE	4,994	112.4860	5,624	5,000	4,994	0	0	0	0	3.650	3.690	AO	46	183	03/30/2020	04/01/2050
97786#-AL-6	WOLSELEY CAPITAL INC				2.A FE	2,000,000	108.0070	2,160,149	2,000,000	2,000,000	0	0	0	0	3.830	3.867	MS	25,533	76,600	09/01/2015	09/01/2027
978097-AG-8	WOLVERINE WORLD WIDE INC 144A				3.C FE	342,125	97.2270	340,295	350,000	338,697	(3,466)	38	0	0	4.000	4.398	FA	4,861	0	12/15/2021	08/15/2029
92936U-AG-4	WP CAREY INC				2.B FE	495,495	98.3720	491,860	500,000	495,976	0	390	0	0	2.400	2.515	FA	5,000	9,567	10/06/2020	02/01/2031
92936U-AJ-8	WP CAREY INC				2.B FE	227,810	97.6370	224,564	230,000	227,855	0	45	0	0	2.450	2.572	FA	1,190	0	10/05/2021	02/01/2032
98262P-AA-9	WW INTL INC 144A				3.C FE	360,143	95.7250	347,482	363,000	347,482	(12,562)	(99)	0	0	4.500	4.652	AO	3,449	4,778	11/15/2021	04/15/2029
98310W-AM-0	WYNDHAM DESTINATIONS INC				3.C FE	93,525	111.2500	95,675	86,000	90,638	0	(1,199)	0	0	6.600	4.966	AO	1,419	5,676	07/02/2019	10/01/2025
98310W-AP-3	WYNDHAM DESTINATIONS INC			1,2	3.C FE	566,591	106.2500	606,688	571,000	569,220	0	612	0	0	5.650	5.882	AO	8,065	32,262	03/07/2019	04/01/2024
98310W-AN-8	WYNDHAM WORLDWIDE CORP			1,2	3.C FE	272,447	108.6770	305,382	281,000	275,072	0	926	0	0	6.000	6.588	AO	4,215	16,860	07/21/2020	04/01/2027
983133-AB-5	WYNN RESORTS FIN LLC / WYNN 144A				4.B FE	477,281	104.8750	471,938	450,000	467,560	0	(7,991)	0	0	7.750	5.763	AO	7,363	34,875	11/12/2020	04/15/2025
983793-AH-3	XPO LOGISTICS INC 144A				4.A FE	458,088	104.6250	449,888	430,000	445,833	0	(12,058)	0	0	6.250	3.282	MN	4,479	26,875	01/05/2021	05/01/2025

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	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98919V-AA-3	ZAYO GROUP HLDGS INC 144A				4.B FE	1,040,318	98.5000	1,037,205	1,053,000	1,034,572	(6,070)	290	0	0	4.000	4.302	MS	14,040	18,360	12/07/2021	03/01/2027
68245X-AM-1	1011778 B.C. UNLIMITED LIABIL 144A		C		4.B FE	1,306,398	98.2500	1,287,075	1,310,000	1,286,471	(20,164)	233	0	0	4.000	4.076	AO	11,062	52,737	06/15/2021	10/15/2030
68245X-AH-2	1011778 B.C. UNLIMITED LIABILI 144		C		3.B FE	674,768	101.2760	690,702	682,000	676,361	0	707	0	0	3.875	3.991	MS	7,781	15,345	07/27/2021	01/15/2028
68245X-AK-5	1011778 B.C. UNLIMITED LIABILI144A		C		3.B FE	124,000	103.7500	128,650	124,000	124,000	0	0	0	0	5.750	5.833	AO	1,505	7,130	04/02/2020	04/15/2025
009089-AA-1	AIR CANADA 2013-1A PTC 144A		C	4	2.C FE	880,450	102.3960	886,573	865,823	874,324	0	(1,250)	0	0	4.125	3.901	MN	4,564	35,715	06/26/2017	11/15/2026
071734-AD-9	BAUSCH HEALTH COS INC 144A		C		4.B FE	359,250	99.5000	338,300	340,000	338,300	(15,646)	(4,143)	0	0	7.000	5.599	JJ	10,974	23,800	09/17/2020	01/15/2028
071734-AH-0	BAUSCH HEALTH COS INC 144A		C		4.B FE	43,000	92.0000	39,560	43,000	39,560	(3,440)	0	0	0	5.000	5.063	JJ	902	2,150	12/17/2019	01/30/2028
071734-AJ-6	BAUSCH HEALTH COS INC 144A		C		4.B FE	1,228,163	88.0000	1,100,880	1,251,000	1,098,740	(130,228)	548	0	0	5.250	5.596	JJ	27,548	44,468	11/30/2021	01/30/2030
071734-AK-3	BAUSCH HEALTH COS INC 144A		C		4.B FE	1,368,131	95.0240	1,282,824	1,350,000	1,282,824	(80,143)	(3,544)	0	0	6.250	6.028	FA	31,875	80,469	05/26/2021	02/15/2029
071734-AM-9	BAUSCH HEALTH COS INC 144A		C		4.B FE	335,625	88.2500	308,875	350,000	306,406	(29,375)	156	0	0	5.000	5.836	FA	6,611	8,750	11/24/2021	02/15/2029
071734-AN-7	BAUSCH HEALTH COS INC 144A		C		3.B FE	100,000	102.2500	102,250	100,000	100,000	0	0	0	0	4.875	4.934	JD	406	2,343	05/24/2021	06/01/2028
91911K-AP-7	BAUSCH HEALTH COS INC 144A		C		4.B FE	101,650	105.3180	100,052	95,000	99,275	0	(2,375)	0	0	9.000	4.100	JD	380	8,550	06/02/2021	12/15/2025
071734-AL-1	BAUSCH HEALTH COS INC 144AA		C		4.B FE	1,182,586	87.8750	1,010,563	1,150,000	1,010,563	(168,258)	(3,725)	0	0	5.250	4.833	FA	22,808	42,263	04/07/2021	02/15/2031
0778FP-AG-4	BELL TEL CO CDA-BELL		C		2.A FE	383,310	97.6440	375,929	385,000	383,366	0	57	0	0	2.150	2.209	FA	3,196	0	08/09/2021	02/15/2032
097751-BT-7	BOMBARDIER INC 144A		C		5.A FE	421,765	103.6250	654,910	632,000	455,035	0	20,126	0	0	7.875	16.526	AO	10,507	50,560	02/06/2020	04/15/2027
11271L-AE-2	BROOKFIELD FIN INC		C		1.G FE	2,197,616	112.8340	2,482,341	2,200,000	2,197,957	0	201	0	0	4.350	4.411	AO	20,203	95,700	04/09/2020	04/15/2030
11283Y-AB-6	BROOKFIELD RESIDENTIAL PPTYS 144A		C		4.B FE	1,432,365	104.3800	1,603,277	1,536,000	1,450,833	0	11,589	0	0	6.250	7.600	MS	28,267	96,000	05/20/2020	09/15/2027
11283Y-AG-5	BROOKFIELD RESIDENTIAL PPTYS 144A		C		4.B FE	150,000	100.0700	150,105	150,000	150,000	0	0	0	0	5.000	5.063	JD	333	4,167	05/11/2021	06/15/2029
124765-F*-4	CAE INC		C		2.C PL	2,000,000	112.2210	2,244,419	2,000,000	2,000,000	0	0	0	0	4.470	4.520	MS	26,820	89,400	03/13/2019	03/13/2029
136385-AT-8	CANADIAN NAT RES LTD		C		2.B FE	295,416	104.9130	314,739	300,000	297,947	0	838	0	0	3.800	4.158	AO	2,407	11,400	11/05/2018	04/15/2024
13648T-AA-5	CANADIAN PAC RY CO		C		2.B FE	254,495	98.6620	251,588	255,000	254,580	0	47	0	0	2.050	2.083	MS	1,684	5,228	03/03/2020	03/05/2030
13645R-BF-0	CANADIAN PAC RY CO NEW		C		2.B FE	259,909	101.9170	264,985	260,000	259,910	0	1	0	0	2.450	2.469	JD	513	0	11/17/2021	12/02/2031
14739L-AA-0	CASCADES INC 144A		C		3.C FE	125,250	104.0000	130,000	125,000	125,155	0	(46)	0	0	5.125	5.145	JJ	2,954	6,406	11/15/2019	01/15/2026
14739L-AB-8	CASCADES INC 144A		C		3.C FE	497,180	102.5000	495,075	483,000	491,275	(2,578)	(2,731)	0	0	5.375	4.633	JJ	11,971	21,715	04/29/2021	01/15/2028
15135U-AW-9	CENOVUS ENERGY INC		C		2.C FE	14,934	97.9550	14,693	15,000	14,936	0	2	0	0	2.650	2.717	JJ	119	0	09/09/2021	01/15/2032
22576C-E#-4	CRESCENT POINT ENERGY		C		3.B	2,000,000	101.9560	2,039,129	2,000,000	2,000,000	0	0	0	0	3.780	3.816	JD	3,990	75,600	06/01/2013	06/12/2023
284902-AF-0	ELDORADO GOLD CORP NEW 144A		C		4.A FE	575,000	101.6880	584,706	575,000	575,000	0	0	0	0	6.250	6.348	MS	12,478	0	08/12/2021	09/01/2029
29250N-AZ-8	ENBRIDGE INC MTN CDS-		C		2.A FE	881,705	104.8180	859,506	820,000	876,107	0	(5,598)	0	0	3.125	2.159	MN	3,274	25,625	03/01/2021	11/15/2029
335934-AK-1	FIRST QUANTUM MINERALS LTD 144A		C	1,2	4.B FE	1,120,645	101.1500	1,112,650	1,100,000	1,106,708	0	(13,937)	0	0	7.250	4.839	AO	19,938	43,065	06/29/2021	04/01/2023
335934-AL-9	FIRST QUANTUM MINERALS LTD 144A		C		4.B FE	206,250	102.8700	205,740	200,000	205,740	(456)	(54)	0	0	7.500	2.546	AO	3,750	0	12/29/2021	04/01/2025
349553-AM-9	FORTIS INC		C	1,2	2.C FE	112,761	104.1520	129,148	124,000	116,794	0	1,333	0	0	3.055	4.471	AO	915	3,788	10/29/2018	10/04/2026
36485M-AK-5	GARDA WORLD SECURITY CORP 144A		C		4.A FE	591,888	99.5000	591,030	594,000	589,742	(2,533)	270	0	0	4.625	4.742	FA	10,378	27,473	06/29/2020	02/15/2027
36485M-AL-3	GARDA WORLD SECURITY CORP 144A		C		5.A FE	207,000	95.5000	197,685	207,000	197,685	(9,315)	0	0	0	6.000	6.090	JD	1,035	6,210	05/17/2021	06/01/2029
36168Q-AL-8	GFL ENVIRONMENTAL INC 144A		C		4.C FE	100,000	98.0000	98,000	100,000	98,000	(2,000)	0	0	0	4.000	4.040	FA	1,667	0	09/21/2021	08/01/2028
36168Q-AP-9	GFL ENVIRONMENTAL INC 144A		C		4.C FE	225,000	99.0630	222,891	225,000	222,891	(2,109)	0	0	0	4.375	4.423	FA	3,855	0	08/03/2021	08/15/2029
380355-AD-9	GOEASY LTD 144A		C		3.C FE	130,313	102.7500	128,438	125,000	128,224	0	(2,089)	0	0	5.375	3.977	JD	560	6,719	02/19/2021	12/01/2024
380355-AF-4	GOEASY LTD 144A		C		3.C FE	200,000	101.7500	203,500	200,000	200,000	0	0	0	0	4.375	4.423	MN	1,458	4,424	04/22/2021	05/01/2026
443628-AH-5	HUDBAY MINERALS INC 144A		C		4.B FE	540,850	106.0000	551,200	520,000	538,588	0	(2,262)	0	0	6.125	5.357	AO	7,963	21,523	05/24/2021	04/01/2029
443628-AJ-1	HUDBAY MINERALS INC 144A		C		4.B FE	125,000	100.0000	125,000	125,000	125,000	0	0	0	0	4.500	4.551	AO	1,406	3,172	02/22/2021	04/01/2026
450913-AF-5	IAMGOLD CORP 144A		C		4.C FE	217,300	98.2500	211,238	215,000	211,238	(5,708)	(341)	0	0	5.750	5.609	AO	2,610	13,118	01/20/2021	10/15/2028
45827M-AA-5	INTELLIGENT PACKAGING LT / INT144A		C		4.C FE	283,625	102.7500	282,563	275,000	281,745	(211)	(1,670)	0	0	6.000	5.052	MS	4,858	10,550	08/11/2021	09/15/2028
460919-AB-9	INTERTAPE POLYMER GROUP INC 144A		C		4.A FE	1,800,000	100.0000	1,800,000	1,800,000	1,800,000	0	0	0	0	4.375	4.423	JD	3,500	40,906	05/18/2021	06/15/2029
559222-AV-6	MAGNA INTL INC		C		1.G FE	243,944	101.5670	248,840	245,000	244,092	0	95	0	0	2.450	2.515	JD	267	6,003	06/08/2020	06/15/2030
575385-AE-9	MASONITE INTL CORP 144A		C		3.A FE	150,000	98.8750	148,313	150,000	148,313	(1,688)	0	0	0	3.500	3.531	FA	2,260	0	07/09/2021	02/15/2030
575385-AD-1	MASONITE INTL CORP NEW 144A		C		3.A FE	478,875	104.8750	471,938	450,000	471,417	(2)	(6,866)	0	0	5.375	3.351	FA	10,078	17,469	04/19/2021	02/01/2028
57701R-AJ-1	MATTAMY GROUP CORP 144A		C		3.C FE	263,125	105.1750	262,938	250,000	260,377	0	(2,748)	0	0	5.250	3.551	JD	583	13,125	04/16/2021	12/15/2027
57701R-AM-4	MATTAMY GROUP CORP 144A		C		3.C FE	780,880	101.8450	865,683	850,000	789,652	0	5,547	0	0	4.625	5.822	MS	13,104	34,688	04/13/2021	03/01/2030

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
552704-AE-8	MEG ENERGY CORP 144A		C		3.C FE	752,986	106.4920	851,936	800,000	762,607	0	6,787	0	0	7.125	8.274	FA	23,750	40,969	11/10/2021	02/01/2027
552704-AF-5	MEG ENERGY CORP 144A		C		3.C FE	200,000	104.8350	209,670	200,000	200,000	0	0	0	0	5.875	5.961	FA	4,896	5,842	01/19/2021	02/01/2029
58518N-2B-7	MEGLOBAL CANADA ULC 144A		C		2.B FE	1,416,933	109.0460	1,501,566	1,377,000	1,405,058	0	(7,546)	0	0	5.000	4.393	MN	8,224	68,850	05/27/2020	05/18/2025
C5864@-AG-4	MULLEN GROUP LTD		C		3.C	2,000,000	98.1160	1,962,314	2,000,000	1,962,314	(5,286)	0	0	0	3.840	3.877	AO	14,720	76,800	10/22/2014	10/22/2024
644535-AH-9	NEW GOLD INC CDA 144A		C		4.C FE	424,936	106.2500	449,438	423,000	424,899	0	(37)	0	0	7.500	7.494	JJ	14,629	30,877	12/14/2021	07/15/2027
66977W-AQ-2	NOVA CHEMICALS CORP 144A		C		3.C FE	1,192,658	103.2500	1,246,228	1,207,000	1,199,631	0	2,759	0	0	4.875	5.216	JD	4,903	58,841	06/09/2020	06/01/2024
66977W-AR-0	NOVA CHEMICALS CORP 144A		C		3.C FE	357,871	106.5000	399,375	375,000	363,014	0	1,820	0	0	5.250	6.039	JD	1,641	19,688	10/28/2020	06/01/2027
67077M-AJ-7	NUTRIEN LTD		C		2.B FE	310,333	101.2360	323,957	320,000	318,044	0	2,516	0	0	3.150	4.024	AO	2,520	10,080	10/19/2018	10/01/2022
68327L-AD-8	ONTARIO TEACHERS CADILLAC FAIR144A		C		1.E FE	197,884	99.6560	199,311	200,000	197,927	0	43	0	0	2.500	2.638	AO	1,056	0	10/07/2021	10/15/2031
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP / P 144		C		4.A FE	195,873	104.6250	199,834	191,000	194,490	0	(785)	0	0	6.250	5.467	MN	1,525	10,763	08/11/2021	05/15/2026
69867D-AC-2	PANTHER BF AGGREGATOR 2 LP / P 144		C		5.A FE	360,941	106.0000	359,340	339,000	358,907	0	(2,035)	0	0	8.500	3.951	MN	3,682	0	11/12/2021	05/15/2027
70137W-AG-3	PARKLAND CORP 144A		C		3.B FE	367,938	100.0790	367,290	367,000	367,059	(794)	(85)	0	0	4.500	4.495	AO	4,129	7,707	06/21/2021	10/01/2029
70137W-AL-2	PARKLAND CORP 144A		C		3.B FE	301,000	99.3750	299,119	301,000	299,119	(1,881)	0	0	0	4.625	4.678	MN	1,469	0	11/08/2021	05/01/2030
70137T-AP-0	PARKLAND FUEL CORP 144A		C		3.B FE	213,531	105.5000	224,715	213,000	213,333	0	(82)	0	0	5.875	5.910	JJ	5,770	12,514	06/26/2019	07/15/2027
740212-AM-7	PRECISION DRILLING CORP 144A		C		4.B FE	74,440	101.9220	76,442	75,000	74,473	0	33	0	0	6.875	7.126	JJ	2,807	0	06/02/2021	01/15/2029
86828L-AC-6	SUPERIOR PLUS LP / SUPERIOR 144A		C		3.C FE	481,848	102.7840	488,224	475,000	481,769	0	(78)	0	0	4.500	4.238	MS	6,294	4,600	12/07/2021	03/15/2029
91911X-AV-6	VALEANT PHARMACEUTICALS 144A		C	1,2	4.B FE	115,322	105.6250	114,075	108,000	111,298	0	(1,293)	0	0	9.250	7.897	AO	2,498	9,990	08/06/2018	04/01/2026
91911K-AN-2	VALEANT PHARMACEUTICALS INTL 144A		C	1,2	3.B FE	522,983	101.6250	528,450	520,000	520,642	0	(734)	0	0	5.500	5.419	MN	4,767	28,600	04/22/2019	11/01/2025
91911X-AW-4	VALEANT PHARMACEUTICALS INTL 144A		C	1,2	4.B FE	851,523	105.0000	824,250	785,000	818,164	(7,083)	(19,890)	0	0	8.500	5.647	JJ	27,987	63,495	02/10/2021	01/31/2027
91831A-AC-5	VRX ESCROW CORP 144A		C		4.B FE	1,078,413	101.9980	1,081,174	1,060,000	1,072,280	(2,442)	(4,058)	0	0	6.125	5.747	AO	13,706	67,718	08/05/2020	04/15/2025
98462Y-AE-0	YAMANA GOLD INC 144A		C		2.C FE	115,000	96.0920	110,506	115,000	115,000	0	0	0	0	2.630	2.647	FA	1,218	0	08/04/2021	08/15/2031
Q0458*-AF-6	AQUASURE FINANCE PTY. LTD		C		1.G FE	1,889,343	110.7420	2,092,291	1,889,343	1,889,343	0	0	0	0	4.320	4.367	JJ	38,316	81,620	01/15/2019	01/12/2034
Q0697#-AB-2	AUSGRID FINANCE PTY LTD		C		2.A FE	3,000,000	105.9370	3,178,097	3,000,000	3,000,000	0	0	0	0	3.600	3.632	AO	27,000	108,000	09/06/2017	10/01/2029
Q1629#-AN-7	BRISBANE AIRPORT CORP PTY LTD		C		2.B	1,000,000	106.2590	1,062,590	1,000,000	1,000,000	0	0	0	0	3.820	3.856	JD	1,698	38,200	06/15/2017	06/15/2027
20557#-AF-8	COMPUTERSHARE LTD		C		2.B	1,000,000	107.8330	1,078,331	1,000,000	1,000,000	0	0	0	0	4.220	4.265	MN	4,806	42,200	11/20/2018	11/20/2025
20557#-AG-6	COMPUTERSHARE LTD		C		2.B	2,000,000	111.0210	2,220,416	2,000,000	2,000,000	0	0	0	0	4.360	4.408	MN	9,931	87,200	11/20/2018	11/20/2028
Q2762#-AD-4	CONNECTEAST FINANCE PTY LTD		C		2.B FE	2,000,000	105.5890	2,111,781	2,000,000	2,000,000	0	0	0	0	3.770	3.806	MS	19,688	37,700	09/27/2017	09/27/2032
Q1297#-AL-2	CSL LTD		C		1.G	3,000,000	109.4940	3,284,834	3,000,000	3,000,000	0	0	0	0	3.470	3.500	AO	25,158	104,100	10/04/2017	10/04/2032
12656*-AG-7	CSLB HOLDINGS INC		C		1.G	2,000,000	102.2670	2,045,332	2,000,000	2,000,000	0	0	0	0	3.200	3.226	MS	16,889	64,000	03/13/2013	03/26/2023
Q3300*-AC-7	DULUXGROUP LTD		D		2.C	1,000,000	109.1930	1,091,934	1,000,000	1,000,000	0	0	0	0	4.230	4.275	MS	33,253	21,150	09/18/2014	09/18/2026
Q5664#-AA-2	LONSDALE FINANCE PTY LTD 144A		C		2.B FE	2,000,000	108.6110	2,172,223	2,000,000	2,000,000	0	0	0	0	4.190	4.234	AO	20,717	83,800	10/01/2018	10/01/2028
Q5664#-AB-0	LONSDALE FINANCE PTY LTD 144A		C		2.B FE	1,000,000	109.8240	1,098,238	1,000,000	1,000,000	0	0	0	0	4.270	4.316	AO	10,556	42,700	10/01/2018	10/01/2030
603051-AA-1	MINERAL RES LTD 144A		C		3.C FE	324,780	107.8180	343,939	319,000	323,180	0	(1,100)	0	0	8.125	7.835	MN	4,320	25,919	07/10/2020	05/01/2027
Q6518@-AF-9	NSW ELECTRICITY NETWORKS FINANCE		C		2.B FE	3,000,000	106.2530	3,187,604	3,000,000	3,000,000	0	0	0	0	3.650	3.683	AO	22,813	109,500	10/16/2017	10/16/2029
76123E-AA-9	RESIMAC TRIOMPHE TRUST IN 144A		C		1.A FE	1,878,319	99.7840	1,874,260	1,878,319	1,878,319	0	0	0	0	0.801	0.816	MON	920	11,328	03/04/2021	07/10/2052
961214-DZ-3	WESTPAC BKG CORP		C		1.D FE	1,744,529	103.9900	1,814,621	1,745,000	1,744,862	0	96	0	0	3.650	3.689	MN	8,138	63,693	05/08/2018	05/15/2023
86964W-AJ-1	SUZANO AUSTRIA GMBH		C		2.C FE	1,497,966	101.6260	1,486,788	1,463,000	1,495,893	0	(2,073)	0	0	3.750	3.481	JJ	25,298	27,431	05/06/2021	01/15/2031
M1995Y-AG-1	CBQ FINANCE LTD 5% GTD SNR 24/05/2		C		2.A FE	2,389,860	105.2750	2,466,589	2,343,000	2,357,566	0	(9,872)	0	0	5.000	4.588	MN	12,040	117,150	07/18/2018	05/24/2023
44962L-AG-2	IHS MARKIT LTD		C	1,2	3.A FE	247,783	104.5000	261,250	250,000	249,212	0	471	0	0	4.125	4.380	FA	4,297	10,313	10/26/2018	08/01/2023
629571-AA-8	NABORS INDS LTD 144A		C		5.B FE	246,363	92.5000	411,625	445,000	279,845	0	22,448	0	0	7.250	23.685	JJ	14,877	32,263	06/25/2020	01/15/2026
62886H-AP-6	NCL CORP LTD 144A		C		5.A FE	144,566	94.3750	215,175	228,000	166,351	0	15,404	0	0	3.625	15.970	JD	367	8,265	09/03/2020	12/15/2024
62886H-AR-2	NCL CORP LTD 144A		C		4.A FE	166,240	118.5000	195,525	165,000	165,751	0	(308)	0	0	12.250	12.355	MN	2,583	20,321	05/07/2020	05/15/2024
62886H-AY-7	NCL CORP LTD 144A		C		4.A FE	242,000	116.2500	281,325	242,000	242,000	0	0	0	0	10.250	10.513	FA	10,335	28,239	07/16/2020	02/01/2026
62886H-BA-8	NCL CORP LTD 144A		C		5.A FE	82,000	99.5570	81,637	82,000	81,637	(363)	0	0	0	5.875	5.961	MS	1,418	3,573	03/01/2021	03/15/2026
784309-AA-4	S-JETS 2017-1 LTD 20420815 144A		C		2.B FE	708,370	97.3660	689,713	708,371	708,369	0	0	0	0	3.970	4.043	MON	1,250	28,101	08/14/2017	08/15/2042
85513L-AB-0	STAR ENERGY GEOTHERMAL DARAJ 144A		C		2.C FE	870,000	110.5000	961,350	870,000	870,000	0	0	0	0	4.850	4.909	AO	9,025	42,195	10/06/2020	10/14/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92676X-AC-1	VIKING CRUISES LTD 144A		C	1,2	5.B FE	491,520	99.0000	760,320	768,000	561,291	0	42,297	0	0	6.250	17.793	MN	6,133	48,000	08/01/2019	05/15/2025
92682R-AA-0	VIKING OCEAN CRUISES SHIP VII 144A		C		4.C FE	75,000	99.8750	74,906	75,000	74,906	(94)	0	0	0	5.625	5.704	FA	1,594	2,262	01/28/2021	02/15/2029
00253X-AA-9	AADVANTAGE LOYALTY IP LTD 144A		C		3.B FE	91,000	103.9880	94,629	91,000	91,000	0	0	0	0	5.500	5.614	JAJO	987	2,864	03/10/2021	04/20/2026
00253X-AB-7	AADVANTAGE LOYALTY IP LTD 144A		C		3.B FE	629,000	106.7590	671,514	629,000	629,000	0	0	0	0	5.750	5.875	JAJO	7,133	20,696	03/10/2021	04/20/2029
01609W-AY-8	ALIBABA GROUP HLDG LTD		C		1.E FE	1,091,915	91.5380	1,006,918	1,100,000	1,092,194	0	279	0	0	2.700	2.767	FA	11,715	14,850	02/04/2021	02/09/2041
05401A-AB-7	AVOLON HLDGS FDG LTD		C		2.C FE	237,000	105.3280	249,628	237,000	237,000	0	0	0	0	5.125	5.191	AO	2,564	12,146	09/06/2018	10/01/2023
05401A-AD-3	AVOLON HLDGS FDG LTD 144A		C		2.C FE	63,000	107.3020	67,600	63,000	63,000	0	0	0	0	5.250	5.319	MN	423	3,308	02/14/2019	05/15/2024
G28288-AC-5	DP WORLD CRESCENT LTD 3.875% SNR P		C		2.C FE	1,498,520	106.5000	1,492,065	1,401,000	1,491,571	0	(6,949)	0	0	3.875	2.936	JJ	24,581	27,144	05/06/2021	07/18/2029
40052X-AB-6	GRUPOSURA FINANCE 144A		C	1	3.A FE	1,272,405	106.1010	1,365,520	1,287,000	1,279,682	0	1,454	0	0	5.500	5.730	AO	12,191	70,785	04/26/2016	04/29/2026
41984L-AA-5	HAWAIIAN BRAND INTELLECTUAL 144A		C		4.A FE	304,148	104.6250	313,875	300,000	303,704	(478)	34	0	0	5.750	5.487	JAJO	3,402	8,178	11/15/2021	01/20/2026
G46747-AB-0	HUTCHISON WHAMPOA 144A		C		1.F FE	1,013,950	106.2580	1,062,576	1,000,000	1,004,531	0	(1,498)	0	0	3.625	3.485	AO	6,142	36,250	01/21/2015	10/31/2024
70014L-AA-8	PARK AEROSPACE HLDGS LTD 144A		C	1	2.C FE	72,990	102.1920	73,578	72,000	72,188	0	(291)	0	0	5.250	4.877	FA	1,428	3,780	02/14/2019	08/15/2022
G781A6-AC-7	SAUDI ELECTRIC CO. 4% SUK		C		1.G FE	1,069,943	105.8040	1,121,522	1,060,000	1,064,022	0	(1,667)	0	0	4.000	3.860	AO	9,901	42,400	04/06/2018	04/08/2024
81180W-AT-8	SEAGATE HDD CAYMAN		C	1,2	3.A FE	95,136	106.0400	102,859	97,000	96,151	0	360	0	0	4.875	5.379	MS	1,576	4,729	02/21/2019	03/01/2024
NABNBQ-WL-1	TINGYI CAYMAN ISLANDS HOL REGS		C		2.A FE	1,015,058	98.4700	996,516	1,012,000	1,014,624	0	(434)	0	0	1.625	1.559	MS	4,431	8,223	05/11/2021	09/24/2025
91911T-AP-8	VALE OVERSEAS LTD		C	1	2.C FE	2,546,844	115.7510	2,644,910	2,285,000	2,444,500	0	(30,473)	0	0	6.250	4.607	FA	55,935	142,813	12/18/2018	08/10/2026
91911T-AQ-6	VALE OVERSEAS LTD		C		2.C FE	272,734	103.5010	284,628	275,000	273,018	0	193	0	0	3.750	3.887	JJ	4,956	10,313	07/06/2020	07/08/2030
98313R-AG-1	WYNN MACAU LTD 144A		C		4.B FE	200,000	94.0000	188,000	200,000	188,000	(12,000)	0	0	0	5.500	5.576	JJ	5,072	11,794	06/12/2020	01/15/2026
98313R-AH-9	WYNN MACAU LTD 144A		C		4.B FE	600,375	92.5990	532,441	575,000	532,441	(64,497)	(3,437)	0	0	5.625	4.532	FA	11,230	16,172	06/30/2021	08/26/2028
01538T-AA-3	ALFA DESARROLLO SPA 144A		C		2.C FE	1,056,849	98.7000	1,063,986	1,078,000	1,056,906	0	58	0	0	4.550	4.727	MS	13,761	0	10/28/2021	09/27/2051
05890M-AB-9	BANCO DE CREDITO E INVERSIONES144A		C		1.G FE	1,051,362	98.5000	1,052,965	1,069,000	1,051,635	0	273	0	0	2.875	3.092	AO	6,574	0	10/26/2021	10/14/2031
192714-AD-5	COLBUN SA 144A		C		2.B FE	1,014,015	100.0000	1,007,000	1,007,000	1,012,858	0	(643)	0	0	3.150	3.090	MS	10,133	31,721	03/06/2020	03/06/2030
29081P-AF-2	EMBOTELLADORA ANDINA S A 144A		C		2.B FE	1,512,072	103.2500	1,548,750	1,500,000	1,511,633	0	(234)	0	0	3.950	3.942	JJ	26,333	59,250	01/31/2020	01/21/2050
P37110-AJ-5	EMPRESA NACIONAL DEL PETROLEO		C		3.A FE	1,228,104	106.2510	1,350,450	1,271,000	1,248,903	0	7,088	0	0	4.375	5.105	AO	9,422	55,606	11/29/2018	10/30/2024
P37110-AK-2	EMPRESA NACIONAL DEL PETROLEO		C		3.A FE	1,015,335	102.7500	1,007,978	981,000	1,006,333	0	(5,048)	0	0	3.750	3.167	FA	14,919	36,788	03/11/2020	08/05/2026
30607F-AA-8	FALABELLA SA 144A		C		2.B FE	1,048,193	99.0000	1,046,430	1,057,000	1,048,349	0	155	0	0	3.375	3.502	JJ	7,531	0	10/13/2021	01/15/2032
45846A-AA-8	INTERCHILE S A 144A		C		2.A FE	962,000	106.2500	1,022,125	962,000	962,000	0	0	0	0	4.500	4.551	JD	120	18,519	07/19/2021	06/30/2056
P58072-AS-1	INVERSIONES CMPC		C		2.C FE	1,928,175	104.2000	1,995,430	1,915,000	1,926,266	0	(1,224)	0	0	3.850	3.798	JJ	34,406	73,728	06/04/2020	01/13/2030
P8718A-AM-8	SOCIEDAD QUIMICA Y MINERA DE		C		2.A FE	1,001,312	107.8760	1,001,089	928,000	1,000,406	0	(906)	0	0	4.250	3.827	JJ	17,419	19,720	05/21/2021	01/22/2050
05968L-AM-4	BANCOLOMBIA S A		C		3.A FE	1,093,837	100.3740	1,104,118	1,100,000	1,096,103	0	1,186	0	0	3.000	3.146	JJ	13,933	33,000	01/24/2020	01/29/2025
279158-AJ-8	ECOPETROL S A		C		3.A FE	1,039,757	95.6260	947,654	991,000	947,654	(91,614)	(489)	0	0	5.875	5.579	MN	5,337	34,446	08/11/2021	05/28/2045
279158-AN-9	ECOPETROL S A		C		3.A FE	1,705,285	111.6260	1,636,437	1,466,000	1,636,437	(41,648)	(18,644)	0	0	6.875	4.763	AO	17,358	89,822	06/17/2021	04/29/2030
89387Y-AC-5	TRANSPORTADORA DE GAS INTL 144A		C		2.C FE	1,350,000	110.2510	1,488,389	1,350,000	1,350,000	0	0	0	0	5.550	5.627	MN	12,488	74,925	10/17/2018	11/01/2028
86425Q-AA-6	SUAM FINANCE BV 144A		C	1	2.B FE	2,307,476	105.4480	2,421,086	2,296,000	2,301,579	0	(2,258)	0	0	4.875	4.819	AO	23,008	111,930	06/27/2018	04/17/2024
02156L-AA-9	ALTICE FRANCE S A 144A		C		4.B FE	679,915	106.5480	665,922	625,000	665,154	(98)	(14,663)	0	0	8.125	3.093	FA	21,159	17,266	09/14/2021	02/01/2027
02156L-AH-4	ALTICE FRANCE S A 144A		C		4.B FE	251,000	98.5000	247,235	251,000	247,235	(3,765)	0	0	0	5.500	5.576	AO	3,260	0	09/24/2021	10/15/2029
05581K-AA-9	BNP PARIBAS 144A		C		2.A FE	521,460	108.3870	541,933	500,000	510,549	0	(2,578)	0	0	4.375	3.801	MS	5,651	21,875	06/26/2017	09/28/2025
09659W-2K-9	BNP PARIBAS 144A		C		1.G FE	205,288	102.9700	205,940	200,000	204,402	0	(484)	0	0	3.052	2.764	JJ	2,849	6,104	02/27/2020	01/13/2031
05578Q-AA-1	BPCE S A 144A		C		2.B FE	279,858	107.5060	268,765	250,000	267,734	0	(9,573)	0	0	5.700	1.708	AO	2,731	14,250	09/24/2020	10/22/2023
05583J-AK-8	BPCE S A 144A		C		2.A FE	345,000	99.0280	341,646	345,000	345,000	0	0	0	0	2.045	2.055	AO	1,411	0	10/12/2021	10/19/2027
05583J-AG-7	BPCE SR NON PFD MED TM NT 144A		C		2.A FE	1,988,040	101.7760	2,035,517	2,000,000	1,992,591	0	2,320	0	0	2.375	2.518	JJ	22,035	47,500	01/06/2020	01/14/2025
21039C-AA-2	CONSTELLIUM SE 144A		C		4.B FE	281,105	105.1530	282,862	269,000	280,553	0	(552)	0	0	5.625	4.321	JD	673	7,566	10/27/2021	06/15/2028
449691-AA-2	ILIAD HLDG S A S 144A		C		4.A FE	678,000	105.0730	712,395	678,000	678,000	0	0	0	0	6.500	6.606	AO	7,835	0	10/13/2021	10/15/2026
449691-AC-8	ILIAD HLDG S A S 144A		C		4.A FE	689,000	105.1570	724,532	689,000	689,000	0	0	0	0	7.000	7.123	AO	8,574	0	10/13/2021	10/15/2028
65559C-AD-3	NORDEA BK ABP MED TERM NTS 144A		C		2.B FE	355,000	94.8000	336,540	355,000	355,000	0	0	0	0	3.750	3.785	MS	4,438	0	08/24/2021	12/31/2049
83368R-AV-4	SOCIETE GENERALE MTN 144A		C		2.B FE	272,214	102.5590	276,910	270,000	271,396	0	(434)	0	0	2.625	2.463	JJ	3,130	7,088	02/06/2020	01/22/2025
7846EL-AE-7	SPCM SA 144A		C		3.A FE	399,750	96.2500	385,000	400,000	385,000	(14,758)	8	0	0	3.375	3.412	MS	3,788	0	09/13/2021	03/15/2030
251526-CC-1	DEUTSCHE BK AG N Y		C		2.B FE	1,000,000	101.2970	1,012,968	1,000,000	1,000,000	0	0	0	0	2.222	2.234	MS	6,357	22,220	09/10/2020	09/18/2024

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
251526-CF-4	DEUTSCHE BK AG N Y		C		3.A FE	200,000	102.3400	204,679	200,000	200,000	0	0	0	0	3.729	3.764	JJ	3,460	3,729	01/11/2021	01/14/2032
225433-AT-8	CREDIT SUISSE GRP FDG GUERNSEY		C		2.A FE	270,457	103.6140	284,938	275,000	273,491	0	996	0	0	3.800	4.241	JD	610	10,450	10/25/2018	06/09/2023
258258-AA-0	DORIC NIMROD AIR FIN ALPH LTD 144A		C	4	3.C FE	150,419	99.0150	142,396	143,812	142,396	6,463	(100)	0	0	5.125	4.020	MN	635	7,370	06/26/2017	11/30/2024
69370R-AL-1	PT PERTAMINA PERSERO		C		2.B FE	1,053,140	95.3680	1,049,051	1,100,000	1,053,929	0	789	0	0	2.300	2.845	FA	9,979	0	10/27/2021	02/09/2031
00774M-AF-2	AERCAP IRELAND CAPITAL LIMITED		C	1,2	2.C FE	997,490	103.8700	1,038,704	1,000,000	999,200	0	505	0	0	4.125	4.224	JJ	20,396	41,250	06/05/2018	07/03/2023
00774M-AW-5	AERCAP IRELAND CAPITAL LIMITED		C		2.C FE	329,399	101.5000	334,952	330,000	329,414	0	15	0	0	3.000	3.052	AO	1,705	0	10/21/2021	10/29/2028
03969Y-AB-4	ARDAGH METAL PACKAGING FIN 144A		C		4.A FE	200,000	98.8940	197,788	200,000	197,788	(2,212)	0	0	0	4.000	4.040	MN	1,022	5,400	02/26/2021	09/01/2029
03969Y-AA-6	ARDAGH METAL PACKAGING FIN144A		C		3.B FE	201,000	98.8780	198,744	201,000	198,744	(2,256)	0	0	0	3.250	3.276	MN	835	4,409	02/26/2021	09/01/2028
03969A-AN-0	ARDAGH PACKAGING 144A		C		3.C FE	251,250	102.2500	255,625	250,000	250,803	0	(285)	0	0	4.125	4.035	MN	1,318	10,313	05/28/2020	08/15/2026
03969A-AQ-3	ARDAGH PACKAGING 144A		C		3.C FE	630,000	103.2500	650,475	630,000	630,000	0	0	0	0	5.250	5.319	AO	5,604	33,075	04/07/2020	04/30/2025
03969A-AR-1	ARDAGH PACKAGING 144A		C		4.C FE	592,900	100.6250	619,850	616,000	597,206	0	2,744	0	0	5.250	5.982	MN	4,132	32,340	05/26/2020	08/15/2027
Y0889V-AA-8	BHARTI AIRTEL LIMITED 144A		C		2.C FE	1,000,428	106.5310	1,031,222	968,000	988,557	0	(5,500)	0	0	4.375	3.747	JD	2,470	42,350	10/17/2019	06/10/2025
29273D-AB-6	ENDO DESIGNATED ACT CO / ENDO 144A		C		5.C FE	187,337	101.7920	207,656	204,000	178,618	(1,310)	(392)	0	0	9.500	11.517	JJ	8,129	21,803	06/16/2020	07/31/2027
29273D-AC-4	ENDO DESIGNATED ACT CO / ENDO 144A		C		5.C FE	127,710	74.5000	147,510	198,000	136,010	0	5,710	0	0	6.000	13.804	JD	33	11,880	06/16/2020	06/30/2028
47216F-AA-5	JAZZ SECURITIES DESIGNATED 144A		C		3.B FE	405,000	103.5440	414,176	400,000	404,874	0	(126)	0	0	4.375	4.122	JJ	11,764	0	11/15/2021	01/15/2029
50201D-AA-1	LCPR SR SECD FING DESIGNATED 144A		C		4.A FE	371,000	105.0000	378,000	360,000	367,865	0	(2,554)	0	0	6.750	5.987	AO	5,130	24,648	10/06/2020	10/15/2027
50201D-AD-5	LCPR SR SECD FING DESIGNATED 144A		C		4.A FE	200,000	100.5000	201,000	200,000	200,000	0	0	0	0	5.125	5.191	JJ	4,726	2,990	03/23/2021	07/15/2029
Y72570-AN-7	RELIANCE INDS LTD		C		2.A FE	1,038,720	106.7770	1,025,059	960,000	1,036,977	0	(1,743)	0	0	3.667	2.225	MN	3,031	17,602	11/10/2021	11/30/2027
Y72596-BU-5	RELIANCE INDUSTRIES LTD		C	2	2.A FE	1,716,600	106.8090	1,815,750	1,700,000	1,695,630	0	1,303	0	0	4.125	4.260	JJ	29,803	70,125	10/06/2016	01/28/2025
82481L-AD-1	SHIRE ACQUISITIONS INVTS IRELA		C	1,2	2.B FE	230,542	106.1250	238,781	225,000	228,721	0	(769)	0	0	3.200	2.824	MS	1,960	7,200	08/02/2019	09/23/2026
78448T-AD-4	SMBC AVIATION CAP FIN 144A		C		1.G FE	307,728	104.1900	312,571	300,000	302,814	0	(1,853)	0	0	4.125	3.489	JJ	5,706	12,375	04/08/2019	07/15/2023
78448T-AE-2	SMBC AVIATION CAP FIN 144A		C		1.G FE	898,812	104.3830	939,446	900,000	899,432	0	234	0	0	3.550	3.611	AO	6,745	31,950	04/08/2019	04/15/2024
03512T-AE-1	ANGLOGOLD ASHANTI HDLS PLC		C		2.C FE	1,039,200	100.6980	1,006,980	1,000,000	1,036,917	0	(2,283)	0	0	3.750	3.276	AO	9,375	18,750	05/21/2021	10/01/2030
03512T-AF-8	ANGLOGOLD ASHANTI HDLS PLC		C		2.C FE	1,047,270	99.0840	1,040,384	1,050,000	1,047,331	0	61	0	0	3.375	3.446	MN	6,792	0	10/27/2021	11/01/2028
NABNRR-5X-6	BANK HAPOALIM B.M. 3.255%-FRN LT2		C		2.B FE	1,565,060	99.1690	1,552,983	1,566,000	1,565,074	0	14	0	0	3.255	3.289	JJ	9,911	0	10/27/2021	01/21/2032
06326B-AA-7	BANK LEUMI LE ISRAEL B M LW TIER I		D		2.B FE	2,156,223	100.1250	2,106,630	2,104,000	2,153,583	0	(2,640)	0	0	3.275	2.999	JJ	29,094	14,410	08/17/2021	01/29/2031
M60170-AV-5	ISRAEL ELECTRIC CORP LTD CALLABLE		C	1	2.B FE	2,126,590	108.5040	2,170,080	2,000,000	2,046,831	0	(15,160)	0	0	5.000	4.171	MN	13,611	100,000	10/19/2016	11/12/2024
M7031A-BE-0	MIZRAHI TEFAHOT BANK LTD 144A		C		2.C FE	1,512,049	99.2500	1,464,930	1,476,000	1,509,971	0	(2,078)	0	0	3.077	2.813	AO	10,597	22,770	05/06/2021	04/07/2031
46115H-AW-7	INTESA SANPAOLO S P A 144A		C		3.A FE	395,568	110.6460	442,583	400,000	396,603	0	611	0	0	5.710	6.074	JJ	10,532	22,840	08/21/2018	01/15/2026
46115H-BQ-9	INTESA SANPAOLO S P A 144A		C		3.A FE	200,000	100.9750	201,950	200,000	200,000	0	0	0	0	4.198	4.242	JD	700	4,198	05/24/2021	06/01/2032
606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP		C		1.G FE	560,000	98.7140	552,801	560,000	560,000	0	0	0	0	2.309	2.322	JJ	5,783	0	07/12/2021	07/20/2032
606822-AD-6	MITSUBISHI UFJ FINL GROUP INC		C		1.G FE	557,160	108.2500	541,248	500,000	540,496	0	(9,271)	0	0	3.850	1.831	MS	6,417	19,250	03/09/2020	03/01/2026
606822-AU-8	MITSUBISHI UFJ FINL GROUP INC		C		1.G FE	447,788	106.9010	470,364	440,000	444,321	0	(1,269)	0	0	3.777	3.477	MS	5,493	16,619	03/06/2019	03/02/2025
606822-BA-1	MITSUBISHI UFJ FINL GROUP INC		C		1.G FE	1,016,583	104.2970	1,058,616	1,015,000	1,015,539	0	(328)	0	0	3.761	3.761	JJ	16,436	38,174	09/04/2018	07/26/2023
69832A-AB-2	PANASONIC CORP 144A		C		2.A FE	375,000	103.2190	387,070	375,000	375,000	0	0	0	0	2.679	2.697	JJ	4,521	10,421	07/10/2019	07/19/2024
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD		C		2.B FE	470,000	101.9730	479,275	470,000	470,000	0	0	0	0	3.025	3.048	JJ	6,793	14,218	07/01/2020	07/09/2040
00687Y-AA-3	ADIENT GLOBAL HLDGS LTD 144A		C	1,2	4.C FE	245,401	102.0000	306,000	300,000	263,328	0	6,310	0	0	4.875	8.261	FA	5,525	14,625	12/03/2018	08/15/2026
G25790-AA-7	GALAXY PIPELINE A 2.625% SNR SEC 3		D		1.C FE	2,071,466	97.6990	2,051,684	2,100,000	2,072,552	0	1,086	0	0	2.625	2.756	MS	13,934	27,563	08/12/2021	03/31/2036
02154C-AF-0	ALTICE FINANCING S.A. 144A		C		4.B FE	200,000	97.5890	195,178	200,000	195,178	(4,822)	0	0	0	5.000	5.063	JJ	4,611	10,000	01/08/2020	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00191A-AD-8	ARD FIN S A 144A		C		5.C FE	858,775	103.0000	870,350	845,000	854,276	0	(2,900)	0	0	6.500	6.174	JD	153	54,925	06/05/2020	06/30/2027
049362-AA-4	ATLAS LUXCO 4 S A R L / ALLIED 144		C		4.B FE	205,000	98.1490	201,204	205,000	201,204	(3,796)	0	0	0	4.625	4.678	JD	790	5,188	05/05/2021	06/01/2028
05351C-AA-5	AVATION CAPITAL SA CALLABLE MEDIUM		D		5.C FE	168,829	84.0000	170,690	203,202	170,484	11,215	38,982	28,792	0	6.500	11.995	MN	14,733	17,031	11/15/2021	10/31/2026
20752T-AA-2	CONNECT FINCO SARL / CONNECT U 144		C		4.A FE	2,045	105.1250	2,103	2,000	2,026	0	(9)	0	0	6.750	6.318	AO	34	135	09/24/2019	10/01/2026
235822-AB-9	DANA FING LUXEMBOURG S 144A		C	1,2	3.B FE	718,879	102.3750	729,934	713,000	712,601	0	(1,477)	0	0	5.750	5.633	AO	8,655	40,998	10/11/2018	04/15/2025
29280B-AA-3	ENDO LUXEMBOURG FIN CO / ENDO 144A		C		4.C FE	194,000	98.0000	190,120	194,000	190,120	(3,880)	0	0	0	6.125	6.219	AO	2,971	6,139	03/11/2021	04/01/2029
29977L-AA-9	EVERARC ESCROW S AR L 144A		C		4.B FE	174,156	100.0740	175,130	175,000	174,163	0	7	0	0	5.000	5.141	AO	1,701	0	11/30/2021	10/30/2029
45824T-BA-2	INTELSAT JACKSON HLDGS LTD 144A		C		6. FE	63,702	45.8290	63,702	139,000	63,702	0	9,976	39,319	0	8.500	48.807	AO	0	0	10/02/2018	10/15/2024
46590X-AA-4	JBS USA LUX S A / JBS USA 144A		C		2.C FE	1,262,063	110.0010	1,292,512	1,175,000	1,252,203	0	(6,445)	0	0	6.500	4.744	AO	16,124	51,344	12/07/2021	04/15/2029
46590X-AC-0	JBS USA LUX S A / JBS USA FOOD144A		C		2.C FE	175,000	101.5000	177,625	175,000	175,000	0	0	0	0	3.750	3.785	JD	547	3,336	05/14/2021	12/01/2031
75102X-AA-4	RAIZEN FUELS FINANCE SA 144A		C		2.C FE	933,912	108.7510	978,759	900,000	927,022	0	(4,646)	0	0	5.300	4.680	JJ	21,333	47,700	07/01/2020	01/20/2027
87927V-AF-5	TELECOM ITALIA CAP		C	1	3.B FE	171,255	107.6800	158,290	147,000	158,290	(12,409)	(556)	0	0	6.375	4.651	MN	1,197	4,686	08/17/2021	11/15/2033
87927V-AM-0	TELECOM ITALIA CAP		C	2	3.B FE	166,500	105.7660	156,534	148,000	156,534	(9,583)	(384)	0	0	6.000	4.767	MS	2,245	4,440	08/17/2021	09/30/2034
015398-AB-6	ALFA S A DE C V 144A		C	1	2.C FE	1,201,270	105.8760	1,270,512	1,200,000	1,200,340	0	(141)	0	0	5.250	5.305	MS	16,800	63,000	04/22/2014	03/25/2024
020564-AB-6	ALPEK SA DE CV 144A		C	1	2.C FE	1,979,200	105.5000	2,110,000	2,000,000	1,995,764	0	2,459	0	0	5.375	5.591	FA	42,701	107,500	03/28/2014	08/08/2023
P13296-AM-3	BANCO INBURSA S.A.		C		2.B FE	1,334,844	106.0010	1,391,793	1,313,000	1,328,597	0	(2,738)	0	0	4.375	4.153	AO	12,765	57,444	08/27/2019	04/11/2027
200447-AD-2	COMISION FEDERAL DE ELECTRICI 144A		C	1	2.B FE	1,992,655	106.1250	2,122,500	2,000,000	1,998,234	0	804	0	0	4.875	4.982	JJ	44,958	97,500	12/13/2013	01/15/2024
21989D-AA-0	CORPORACION INMOBILIARIA VESTA144A		C		2.C FE	990,800	98.0000	980,000	1,000,000	991,300	0	499	0	0	3.625	3.771	MN	4,833	18,125	05/07/2021	05/13/2031
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB		C		1.G FE	184,716	104.8660	188,759	180,000	184,565	0	(100)	0	0	3.500	3.386	JJ	2,888	6,300	06/22/2020	01/16/2050
P4948K-AD-7	GRUMA SAB DE CV GRUMA		C	1,2	2.B FE	1,552,768	108.6260	1,629,390	1,500,000	1,523,909	0	(8,292)	0	0	4.875	4.282	JD	6,094	73,125	04/27/2018	12/01/2024
456472-AC-3	INDUSTRIAS PENOLES S A DE C V 144A		C		2.B FE	1,304,529	122.6250	1,547,528	1,262,000	1,303,134	0	(653)	0	0	5.650	5.493	MS	21,589	71,303	10/16/2019	09/12/2049
494386-AD-7	KIMBERLY CLRK DE MEX SAB DE 144A		C		2.A FE	1,012,300	98.8210	988,210	1,000,000	1,010,743	0	(1,034)	0	0	2.430	2.314	JJ	12,150	24,310	06/26/2020	07/01/2031
P57908-AH-1	MEXICHEM SAB DE CV MEXCHEM		C		2.C FE	996,685	116.7510	1,021,571	875,000	994,925	0	(1,760)	0	0	5.500	4.636	JJ	22,191	24,063	05/06/2021	01/15/2048
68560E-AB-4	ORBIA ADVANCE CORP S A B DE CV144A		C		2.C FE	1,013,760	97.7500	1,000,960	1,024,000	1,014,304	0	544	0	0	2.875	3.014	MN	4,089	14,720	05/21/2021	05/11/2031
71654Q-CK-6	PETROLEOS MEXICANOS		C	1	3.C FE	803,463	99.4000	815,080	820,000	805,112	2,399	1,557	0	0	5.350	5.717	FA	16,939	43,870	10/17/2018	02/12/2028
898339-AA-4	TRUST F/1401 SR GLBL 144A 30		C		2.B FE	2,321,884	105.6250	2,461,063	2,330,000	2,322,902	0	703	0	0	4.869	4.976	JJ	52,312	113,448	07/15/2020	01/15/2030
P9406G-AB-4	TRUST F/1401 SR REGS NT 144A		D		2.B FE	244,250	122.2500	244,500	200,000	243,646	0	(604)	0	0	6.950	5.318	JJ	5,830	6,950	06/10/2021	01/30/2044
00080Q-AF-2	ABN AMRO BK N V AMSTERDAM BRH 144A		C		2.B FE	530,467	108.8850	544,423	500,000	514,635	0	(3,747)	0	0	4.750	3.903	JJ	10,094	23,750	06/26/2017	07/28/2025
N15516-AB-8	BRASKEM NETH FIN B V		C	1,2	2.C FE	199,750	106.0000	212,000	200,000	199,836	0	23	0	0	4.500	4.567	JJ	4,275	9,000	01/22/2018	01/10/2028
10554T-AD-7	BRASKEM NETH FIN B V 144A		C		2.C FE	1,026,513	106.3500	1,060,310	997,000	1,025,729	0	(1,068)	0	0	4.500	4.114	JJ	18,818	22,725	08/11/2021	01/31/2030
10554T-AE-5	BRASKEM NETH FIN B V 144A		C		2.C FE	296,559	115.2500	345,750	300,000	296,586	0	46	0	0	5.875	6.048	JJ	7,393	17,625	10/29/2019	01/31/2050
210383-AG-0	CONSTELLIUM NV 144A		C	1,2	4.B FE	958,134	101.2600	944,755	933,000	944,555	(1,352)	(9,549)	0	0	5.875	4.292	FA	20,707	34,554	12/13/2021	02/15/2026
74977R-DL-5	COOPERATIEVE RABOBANK U.A. 144A		C		1.G FE	529,000	100.0890	529,470	529,000	529,000	0	0	0	0	1.980	1.990	JD	466	0	12/08/2021	12/15/2027
26963P-AA-2	EAGLE INTER GLOBAL HLDG B 144A		D	1,2	5.A FE	210,000	90.5600	271,680	300,000	228,188	0	14,862	0	0	7.500	17.968	MN	3,750	22,500	04/15/2019	05/01/2025
29278G-AP-3	ENEL FIN INTL N.V. 144A		C		2.A FE	208,694	96.8350	203,355	210,000	208,750	0	56	0	0	2.250	2.333	JJ	2,218	0	07/07/2021	07/12/2031
62954H-AB-4	NXP B V / NXP FDG LLC / NXP US 144		C		2.B FE	558,062	112.1300	627,926	560,000	558,480	0	169	0	0	4.300	4.390	JD	870	24,080	06/11/2019	06/18/2029
62947Q-AX-6	NXP B V / NXP FDG LLC 144A		C		2.B FE	371,064	113.0340	401,270	355,000	365,020	0	(2,233)	0	0	5.350	4.623	MS	6,331	18,993	03/06/2019	03/01/2026
67777L-AD-5	OI EUROPEAN GROUP BV 144A		C		4.A FE	150,000	101.3480	152,022	150,000	150,000	0	0	0	0	4.750	4.806	FA	891	0	11/08/2021	02/15/2030
81725W-AK-9	SENSATA TECH BV 144A		C		3.C FE	211,000	102.1250	215,484	211,000	211,000	0	0	0	0	4.000	4.040	AO	1,782	4,595	03/15/2021	04/15/2029
82620K-AL-7	SIEMENS FIN NV 144A		C	1	1.E FE	1,828,580	102.9820	2,059,638	2,000,000	1,897,455	0	19,328	0	0	2.350	3.554	AO	9,922	47,000	04/06/2018	10/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
82620K-BD-4	SIEMENS FIN NV 144A		C		1.E FE	625,928	99.2040	622,006	627,000	626,048	0	120	0	0	1.700	1.733	MS	3,257	5,330	03/02/2021	03/11/2028
82620K-BE-2	SIEMENS FIN NV 144A		C		1.E FE	1,997,320	99.6800	1,993,601	2,000,000	1,997,521	0	201	0	0	2.150	2.177	MS	13,139	21,500	03/02/2021	03/11/2031
N8133N-AA-5	SIGMA FIN NETH B V		C		2.C FE	960,741	111.2500	1,032,400	928,000	954,606	0	(3,813)	0	0	4.875	4.373	MS	11,813	45,240	05/14/2020	03/27/2028
89686Q-AA-4	TRIVIUM PACKAGING FIN B V 144A		C		4.B FE	200,000	104.0000	208,000	200,000	200,000	0	0	0	0	5.500	5.576	JD	5,989	11,000	07/19/2019	08/15/2026
90320B-AA-7	UPC BROADBAND FINCO B V 144A		C		3.C FE	610,500	102.0000	622,200	610,000	610,464	0	(36)	0	0	4.875	4.922	JJ	13,712	6,939	04/15/2021	07/15/2031
90320L-AG-2	UPC HLDG BV 144A		C		4.B FE	204,750	103.7500	207,500	200,000	204,000	0	(750)	0	0	5.500	4.976	JJ	5,072	5,500	03/15/2021	01/15/2028
98954U-AB-9	ZIGGO BD FIN B V 144A		C		4.C FE	313,625	103.0000	334,750	325,000	318,318	(124)	1,139	0	0	6.000	5.888	JJ	8,992	10,500	10/20/2021	01/15/2027
98954N-AA-7	ZIGGO SECD FIN B V 144A		C	1,2	4.A FE	325,180	102.7500	347,295	338,000	329,497	0	1,393	0	0	5.500	6.184	JJ	8,572	18,590	08/23/2018	01/15/2027
984851-AG-0	YARA INTL ASA 144A		C		2.B FE	760,000	103.2660	784,822	760,000	760,000	0	0	0	0	3.148	3.173	JD	1,794	23,925	05/28/2020	06/04/2030
780153-AY-8	ROYAL CARIBBEAN CRUISES LTD 144A		C		3.C FE	84,440	109.2500	93,955	86,000	85,208	0	486	0	0	10.875	11.933	JJ	4,313	9,353	05/14/2020	06/01/2023
780153-AZ-5	ROYAL CARIBBEAN CRUISES LTD 144A		C		3.C FE	55,575	112.0000	63,840	57,000	55,946	0	236	0	0	11.500	12.548	JJ	3,023	6,749	05/14/2020	06/01/2025
780153-BC-5	ROYAL CARIBBEAN CRUISES LTD 144A		C		4.B FE	48,000	105.7500	50,760	48,000	48,000	0	0	0	0	9.125	9.333	JD	195	4,380	06/04/2020	06/15/2023
780153-BG-6	ROYAL CARIBBEAN GROUP 144A		C		4.B FE	117,000	101.1560	118,353	117,000	117,000	0	0	0	0	5.500	5.576	AO	1,609	3,253	03/24/2021	04/01/2028
780153-BH-4	ROYAL CARIBBEAN GROUP 144A		C		4.B FE	73,000	96.8600	70,707	73,000	70,707	(2,293)	0	0	0	4.250	4.295	JJ	1,612	0	06/15/2021	07/01/2026
80414L-2M-6	SAUDI ARABIAN OIL CO 144A		C		1.F FE	578,179	97.2500	568,913	585,000	578,236	0	51	0	0	3.500	3.581	MN	2,104	20,475	11/17/2020	11/24/2070
00787C-AE-2	AEROPUERTO INTERNACIONAL 144A		C		2.B FE	1,017,633	104.6260	1,043,121	997,000	1,017,561	0	(72)	0	0	5.125	5.069	FA	19,871	0	08/09/2021	08/11/2061
00109A-AB-3	AES PANAMA GENERATION HLDGS 144A		C		2.C FE	1,387,784	104.1260	1,437,980	1,381,000	1,386,954	0	(604)	0	0	4.375	4.359	MN	5,203	60,419	08/13/2020	05/31/2030
05971V-2D-6	BANCO DE CREDITO DEL PERU		C		2.C FE	1,580,903	98.7510	1,576,066	1,596,000	1,581,482	0	578	0	0	3.250	3.389	MS	13,112	25,935	08/11/2021	09/30/2031
P12651-AB-4	BANCO GENERAL S A		C	1,2	2.B FE	1,718,147	107.1260	1,928,268	1,800,000	1,746,633	0	8,142	0	0	4.125	4.790	FA	29,700	74,250	04/27/2018	08/07/2027
05968C-AC-6	BANCO LATINOAMERICANO 144A		C		2.B FE	1,189,855	100.1250	1,189,485	1,188,000	1,189,379	0	(379)	0	0	2.375	2.355	MS	8,386	28,215	09/18/2020	09/14/2025
143658-BR-2	CARNIVAL CORP 144A		C		4.B FE	264,000	99.5000	262,680	264,000	262,680	(1,320)	0	0	0	6.000	6.090	MN	2,596	0	10/19/2021	05/01/2029
143658-BG-6	CARNIVAL CORP MTN BE 144A		C		4.A FE	124,000	114.1500	141,545	124,000	124,000	0	0	0	0	10.500	10.776	FA	5,425	13,418	07/15/2020	02/01/2026
143658-BL-5	CARNIVAL CORP MTN BE 144A		C		4.B FE	88,000	104.8250	92,246	88,000	88,000	0	0	0	0	7.625	7.770	MS	2,237	5,144	11/20/2020	03/01/2026
P7808B-AA-5	PETROLEOS DEL PERU - PETROPERU		C		2.C FE	1,053,275	104.3440	1,048,657	1,005,000	1,052,518	0	(757)	0	0	4.750	4.232	JD	1,591	23,869	10/19/2021	06/19/2032
P7808B-AB-3	PETROLEOS DEL PERU - PETROPERU		C		2.C FE	252,884	99.0140	246,545	249,000	252,881	0	(4)	0	0	5.625	5.586	JD	467	7,003	12/13/2021	06/19/2047
P9367R-AG-6	TRANSPORTADORA DE GAS DEL PERU		C	1	2.A FE	505,625	105.8760	529,380	500,000	503,108	0	(421)	0	0	4.250	4.180	AO	3,601	21,250	04/21/2015	04/30/2028
198211-32-8	SAUDI ARABIAN OIL 3.5% SNR MTN 16/		C		1.F FE	906,577	106.7190	883,631	828,000	892,189	0	(7,984)	0	0	3.500	2.351	AO	6,038	28,980	03/06/2020	04/16/2029
M8237R-AD-6	SAUDI ARABIAN OIL CO 3.5% SNR MTN		D		1.E FE	1,075,500	106.8750	1,068,750	1,000,000	1,061,611	0	(7,590)	0	0	3.500	2.585	AO	7,292	35,000	02/25/2020	04/16/2029
98105F-AC-8	WOORI BK GLBL MEDIUM TERM 144A		C		2.B FE	999,530	107.1400	1,071,398	1,000,000	999,870	0	51	0	0	4.750	4.812	AO	8,049	47,500	04/23/2014	04/30/2024
05964H-AL-9	BANCO SANTANDER S.A.		C		1.G FE	1,500,000	99.5020	1,492,526	1,500,000	1,500,000	0	0	0	0	1.849	1.858	MS	7,396	13,868	03/23/2021	03/25/2026
05964H-AM-7	BANCO SANTANDER S.A.		C		1.G FE	200,000	102.1420	204,284	200,000	200,000	0	0	0	0	2.958	2.980	MS	1,578	2,958	03/23/2021	03/25/2031
39843U-AA-0	GRIFOLS ESCROW ISSUER S A U 144A		C		4.B FE	280,878	102.0220	288,722	283,000	280,899	0	22	0	0	4.750	4.939	AO	3,211	0	12/01/2021	10/15/2028
87938W-AT-0	TELEFONICA EMISIONES S A U		C	1	2.C FE	522,862	110.1380	556,197	505,000	515,610	0	(1,826)	0	0	4.103	3.688	MS	6,504	20,720	10/17/2017	03/08/2027
225401-AL-2	CREDIT SUISSE GROUP 144A		C		3.B FE	200,000	107.7800	215,560	200,000	200,000	0	0	0	0	6.375	6.477	FA	4,604	12,750	08/14/2019	08/21/2026
22546D-AB-2	CREDIT SUISSE INTERNATIONAL		C		3.A FE	693,304	108.0000	686,880	636,000	661,228	0	(9,387)	0	0	7.500	5.827	JD	2,650	47,700	08/13/2018	06/11/2024
225401-AT-5	CREDIT SUISSE INTERNATIONAL 144A		C		2.A FE	315,000	96.6160	304,341	315,000	315,000	0	0	0	0	1.305	1.309	FA	1,701	2,055	01/26/2021	02/02/2027
225401-AU-2	CREDIT SUISSE INTERNATIONAL 144A		C		2.A FE	750,000	101.8690	764,015	750,000	750,000	0	0	0	0	3.091	3.115	MN	3,027	11,591	05/10/2021	05/14/2032
22546D-AA-4	CREDIT SUISSE INTERNATIONAL 144A		D		2.B FE	2,424,663	107.6250	2,367,750	2,200,000	2,265,515	0	(38,715)	0	0	6.500	4.615	FA	56,803	143,000	11/27/2019	08/08/2023
22546Q-AP-2	CREDIT SUISSE NEW YORK BRANCH		C		1.F FE	1,332,453	106.0640	1,431,859	1,350,000	1,341,495	0	2,941	0	0	3.625	3.912	MS	15,225	48,938	11/05/2018	09/09/2024
H72108-HG-3	UBS AG 5.125% SUB 15/05/2024 USD		C		2.A FE	442,000	107.0000	428,000	400,000	428,511	0	(11,607)	0	0	5.125	2.021		12,869	20,500	11/02/2020	05/15/2024
90261A-AB-8	UBS AG STAMFORD BRH		C		2.A FE	1,756,335	103.8610	1,557,919	1,500,000	1,528,917	0	(44,402)	0	0	7.625	4.535	FA	42,573	114,375	06/26/2017	08/17/2022
902613-AE-8	UBS GROUP AG 144A		C		1.G FE	385,000	96.8850	373,007	385,000	385,000	0	0	0	0	2.095	2.106	FA	3,137	4,033	02/02/2021	02/11/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
902613-AH-1	UBS GROUP AG 144A		C		1.G FE	200,000	97.6100	195,219	200,000	200,000	0	0	0	0	1.494	1.500	FA	1,170	0	08/03/2021	08/10/2027
059895-AT-9	BANGKOK BK PUB LTD 144A		C		3.A FE	1,012,950	102.1940	1,025,006	1,003,000	1,011,038	0	(886)	0	0	3.733	3.646	MS	9,985	37,442	10/17/2019	09/25/2034
M0153D-AA-0	ABU DHABI NATL ENERGY CO PJSC		C		1.D FE	1,049,400	110.6440	1,106,440	1,000,000	1,025,024	0	(5,044)	0	0	4.375	3.798	JD	1,094	43,750	10/12/2016	06/22/2026
00388W-AJ-0	ABU DHABI NATL ENERGY CO PJSC 144A		C		1.D FE	454,085	98.8750	449,881	455,000	454,170	0	85	0	0	2.000	2.041	AO	1,567	4,550	04/20/2021	04/29/2028
G0222Q-AA-5	ALDAR SUKUK NO 2 LTD REGS		C		2.A FE	1,306,802	107.5000	1,297,525	1,207,000	1,300,719	0	(6,083)	0	0	3.875	2.782	AO	8,964	23,386	08/12/2021	10/22/2029
M72005-AA-5	NATIONAL CENTRAL COOLING REGS		C		2.C FE	998,750	98.3750	983,750	1,000,000	998,861	0	111	0	0	2.500	2.537	AO	4,861	12,500	05/21/2021	10/21/2027
034863-AV-2	ANGLO AMERICAN CAPITAL PLC 144A		C		2.B FE	449,591	110.5420	497,438	450,000	449,722	0	76	0	0	5.375	5.469	AO	6,047	24,188	03/30/2020	04/01/2025
00185A-AK-0	AON PLC		C	1,2	2.A FE	740,003	108.0710	810,536	750,000	744,149	0	1,336	0	0	3.875	4.132	JD	1,292	29,063	10/03/2018	12/15/2025
W0805#-AM-0	ASSA ABLOY FINANCIAL SERVICES AB		D		1.G	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	3.480	3.510	MN	10,053	69,600	08/01/2012	08/09/2022
W0805#-AN-8	ASSA ABLOY FINANCIAL SERVICES AB		D		1.G	2,000,000	105.7780	2,115,569	2,000,000	2,000,000	0	0	0	0	3.630	3.663	MN	10,487	72,600	08/01/2012	08/09/2024
G0646#-AM-1	ASSOCIATED BRITISH FOODS PLC		C		1.G	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	3.770	3.806	MS	28,903	56,550	03/01/2012	03/29/2022
06738E-AN-5	BARCLAYS PLC		C		2.B FE	733,354	109.3730	765,612	700,000	717,044	0	(3,851)	0	0	4.375	3.754	JJ	14,377	30,625	06/26/2017	01/12/2026
06738E-BG-9	BARCLAYS PLC		C		3.B FE	240,000	110.5280	265,267	240,000	240,000	0	0	0	0	8.000	8.243	MJSD	853	19,200	03/20/2019	06/15/2024
06738E-BH-7	BARCLAYS PLC		C		2.B FE	484,632	105.1840	473,330	450,000	479,806	0	(4,826)	0	0	3.932	1.074	MN	2,654	8,847	08/12/2021	05/07/2025
06738E-BK-0	BARCLAYS PLC		C		2.B FE	200,000	113.5320	227,063	200,000	200,000	0	0	0	0	5.088	5.153	JD	311	10,176	06/13/2019	06/20/2030
06738E-BM-6	BARCLAYS PLC		C		2.B FE	1,485,000	99.6750	1,480,175	1,485,000	1,485,000	0	0	0	0	2.645	2.662	JD	764	39,278	06/17/2020	06/24/2031
28228P-AA-9	EG GLOBAL FIN PLC 144A		C		4.C FE	419,290	101.2500	421,200	416,000	418,700	(158)	(227)	0	0	6.750	6.320	MN	3,588	14,580	12/13/2021	02/07/2025
28228P-AB-7	EG GLOBAL FIN PLC 144A		C		4.C FE	200,000	103.6250	207,250	200,000	200,000	0	0	0	0	8.500	8.681	AO	2,881	17,000	10/11/2019	10/30/2025
404280-BT-5	HSBC HLDGS PLC		C	2	1.G FE	520,000	112.1120	582,981	520,000	520,000	0	0	0	0	4.583	4.636	JD	794	23,832	06/12/2018	06/19/2029
404280-CF-4	HSBC HLDGS PLC		C		1.G FE	199,750	117.4520	234,903	200,000	199,786	0	21	0	0	4.950	5.028	MS	2,503	9,900	03/25/2020	03/31/2030
404280-CT-4	HSBC HLDGS PLC		C		1.G FE	200,000	100.4230	200,847	200,000	200,000	0	0	0	0	2.804	2.824	MN	576	2,804	05/17/2021	05/24/2032
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY 144A		C	1	3.C FE	743,368	108.5000	766,010	706,000	734,451	(2,061)	(7,805)	0	0	6.500	5.119	FA	17,336	32,890	02/19/2021	02/15/2025
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY 144A		C		3.C FE	211,750	112.0000	224,000	200,000	209,240	0	(1,767)	0	0	6.250	5.162	JJ	5,764	12,500	07/24/2020	01/15/2027
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY 144A		C		3.C FE	516,875	105.9550	529,775	500,000	514,526	0	(2,349)	0	0	5.250	4.516	JJ	12,104	19,133	04/13/2021	01/15/2029
461127-D#-6	INTERTEK FINANCE PLC		D		2.A	1,000,000	105.6120	1,056,121	1,000,000	1,000,000	0	0	0	0	3.860	3.897	JJ	19,193	38,600	07/02/2014	07/02/2024
460599-AF-0	INTL GAME TECH PLC 144A		C		3.C FE	200,000	103.0070	206,014	200,000	200,000	0	0	0	0	4.125	4.168	AO	1,742	4,583	03/16/2021	04/15/2026
46567T-AB-0	ITHACA ENERGY NORTH SEA PLC 144A		C		4.C FE	324,000	102.5000	332,100	324,000	324,000	0	0	0	0	9.000	9.203	JJ	12,231	0	07/23/2021	07/15/2026
539439-AM-1	LLOYDS BANKING GROUP PLC		C		2.A FE	836,986	109.1350	873,078	800,000	818,761	0	(4,318)	0	0	4.582	3.973	JD	2,138	36,656	06/26/2017	12/10/2025
53944Y-AD-5	LLOYDS BKG GROUP PLC		C		1.F FE	614,623	108.2780	622,599	575,000	604,371	0	(5,391)	0	0	3.750	2.676	JJ	10,182	21,563	01/28/2020	01/11/2027
53944Y-AL-7	LLOYDS BKG GROUP PLC		C		1.F FE	201,334	105.6580	211,317	200,000	200,812	0	(302)	0	0	3.870	3.734	JJ	3,698	7,740	04/06/2020	07/09/2025
53944Y-AP-8	LLOYDS TSB GROUP PLC		C		1.F FE	605,000	98.5000	595,923	605,000	605,000	0	0	0	0	1.627	1.634	MN	1,367	6,562	03/04/2021	05/11/2027
63906A-AA-8	NATWEST MKTS PLC US MEDIUM 144A		C		1.F FE	229,874	102.2310	235,132	230,000	229,972	0	37	0	0	3.625	3.675	MS	2,131	8,338	03/26/2019	09/29/2022
75625Q-AB-5	RECKITT BENCKISER TREAS SVCS 144A		C	1	1.G FE	2,962,350	104.0050	3,120,148	3,000,000	2,992,476	0	4,148	0	0	3.625	3.812	MS	30,208	108,750	09/16/2013	09/21/2023
780097-BA-8	ROYAL BK SCOTLAND GROUP PLC		C		2.A FE	1,710,668	111.2830	1,780,533	1,600,000	1,674,705	0	(16,121)	0	0	4.800	3.654	AO	18,347	76,800	10/29/2019	04/05/2026
80281L-AN-5	SANTANDER UK GROUP HOLDINGS		C		2.A FE	1,000,000	98.9840	989,839	1,000,000	1,000,000	0	0	0	0	1.089	1.092	MS	3,207	5,445	03/08/2021	03/15/2025
92769V-AJ-8	VIRGIN MEDIA FIN PLC 144A		C		4.B FE	224,438	99.5000	223,875	225,000	223,875	(600)	37	0	0	5.000	5.097	JJ	5,188	5,625	03/23/2021	07/15/2030
92769X-AP-0	VIRGIN MEDIA SECD FIN PLC 144A		C		3.C FE	717,713	105.2500	752,538	715,000	716,740	0	(403)	0	0	5.500	5.503	MN	5,025	39,325	06/25/2019	05/15/2029
92858R-AA-8	VMED O2 UK FING I PLC 144A		C		3.C FE	260,000	98.0000	254,800	260,000	254,800	(5,200)	0	0	0	4.250	4.295	JJ	5,095	8,932	09/10/2020	01/31/2031
92858R-AB-6	VMED O2 UK FING I PLC 144A		C		3.C FE	401,500	101.2500	405,000	400,000	401,427	0	(74)	0	0	4.750	4.748	JJ	9,183	0	07/12/2021	07/15/2031
12674C-AA-1	CA MAGNUM HOLDINGS 144A		C		4.A FE	200,000	103.3750	206,750	200,000	200,000	0	0	0	0	5.375	5.447	AO	1,732	0	10/27/2021	10/31/2026
23636A-AY-7	DANSKE BK A/S 144A		C		2.A FE	1,600,000	99.9830	1,599,722	1,600,000	1,600,000	0	0	0	0	1.171	1.174	JD	1,041	18,736	09/08/2020	12/11/2023
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						944,352,129	XXX	985,771,757	940,976,901	940,621,260	(1,702,970)	(1,160,559)	454,683	0	XXX	XXX	XXX	10,790,169	33,263,422	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
026935-AJ-5	AMERICAN HM ASSETS 2007-3			4	1.D FM	547,248	96.4620	843,326	874,262	551,654	0	1,086	0	0	6.750	19.831	MON	4,918	31,391	09/25/2013	06/25/2037
02660T-GN-7	AMERICAN HOME MTG 2005-4			4	1.A FM	686,084	97.8440	776,061	793,160	763,126	0	3,708	0	0	0.682	2.056	MON	105	5,473	11/12/2013	11/25/2045

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03464K-AE-8	ANGEL OAK MTG TR 2019-5 144A			4	1.A	1,358,016	99.6690	1,345,529	1,350,000	1,357,573	0	(443)	0	0	3.957	3.943	MON	4,452	26,710	06/09/2021	10/25/2049
03464L-AA-4	ANGEL OAK MTG TR 2020-4 144A			4	1.A	1,472,214	99.8270	1,459,352	1,461,879	1,471,754	0	(460)	0	0	1.469	1.073	MON	1,790	10,481	06/02/2021	05/25/2065
03464N-AB-8	ANGEL OAK MTG TR I 2018-3 144A			4	1.A	14,474	100.0060	14,475	14,474	14,474	0	0	0	0	3.751	3.816	MON	45	0	12/17/2021	09/25/2048
05946X-UB-7	BANC AMERICA FDG 2005-C			4	1.A FM	226,529	100.2890	251,728	251,001	250,056	0	1,027	0	0	0.584	1.118	MON	49	1,482	12/11/2013	05/20/2035
12464Y-AB-5	C-BASS TRUST 2007-CB5			4	1.D FM	1,504,756	74.9380	1,295,727	1,729,069	1,295,727	(206,490)	1,846	0	0	0.272	0.430	MON	90	4,762	10/04/2013	04/25/2037
16163Y-AD-6	CHASE MORTGAGE TR 2016-1 144A			4	1.F FE	509,652	100.6690	504,160	500,810	509,663	0	11	0	0	3.750	3.237	MON	1,565	3,062	10/18/2021	04/25/2045
12555D-AB-1	CIM TR 2019-INV1 144A			4	1.A	121,430	100.0100	121,689	121,676	120,172	0	(845)	0	0	1.102	2.041	MON	22	1,333	04/05/2019	02/25/2049
19688G-AA-1	COLT MORTGAGE LOAN TR 2021-4 144A			4	1.A FE	2,578,180	99.0520	2,553,766	2,578,207	2,578,181	0	1	0	0	1.397	1.406	MON	3,001	9,004	10/14/2021	10/25/2066
12597Q-AD-8	COLT MTG LN TR 2020-3 144A			4	2.B FE	3,065,313	100.6240	3,018,714	3,000,000	3,059,356	0	(5,957)	0	0	3.359	2.949	MON	8,398	50,385	06/08/2021	04/27/2065
02151W-AA-0	CWALT INC 2007-OA11			4	1.D FM	583,866	91.9580	690,943	751,366	591,012	0	978	0	0	1.463	5.420	MON	916	11,993	03/27/2017	11/25/2047
126682-AA-1	CWHEQ REVOLVING HEQ 2007-A			4	1.A FM	587,130	95.1470	585,921	615,803	587,139	0	9	0	0	0.230	2.005	MON	67	107	11/10/2021	04/15/2037
36416U-AJ-4	GALTON FD MTG TR 2017-1 144A			4	1.A	17,684	100.8190	17,829	17,684	17,684	0	0	0	0	3.000	3.042	MON	44	0	12/17/2021	07/25/2056
36167H-AC-9	GCAT 2021-NQM3 TRUST 144A			4	1.A	1,928,338	98.9750	1,908,599	1,928,371	1,928,334	0	(4)	0	0	1.350	1.359	MON	362	12,997	06/18/2021	05/25/2066
38237G-AA-7	GOODLEAP SUS HOM SOL TR 2021-4144A			4	1.F FE	3,084,340	97.7930	3,016,777	3,084,862	3,084,356	0	16	0	0	1.930	1.952	MON	1,819	16,873	08/11/2021	07/20/2048
36258W-AH-5	GS MTG SECS TR 2020-PJ3 144A			4	1.A	804,820	100.5510	787,312	783,000	801,550	0	(2,236)	0	0	3.000	2.632	MON	1,958	23,490	05/22/2020	10/25/2050
36245A-AD-8	GSAMP TRUST 2006-HE6			4	1.D FM	1,037,824	91.0000	1,493,158	1,640,828	1,593,903	0	23,477	0	0	0.342	2.210	MON	108	5,680	09/13/2013	08/25/2036
46591V-AC-3	JP MORGAN MRTG TR 2020-INV1 144A			4	1.A	17,278	101.6680	17,566	17,278	17,278	0	0	0	0	3.500	3.557	MON	50	0	12/17/2021	08/25/2050
46645G-AZ-1	JP MORGAN MTG TR 2015-6 144A			4	1.A	58,913	101.3560	59,712	58,913	58,913	0	0	0	0	3.612	3.672	MON	177	0	12/17/2021	10/25/2045
46648C-AL-8	JP MORGAN MTG TR 2017-1 144A			4	1.A	49,071	100.1730	49,156	49,071	49,071	0	0	0	0	3.500	3.557	MON	143	0	12/16/2021	01/25/2047
46649C-BH-5	JP MORGAN MTG TR 2018-4 144A			4	3.A FE	2,127,998	100.6600	2,094,916	2,081,171	2,094,916	(32,274)	(807)	0	0	3.738	3.233	MON	6,483	38,814	06/07/2021	10/25/2048
46649Y-AC-9	JP MORGAN MTG TR 2018-9 144A			4	1.A	5,810	100.7310	5,853	5,810	5,810	0	0	0	0	4.000	4.074	MON	19	0	12/17/2021	02/25/2049
46650Q-AC-2	JP MORGAN MTG TR 2019-3 144A			4	1.A	5,577	100.6620	5,614	5,577	5,577	0	0	0	0	4.000	4.074	MON	19	0	12/16/2021	09/25/2049
46591L-AC-5	JP MORGAN MTG TR 2019-INV3 144A			4	1.A	510,119	101.6460	505,871	497,677	510,086	0	(34)	0	0	3.500	2.838	MON	1,452	4,355	09/23/2021	05/25/2050
46591L-BF-7	JP MORGAN MTG TR 2019-INV3 144A			4	1.A	800,717	101.5960	794,137	781,664	800,666	0	(51)	0	0	3.500	2.855	MON	2,280	6,840	09/23/2021	05/25/2050
46652F-AC-4	JP MORGAN MTG TR 2020-4 144A			4	1.A	11,465	100.6440	11,539	11,465	11,465	0	0	0	0	3.000	3.042	MON	29	0	12/17/2021	11/25/2050
46652F-BK-5	JP MORGAN MTG TR 2020-4 144A			4	1.A	5,733	100.6450	5,770	5,733	5,733	0	0	0	0	3.000	3.042	MON	14	0	12/17/2021	11/25/2050
46653J-BK-6	JP MORGAN MTG TR 2020-5 144A			4	1.A	15,762	101.2040	15,952	15,762	15,762	0	0	0	0	3.000	3.042	MON	39	0	12/17/2021	12/25/2050
46653J-BM-2	JP MORGAN MTG TR 2020-5 144A			4	1.A	15,762	100.5760	15,853	15,762	15,762	0	0	0	0	3.000	3.042	MON	39	0	12/17/2021	12/25/2050
57643Q-AE-5	MASTR REPERFORMING LN 144A			4	1.D FM	699,320	52.0510	787,984	1,513,875	822,247	0	73,315	0	0	0.452	18.645	MON	114	6,488	03/07/2017	05/25/2035
58550L-AA-3	MELLO WAREHOUSE SECURITIZATION144A			4	1.A FE	100,000	99.3990	99,399	100,000	100,000	0	0	0	0	0.789	0.804	MON	15	726	01/29/2021	02/25/2055
552751-AA-7	MFA 2020-NQM2 TRUST 2020-NQM2144A			4	1.A FE	1,030,327	99.5940	1,026,154	1,030,341	1,030,320	0	3	0	0	1.381	1.391	MON	1,186	14,229	10/23/2020	04/25/2065
59981T-AC-9	MILL CITY MORTGAGE LOAN TRUST 2019			4	1.A	752,402	101.5570	759,338	747,695	750,732	0	(1,331)	0	0	2.750	2.146	MON	1,713	20,562	10/24/2019	08/25/2059
61744C-YP-5	MS HEQ LN TR 2006-2			4	1.A FM	578,527	99.5870	673,843	676,639	676,013	0	1,449	0	0	0.382	0.636	MON	60	4,532	10/10/2013	02/25/2036
55368M-AA-9	MSG III SEC TR 2021-1 144A			4	1.A FE	80,000	99.9270	79,942	80,000	80,000	0	0	0	0	0.852	0.866	MON	11	350	06/17/2021	06/25/2054
64828F-CQ-3	NEW RESI MTG TR 2018-4 144A			4	1.A	66,217	100.0380	66,242	66,217	66,217	0	0	0	0	0.852	0.867	MON	11	571	10/11/2018	01/27/2048
64828X-AA-1	NEW RESI MTG TR 2020-RPL1 144A			4	1.A	1,079,460	101.6510	1,079,923	1,062,382	1,074,621	0	(3,805)	0	0	2.750	1.543	MON	2,435	29,216	02/03/2020	11/25/2059
64831E-AB-6	NEW RESIDENT 1.14689 25SEP58 144A			4	1.A	608,475	99.4530	605,148	608,475	608,475	0	0	0	0	1.147	1.153	MON	582	4,071	05/13/2021	10/25/2058
64830T-AD-0	NEW RESIDENTIAL MORTGAGE LOAN TRUS			4	1.A	683,292	103.7100	689,026	664,379	688,257	0	2,042	0	0	3.500	2.447	MON	1,292	23,253	01/09/2020	10/25/2059
74333B-AA-6	PROGRESS RESIDENTIAL 2019-SFR1 TRU			4	1.A FE	1,498,469	100.0700	1,499,564	1,498,520	1,499,279	0	(874)	0	0	3.422	3.288	MON	4,273	51,279	02/14/2019	08/17/2035
749357-AN-9	RCKT MORTGAGE TRUST 2019-1 144A			4	1.A	20,235	100.9920	20,436	20,235	20,235	0	0	0	0	3.500	3.557	MON	59	0	12/16/2021	09/25/2049
76120G-AA-7	RESIMAC TRIOMPHE TRS LT 144A			4	1.A FE	993,124	100.2360	995,472	993,124	993,124	0	0	0	0	1.154	1.177	MON	732	11,635	09/23/2020	02/07/2052
81377G-AB-5	SECURITIZED ASSET REC 2006-FR4			4	1.D FM	3,231,743	42.4330	2,007,437	4,730,796	2,007,437	(46,510)	(14,565)	0	0	0.272	(0.197)	MON	247	54,425	10/17/2013	08/25/2036
81744Y-AA-4	SEQUOIA MTG TR 2013-4			4	1.A	16,212	99.9220	16,199	16,212	16,212	0	0	0	0	2.325	2.350	MON	31	0	12/17/2021	04/25/2043

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	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
81745B-AA-3	SEQUOIA MTG TR 2013-6			4	1.A	24,783	100.5920	24,930	24,783	24,783	0	0	0	0	2.500	2.529	MON	52	0	12/16/2021	05/25/2043
81746F-CE-3	SEQUOIA MTG TR 2017-6 144A			4	3.B FE	1,988,195	102.0150	1,993,382	1,954,000	1,987,291	0	(904)	0	0	3.760	3.687	MON	6,123	42,919	05/25/2021	09/25/2047
81747C-AA-9	SEQUOIA MTG TR 2019-CH2 144A			4	1.A	8,603	100.9790	8,688	8,603	8,603	0	0	0	0	4.500	4.594	MON	32	0	12/17/2021	08/25/2049
857740-AA-2	STATION PLACE SECURITIZATION 144A			4	1.A FE	36,667	99.9890	36,662	36,667	36,667	0	0	0	0	0.752	0.759	MON	73	245	01/19/2021	01/26/2054
86360Q-AE-5	STRUCTURED ASSET MTG 2006-AR4			4	1.A FM	831,937	94.3860	1,006,705	1,066,586	998,085	0	14,662	0	0	0.292	2.593	MON	71	5,202	11/27/2013	06/25/2036
86364N-AA-6	STRUCTURED ASSET MTG 2007-AR4			4	1.A FM	564,810	102.4650	710,099	693,018	649,452	0	9,076	0	0	0.282	3.097	MON	38	1,979	11/27/2013	09/25/2047
89178B-AA-2	TOWD POINT MTG TR 2019-4 144A			4	1.A	705,327	101.9240	711,994	698,555	703,274	0	(1,495)	0	0	2.900	2.118	MON	1,688	20,258	11/04/2019	10/25/2059
89179X-AL-9	TOWD PT ASSET 0.01 20NOV61 144A FR			4	1.A FE	1,781,005	99.9190	1,779,554	1,781,005	1,781,005	0	0	0	0	0.804	0.818	MON	477	4,881	08/09/2021	11/20/2061
92538E-AC-1	VERUS SEC 2021-R3 TR 144A			4	1.F FE	1,114,268	99.5770	1,109,559	1,114,269	1,114,268	0	0	0	0	1.380	1.389	MON	1,281	8,970	05/19/2021	04/25/2064
92537T-AD-7	VERUS SECUR TR 2020-INV1 144A			4	1.C FE	902,422	101.7840	918,541	902,439	901,943	0	93	0	0	3.035	3.097	MON	2,282	27,389	06/03/2020	03/25/2060
91835R-AA-8	VMC FIN LL 2021-FL4 144A			4	1.A FE	1,994,790	99.9840	1,994,472	1,994,790	1,994,790	0	0	0	0	1.204	1.228	MON	934	13,745	05/18/2021	06/18/2036
92925C-BB-7	WAMU MTG CERT 2005-AR19			4	1.A FM	496,683	99.7530	555,910	557,288	535,001	0	4,882	0	0	0.682	2.403	MON	74	3,858	10/01/2013	12/25/2045
92925C-DA-7	WAMU MTG CERT 2006-AR3			4	1.A FM	661,466	101.0560	750,679	742,837	666,655	0	674	0	0	1.083	3.854	MON	670	9,049	09/10/2013	02/25/2046
97655J-BU-5	WINWATER MTG LN TR 2016-1 144A			4	1.A FE	34,075	100.5420	34,259	34,075	34,075	0	0	0	0	3.000	3.042	MON	85	0	12/16/2021	12/20/2030
76118V-AA-8	RESIMAC BASTILLE TRUST SERIES 2018		C	4	1.A FE	116,428	100.0030	116,432	116,428	116,428	0	0	0	0	0.954	0.972	MON	83	1,123	08/13/2018	12/05/2059
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						46,451,366	XXX	46,424,980	50,576,571	46,152,242	(285,275)	104,548	0	0	XXX	XXX	XXX	67,179	626,188	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06054M-AC-7	BAMLL COML MTG TR 2016-UBS10			4	1.A	90,683	103.4950	95,350	92,130	91,496	0	184	0	0	3.019	3.386	MON	232	3,038	08/22/2018	07/16/2049
05492H-AA-4	BAMLL COML MTG TR 2019-RLJ 144A			4	1.A FE	1,000,000	99.7680	997,676	1,000,000	1,000,000	0	0	0	0	1.160	1.173	MON	483	11,702	05/14/2019	04/15/2036
06540R-AF-1	BANK 2017-BNK9 20541117 FLT			4,6	1.A FE	625,416	3.7970	354,379	0	346,923	0	(79,849)	0	0	0.793	12.424	MON	6,166	81,775	12/06/2017	11/17/2054
06035R-AS-5	BANK 2018-BN14			4	1.A	3,028,001	112.8840	3,318,803	2,940,000	3,011,130	0	(7,476)	0	0	4.231	3.849	MON	10,366	124,391	09/18/2018	09/17/2060
065405-AC-6	BANK 2019-BNK16			4	1.A	1,853,995	108.3580	1,950,436	1,800,000	1,840,776	0	(7,447)	0	0	3.898	3.298	MON	5,847	70,164	02/01/2019	02/16/2052
065402-BA-6	BANK 2019-BNK18			4	1.A	2,059,914	107.5940	2,151,882	2,000,000	2,048,042	0	(7,630)	0	0	3.432	2.871	MON	5,720	68,640	05/21/2019	05/17/2062
06540A-AD-3	BANK 2019-BNK20			4	1.A	462,320	106.2350	451,500	425,000	459,192	0	(3,128)	0	0	3.011	1.888	MON	1,066	10,664	03/01/2021	09/15/2062
06540V-BG-9	BANK 2019-BNK24			4	1.D	863,182	102.8000	880,994	857,000	862,064	0	(570)	0	0	3.517	3.464	MON	2,512	30,562	12/11/2019	11/17/2062
06539X-AN-4	BANK 2020-BNK27			4,6	1.A FE	550,066	8.2570	486,442	0	460,349	0	(75,375)	0	0	1.161	(18.948)	MON	5,699	71,076	06/26/2020	04/17/2063
06540Y-AW-9	BANK 2020-BNK28			4	1.A	617,982	99.7190	598,311	600,000	616,741	0	(1,481)	0	0	3.154	2.827	MON	1,577	18,924	09/21/2020	03/16/2063
06541T-BL-2	BANK 2020-BNK29			4,6	1.A FE	492,423	9.7920	439,029	0	419,708	0	(70,065)	0	0	1.349	(16.616)	MON	5,390	62,938	11/23/2020	11/18/2053
06541T-AJ-8	BANK 2020-BNK29 144A			4	1.A	124,653	87.0760	121,907	140,000	125,945	0	1,201	0	0	2.500	3.899	MON	292	3,500	11/20/2020	11/18/2053
06542B-BH-9	BANK 2021-BNK32			4	1.A	1,884,830	103.7280	1,898,221	1,830,000	1,880,987	0	(3,843)	0	0	2.643	2.327	MON	4,031	36,275	03/16/2021	04/17/2054
06541C-BD-7	BANK 2021-BNK33			4	1.A	706,983	98.6840	690,787	700,000	706,256	0	(727)	0	0	2.021	1.857	MON	1,179	8,252	05/07/2021	05/16/2064
06541C-BR-6	BANK 2021-BNK33			4,6	1.A FE	914,166	7.6690	854,230	0	817,161	0	(97,005)	0	0	1.062	(14.495)	MON	10,426	73,290	05/10/2021	05/16/2064
06541C-BT-2	BANK 2021-BNK33			4	1.A	566,486	102.4560	563,509	550,000	565,652	0	(834)	0	0	2.792	2.478	MON	1,280	8,958	05/07/2021	05/16/2064
06541C-BY-1	BANK 2021-BNK33			4	1.A	164,795	102.2080	163,532	160,000	164,559	0	(236)	0	0	2.893	2.580	MON	386	2,700	05/07/2021	05/16/2064
05492V-AE-5	BBCMS MTG TR 2020-C7			4	1.A	353,481	96.8030	338,811	350,000	353,242	0	(390)	0	0	1.786	1.648	MON	521	6,251	06/12/2020	04/17/2053
05492V-AG-0	BBCMS MTG TR 2020-C7			4,6	1.A FE	735,961	9.7970	635,294	0	629,602	0	(98,449)	0	0	1.627	(16.128)	MON	8,793	108,451	10/27/2020	04/17/2053
05492V-AM-7	BBCMS MTG TR 2020-C7 144A			4	1.A	200,243	96.3610	240,902	250,000	205,405	0	3,601	0	0	3.605	6.597	MON	751	9,130	06/12/2020	04/17/2053
05552A-BF-4	BBCMS MTG TR 2020-C8			4	1.A	411,970	102.1690	408,676	400,000	411,535	0	(1,033)	0	0	3.358	3.024	MON	1,119	13,432	10/09/2020	10/20/2053
05493E-AZ-5	BBCMS MTG TR 2021-C9			4,6	1.A FE	324,377	11.7360	292,481	0	280,688	0	(43,689)	0	0	1.639	(15.110)	MON	3,403	32,089	02/18/2021	02/18/2054
07332V-BD-6	BBCMS TR 2017-C1			4	1.A	2,165,391	108.2530	2,165,051	2,000,000	2,120,914	0	(22,908)	0	0	3.674	2.393	MON	6,123	73,480	01/14/2020	02/17/2050
08162C-AD-2	BENCHMARK 2018-B6 MORTGAGE TRUST 2			4	1.A	2,070,171	113.1370	2,274,045	2,010,000	2,061,082	0	(5,359)	0	0	4.261	3.872	MON	7,137	85,646	09/20/2018	11/10/2051
08161B-AA-1	BENCHMARK MORTGAGE 2018 144A			4	2.C FE	1,233,228	92.1160	1,381,736	1,500,000	1,322,393	0	23,323	0	0	3.209	5.589	MON	4,011	46,759	03/23/2018	04/10/2051
08162U-AY-6	BENCHMARK MTG TR 2018-B8			4,6	1.A FE	738,987	3.5910	499,060	0	566,899	0	(108,722)	0	0	0.805	(18.407)	MON	9,319	144,534	12/11/2018	01/18/2052
08162V-BJ-6	BENCHMARK MTG TR 2019-B10 144A			4	1.A	2,772,811	104.5610	2,960,132	2,831,000	2,780,312	0	4,137	0	0	3.899	4.240	MON	9,363	111,927	03/21/2019	03/17/2062
08162B-BF-8	BENCHMARK MTG TR 2019-B11			4	1.A	1,236,000	107.2440	1,286,928	1,200,000	1,228,994	0	(4,747)	0	0	3.393	2.828	MON	3,393	40,718	05/22/2019	05/17/2052
08160J-AF-4	BENCHMARK MTG TR 2019-B9			4	1.A	1,647,998	109.1040	1,745,666	1,600,000	1,636,464	0	(6,387)	0	0	3.932	3.353	MON	5,243	62,920	02/01/2019	03/15/2052
08160J-AK-3	BENCHMARK MTG TR 2019-B9			4	1.D	485,127	111.3110	524,275	471,000	482,571	0	(1,086)	0	0	4.971	4.626	MON	1,951	23,412	02/01/2019	03/15/2052
08162W-BF-2	BENCHMARK MTG TR 2020-B19			4,6	1.A FE	953,509	10.3610	800,456	0	820,798	0	(118,419)	0	0	1.776	(13.581)	MON	11,432	141,140	10/01/2020	09/17/2053
08162W-BH-8	BENCHMARK MTG TR 2020-B19			4	1.A	617,987	100.3750	602,250	600,000	616,646	0	(1,507)	0	0	3.211	2.887	MON	1,606	19,266	09/21/2020	09/17/2053

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
08162X-BJ-2	BENCHMARK MTG TR 2020-B20			4,6	1.A FE	598,364	10.1830	520,464	0	516,294	0	(77,260)	0	0	1.623	(14.263)	MON	6,914	85,660	10/20/2020	10/20/2053
08163L-AL-3	BENCHMARK MTG TR 2020-B21 144A			4,6	1.A FE	411,280	10.3060	371,484	0	354,717	0	(54,617)	0	0	1.457	(15.639)	MON	4,376	54,276	11/24/2020	12/17/2053
08162R-AF-4	BENCHMARK MTG TR 2021-B23			4,6	1.A FE	940,845	8.8940	831,704	0	816,176	0	(124,669)	0	0	1.277	(15.203)	MON	9,950	103,964	02/01/2021	02/18/2054
08163E-BF-1	BENCHMARK MTG TR 2021-B26			4	1.A	1,720,087	103.0670	1,721,222	1,670,000	1,717,259	0	(2,828)	0	0	2.825	2.513	MON	3,931	27,520	05/13/2021	06/17/2054
05493A-AL-4	BFLD TRUST 2020-EYP 144A			4	1.A	394,000	99.8810	393,533	394,000	394,000	0	0	0	0	3.060	3.142	MON	536	12,201	09/30/2020	10/15/2025
05601P-AA-4	BSST 2021-SSCP MORTGAGE TRUST 144A			4	1.A	1,380,000	99.3070	1,370,442	1,380,000	1,380,000	0	0	0	0	0.860	0.873	MON	494	7,883	04/08/2021	04/15/2036
05604F-AL-9	BWAY MTG TR 2013-1515 144A			4	1.A	991,641	102.5590	1,025,587	1,000,000	995,554	0	1,014	0	0	3.446	3.621	MON	2,872	34,462	12/05/2017	03/10/2033
05609C-AL-1	BX 2021-21M MTG TR 144A			4	1.A	741,952	98.7450	740,590	750,000	742,835	0	883	0	0	1.629	2.218	MON	577	1,169	10/27/2021	10/15/2036
05605N-AA-5	BX COML MTG TR 2020-VIV2 144A			4	1.G FE	254,364	101.4130	279,900	276,000	257,386	0	1,740	0	0	3.542	4.627	MON	815	9,912	07/10/2020	03/11/2044
12433X-AG-4	BX COML MTG TR 2020-VIVA 144A			4	1.A	2,926,986	99.7010	2,871,377	2,880,000	2,923,989	0	(2,998)	0	0	3.667	3.507	MON	8,801	66,411	05/10/2021	03/11/2044
056054-AG-4	BX COML MTG TR 2019-XL 144A			4	1.A	1,700,000	99.8120	1,696,797	1,700,000	1,700,000	0	0	0	0	1.560	1.593	MON	1,252	26,783	10/09/2019	10/15/2036
05607Q-AR-9	BX COML MTG TR 2020-BXLP 144A			4	1.A	1,709,328	99.6240	1,702,893	1,709,328	1,709,328	0	0	0	0	1.360	1.391	MON	904	23,464	01/23/2020	12/15/2036
12433Y-AL-1	BX COML MTG TR 2020-VKNG			4	1.A	411,856	99.6280	409,686	411,214	411,804	0	(52)	0	0	1.810	1.826	MON	351	2,495	08/31/2021	10/15/2037
12433A-AA-7	BX COMMERCIAL MORTGAGE TRUST 144A			4	1.A FE	505,682	99.9700	505,529	505,682	505,682	0	0	0	0	1.110	1.114	MON	249	5,660	10/29/2020	11/15/2032
05608E-AA-2	BX COMMERCIAL MTG TR 144A			4	1.D FE	1,413,080	103.5820	1,450,144	1,400,000	1,411,436	0	(1,239)	0	0	3.540	3.480	MON	3,029	50,302	09/11/2020	03/09/2044
05606F-AL-7	BX TRUST 2019-OC11 144A			4	1.A	946,856	103.0130	959,053	931,000	944,257	0	(1,344)	0	0	4.075	3.981	MON	3,267	37,229	12/06/2019	12/11/2041
05608R-AG-0	BX TRUST 2021-ARIA 144A			4	1.A	99,500	99.6240	99,624	100,000	99,552	0	52	0	0	1.756	2.053	MON	83	231	10/13/2021	10/15/2036
05607C-AJ-8	BXP TRUST 2017-CC 144A			4	1.A	776,016	103.3660	775,245	750,000	770,649	0	(3,340)	0	0	3.552	3.057	MON	2,220	27,006	06/04/2020	08/13/2037
05607C-AL-3	BXP TRUST 2017-GM 2017-CC 144A			4	1.A	1,847,973	100.5470	1,920,443	1,910,000	1,871,950	0	5,587	0	0	3.552	3.995	MON	5,653	68,776	08/15/2017	08/13/2022
12482H-AA-2	CAMB COML MTG TR 2019-LIFE 144A			4	1.A	1,332,000	100.0760	1,333,017	1,332,000	1,332,000	0	0	0	0	1.180	1.203	MON	742	15,857	01/25/2019	12/15/2037
12482H-AL-8	CAMB COML MTG TR 2019-LIFE 144A			4	1.A	829,500	99.9080	828,737	829,500	829,500	0	0	0	0	1.860	1.903	MON	729	15,594	01/25/2019	12/15/2037
12515G-AH-0	CD 2017-CD3 MTG TR COML MTG PASS T			4	1.G FE	2,057,792	101.2150	2,024,297	2,000,000	2,030,160	0	(5,674)	0	0	4.555	4.278	MON	7,591	92,372	01/27/2017	02/10/2050
12515G-AJ-6	CD COMMERCIAL MORTGAGE TRUST COMME			4,6	1.A FE	1,005,938	4.2460	506,408	0	377,906	0	(112,804)	0	0	0.977	(16.914)	MON	9,712	130,297	02/14/2017	02/10/2050
12566B-AA-4	CIM RETAIL PF TR 2021-RETL 144A			4	1.A	370,000	99.7480	369,069	370,000	370,000	0	0	0	0	1.510	1.540	MON	248	1,961	07/23/2021	08/15/2036
12566B-AJ-5	CIM RETAIL PF TR 2021-RETL 144A			4	1.A	800,000	99.3770	795,020	800,000	800,000	0	0	0	0	2.010	2.055	MON	715	5,662	07/23/2021	08/15/2036
12566B-AL-0	CIM RETAIL PF TR 2021-RETL 144A			4	1.A	580,000	99.2470	575,634	580,000	580,000	0	0	0	0	2.410	2.468	MON	621	4,930	07/23/2021	08/15/2036
17322M-BA-3	CITGRP COML MTG TR 2014-GC21			4	1.D	2,083,359	102.2120	2,044,243	2,000,000	2,020,801	63,060	(9,546)	0	0	4.780	4.313	MON	24,431	95,600	10/21/2014	05/10/2047
17322Y-AJ-9	CITGRP COML MTG TR 2014-GC25			4,6	1.A FE	168,424	2.2160	52,354	0	41,275	0	(23,410)	0	0	0.959	(27.572)	MON	1,887	29,413	03/13/2017	10/11/2047
17326C-AZ-7	CITIGROUP COML MTG TR 2017-B1			4	1.A	2,145,547	107.5850	2,151,694	2,000,000	2,109,488	0	(18,573)	0	0	3.458	2.410	MON	5,763	69,160	01/14/2020	08/17/2050
17328C-AE-2	CITIGROUP COML MTG TR 2019-C7			4	1.A	1,750,937	106.2370	1,806,037	1,700,000	1,742,310	0	(6,037)	0	0	3.042	2.533	MON	4,310	51,714	12/12/2019	12/16/2072
17327G-AX-2	CITIGROUP COMMERCIAL MORTGAGE TRUS			4	1.A	429,236	111.1660	472,454	425,000	428,636	0	(668)	0	0	4.145	3.960	MON	1,468	17,616	11/19/2018	11/10/2051
17320Q-AL-3	CITIGRP COML MTG TR 2013-375P 144A			4	1.A	1,955,938	100.1720	2,003,444	2,000,000	1,988,570	0	6,572	0	0	3.518	3.937	MON	5,863	71,329	04/27/2016	05/11/2035
17320D-AU-2	CITIGRP COML MTG TR 2013-GCJ1 144A			4	1.D	1,950,938	101.4340	2,028,682	2,000,000	1,988,788	0	6,850	0	0	4.418	4.889	MON	7,363	89,565	03/03/2015	04/12/2046
17324D-AU-8	CITIGRP COML MTG TR 2015-P1			4	1.A	3,288,086	106.7360	3,468,907	3,250,000	3,268,203	0	(6,214)	0	0	3.717	3.553	MON	10,067	120,803	08/31/2018	09/17/2048
17324D-AY-0	CITIGRP COML MTG TR 2015-P1			4	1.G FE	1,444,494	103.1260	1,546,893	1,500,000	1,474,830	0	5,572	0	0	4.369	4.923	MON	5,461	66,438	08/06/2015	09/17/2048
17290Y-AR-9	CITIGRP COML MTG TR 2016-C1			4	1.A	2,636,922	105.3620	2,880,599	2,734,000	2,674,667	0	11,977	0	0	3.209	3.799	MON	7,311	87,734	09/18/2018	05/12/2049
17328Q-AE-1	CITIGRP COML MTG TR 2020-420K 144A			4	1.A	112,779	100.5440	110,598	110,000	112,521	0	(238)	0	0	3.312	3.058	MON	304	3,694	11/18/2020	11/13/2042
17328Q-AG-6	CITIGRP COML MTG TR 2020-420K 144A			4	1.A	97,122	97.1880	97,188	100,000	97,383	0	240	0	0	3.312	3.721	MON	276	3,358	11/18/2020	11/13/2042

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17328Q-AN-1	CITIGRP COML MTG TR 2020-420K 144A			4,6	1.B FE	256,095	6.1180	223,600	0	217,434	0	(36,718)	0	0	0.829	(17.642)	MON	2,525	30,969	11/19/2020	11/13/2042
178772-AA-7	CITYLINE MTG TR 2016-CLNE 144A			4	1.A	993,711	101.6980	1,016,975	1,000,000	996,761	0	1,214	0	0	2.871	3.043	MON	2,369	28,167	04/04/2019	11/13/2031
12593J-BK-1	COMM 2015-CCRE24 MORTGAGE TRUST 20			4	1.D	1,445,840	103.1390	1,547,086	1,500,000	1,479,452	0	4,722	0	0	4.523	5.020	MON	5,654	66,602	07/24/2015	08/10/2055
12598G-AA-5	COMM 2021-LBA MORTGAGE TRUST 144A			4	1.A	1,510,000	99.1870	1,497,722	1,510,000	1,510,000	0	0	0	0	0.800	0.811	MON	570	8,982	03/03/2021	03/15/2038
12625X-AL-1	COMM MTG TR 2013-300P 144A			4	1.A	1,058,750	100.8080	1,008,081	1,000,000	1,011,533	0	(7,674)	0	0	4.394	3.631	MON	3,698	44,545	03/26/2015	08/12/2030
12630B-BF-4	COMM MTG TR 2013-CCRE13 144A			4	1.A	1,586,367	104.0300	1,560,449	1,500,000	1,519,750	0	(10,525)	0	0	4.881	4.187	MON	6,162	74,261	12/05/2014	11/13/2046
12625K-AP-0	COMM MTG TR 2013-CCRE8 144A			4	1.D	1,387,031	100.9740	1,514,611	1,500,000	1,474,113	0	16,034	0	0	3.929	5.237	MON	4,960	59,870	08/06/2015	06/12/2046
12592F-AA-3	COMM MTG TR 2014-277P 144A			4	1.A	1,009,844	104.5820	1,045,823	1,000,000	1,003,889	0	(1,764)	0	0	3.611	3.469	MON	3,009	36,615	08/28/2018	08/12/2049
12632Q-AY-9	COMM MTG TR 2014-CCRE18			4,6	1.A FE	1,139,718	2.0490	263,507	0	203,736	0	(121,684)	0	0	0.997	(26.094)	MON	12,276	141,731	11/16/2016	07/17/2047
12592T-AA-3	COMM MTG TR 2015-3BP 144A			4	1.A	979,766	104.0270	1,040,268	1,000,000	989,195	0	2,938	0	0	3.178	3.569	MON	2,648	31,780	08/28/2018	02/12/2035
12629N-AF-2	COMM MTG TR 2015-DC1			4	1.A	824,998	104.8330	891,084	850,000	836,846	0	3,860	0	0	3.350	3.940	MON	2,373	28,475	10/19/2018	02/12/2048
200474-BB-9	COMM MTG TR 2015-LC19			4	1.A	95,426	102.7560	102,756	100,000	98,558	0	764	0	0	2.922	3.753	MON	244	2,922	10/19/2018	02/12/2048
12594C-BF-6	COMM MTG TR 2016-DC2			4	1.A	752,133	107.3600	815,935	760,000	754,999	0	938	0	0	3.765	3.983	MON	2,385	28,614	10/25/2018	02/12/2049
12595E-AH-8	COMM MTG TR 2017-COR2			4	1.D	1,923,473	106.7820	2,039,532	1,910,000	1,917,107	0	(1,525)	0	0	4.712	4.706	MON	7,428	88,313	09/21/2017	09/12/2050
126438-AG-5	CREDIT SUISSE MORTGAGE TRUST 144A			4	1.G FE	131,840	102.3900	131,059	128,000	131,055	0	(650)	0	0	3.530	2.866	MON	377	4,513	07/30/2020	08/15/2037
126438-AJ-9	CREDIT SUISSE MORTGAGE TRUST 144A			4	2.C FE	99,473	101.8070	101,807	100,000	99,578	0	88	0	0	3.828	4.027	MON	319	3,756	07/30/2020	08/15/2037
22945D-AU-7	CSAIL 2019-C15 COMMERCIAL MORTGAGE			4	1.G FE	1,285,583	108.5730	1,356,894	1,249,755	1,281,548	0	(2,948)	0	0	5.147	4.795	MON	5,360	63,113	02/28/2019	03/15/2052
126281-AY-0	CSAIL COML MTG TR 2015-C1			4	1.A	143,632	102.2360	152,343	149,010	146,571	0	678	0	0	3.236	4.432	MON	402	4,822	11/05/2018	04/15/2050
126281-AZ-7	CSAIL COML MTG TR 2015-C1			4	1.A	3,370,282	105.0470	3,542,291	3,372,098	3,371,942	0	663	0	0	3.505	3.561	MON	9,849	118,192	09/14/2018	04/15/2050
12636L-AY-6	CSAIL COML MTG TR 2016-C5			4	1.A	4,033,217	107.0380	4,279,921	3,998,512	4,015,289	0	(5,598)	0	0	3.757	3.653	MON	12,518	150,212	08/28/2018	11/18/2048
12596G-BB-4	CSAIL COML MTG TR 2018-C14			4,6	1.A FE	117,870	3.3320	79,356	0	81,525	0	(25,845)	0	0	0.565	(23.843)	MON	1,121	18,608	12/05/2018	11/17/2051
12597N-AX-1	CSAIL COML MTG TR 2020-C19			4	1.A	1,031,027	105.3220	1,054,271	1,001,000	1,026,926	0	(2,509)	0	0	3.476	3.141	MON	2,899	34,794	03/11/2020	03/17/2053
12596G-AZ-2	CSAIL COMMERCIAL MTG TR 2018-C			4	1.A	638,599	113.2020	701,853	620,000	635,289	0	(1,614)	0	0	4.422	4.045	MON	2,284	27,414	11/20/2018	11/17/2051
12653V-AG-1	CSMC 2019-ICE4 144A			4	1.A	2,180,438	99.6240	2,166,815	2,175,000	2,176,187	0	(4,251)	0	0	1.710	1.582	MON	1,550	21,850	05/17/2021	05/15/2036
126395-AJ-1	CSMC 2020-FACT 2020-FACT C FL0144A			4	1.G FE	900,000	100.8270	907,444	900,000	900,000	0	0	0	0	2.710	2.778	MON	1,152	24,675	10/23/2020	10/15/2037
126395-AL-6	CSMC 2020-FACT 2020-FACT D FL0144A			4	2.C FE	880,000	100.7960	887,003	880,000	880,000	0	0	0	0	3.820	3.937	MON	1,587	34,031	10/23/2020	10/15/2037
23306G-AA-5	DBGS MTG TR 2018-BIOD 144A			4	1.A	529,453	99.9680	528,871	529,039	529,155	0	(297)	0	0	0.913	0.926	MON	215	4,003	03/02/2021	05/15/2035
23312V-AF-3	DBJPM MTG TR 2016-C3			4	1.A	1,105,671	104.1060	1,077,493	1,035,000	1,095,736	0	(9,935)	0	0	2.890	1.550	MON	2,493	22,434	03/25/2021	08/12/2049
233063-AQ-9	DBJPM MTG TR 2020-C9			4	1.A	504,973	96.6270	483,137	500,000	504,333	0	(504)	0	0	1.644	1.521	MON	685	8,220	08/20/2020	08/15/2053
23305J-AA-0	DBUBS MTG TR 2017-BRBK 144A			4	1.A	988,008	103.9810	1,039,813	1,000,000	993,731	0	1,818	0	0	3.452	3.719	MON	2,877	34,520	09/21/2018	10/12/2034
23305J-AJ-1	DBUBS MTG TR 2017-BRBK 144A			4	1.A	1,955,727	101.0770	2,011,441	1,990,000	1,974,824	0	4,316	0	0	3.530	3.853	MON	5,912	71,223	10/12/2017	10/12/2034
26863L-AJ-3	ELP COMMERCIAL MTG TR 2021-ELP144A			4	1.A	1,434,369	99.4090	1,431,485	1,440,000	1,434,839	0	470	0	0	1.628	1.862	MON	1,107	1,803	11/01/2021	11/15/2038
30315D-AS-7	FREMF MTG TR 2019-K103 144A			4	1.A	709,290	104.5400	749,554	717,000	710,650	0	636	0	0	3.453	3.607	MON	2,063	25,115	12/11/2019	11/25/2029
302985-AA-4	FWD SECUTN TR 2020-INV1 144A			4	1.A FE	486,383	100.5030	488,845	486,399	486,560	0	40	0	0	2.240	2.248	MON	182	10,895	02/10/2020	01/25/2050
38406J-AG-3	GRACE TRUST 2020-GRCE 2020 144A			4	1.A	100,926	98.6900	98,690	100,000	100,835	0	(82)	0	0	2.680	2.606	MON	223	2,717	11/10/2020	12/10/2040
38406J-AJ-7	GRACE TRUST 2020-GRCE 2020-144A			4	1.A	693,812	95.2060	704,521	740,000	698,195	0	3,928	0	0	2.680	3.470	MON	1,653	20,107	11/10/2020	12/10/2040
36258R-BG-7	GS MORTGAGE SEC TR 2020-GC47			4	1.A	31,507	102.7270	34,927	34,000	31,856	0	187	0	0	3.570	4.584	MON	101	1,191	05/07/2020	05/14/2053
36264K-AX-8	GS MORTGAGE SECRT TR 2020-GSA2			4,6	1.A FE	134,872	12.0690	120,122	0	119,989	0	(15,015)	0	0	1.735	(16.135)	MON	1,439	17,823	12/18/2020	12/12/2053
36249K-AC-4	GS MTG COML 2010-C1			4	1.A FM	131,681	99.9030	121,359	121,476	121,892	0	(49)	0	0	4.592	1.208	MON	465	5,577	06/26/2017	08/12/2043
36251F-AW-6	GS MTG SECS TR 2015-GC28			4	1.A	1,917,211	104.8440	1,887,191	1,800,000	1,868,137	0	(22,333)	0	0	3.396	2.073	MON	5,094	61,128	10/08/2019	02/12/2048
36250P-AL-9	GS MTG SECS TR 2015-GC32			4	1.G FE	983,094	103.9740	1,039,738	1,000,000	991,938	0	1,713	0	0	4.574	4.885	MON	3,811	44,804	07/16/2015	07/10/2048
36251P-AF-1	GS MTG SECS TR 2016-GS3			4,6	1.A FE	757,244	4.6560	335,136	0	255,862	0	(77,884)	0	0	1.199	(16.527)	MON	7,890	93,704	01/24/2017	10/13/2049
36252H-AF-8	GS MTG SECS TR 2017-GS5			4,6	1.A FE	486,193	3.8900	260,798	0	188,466	0	(54,547)	0	0	0.991	(9.929)	MON	5,540	60,737	03/13/2017	03/11/2050
36253P-AC-6	GS MTG SECS TR 2017-GS6			4	1.A	2,138,438	106.9580	2,139,166	2,000,000	2,102,468	0	(18,527)	0	0	3.433	2.397	MON	5,722	68,660	01/14/2020	05/12/2050

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36260T-AA-3	GSCG TRUST 2019-600C 144A			4	1.A	1,236,000	102.4130	1,228,957	1,200,000	1,221,992	0	(6,834)	0	0	2.936	2.258	MON	1,859	35,231	08/20/2019	09/12/2034
42704R-AA-9	HERA COMMERCIAL MTG 2021 144A			4	1.A FE	2,000,000	99.5900	1,991,800	2,000,000	2,000,000	0	0	0	0	1.154	1.177	MON	897	18,953	02/10/2021	02/19/2038
432885-AL-5	HILTON ORLANDO TRUST 144A			4	1.A	1,600,000	98.8750	1,582,000	1,600,000	1,600,000	0	0	0	0	1.810	1.851	MON	1,368	31,701	02/14/2018	12/15/2034
44421G-AJ-2	HUDSON YARDS 2019-30HY MORTGAGE TR			4	1.A	544,060	102.6520	555,349	541,000	543,721	0	(329)	0	0	3.557	3.523	MON	1,604	18,886	06/24/2019	07/10/2039
44421M-AJ-9	HUDSON YARDS MTG TR 2019-55HY			4	1.A	1,623,027	98.2360	1,642,507	1,672,000	1,634,720	0	4,342	0	0	2.943	3.311	MON	2,870	49,887	12/02/2019	12/12/2041
44974A-BC-0	IMT TRUST 2017-APTS 2017 144A			4	1.A	877,860	101.0300	909,266	900,000	890,733	0	3,042	0	0	3.613	4.068	MON	2,710	31,906	06/29/2017	06/15/2024
46641B-AH-6	JP MORGAN CHASE CMBS 2013-C16			4	1.A	20,822	104.8280	20,966	20,000	20,411	0	(239)	0	0	4.517	3.269	MON	75	903	04/03/2020	12/17/2046
46651Q-AA-5	JP MORGAN CHASE COM TR 2019-FL 144			4	1.G FE	993,864	99.0980	984,904	993,864	993,864	0	0	0	0	2.450	2.508	MON	1,150	24,552	09/19/2019	12/15/2031
46648H-BA-0	JP MORGAN MTG TR 2017-2 144A			4	1.A	2,305,219	101.8440	2,273,831	2,232,657	2,304,558	0	(661)	0	0	3.667	2.854	MON	6,822	47,846	05/25/2021	05/25/2047
46651Y-BV-1	JP MORGAN MTG TR 2019-9 144A			4	1.A	2,497,160	101.9540	2,450,975	2,404,004	2,494,438	0	(2,721)	0	0	3.853	2.880	MON	7,718	54,017	05/25/2021	05/25/2050
46644Y-AU-4	JPMBB COML MTG SEC TR 2015-C31			4	1.A	999,991	106.1860	1,057,473	995,867	997,405	0	(811)	0	0	3.801	3.673	MON	3,155	38,159	10/01/2018	08/17/2048
46590R-AD-1	JPMCC COML MTG SEC TR 2016-JP3			4	1.A	776,422	102.6010	872,112	850,000	813,844	0	12,375	0	0	2.627	4.479	MON	1,860	22,325	10/18/2018	08/17/2049
48128Y-AX-9	JPMCC COMM MTG SEC 2019-COR4			4	1.A	1,029,998	108.5150	1,085,148	1,000,000	1,023,251	0	(4,190)	0	0	3.938	3.330	MON	3,282	39,381	02/15/2019	03/12/2052
48128Y-BA-8	JPMCC COMM MTG SEC 2019-COR4			4	1.A	82,400	111.3580	89,087	80,000	81,993	0	(204)	0	0	4.290	3.928	MON	286	3,432	02/15/2019	03/12/2052
46590L-AS-1	JPMDB COML MTG SEC TR 2016-C2			4	1.A	420,100	102.7450	462,352	450,000	434,029	0	5,332	0	0	2.881	4.507	MON	1,080	12,966	11/08/2018	06/17/2049
46590T-AG-0	JPMDB COML MTG SEC TR 2017 144A			4,6	1.B FE	1,004,325	3.9490	472,382	0	329,709	0	(85,895)	0	0	0.939	(11.449)	MON	9,365	129,651	03/20/2017	02/17/2027
482598-AA-7	KNDL 2019-KNSQ MORTGAGE TRUST 2019			4	1.A	727,000	99.9090	726,335	727,000	727,000	0	0	0	0	0.910	0.918	MON	312	6,663	05/10/2019	05/15/2036
53218C-AA-8	LIFE MORTGAGE TRUST 2021-BMR 144A			4	1.A	640,000	99.7830	638,609	640,000	640,000	0	0	0	0	0.810	0.821	MON	245	3,668	03/18/2021	03/15/2038
55282M-AJ-3	MAD MORTGAGE TRUST 2017 144A			4	1.D	651,449	100.7360	649,746	645,000	646,995	0	(1,074)	0	0	4.108	3.991	MON	2,208	25,998	07/28/2017	08/15/2024
563136-AJ-9	MANHATTAN WEST 2020-1MW MTG 144A			4	1.D	151,986	96.2270	153,001	159,000	153,080	0	824	0	0	2.413	3.176	MON	320	3,764	08/17/2020	09/12/2039
58403Y-AR-7	MED TR 2021-MDLN 144A			4	1.A	400,000	99.7490	398,996	400,000	400,000	0	0	0	0	2.110	2.161	MON	399	697	11/01/2021	11/15/2038
55284D-AJ-1	MF1 2021-W10 1.72288 15DEC34 144A			4	1.G FE	649,433	100.3280	652,129	650,000	649,428	0	(5)	0	0	1.723	1.779	MON	280	0	12/17/2021	12/15/2034
55284D-AL-6	MF1 2021-W10 2.02288 15DEC34 144A			4	2.C FE	749,348	100.3240	752,427	750,000	749,341	0	(7)	0	0	2.023	2.088	MON	379	0	12/17/2021	12/15/2034
55316P-AJ-6	MKT MORTGAGE TRUST 2020-525M 144A			4	1.A	95,112	96.7540	91,916	95,000	95,207	0	(25)	0	0	2.941	2.950	MON	147	2,832	02/07/2020	02/12/2040
61691N-AK-1	MORGAN STAN CAP I TR 2017			4	1.G FE	1,006,860	105.2120	1,052,121	1,000,000	1,003,666	0	(734)	0	0	4.363	4.338	MON	3,636	42,817	12/12/2017	12/16/2050
61691R-AF-3	MORGAN STAN CAP I TR 2018-H4			4,6	1.A FE	805,658	4.9210	589,081	0	625,000	0	(108,846)	0	0	1.024	(18.017)	MON	10,211	138,862	12/17/2018	12/15/2051
61768H-AX-4	MORGAN STAN CAP I TR 2019-L2			4,6	1.A FE	1,461,973	6.1140	1,110,780	0	1,172,108	0	(183,291)	0	0	1.188	(18.775)	MON	17,990	186,853	05/11/2021	03/15/2052
61772W-AA-5	MORGAN STANLEY CAP 230P A 144A			4	1.A FE	1,994,997	100.1890	2,003,779	2,000,000	1,995,480	0	483	0	0	1.279	1.536	MON	1,208	560	11/23/2021	12/15/2023
61690Y-BS-0	MORGAN STANLEY CAP I 2016-BNK2			4	1.A	1,417,668	103.0470	1,498,076	1,453,786	1,437,520	0	5,273	0	0	2.860	3.402	MON	3,465	41,578	08/22/2018	11/18/2049
61691L-AL-3	MORGAN STANLEY CAPITAL I 144A			4	1.A	2,289,500	99.8430	2,283,406	2,287,000	2,287,005	0	369	0	0	1.510	1.542	MON	1,631	34,872	11/30/2017	11/15/2034
61691J-AC-8	MORGAN STANLEY CAPITAL I TRUS 144A			4	2.C FE	599,987	87.6330	657,248	750,000	659,875	0	13,997	0	0	2.546	5.187	MON	1,591	19,095	05/25/2017	06/15/2027
61691X-AA-1	MORGAN STANLEY CAPITAL I TRUST 201			4	1.A	500,000	99.7320	498,661	500,000	500,000	0	0	0	0	1.110	1.132	MON	262	5,597	05/10/2019	05/15/2036
61692B-CC-2	MORGAN STANY CAP I TR 2020-HR8			4	1.A	403,729	104.7030	410,436	392,000	402,426	0	(922)	0	0	3.714	3.409	MON	1,213	14,559	07/23/2020	07/17/2053
61764P-BV-3	MS BOFA ML TRUST 2014-C19			4,6	1.A FE	1,330,789	2.2710	277,925	0	215,584	0	(110,268)	0	0	0.965	(22.624)	MON	11,152	132,421	10/23/2015	12/17/2047
61690F-AL-7	MS BOFA ML TRUST 2015-C22			4	1.A	960,234	102.1750	1,021,751	1,000,000	985,238	0	6,792	0	0	3.046	3.822	MON	2,538	30,460	11/14/2018	04/17/2048
61766N-BA-2	MS BOFA ML TRUST 2016-C30			4	1.A	775,559	102.2150	868,826	850,000	810,556	0	11,453	0	0	2.600	4.247	MON	1,842	22,100	10/18/2018	09/17/2049
61691G-AT-7	MS BOFA ML TRUST 2016-C32			4,6	1.A FE	1,549,547	2.8110	719,634	0	578,899	0	(180,355)	0	0	0.659	(20.110)	MON	16,874	237,876	03/17/2017	12/17/2049
61690G-AL-5	MS BOFAML TRUST 2014-C14			4	1.A	1,309,941	105.0000	1,312,505	1,250,000	1,264,900	0	(8,243)	0	0	5.049	4.411	MON	5,353	63,999	02/03/2017	02/15/2047
62955H-AA-5	NYO COML MTG TR 2021-1290 144A			4	1.A	2,985,000	99.4560	2,983,671	3,000,000	2,986,101	0	1,101	0	0	1.205	1.483	MON	1,707	2,864	11/08/2021	12/15/2038

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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	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69356G-AG-4	PKHL COMMERCIAL MTG TR 2021-MF144A			4	1.A	194,000	99.8970	193,800	194,000	194,000	0	0	0	0	1.290	1.313	MON	111	952	07/09/2021	07/15/2038
69356G-AJ-8	PKHL COMMERCIAL MTG TR 2021-MF144A			4	1.G FE	150,000	99.8550	149,782	150,000	150,000	0	0	0	0	1.710	1.744	MON	114	980	07/09/2021	07/15/2038
69356G-AL-3	PKHL COMMERCIAL MTG TR 2021-MF144A			4	2.C FE	250,000	99.8560	249,639	250,000	250,000	0	0	0	0	2.110	2.156	MON	234	2,019	07/09/2021	07/15/2038
78413M-AQ-1	SFAVE COML MTG TR 2015-5AVE 144A			4	2.B FE	1,192,427	80.9940	1,364,756	1,685,000	1,212,353	0	19,926	0	0	4.388	8.109	MON	6,203	74,965	03/09/2015	01/08/2043
78472U-AG-3	SREIT COMM MTG TR 2021-MFP 144A			4	2.C FE	984,205	99.2080	982,158	990,000	984,487	0	282	0	0	1.688	2.034	MON	789	688	11/16/2021	11/15/2038
85237A-AG-8	SREIT TR 2021-PALM 144A			4	2.C FE	2,080,871	99.2250	2,073,800	2,090,000	2,081,849	0	978	0	0	1.520	1.776	MON	1,500	4,790	10/08/2021	10/15/2036
78485W-AA-7	STWD MORTGAGE TR 2019-FL1 LTD 144A			4	1.A FE	1,000,000	100.0320	1,000,324	1,000,000	1,000,000	0	0	0	0	1.244	1.270	MON	726	12,354	07/26/2019	07/16/2038
78486E-AA-6	STWD TR 2021-LIH 144A			4	1.A	2,737,556	99.6590	2,740,612	2,750,000	2,738,519	0	962	0	0	0.968	1.214	MON	1,257	1,666	11/05/2021	11/17/2036
90276G-AQ-5	UBS COML MTG TR 2017-C3			4	1.A	519,961	104.9040	524,520	500,000	511,631	0	(4,225)	0	0	3.215	2.325	MON	1,340	16,075	01/02/2020	08/17/2050
90276X-AS-4	UBS COML MTG TR 2018-C11			4	1.A	653,461	108.4650	650,791	600,000	642,250	0	(8,350)	0	0	4.118	2.035	MON	2,059	24,712	01/02/2020	06/16/2051
90278M-BA-4	UBS COMM MTG TR 2019-C17			4	1.A	682,938	104.8290	733,804	700,000	684,773	0	1,349	0	0	2.921	3.269	MON	1,704	20,447	03/26/2020	10/18/2052
90278K-AY-7	UBS COMMERCIAL MORTGAGE TRUST 2018			4	1.A	1,544,998	110.6710	1,660,062	1,500,000	1,535,000	0	(6,304)	0	0	4.391	3.777	MON	5,489	65,865	11/28/2018	12/15/2051
91830C-AA-6	VNDO MTG TR 2012-6AVE 144a			4	1.A FM	1,792,547	101.3810	1,824,864	1,800,000	1,796,070	0	1,574	0	0	2.996	3.061	MON	4,493	53,921	03/26/2020	11/15/2030
91830C-AJ-7	VNDO MTG TR 2012-6AVE 144A			4	1.A FM	735,938	101.4070	760,554	750,000	745,073	0	5,645	0	0	3.337	4.220	MON	2,121	25,377	05/07/2020	11/15/2030
95000X-AM-9	WELLS FARGO CO MTG TR 144A			4	2.A FE	1,147,775	92.7290	1,112,745	1,200,000	1,166,619	137,725	4,733	0	0	4.342	4.985	MON	4,419	52,899	08/10/2017	09/16/2050
95000X-AH-0	WELLS FARGO CO MTG TR 2017-C39			4,6	1.A FE	1,153,865	4.6710	605,848	0	515,248	0	(121,907)	0	0	1.091	(16.743)	MON	11,795	153,048	08/11/2017	09/16/2050
95001X-AZ-9	WELLS FARGO COM MTG 2019-C50			4	1.A	1,029,950	107.5510	1,075,508	1,000,000	1,023,579	0	(4,058)	0	0	3.635	3.052	MON	3,029	36,350	04/29/2019	05/17/2052
95002M-AV-1	WELLS FARGO COM MTG 2019-C52			4	1.A	1,338,955	104.9130	1,363,864	1,300,000	1,331,125	0	(4,945)	0	0	2.833	2.297	MON	3,069	36,829	08/05/2019	08/16/2052
95002B-AC-7	WELLS FARGO COM MTG 2019-C53			4	1.A	1,544,915	105.4200	1,581,300	1,500,000	1,536,985	0	(5,955)	0	0	2.964	2.408	MON	3,705	44,460	10/22/2019	10/18/2052
95000A-AU-1	WELLS FARGO COM MTG TR 2015-P2			4	1.A	4,017,031	107.5230	4,300,926	4,000,000	4,007,334	0	(3,087)	0	0	3.809	3.782	MON	12,697	152,360	09/20/2018	12/17/2048
95002U-BE-0	WELLS FARGO COML MTG 2020-C58			4,6	1.A FE	225,441	12.9140	201,358	0	193,349	0	(31,095)	0	0	2.006	(13.551)	MON	2,607	30,316	12/04/2020	07/17/2053
94989C-AX-9	WELLS FARGO COML TR 2015-C26			4	1.A	3,882,031	104.4490	4,177,960	4,000,000	3,937,174	0	17,514	0	0	3.166	3.725	MON	10,553	126,640	09/19/2018	02/18/2048
94989J-AZ-9	WELLS FARGO COML TR 2015-C28			4	1.A	4,305,791	105.8070	4,560,267	4,310,000	4,304,588	0	(381)	0	0	3.540	3.588	MON	12,715	152,574	08/28/2018	05/15/2048
94989E-AE-7	WELLS FARGO COML TR 2015-LC20			4	1.A	970,156	104.6700	1,046,696	1,000,000	983,712	0	4,345	0	0	3.184	3.745	MON	2,653	31,840	10/01/2018	04/15/2050
95000D-BE-0	WELLS FARGO COML TR 2016-C34			4	1.A	128,075	102.9890	134,676	130,767	129,565	0	302	0	0	2.911	3.399	MON	317	3,807	08/22/2018	06/17/2049
95000H-BE-1	WELLS FARGO COML TR 2016-LC24			4	1.A	780,473	102.6320	872,375	850,000	819,157	0	10,953	0	0	2.684	4.227	MON	1,901	22,814	10/18/2018	10/18/2049
95000J-AY-4	WELLS FARGO COML TR 2016-LC25			4,6	1.A FE	1,017,240	3.4380	418,020	0	353,647	0	(138,918)	0	0	1.000	(13.698)	MON	10,135	132,000	12/01/2016	12/17/2059
95001E-AL-2	WELLS FARGO COMMERCIAL MORTG 144A			4	2.C FE	830,791	95.7090	795,339	831,000	830,985	0	0	0	0	1.931	1.976	MON	847	16,162	11/20/2017	12/13/2023
95001A-BJ-4	WELLS FARGO COMMERCIAL MORTGAGE TR			4	1.G FE	499,652	100.6560	493,215	490,000	495,916	33,287	(994)	0	0	4.660	4.481	MON	1,903	22,389	11/17/2017	11/15/2050
92939F-BA-6	WFRBS COML MTG TR 2014-C21			4,6	1.A FE	450,567	2.1160	117,639	0	92,287	0	(57,137)	0	0	1.019	(24.985)	MON	5,098	64,375	03/14/2017	08/16/2047
69290L-AA-5	PFP 2021-7 LTD 144A		C	4	1.A FE	1,899,905	100.0860	1,901,535	1,899,905	1,899,905	0	0	0	0	0.958	0.975	MON	809	13,245	03/03/2021	04/16/2038
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						202,834,453	XXX	200,093,423	182,458,996	194,210,438	234,072	(2,473,467)	0	0	XXX	XXX	XXX	678,599	7,931,833	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
74988L-AJ-3	ALM XIV LTD 2014 144A			4	1.F FE	1,000,000	99.1560	991,564	1,000,000	1,000,000	0	0	0	0	1.924	1.965	JAJO	3,420	20,245	01/18/2018	01/15/2030
023772-AB-2	AMER AIRLINES PT TR 2013			4	4.B FE	287,674	96.5580	275,023	284,826	275,023	33,971	(232)	0	0	4.000	3.914	JJ	5,253	11,393	04/28/2014	01/15/2027
02377B-AB-2	AMER AIRLINES PT TR 2015-2			4	2.A FE	384,377	103.1180	381,267	369,739	377,835	0	(2,470)	0	0	3.600	2.767	MS	3,660	13,311	06/25/2019	03/22/2029
033291-AL-9	ANCHORAGE CAPITAL CLO 144A			4	1.A FE	1,265,000	99.4620	1,258,195	1,265,000	1,265,000	0	0	0	0	1.224	1.247	JAJO	3,354	8,486	03/22/2021	04/15/2034
03330A-AE-2	ANCHORAGE CAPITAL CLO 144A			4	1.F FE	1,000,000	99.7740	997,744	1,000,000	1,000,000	0	0	0	0	1.986	2.029	JAJO	3,530	20,673	01/19/2018	01/28/2031
03765X-AN-6	APIDOS CLO 2015-22R 144A			4	2.C FE	500,250	99.7070	498,537	500,000	500,181	0	(69)	0	0	3.082	3.153	JAJO	3,124	11,875	02/17/2021	04/21/2031
03842V-AA-5	AQUA FIN TR 2021-A 144A			4	1.G FE	1,306,286	99.1090	1,294,817	1,306,458	1,306,279	0	(7)	0	0	1.000	1.006	MON	508	4,024	09/29/2021	07/17/2046
00217L-AA-0	AREIT TRUST 2019-CRE3 144A			4	1.A FE	544,196	100.0640	544,542	544,196	544,196	0	0	0	0	1.184	1.208	MON	394	6,386	08/09/2019	09/16/2036
04009A-AL-4	ARES LII CLO 0.01 22APR31 144A FRN			4	1.A FE	1,000,000	99.9200	999,204	1,000,000	1,000,000	0	0	0	0	1.178	1.200	JAJO	2,324	3,037	07/15/2021	04/22/2031
04018B-AS-6	ARES LV CLO LTD 55A CR 144A			4	1.F FE	2,000,000	100.0780	2,001,551	2,000,000	2,000,000	0	0	0	0	2.224	2.275	JAJO	9,636	11,378	06/25/2021	07/15/2034
04016V-AG-0	ARES XLVII CLO LTD 144A			4	1.F FE	1,000,000	99.4780	994,776	1,000,000	1,000,000	0	0	0	0	1.874	1.914	JAJO	4,060	19,738	03/13/2018	04/15/2030

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55821C-AA-2	ATRIUM IX 9A AR2 FLOATING 144A			4	1.A FE	1,422,000	99.9230	1,420,904	1,422,000	1,422,000	0	0	0	0	1.166	1.188	FMAN	1,565	12,570	02/12/2021	05/28/2030
05377R-ER-1	AVIS BUDGET CAR FDG LLC 2021-2144A			4	1.A FE	199,988	99.1220	198,243	200,000	199,989	0	1	0	0	1.660	1.675	MON	101	304	11/09/2021	02/20/2028
05377R-DQ-4	AVIS BUDGET RENTAL CAR FUNDING AES			4	1.A FE	199,996	102.2420	204,484	200,000	200,058	0	(18)	0	0	2.360	2.375	MON	144	4,720	08/19/2019	03/20/2026
05377R-DG-6	AVIS BUDGET RENTAL FD 2019-1 144A			4	1.A FE	99,986	100.3930	100,393	100,000	100,003	0	(22)	0	0	3.450	3.478	MON	105	3,450	02/04/2019	03/20/2023
05377R-DC-5	AVIS BUDGET RENTAL FDG 2018-2 144A			4	1.A FE	99,975	105.4170	105,417	100,000	100,025	0	(13)	0	0	4.000	4.057	MON	122	4,000	10/17/2018	03/20/2025
05377R-EH-3	AVIS BUDGET RENTL FD LC 2021-1144A			4	1.A FE	200,267	98.2200	196,440	200,000	128,349	0	(71,918)	0	0	1.380	24.654	MON	84	1,273	08/19/2021	08/20/2027
05682L-AJ-6	BAIN CAPITAL CREDIT 2A AR 144A			4	1.A FE	250,000	99.9620	249,904	250,000	250,000	0	0	0	0	1.222	1.245	JAJO	637	94	09/23/2021	10/17/2032
05766B-AJ-7	BALBOA BAY LN 0.01 20JAN32 144A FR			4	1.A FE	250,000	100.0000	250,000	250,000	250,000	0	0	0	0	1.336	1.362	JAJO	84	0	12/16/2021	01/20/2032
07132J-BC-7	BATTALION CLO X LTD 2016-10A 144A			4	1.A FE	2,160,000	99.9510	2,158,938	2,160,000	2,160,000	0	0	0	0	1.294	1.319	JAJO	5,201	18,067	02/17/2021	01/25/2035
07132J-BE-3	BATTALION CLO X LTD 2016-10A 144A			4	1.C FE	1,500,000	98.6710	1,480,061	1,500,000	1,500,000	0	0	0	0	1.674	1.709	JAJO	4,673	16,173	02/17/2021	01/25/2035
08179X-BA-2	BENEFIT STR PTNRS CLO 2013-2R2144A			4	1.C FE	1,000,000	99.8460	998,464	1,000,000	1,000,000	0	0	0	0	1.574	1.606	JAJO	3,410	9,943	02/17/2021	07/16/2029
08179H-AC-4	BENEFIT STREET PARTN CLO XII 144A			4	1.F FE	1,000,000	99.5140	995,145	1,000,000	1,000,000	0	0	0	0	2.124	2.171	JAJO	4,601	22,273	09/19/2017	10/15/2030
09077L-AJ-1	BIRCH GROVE CLO 2A D1 144A			4	2.C FE	2,500,000	99.9980	2,499,954	2,500,000	2,500,000	0	0	0	0	3.414	3.508	JAJO	26,080	0	08/03/2021	10/19/2034
143122-AA-7	CARLYLE US CL 0.01 25JAN33 144A FR			4	1.A FE	250,000	100.0000	250,000	250,000	250,000	0	0	0	0	1.348	1.374	JAJO	19	0	12/03/2021	01/25/2033
12481X-AS-9	CBAM CLO MANAGEMENT 144A			4	1.C FE	1,000,000	100.0760	1,000,761	1,000,000	1,000,000	0	0	0	0	2.224	2.274	JAJO	4,818	23,287	11/27/2019	01/15/2031
15033E-AA-6	CEDAR FUNDING IX CLO LTD 2018-9A A			4	1.A FE	3,482,500	99.8020	3,493,079	3,500,000	3,484,223	0	3,416	0	0	1.112	1.235	JAJO	9,834	41,556	10/30/2018	04/20/2031
165183-CL-6	CHESAPEAKE FUNDING 2020-1 144A			4	1.C FE	99,987	100.2400	100,240	100,000	99,994	0	4	0	0	1.240	1.251	MON	55	1,240	07/14/2020	08/15/2032
165183-CM-4	CHESAPEAKE FUNDING 2020-1 144A			4	1.F FE	99,999	101.1840	101,184	100,000	99,999	0	0	0	0	2.140	2.162	MON	95	2,140	07/14/2020	08/15/2032
165183-CN-2	CHESAPEAKE FUNDING 2020-1 144A			4	2.B FE	99,982	101.9230	101,923	100,000	99,991	0	6	0	0	2.830	2.873	MON	126	2,830	07/14/2020	08/15/2032
12549A-AQ-3	CIFC FUNDING 2013-I LTD CLO 144A			4	1.F FE	1,000,000	100.0080	1,000,085	1,000,000	1,000,000	0	0	0	0	2.522	2.583	JAJO	5,395	26,408	07/21/2017	07/16/2030
12549F-BQ-1	CIFC FUNDING 2013-IV LTD 144A			4	1.F FE	1,000,000	99.5000	995,004	1,000,000	1,000,000	0	0	0	0	2.085	2.131	JAJO	3,822	21,137	05/21/2018	04/27/2031
19425A-AA-2	COLLEGE AVE STD LN LCC 2021-B 144A			4	1.A FE	93,537	100.0550	93,588	93,537	93,537	0	0	0	0	0.902	0.918	MON	16	423	06/23/2021	06/25/2052
19425A-AB-0	COLLEGE AVE STD LN LCC 2021-B 144A			4	1.A FE	1,683,621	98.4210	1,657,085	1,683,669	1,683,622	0	1	0	0	1.760	1.775	MON	494	14,410	06/23/2021	06/25/2052
19425A-AC-8	COLLEGE AVE STD LN LCC 2021-B 144A			4	1.C FE	129,927	98.7830	128,418	130,000	129,931	0	5	0	0	2.420	2.456	MON	52	1,529	06/23/2021	06/25/2052
19425A-AD-6	COLLEGE AVE STD LN LCC 2021-B 144A			4	1.F FE	99,985	99.1660	99,166	100,000	99,986	0	1	0	0	2.720	2.756	MON	45	1,322	06/23/2021	06/25/2052
20269D-AA-3	COMMONBOND ST LN TR 2018-A-GS 144A			4	1.A FE	54,394	102.6530	57,035	55,561	53,487	0	(436)	0	0	3.210	4.259	MON	30	1,784	10/30/2018	02/25/2044
20267W-AA-3	COMMONBOND ST LN TR 2020-A-GS 144A			4	1.A FE	46,192	99.9080	46,161	46,204	46,184	0	(6)	0	0	1.980	2.007	MON	15	915	06/02/2020	08/25/2050
210795-QB-9	CONTINENTAL AIRLN PT TR 2012-2			4	2.C FE	189,160	103.6610	186,962	180,358	182,230	0	(1,185)	0	0	4.000	3.313	AO	1,242	7,214	06/26/2017	04/29/2026
22824D-AN-9	CROWN CITY CLO 1A C 144A			4	2.C FE	1,250,000	99.9970	1,249,965	1,250,000	1,250,000	0	0	0	0	3.430	3.524	JAJO	18,577	0	06/18/2021	07/20/2034
22846F-AC-2	CROWN PT CLO 0.00 20JUL34 144A FRN			4	1.A FE	1,697,960	100.0790	1,701,348	1,700,000	1,698,078	0	118	0	0	1.316	1.364	JAJO	11,559	0	05/27/2021	07/20/2034

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		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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25255L-AA-0	DIAMETER CAPITAL CL 2A A1 144A			4	1.A FE	700,000	99.9400	699,579	700,000	700,000	0	0	0	0	1.355	1.381	JAJO	1,738	0	09/15/2021	10/15/2036
25265L-AA-8	DIAMOND INFRASTRUCTURE FUNDING144A			4	1.F FE	1,600,000	97.7600	1,564,164	1,600,000	1,600,000	0	0	0	0	1.760	1.774	MON	860	14,471	06/08/2021	04/15/2049
26244K-AU-0	DRYDEN 41 SENIOR LOAN FUND 144A			4	2.C FE	1,000,000	97.8890	978,888	1,000,000	1,000,000	0	0	0	0	2.724	2.791	JAJO	5,901	28,356	02/21/2018	04/15/2031
28166L-AA-2	EDVESTINU PVT ED LN 2021-A LLC			4	1.A FE	285,653	98.3890	281,361	285,968	285,650	0	(3)	0	0	1.800	1.843	MON	86	4,075	03/01/2021	11/27/2045
28166L-AB-0	EDVESTINU PVT ED LN 2021-A LLC			4	1.F FE	98,997	101.5730	101,573	100,000	99,053	0	56	0	0	3.500	3.658	MON	58	2,771	03/01/2021	11/25/2050
29374E-AB-2	ENTERPRISE FLEET FIN 144A			4	1.A FE	93,881	99.4470	93,367	93,886	93,883	0	2	0	0	0.440	0.444	MON	13	340	02/17/2021	12/20/2026
56564R-AA-8	EQUIPMENT LOANS & LEASES 144A			4	2.A FE	533,979	97.9370	522,983	533,998	533,983	0	4	0	0	4.212	4.296	MON	1,000	22,492	04/26/2018	05/15/2043
34532J-AA-2	FORD CR AUT OWNER TR 2020 144A			4	1.A FE	199,935	98.0100	196,020	200,000	199,950	0	12	0	0	1.060	1.072	MON	94	2,120	10/06/2020	04/15/2033
34531N-AA-4	FORD CR AUTO OWN TR 144A			4	1.A FE	99,230	101.8240	101,824	100,000	99,583	0	122	0	0	2.040	2.200	MON	91	2,040	05/11/2020	08/15/2031
345285-AA-8	FORD CR AUTO OWN TR 2021-REV2 144A			4	1.A FE	199,932	99.4220	198,843	200,000	199,933	0	2	0	0	1.530	1.546	MON	136	306	11/02/2021	05/15/2034
34532R-AA-4	FORD CR AUTO OWNER TR2018-REV1 144			4	1.A FE	299,238	105.3760	316,129	300,000	299,577	0	130	0	0	3.190	3.287	MON	425	9,570	05/02/2019	07/15/2031
34528Q-HQ-0	FORD CREDIT MSTR TR A 2020-2			4	1.A FE	99,968	98.4780	98,478	100,000	99,989	0	16	0	0	1.060	1.078	MON	47	1,060	09/15/2020	09/15/2027
36263D-AA-5	GLS AUTO REC TR 2021-4 144A			4	1.A FE	199,996	99.9790	199,959	200,000	199,996	0	0	0	0	0.840	0.846	MON	65	0	12/07/2021	07/15/2025
36263H-AA-6	GM FIN REV REC TR 2021-1 144A			4	1.A FE	99,980	98.3220	98,322	100,000	99,981	0	1	0	0	1.170	1.179	MON	62	260	09/14/2021	06/12/2034
38138B-AN-0	GOLDENTTREE LOAN MANAGEMENT 144A			4	2.C FE	1,000,000	99.1280	991,281	1,000,000	1,000,000	0	0	0	0	2.982	3.058	JAJO	6,046	30,833	04/26/2018	04/20/2030
38237H-AA-5	GOODLEAP SUS HM SOL TR 2021-5 144A			4	1.F FE	426,937	99.7090	425,756	427,000	426,939	0	2	0	0	2.310	2.337	MON	301	904	10/21/2021	10/20/2048
36248M-AN-7	GT LOAN FINANCING I LTD 144A			4	1.F FE	1,000,000	99.9010	999,013	1,000,000	1,000,000	0	0	0	0	2.236	2.287	JAJO	4,037	23,207	07/09/2018	07/28/2031
402563-AA-8	GULF STREAM MERIDIAN 1 LTD 2020-IA			4	1.A FE	415,000	100.0040	415,018	415,000	415,000	0	0	0	0	1.494	1.524	JAJO	1,343	6,593	01/27/2020	04/15/2033
42806M-AA-7	HERTZ VEHICLE 2021-1 FIN LLC 144A			4	1.A FE	199,968	99.0300	198,060	200,000	199,974	0	5	0	0	1.210	1.222	MON	34	1,183	06/24/2021	12/25/2025
42806M-AE-9	HERTZ VEHICLE FIN 2021-2 LLC 144A			4	1.A FE	99,984	98.5270	98,527	100,000	99,986	0	2	0	0	1.680	1.696	MON	23	821	06/24/2021	12/25/2027
48661W-AQ-1	KAYNE CLO II 2.85576 15APR32 144A			4	2.C FE	250,000	99.9990	249,998	250,000	250,000	0	0	0	0	2.874	2.947	JAJO	1,557	4,015	05/07/2021	04/15/2032
51507K-AA-4	LENDMARK FUNDING TRUST 2020-2 144A			4	1.F FE	999,909	100.1510	1,001,514	1,000,000	999,930	0	17	0	0	2.320	2.347	MON	709	23,200	10/21/2020	04/21/2031
51507K-AB-2	LENDMARK FUNDING TRUST 2020-2 144A			4	2.A FE	179,940	103.4900	186,282	180,000	179,953	0	11	0	0	3.540	3.605	MON	195	6,372	10/21/2020	04/21/2031
51507K-AC-0	LENDMARK FUNDING TRUST 2020-2 144A			4	2.C FE	244,982	106.0180	259,744	245,000	244,986	0	3	0	0	4.300	4.387	MON	322	10,535	10/21/2020	04/21/2031
52607M-AA-7	LENMARK FDG 2021-1 TR 144A			4	1.C FE	819,852	98.9310	811,237	820,000	819,869	0	18	0	0	1.900	1.920	MON	476	8,915	05/19/2021	11/20/2031
50210L-AA-2	LMREC LLC 2021-CRE4 144A			4	1.A FE	1,500,000	99.9630	1,499,442	1,500,000	1,500,000	0	0	0	0	1.152	1.175	MON	384	10,495	05/07/2021	04/24/2037
55820Y-AE-7	MADISON PARK FUNDING XXVII 144A			4	2.C FE	1,000,000	98.4270	984,272	1,000,000	1,000,000	0	0	0	0	2.732	2.799	JAJO	6,449	28,298	01/25/2018	04/20/2030
55822E-AA-7	MADISON PK F 1.3851 18JAN34 144A F			4	1.A FE	250,000	100.0000	250,000	250,000	250,000	0	0	0	0	1.385	1.412	JAJO	29	0	12/16/2021	01/18/2034
56577P-AL-3	MARATHON CLO IX LTD 2017-9A 144A			4	1.A FE	2,004,686	100.1270	2,007,236	2,004,686	2,004,686	0	0	0	0	1.274	1.298	JAJO	5,533	17,554	01/29/2021	04/15/2029
56576Q-AN-8	MARATHON CLO V LTD 2013-5A 144A			4	1.A FE	178,229	100.0780	178,367	178,229	178,229	0	0	0	0	1.030	1.048	FMAN	209	1,871	11/15/2017	11/21/2027
56848D-AA-7	MARINER FINANCE ISSE TR 144A			4	1.A FE	399,923	98.3170	393,269	400,000	399,945	0	22	0	0	1.860	1.882	MON	227	5,766	03/05/2021	03/20/2036
56848D-AC-3	MARINER FINANCE ISSE TR 144A			4	1.G FE	149,927	99.8130	149,720	150,000	149,935	0	9	0	0	2.960	3.009	MON	136	3,441	03/05/2021	03/20/2036
56848D-AD-1	MARINER FINANCE ISSE TR 144A			4	2.C FE	139,935	101.1670	141,634	140,000	139,942	0	7	0	0	3.830	3.906	MON	164	4,156	03/05/2021	03/20/2036
56848M-AA-7	MARINER FINANCE ISSUANCE TRUST144A			4	1.D FE	359,927	100.6610	362,379	360,000	359,943	0	11	0	0	2.190	2.215	MON	241	7,884	07/30/2020	08/21/2034

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
56848M-AB-5	MARINER FINANCE ISSUANCE TRUST144A			4	1.G FE	300,182	101.2930	303,879	300,000	300,191	0	(35)	0	0	3.210	3.244	MON	294	9,630	10/22/2020	08/21/2034
56848M-AC-3	MARINER FINANCE ISSUANCE TRUST144A			4	2.C FE	119,962	101.8540	122,224	120,000	119,969	0	5	0	0	4.100	4.184	MON	150	4,920	07/30/2020	08/21/2034
63941H-AA-0	NAVIENT PRIV ED LN 2020-D 144A			4	1.A FE	45,645	100.0670	45,680	45,650	45,641	0	(2)	0	0	1.690	1.709	MON	34	771	06/02/2020	05/15/2069
63935B-AA-1	NAVIENT PRIV ED LN 2020-H TR 144A			4	1.A FE	1,061,804	99.5990	1,057,641	1,061,894	1,061,764	0	(41)	0	0	1.310	1.322	MON	618	14,993	11/03/2020	01/15/2069
63941F-AB-2	NAVIENT PRIV ED LN TR 2020-A 144A			4	1.A FE	117,585	101.9360	119,869	117,593	117,643	0	(9)	0	0	2.460	2.474	MON	129	2,893	01/21/2020	11/15/2068
63941F-AC-0	NAVIENT PRIV ED LN TR 2020-A 144A			4	1.A FE	97,994	100.6830	98,663	97,994	97,994	0	0	0	0	1.010	1.029	MON	44	997	01/21/2020	11/15/2068
63941G-AB-0	NAVIENT PRIV ED LN TR 2020-B 144A			4	1.A FE	412,318	101.0740	416,919	412,490	412,563	0	6	0	0	2.120	2.135	MON	389	8,745	02/10/2020	01/15/2069
63942G-AA-1	NAVIENT PRIVATE ED LN 2021-F 144A			4	1.A FE	2,696,602	98.3190	2,651,744	2,697,096	2,696,604	0	2	0	0	1.110	1.120	MON	1,331	6,403	09/21/2021	02/18/2070
63942E-AA-6	NAVIENT PRIVATE ED LO 2021-E 144A			4	1.A FE	2,657,110	98.3110	2,612,796	2,657,694	2,657,112	0	2	0	0	0.970	0.979	MON	1,146	9,739	07/19/2021	12/16/2069
63942C-AA-0	NAVIENT PRIVATE EDUC DA A 144A			4	1.A FE	933,716	99.8550	932,360	933,716	933,716	0	0	0	0	1.260	1.286	MON	556	6,830	05/14/2021	04/15/2060
63942C-AB-8	NAVIENT PRIVATE EDUC DA B 144A			4	1.D FE	439,959	98.9920	435,564	440,000	439,962	0	3	0	0	2.610	2.643	MON	510	6,540	05/14/2021	04/15/2060
63942C-AC-6	NAVIENT PRIVATE EDUC DA C 144A			4	1.F FE	1,549,812	99.0720	1,535,613	1,550,000	1,549,822	0	10	0	0	3.480	3.538	MON	2,397	30,716	05/14/2021	04/15/2060
63942C-AD-4	NAVIENT PRIVATE EDUC DA D 144A			4	2.C FE	641,562	96.1030	634,282	660,000	642,508	0	946	0	0	4.000	4.487	MON	1,173	15,033	05/14/2021	04/15/2060
63942A-AC-0	NAVIENT PVT ED LN 2020-I TR 144A			4	1.C FE	239,852	103.4860	248,367	240,000	239,864	0	11	0	0	2.950	2.997	MON	315	7,178	12/01/2020	04/15/2069
63942K-AA-2	NAVIENT PVT ED RF LN TR 144A			4	1.A FE	489,261	99.6450	488,263	490,000	489,268	0	7	0	0	1.580	1.606	MON	817	0	11/17/2021	04/15/2070
64035D-AD-8	NELNET STUDENT LN TR 2021-A 144A			4	1.A FE	655,841	98.1070	644,182	656,609	655,816	0	(25)	0	0	1.360	1.403	MON	273	5,209	05/13/2021	04/20/2062
64035G-AB-5	NELNET STUDENT LN TR 2021-C 144A			4	1.A FE	496,820	98.4440	489,237	496,970	496,822	0	2	0	0	1.320	1.336	MON	200	2,223	08/12/2021	04/20/2062
64034Y-AB-7	NELNET STUDENT LN TR 2021-D 144A			4	1.A FE	1,709,917	99.3500	1,698,923	1,710,046	1,709,919	0	2	0	0	1.630	1.644	MON	852	4,104	10/21/2021	04/20/2062
67097L-AH-9	OCP CLO 2017-13 13A A1AR 144A			4	1.A FE	350,000	100.0310	350,109	350,000	350,000	0	0	0	0	1.084	1.104	JAJO	822	324	08/19/2021	07/15/2030
67097Q-AA-3	OCP CLO 2017-14 LTD 2017-14A A1A			4	1.A FE	2,601,820	100.0580	2,601,515	2,600,000	2,600,191	0	(46)	0	0	1.310	1.333	FMAN	3,878	35,066	10/29/2018	11/20/2030
67577F-AJ-7	OCTAGON 54 L 3.18311 15JUL34 144A			4	2.C FE	500,350	100.0400	500,199	500,000	500,309	0	(41)	0	0	3.183	3.254	JAJO	7,560	0	10/07/2021	07/15/2034
67578J-AA-7	OCTAGON INVT 0.00 20JUL34 144A FRN			4	1.A FE	1,020,000	100.0000	1,019,998	1,020,000	1,020,000	0	0	0	0	1.282	1.306	JAJO	2,651	5,241	04/16/2021	07/20/2034
67115L-AA-2	OHA CREDIT PARTNERS 16A A 144A			4	1.A FE	900,000	100.0000	899,997	900,000	900,000	0	0	0	0	1.282	1.307	JAJO	3,012	0	08/18/2021	10/18/2034
67706X-AJ-2	OHA CREDIT PARTNERS XIV CLO 144A			4	1.F FE	1,000,000	99.9070	999,073	1,000,000	1,000,000	0	0	0	0	1.930	1.971	JAJO	3,859	20,156	10/18/2017	01/21/2030
68267E-AA-2	ONEMAIN DIRECT AUTO RCV 2019-1 144			4	1.A FE	299,949	105.5280	316,583	300,000	300,018	0	(6)	0	0	3.630	3.689	MON	484	10,890	03/12/2019	09/14/2027
68269M-AB-0	ONEMAIN FINL 0.77 16JUN36 144A FRN			4	1.A FE	100,000	100.0500	100,050	100,000	100,000	0	0	0	0	0.050	0.051	MON	3	448	05/17/2021	06/16/2036
68269M-AC-8	ONEMAIN FINL ISSU 1.95 144A			4	1.C FE	4,697,450	98.7420	4,640,872	4,700,000	4,697,687	0	238	0	0	1.950	1.977	MON	4,328	50,408	05/17/2021	06/16/2036
68269M-AD-6	ONEMAIN FINL ISSU 2.22 16JUN36 144			4	1.F FE	219,911	98.5420	216,793	220,000	219,919	0	8	0	0	2.220	2.250	MON	231	2,686	05/17/2021	06/16/2036
68269M-AE-4	ONEMAIN FINL ISSU 2.47 144A			4	2.B FE	309,921	98.4050	305,056	310,000	309,928	0	7	0	0	2.470	2.503	MON	362	4,211	05/17/2021	06/16/2036
68269B-AA-6	ONEMAIN FINL TR 2019-2 144A			4	1.A FE	2,706,545	105.2770	2,842,479	2,700,000	2,705,630	0	(940)	0	0	3.140	3.145	MON	4,004	84,780	05/20/2020	10/14/2036
68269L-AA-4	ONEMAIN FINL TR 2020-1 144A			4	1.A FE	1,999,848	102.2630	2,045,252	2,000,000	1,999,889	0	24	0	0	3.840	3.910	MON	3,627	76,800	04/24/2020	05/14/2032
682696-AA-7	ONEMEAIN FINL TR 2020-2 144A			4	1.A FE	1,649,859	99.3650	1,639,526	1,650,000	1,649,888	0	20	0	0	1.750	1.765	MON	1,364	28,875	08/13/2020	09/14/2035
682696-AB-5	ONEMEAIN FINL TR 2020-2 144A			4	1.C FE	219,883	100.2810	220,618	220,000	219,906	0	17	0	0	2.210	2.241	MON	230	4,862	08/13/2020	09/14/2035

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
682696-AC-3	ONEMEAIN FINL TR 2020-2 144A			4	1.E FE	139,941	101.5640	142,190	140,000	139,952	0	8	0	0	2.760	2.802	MON	182	3,864	08/13/2020	09/14/2035
69689A-BQ-2	PALMER SQUARE 0.00 21MAY34 144A FR			4	2.C FE	2,000,000	99.2310	1,984,612	2,000,000	2,000,000	0	0	0	0	3.014	3.092	FMAN	6,530	26,142	05/24/2021	05/21/2034
69689L-AE-6	PALMER SQUARE LN FNDG 144A			4	1.B FE	963,200	100.0300	1,000,301	1,000,000	977,502	0	8,745	0	0	2.260	3.106	FMAN	2,636	23,172	06/29/2020	08/20/2027
69700P-AC-6	PALMER SQUARE LOAN FUNDING 2018-5			4	1.A FE	2,000,000	99.9010	1,998,014	2,000,000	2,000,000	0	0	0	0	1.532	1.540	JAJO	5,871	32,263	11/09/2018	01/20/2027
69335P-DY-8	PFS FINANCING CORP 2020-G 144A			4	1.F FE	379,990	99.9160	379,682	380,000	379,992	0	2	0	0	1.570	1.582	MON	249	5,966	10/14/2020	02/17/2026
72353P-AA-4	PIONEER AIR FIN 2019 144A			4	2.B FE	1,227,324	98.9720	1,214,712	1,227,331	1,228,370	0	(320)	0	0	3.967	3.996	MON	2,164	48,688	05/23/2019	06/15/2044
742855-AA-7	PRODIGY FIN 1.351 25JUL51 144A FRN			4	1.E FE	297,216	99.9760	297,145	297,216	297,216	0	0	0	0	1.352	1.380	MON	78	1,871	07/12/2021	07/25/2051
75575W-AA-4	READY CAP MTG FIN LLC 2021-FL7144A			4	1.A FE	1,899,898	100.1800	1,903,320	1,899,898	1,899,898	0	0	0	0	1.280	1.306	MON	338	2,251	11/12/2021	11/25/2036
75907Q-AA-6	REGIONAL MGT ISS TR 144A			4	1.F FE	279,985	100.6870	281,924	280,000	279,989	0	3	0	0	2.340	2.366	MON	291	6,552	09/15/2020	10/15/2030
75907V-AC-1	REGIONAL MTG ISS TR 2021-1 144A			4	2.C FE	119,975	99.4580	119,349	120,000	119,980	0	4	0	0	4.000	4.079	MON	213	2,989	02/08/2021	03/17/2031
75907U-AA-7	REGIONAL MTG ISS TR 2021-2 144A			4	1.D FE	205,984	97.9520	201,781	206,000	205,985	0	1	0	0	1.900	1.918	MON	174	1,576	07/14/2021	08/15/2033
75907U-AB-5	REGIONAL MTG ISS TR 2021-2 144A			4	1.G FE	99,949	97.7990	97,799	100,000	99,953	0	4	0	0	2.350	2.386	MON	104	947	07/14/2021	08/15/2033
75907U-AC-3	REGIONAL MTG ISS TR 2021-2 144A			4	2.C FE	127,999	98.1930	125,687	128,000	127,999	0	0	0	0	3.230	3.278	MON	184	1,665	07/14/2021	08/15/2033
77341D-AJ-6	ROCKFORD TOWER CLO 2017 144A			4	2.C FE	1,000,000	98.6080	986,083	1,000,000	1,000,000	0	0	0	0	2.782	2.851	JAJO	5,640	28,805	11/14/2017	10/20/2030
83208A-AA-1	SMB PRIVATE ED LN 1.39 144A			4	1.A FE	787,734	98.3240	774,689	787,890	787,728	0	(6)	0	0	1.390	1.404	MON	487	6,206	05/25/2021	01/15/2053
83208A-AE-3	SMB PRIVATE ED LN 2.3 15JAN53 144A			4	1.C FE	249,960	100.2560	250,641	250,000	249,963	0	3	0	0	2.300	2.327	MON	256	3,163	05/25/2021	01/15/2053
78449T-AB-7	SMB PRIVATE ED LN 2019-A 144A			4	1.A FE	301,036	103.2650	310,960	301,129	301,243	0	2	0	0	3.440	3.481	MON	460	10,359	03/05/2019	07/15/2036
83208A-AF-0	SMB PRIVATE ED LN 3.0 15JAN53 144A			4	1.G FE	249,873	98.6450	246,611	250,000	249,882	0	8	0	0	3.000	3.050	MON	333	4,125	05/25/2021	01/15/2053
83208A-AG-8	SMB PRIVATE ED LN 3.93 15JAN53144A			4	2.C FE	239,948	98.9260	237,423	240,000	239,952	0	4	0	0	3.930	4.005	MON	419	5,188	05/25/2021	01/15/2053
78449U-AB-4	SMB PRIVATE ED LN TR 2020-A 144A			4	1.A FE	415,256	101.1600	420,086	415,270	415,415	0	(25)	0	0	2.230	2.242	MON	412	9,261	02/04/2020	09/15/2037
78449U-AC-2	SMB PRIVATE ED LN TR 2020-A 144A			4	1.A FE	94,380	100.2390	94,605	94,380	94,380	0	0	0	0	0.940	0.957	MON	42	894	02/04/2020	09/15/2037
78448Y-AD-3	SMB PRIVATE ED LN TR 2021-A 144A			4	1.C FE	1,119,638	99.1640	1,110,635	1,120,000	1,119,677	0	39	0	0	2.310	2.339	MON	1,150	21,991	02/03/2021	01/15/2053
78448Y-AE-1	SMB PRIVATE ED LN TR 2021-A 144A			4	1.G FE	1,350,210	99.6930	1,325,917	1,330,000	1,349,543	0	(667)	0	0	2.990	2.771	MON	1,767	9,942	09/30/2021	01/15/2053
78449M-AA-4	SMB PRIVATE ED LN TR 2021-D 144A			4	1.A FE	1,818,425	98.4380	1,790,107	1,818,510	1,818,422	0	(3)	0	0	1.340	1.349	MON	1,083	7,920	08/10/2021	03/17/2053
78449M-AC-0	SMB PRIVATE ED LN TR 2021-D 144A			4	1.C FE	399,663	98.5620	394,246	400,000	399,674	0	12	0	0	2.310	2.344	MON	411	3,003	08/10/2021	03/17/2053
78450M-AA-0	SMB PVT ED LN TR 2021-E 144A			4	1.A FE	1,999,917	99.1640	1,983,271	2,000,000	1,999,920	0	3	0	0	1.680	1.694	MON	4,853	0	11/02/2021	02/15/2051
83407A-AA-0	SOFI CONSUMER LN PRGRM 2020-1 144A			4	1.A FE	194,432	100.3910	195,198	194,438	195,173	0	519	0	0	2.020	1.913	MON	65	3,928	02/07/2020	01/25/2029
83404W-AB-3	SOFI PRFSSNAL LN PRGRM 2019-B 144A			4	1.A FE	181,382	102.0510	185,113	181,392	181,433	0	10	0	0	3.090	3.126	MON	249	5,605	03/26/2019	08/17/2048
83390U-AF-4	SOFI PROFNAL LN PRG TRT 144A			4	1.A FE	48,798	100.6610	49,128	48,806	48,793	0	(4)	0	0	1.950	1.974	MON	42	952	05/14/2020	02/15/2046
83609N-AN-0	SOUND POINT CLO XIV LTD 2016 144A			4	1.A FE	1,690,881	100.0330	1,691,434	1,690,881	1,690,881	0	0	0	0	1.114	1.134	JAJO	3,662	13,767	01/22/2021	01/29/2029
83609R-AL-5	SOUND POINT CLO XV LTD 2017-1A ARR			4	1.A FE	800,000	99.9970	799,973	800,000	800,000	0	0	0	0	1.024	1.042	JAJO	1,593	4,338	03/24/2021	01/23/2029
83614X-AW-1	SOUND POINT CLO XXV 1A DR 144A			4	2.C FE	450,000	100.0790	450,353	450,000	450,000	0	0	0	0	3.482	3.578	JAJO	3,177	4,007	06/29/2021	07/20/2034
85208H-AA-1	SPRITE CAYMAN 2017-1 A 4.25% 144A			4	2.B FE	524,008	98.8680	520,025	525,977	525,696	0	176	0	0	4.250	4.374	MON	994	22,354	11/17/2017	12/15/2037

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87167N-DG-7	SYMPHONY CLO XXIII 23A CR 144A			4	1.F FE	750,000	100.0000	749,999	750,000	750,000	0	0	0	0	2.175	2.224	JAJO	1,314	0	11/17/2021	01/15/2034
87249F-AC-8	TICP CLO III- 2 LTD 2018 144A			4	1.A FE	691,838	99.9870	691,746	691,838	691,838	0	0	0	0	0.972	0.989	JAJO	1,326	7,232	04/05/2018	04/20/2028
89641J-AU-0	TRINITAS CLO 0.01 20JAN32 144A FRN			4	1.F FE	1,800,000	99.4100	1,789,389	1,800,000	1,800,000	0	0	0	0	2.382	2.437	JAJO	8,692	10,968	07/15/2021	01/20/2032
91679U-AA-0	UPSTART SEC TR 2020-1 144A			4	1.F FE	156,966	100.2450	157,351	156,966	156,970	0	3	0	0	2.322	2.346	MON	111	3,645	02/11/2020	04/22/2030
90345W-AD-6	US AIRWAYS PT TRUST 2012-2			4	3.B FE	431,389	99.5200	424,369	426,414	424,369	44,704	(392)	0	0	4.625	4.566	JD	1,534	19,722	11/01/2013	12/03/2026
92330M-AL-3	VENTURE XXI CLO LTD 2015 144A			4	1.A FE	703,996	99.9920	703,937	703,996	703,996	0	0	0	0	1.004	1.022	JAJO	1,531	7,686	10/04/2017	07/15/2027
92331E-AF-3	VENTURE XXIX CLO LTD 2017-29A 144A			4	1.A FE	2,000,000	99.9420	1,998,834	2,000,000	2,000,000	0	0	0	0	1.146	1.167	FMAN	2,865	14,880	02/24/2021	09/07/2030
92331L-BC-3	VENTURE XXVII CLO LTD 144A			4	1.A FE	2,500,000	100.0160	2,500,390	2,500,000	2,500,000	0	0	0	0	1.182	1.204	JAJO	5,990	20,522	02/04/2021	07/20/2030
92916Q-AF-9	VOYA CLO 2017-4 LTD 2017 144A			4	1.F FE	1,000,000	98.8760	988,760	1,000,000	1,000,000	0	0	0	0	1.874	1.914	JAJO	4,060	19,738	10/30/2017	10/15/2030
94949L-AL-4	WELLFLEET CLO 2016-2 LTD 2016 144A			4	1.A FE	832,143	100.0030	832,170	832,143	832,143	0	0	0	0	1.272	1.296	JAJO	2,087	11,230	10/26/2018	10/20/2028
94951D-AA-1	WELLFLEET CLO 2018-3 LTD 2018-3A A			4	1.A FE	750,000	100.0230	750,170	750,000	750,000	0	0	0	0	1.382	1.409	JAJO	2,043	10,958	11/16/2018	01/20/2032
96467F-AQ-3	WHITEBOX CLO 3.15129 24JUL32 144A			4	2.C FE	250,000	100.0020	250,005	250,000	250,000	0	0	0	0	0.124	0.126	JAJO	59	1,291	08/17/2021	07/24/2032
96467H-AJ-5	WHITEBOX CLO III LTD 3A D 144A			4	2.C FE	750,000	100.0040	750,029	750,000	750,000	0	0	0	0	3.510	3.608	JAJO	3,218	0	10/07/2021	10/15/2034
98625T-AN-5	YORK CLO-2 LTD 2015-1A CR 144A			4	1.F FE	2,000,000	99.7410	1,994,826	2,000,000	2,000,000	0	0	0	0	1.978	2.021	JAJO	7,803	41,364	11/16/2017	01/22/2031
009088-AC-9	AIR CANADA 2015-2 144A		C	4	3.B FE	345,612	101.9490	347,306	340,666	341,920	6,252	(952)	0	0	5.000	4.727	JD	757	17,033	07/05/2018	06/15/2025
33834W-AG-7	522 FDG CLO LTD 2019-4(A)R 144A		C	4	2.C FE	750,000	100.0390	750,295	750,000	750,000	0	0	0	0	3.782	3.891	JAJO	5,751	21,794	01/15/2021	04/22/2030
008511-AS-6	AGL CLO 7R LTD 144A		C	4	2.C FE	250,000	99.9990	249,997	250,000	250,000	0	0	0	0	3.224	3.310	JAJO	1,746	2,061	06/28/2021	07/17/2034
00142M-AC-4	AIG CLO 2019-2 LTD 2A AR 144A		C	4	1.A FE	250,000	100.0040	250,010	250,000	250,000	0	0	0	0	1.258	1.282	JAJO	393	0	10/27/2021	10/25/2033
01750L-AA-1	ALLEGRO CLO VIII LTD 2018-8 144A		C	4	1.A FE	738,900	99.9700	749,773	750,000	745,158	0	1,258	0	0	1.224	1.416	JAJO	1,989	9,861	12/06/2018	07/15/2031
00166F-AJ-5	ALM I LTD 2020-1 144A		C	4	1.F FE	1,489,298	100.0020	1,489,027	1,489,000	1,489,281	0	(16)	0	0	2.124	2.165	JAJO	6,852	0	12/14/2021	10/15/2029
03330N-AJ-3	ANCHORAGE CAP CLO 2019-11A LTD144A		C	4	1.A FE	1,300,000	100.4070	1,305,287	1,300,000	1,300,000	0	0	0	0	1.268	1.293	JAJO	3,252	4,247	07/15/2021	07/22/2032
03328T-BA-2	ANCHORAGE CAPITAL CLO 7 LTD 144A		C	4	1.A FE	700,875	99.9800	699,857	700,000	700,797	0	(78)	0	0	1.226	1.218	JAJO	1,549	2,185	09/15/2021	01/28/2031
033292-AS-2	ANCHORAGE CAPITAL CLO LTD 144A		C	4	1.C FE	988,750	99.8810	998,814	1,000,000	993,368	0	1,726	0	0	1.772	1.976	JAJO	3,839	18,666	01/28/2019	10/13/2030
03328Y-AA-2	ANCHORAGE CAPITAL LTD 2018-1R 144A		C	4	1.A FE	750,375	99.8920	749,188	750,000	750,335	0	(40)	0	0	1.112	1.120	JAJO	1,853	2,144	09/29/2021	04/14/2031
03769H-AA-5	APIDOS CLO 2021-37 144A		C	4	1.A FE	3,200,000	99.8750	3,196,004	3,200,000	3,200,000	0	0	0	0	1.270	1.294	JAJO	6,433	0	10/01/2021	10/22/2034
03835J-BA-0	APRES STATIC 2019-1R LTD 144A		C	4	1.A FE	1,268,888	100.0480	1,269,502	1,268,888	1,268,888	0	0	0	0	1.194	1.216	JAJO	3,282	16,297	10/06/2020	10/16/2028
04002P-AA-2	AREIT TRUST 2021-CRE5 144A		C	4	1.A FE	2,400,000	100.1110	2,402,672	2,400,000	2,400,000	0	0	0	0	1.190	1.214	MON	1,110	5,658	09/28/2021	11/17/2038
00190Y-BK-0	ARES CLO LTD 2013-27R2 144A		C	4	2.C FE	1,000,000	100.0060	1,000,058	1,000,000	1,000,000	0	0	0	0	3.382	3.474	JAJO	6,857	0	09/23/2021	10/30/2034
04019D-AA-0	ARES LXI CLO LTD 61A A 144A		C	4	1.A FE	1,050,000	99.9990	1,049,987	1,050,000	1,050,000	0	0	0	0	1.282	1.307	JAJO	3,476	0	09/01/2021	10/20/2034
04966H-AE-6	ATRIUM XIII 2017-13 144A		C	4	1.C FE	250,000	99.3810	248,454	250,000	250,000	0	0	0	0	1.624	1.657	JAJO	789	0	10/27/2021	11/21/2030
05683E-AU-6	BAIN CAP CR CLO 2020-2R LTD 144A		C	4	2.C FE	250,000	100.0530	250,134	250,000	250,000	0	0	0	0	3.424	3.518	JAJO	1,759	2,194	07/02/2021	07/19/2034
05683N-AG-7	BAIN CAPITAL CR LTD 2021-3 144A		C	4	2.C FE	499,250	99.9960	499,979	500,000	499,259	0	9	0	0	3.228	3.347	JAJO	9,281	0	10/06/2021	07/24/2034
05875J-AQ-2	BALLYROCK CLO LTD 2019-1R 144A		C	4	2.C FE	500,000	99.9990	499,995	500,000	500,000	0	0	0	0	3.174	3.258	JAJO	3,438	4,058	06/09/2021	07/15/2032
05875D-AJ-1	BALLYROCK CLO LTD 2020-2R 144A		C	4	1.A FE	1,050,000	99.9680	1,049,663	1,050,000	1,050,000	0	0	0	0	1.142	1.163	JAJO	2,430	0	10/04/2021	10/20/2031
06744N-BG-1	BARDOT CLO LTD 2019R 144A		C	4	1.A FE	650,000	99.9120	649,431	650,000	650,000	0	0	0	0	1.218	1.241	JAJO	1,562	0	09/27/2021	10/22/2032
06744N-BN-6	BARDOT CLO LTD 2019R 144A		C	4	2.C FE	250,000	99.9990	249,998	250,000	250,000	0	0	0	0	3.128	3.211	JAJO	1,542	0	09/27/2021	10/22/2032
06763B-AA-7	BARINGS LN PARTNRS LTD 2021-2 144A		C	4	1.A FE	275,000	100.0000	275,000	275,000	275,000	0	0	0	0	1.313	1.338	JAJO	110	0	12/02/2021	01/20/2034
070252-AA-9	BASSWOOD PARK CLO LTD 144A		C	4	1.A FE	1,680,000	99.8000	1,676,645	1,680,000	1,680,000	0	0	0	0	1.132	1.153	JAJO	3,855	9,830	03/04/2021	04/20/2034

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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	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
07132A-CC-5	BATT CLO VIII 2020-8R2 LTD 144A		C	4	1.A FE	705,423	99.9570	704,695	705,000	705,318	0	(105)	0	0	1.192	1.203	JAJO	1,704	6,670	03/04/2021	07/18/2030
07133R-AA-3	BATTALION CLO 2018-12 LTD 144A		C	4	1.A FE	300,375	99.9420	299,827	300,000	300,348	0	(27)	0	0	1.228	1.224	FMAN	440	916	09/15/2021	05/19/2031
08182F-AU-3	BENEFIT ST PTNRS CLO 2020-20R 144A		C	4	1.F FE	1,260,000	99.2380	1,250,397	1,260,000	1,260,000	0	0	0	0	2.178	2.228	JAJO	9,912	0	08/09/2021	07/17/2034
08186P-AJ-2	BENEFIT STR PRTN CLO 2019-18R144A		C	4	1.A FE	250,000	100.0370	250,091	250,000	250,000	0	0	0	0	1.325	1.351	JAJO	423	0	11/02/2021	10/18/2034
09075J-AQ-2	BIRCH GROVE CLO LTD 2019-R 144A		C	4	1.F FE	1,200,000	99.9370	1,199,245	1,200,000	1,200,000	0	0	0	0	2.403	2.458	MJSD	1,362	12,890	07/01/2021	06/16/2031
09075J-AS-8	BIRCH GROVE CLO LTD 2019-R 144A		C	4	2.C FE	250,950	99.9990	249,997	250,000	251,225	0	275	0	0	3.553	3.520	MJSD	419	2,190	09/16/2021	06/16/2031
09628W-BA-9	BLUEMOUNT CLO 2016-2R2 LTD 144A		C	4	1.F FE	500,000	100.0510	500,257	500,000	500,000	0	0	0	0	2.410	2.466	FMAN	1,339	2,421	09/01/2021	08/20/2032
09629L-AE-5	BLUEMOUNTAIN CLO XXIII 2018-23144A		C	4	1.C FE	1,897,150	99.7040	1,894,372	1,900,000	1,897,194	0	44	0	0	1.832	1.908	JAJO	6,863	0	11/17/2021	10/20/2031
09628F-AE-9	BLUEMOUNTAIN FUJI US CLO 2018 144A		C	4	1.C FE	546,838	99.5090	547,298	550,000	546,930	0	93	0	0	1.499	1.688	JAJO	1,763	0	11/16/2021	01/15/2030
12232K-AJ-9	BURNHAM PARK 2016-R 144A		C	4	1.C FE	1,897,625	99.8090	1,896,377	1,900,000	1,897,677	0	52	0	0	1.632	1.703	JAJO	6,114	0	11/17/2021	10/20/2029
124166-AL-3	BUTTERMILK PK CLO 2018 144A		C	4	2.C FE	247,875	100.0080	250,019	250,000	248,201	0	326	0	0	3.224	3.484	JAJO	1,746	6,225	02/26/2021	10/15/2031
141312-AA-6	CARBONE CLO LTD 2017 144A		C	4	1.A FE	250,338	99.7550	249,388	250,000	250,301	0	(37)	0	0	1.272	1.263	JAJO	645	814	08/26/2021	01/21/2031
14315L-AA-2	CARLYLE GLBL MKT STRTG 2014-3R 144		C	4	1.A FE	1,539,215	99.9310	1,541,235	1,542,300	1,538,414	0	907	0	0	1.185	1.272	JAJO	3,248	19,308	11/01/2018	07/28/2031
143133-AA-4	CARLYLE US CLO 2021-6 LTD 144A		C	4	1.A FE	1,250,000	100.0730	1,250,906	1,250,000	1,250,000	0	0	0	0	1.283	1.307	JAJO	6,325	0	08/02/2021	07/17/2034
15033L-AS-1	CEDAR FDG 2019-11R LTD 144A		C	4	1.A FE	300,000	99.9230	299,768	300,000	300,000	0	0	0	0	1.525	1.548	FMAN	407	2,229	05/12/2021	06/01/2032
15032F-AA-4	CEDAR FDG VII CLO LTD 2018-7 144A		C	4	1.A FE	996,000	99.9200	999,203	1,000,000	998,038	0	507	0	0	1.132	1.206	JAJO	2,294	12,076	11/13/2018	01/21/2031
12553S-AC-8	CIFC FUNDING 2021-6 LTD 144A		C	4	1.A FE	300,000	99.8260	299,477	300,000	300,000	0	0	0	0	1.285	1.310	JAJO	621	0	09/22/2021	10/16/2034
12552M-AG-3	CIFC FUNDING LTD 2013-IIIR 144A		C	4	1.F FE	249,063	99.2520	248,129	250,000	249,150	0	87	0	0	1.974	2.109	JAJO	946	2,528	06/21/2021	04/24/2031
12548M-BF-1	CIFC FUNDING LTD 2015-IRR 144A		C	4	1.A FE	650,650	99.9740	649,829	650,000	650,598	0	(52)	0	0	1.238	1.237	JAJO	1,587	2,073	10/06/2021	01/22/2031
12550G-AG-8	CIFC FUNDING LTD 2018-5 144A		C	4	2.C FE	250,378	100.0040	250,009	250,000	250,303	0	(75)	0	0	3.124	3.174	JAJO	1,692	4,009	05/18/2021	01/15/2032
12565D-AA-1	CLNC 2019-FL1 144A		C	4	1.A FE	2,200,000	100.0490	2,201,074	2,200,000	2,200,000	0	0	0	0	1.414	1.444	MON	1,124	30,966	10/10/2019	08/17/2035
22616C-AJ-2	CRESTLINE DENAL XV 2017-15R 144A		C	4	1.A FE	300,000	100.0240	300,071	300,000	300,000	0	0	0	0	1.162	1.183	JAJO	707	893	07/13/2021	04/22/2030
24380L-AC-7	DEER CREEK CLO 2017-1 LTD 144A		C	4	1.A FE	850,765	100.0290	850,244	850,000	850,669	0	(96)	0	0	1.312	1.315	JAJO	2,261	2,855	08/24/2021	10/21/2030
26249M-AU-1	DRYDEN 37 SR LN FD 2015 144A		C	4	2.C FE	1,000,000	98.3990	983,988	1,000,000	1,000,000	0	0	0	0	2.624	2.687	JAJO	5,612	27,343	12/06/2017	04/15/2027
27830B-BS-2	EATON VANCE CLO LTD 2013-1RRR 144A		C	4	1.F FE	501,225	100.0540	500,272	500,000	501,144	0	(81)	0	0	2.274	2.276	JAJO	2,463	2,908	07/13/2021	01/17/2034
290015-AJ-5	ELMWOOD 2019-1R CLO LTD 144A		C	4	1.A FE	500,000	100.1210	500,605	500,000	500,000	0	0	0	0	1.582	1.614	JAJO	1,603	8,319	10/15/2020	10/20/2033
29002V-AE-8	ELMWOOD CLO LTD 2021-10 144A		C	4	1.F FE	500,485	99.6880	498,439	500,000	500,459	0	(26)	0	0	2.070	2.097	JAJO	3,478	0	11/03/2021	10/20/2034
33883P-AC-1	FLATIRON CLO LTD 2021-21 144A		C	4	1.A FE	2,250,000	100.0510	2,251,141	2,250,000	2,250,000	0	0	0	0	1.257	1.281	JAJO	14,537	0	05/20/2021	07/19/2034
36321J-AJ-3	GALAXY XXVIII CLO 2018-28 144A		C	4	1.F FE	200,000	99.3340	198,667	200,000	200,000	0	0	0	0	2.074	2.120	JAJO	899	2,140	05/14/2021	07/15/2031
36361U-AL-4	GALLATIN CLO 1.17739 15JUL31 144A		C	4	1.A FE	989,208	100.0000	990,000	990,000	989,221	0	13	0	0	1.177	1.218	JAJO	130	0	12/16/2021	07/15/2031
375415-AE-6	GILBERT PARK CLO 2017 144A		C	4	1.F FE	250,150	99.7620	249,404	250,000	250,127	0	(23)	0	0	2.074	2.106	JAJO	1,109	1,326	09/08/2021	10/15/2030
38138D-AN-6	GOLDENTREE LN MGT US CLO 5 LTD144A		C	4	1.A FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	1.202	1.224	JAJO	2,436	0	09/24/2021	10/20/2032
36259B-AA-5	GPMT LTD 2019-FL2 144A		C	4	1.A FE	464,779	99.9880	464,723	464,779	464,779	0	0	0	0	1.410	1.439	MON	309	6,509	03/01/2019	02/21/2036
36264B-AA-8	GPMT LTD 2021-FL3 144A		C	4	1.A FE	2,179,304	100.0790	2,181,020	2,179,304	2,179,304	0	0	0	0	1.354	1.382	MON	1,311	17,820	05/05/2021	07/16/2035
39729R-AB-4	GREENWOOD PARK CLO 2018-1 144A		C	4	1.A FE	1,101,320	99.9440	1,099,387	1,100,000	1,101,222	0	(98)	0	0	1.134	1.128	JAJO	2,702	3,194	09/28/2021	04/15/2031

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
39809L-AA-2	GREYSTONE CRE NOTES2019-FL LTD 144		C	4	1.A FE	1,200,000	99.8430	1,198,114	1,200,000	1,200,000	0	0	0	0	1.290	1.316	MON	731	15,616	08/14/2019	09/15/2037
40256G-AA-9	GULFSTREAM MERIDIAN 2021-6 144A		C	4	1.A FE	900,000	100.0070	900,060	900,000	900,000	0	0	0	0	1.333	1.359	JAJO	1,766	0	09/27/2021	01/15/2037
47048R-AE-5	JAMESTOWN CL 1.92492 25JUL34 144A		C	4	1.C FE	999,850	99.9990	999,988	1,000,000	999,834	0	(16)	0	0	1.929	1.974	JAJO	8,303	0	11/16/2021	07/25/2034
47048X-AN-2	JAMESTOWN CLO XI 14A A1AR 144A		C	4	1.A FE	250,000	100.0190	250,047	250,000	250,000	0	0	0	0	1.332	1.357	JAJO	675	0	09/24/2021	10/20/2034
46651N-AA-2	JOL AIR LTD 2019-1 144A		C	4	2.A FE	828,114	96.6200	800,126	828,115	828,914	0	(252)	0	0	3.967	3.988	MON	1,460	32,851	05/17/2019	04/15/2044
48661Y-AC-8	KAYNE CLO 2019-4 CLTD 144A		C	4	1.F FE	502,275	100.1750	500,877	500,000	502,046	0	(229)	0	0	2.924	2.894	JAJO	2,761	3,697	08/05/2021	04/26/2032
50184N-AP-7	LCM XV LTD 2014-15R 144A		C	4	1.F FE	1,000,000	100.0350	1,000,350	1,000,000	1,000,000	0	0	0	0	2.532	2.592	JAJO	5,133	26,270	05/11/2017	07/22/2030
50188W-AE-8	LCM XX LP 20A AR FLOATING 144A		C	4	1.A FE	2,346,397	99.9480	2,348,728	2,349,948	2,344,739	0	(1,824)	0	0	1.172	1.282	JAJO	5,429	29,331	06/16/2020	10/20/2027
55820B-AJ-6	MADISON PARK FDG XLVR LTD 144A		C	4	1.A FE	2,950,000	99.9610	2,948,852	2,950,000	2,950,000	0	0	0	0	1.244	1.267	JAJO	7,950	9,394	06/16/2021	07/17/2034
55818H-BL-1	MADISON PARK FUNDING X LTD 2012-10		C	4	2.C FE	2,000,000	99.9990	1,999,975	2,000,000	2,000,000	0	0	0	0	3.382	3.473	JAJO	13,338	69,777	05/20/2019	01/20/2029
56844Y-AA-5	MARINER CLO LTD 2018-05 144A		C	4	1.A FE	1,176,000	100.1250	1,201,498	1,200,000	1,182,853	0	4,504	0	0	1.234	1.641	JAJO	2,797	15,693	06/24/2020	04/25/2031
58003U-AA-6	MF1 2020-FL4 LTD 144A		C	4	1.A FE	2,000,000	100.5090	2,010,186	2,000,000	2,000,000	0	0	0	0	1.864	1.908	MON	1,554	37,166	10/28/2020	12/17/2035
55282X-AA-8	MF1 LTD 2021-FL5 144A		C	4	1.A FE	1,910,073	99.9400	1,908,918	1,910,073	1,910,073	0	0	0	0	1.014	1.034	MON	861	14,401	03/05/2021	03/17/2031
55317A-AA-7	MKS CLO 2017-1R LTD 144A		C	4	1.A FE	2,000,000	100.0200	2,000,409	2,000,000	2,000,000	0	0	0	0	1.132	1.152	JAJO	4,589	14,049	03/05/2021	07/22/2030
631707-AL-0	NASSAU 2017-1R LTD 144A		C	4	1.A FE	2,100,000	100.0250	2,100,522	2,100,000	2,100,000	0	0	0	0	1.274	1.298	JAJO	5,796	28,676	01/04/2021	10/15/2029
64133C-AJ-8	NEUBERGER BER LN ADV CLO 19-35144A		C	4	1.F FE	450,675	100.1590	450,714	450,000	450,638	0	(37)	0	0	2.724	2.758	JAJO	2,485	0	11/01/2021	01/19/2033
67516C-AQ-2	OCEAN TRAILS CLO 2020-10R 144A		C	4	1.C FE	250,025	100.0030	250,008	250,000	250,020	0	(5)	0	0	1.916	1.956	JAJO	785	0	11/15/2021	10/16/2034
67515E-AR-7	OCEAN TRAILS CLO V 2014-5A ARR FLO		C	4	1.A FE	491,458	99.9690	491,304	491,458	491,458	0	0	0	0	1.402	1.429	JAJO	1,512	7,330	10/12/2018	10/13/2031
67092R-AE-8	OCP CLO 2016-12R 144A		C	4	1.A FE	365,956	100.0280	366,058	365,956	365,956	0	0	0	0	1.242	1.266	JAJO	947	4,852	10/01/2018	10/18/2028
67092R-AH-1	OCP CLO 2016-12R 144A		C	4	2.B FE	250,000	100.0770	250,193	250,000	250,000	0	0	0	0	3.122	3.204	JAJO	1,626	8,067	12/16/2020	10/18/2028
671078-AN-3	OCP CLO 2020-18R LTD 144A		C	4	1.A FE	1,039,064	99.9620	1,039,601	1,040,000	1,039,141	0	77	0	0	1.222	1.263	JAJO	2,576	5,962	04/07/2021	07/20/2032
67107K-BD-7	OCP CLO LTD 2014-7RR 144A		C	4	1.F FE	981,250	100.0240	1,000,239	1,000,000	987,993	0	3,511	0	0	2.382	2.781	JAJO	4,697	24,750	10/21/2019	07/20/2029
67591U-AC-1	OCTAGON INV PTNS 2018-36		C	4	1.A FE	994,500	99.5150	995,149	1,000,000	996,877	0	762	0	0	1.094	1.188	JAJO	2,339	11,830	11/14/2018	04/15/2031
67113D-BC-7	OZLM LTD 2019-24R 144A		C	4	1.C FE	1,000,000	100.0300	1,000,296	1,000,000	1,000,000	0	0	0	0	1.832	1.871	JAJO	5,495	5,558	09/10/2021	07/20/2032
67109U-AW-2	OZLM XI LTD 2015-11R 144a		C	4	1.F FE	1,500,000	100.0300	1,500,443	1,500,000	1,500,000	0	0	0	0	2.432	2.470	JAJO	6,282	37,969	08/08/2017	10/30/2030
67109W-AJ-7	OZLM XII LTD 2015-12R		C	4	1.A FE	282,633	100.0150	282,676	282,633	282,633	0	0	0	0	1.182	1.194	JAJO	575	3,553	09/05/2018	04/30/2027
69700P-AE-2	PALMER SQUARE LN FDG 144A		C	4	1.B FE	972,000	99.8560	998,564	1,000,000	982,388	0	7,902	0	0	2.032	2.782	JAJO	4,007	21,201	07/24/2020	01/20/2027
69689H-AA-3	PALMER SQUARE LN FNDG 2019-4 144A		C	4	1.A FE	517,649	100.0470	517,893	517,649	517,649	0	0	0	0	1.024	1.042	JAJO	1,016	5,670	09/12/2019	10/25/2027
69689H-AC-9	PALMER SQUARE LN FNDG 2019-4 144A		C	4	1.A FE	2,243,750	100.0000	2,249,992	2,250,000	2,245,460	0	1,711	0	0	1.724	1.839	JAJO	7,434	40,572	11/07/2019	10/25/2027
69346T-AA-2	PFP LTD 2019-5 CLO 144A		C	4	1.A FE	244,884	100.0530	245,014	244,884	244,884	0	0	0	0	1.078	1.098	MON	117	2,662	04/11/2019	04/16/2036
69346W-AA-5	PFP LTD 2019-6 144A		C	4	1.A FE	529,897	100.0280	530,045	529,897	529,897	0	0	0	0	1.158	1.180	MON	273	6,192	11/20/2019	04/16/2037
721327-AA-2	PIKES PEAK CLO 2018-1 144A		C	4	1.A FE	1,501,600	99.9880	1,499,823	1,500,000	1,501,230	0	(370)	0	0	1.304	1.307	JAJO	3,749	15,389	03/01/2021	07/24/2031
72133C-AC-6	PIKES PEAK CLO LLC 2021-8 144A		C	4	1.C FE	500,575	99.9990	499,995	500,000	500,545	0	(30)	0	0	1.897	1.915	JAJO	4,875	0	10/26/2021	07/20/2034
73742D-AG-6	POST CLO 2018-1 LTD 144A		C	4	2.C FE	500,800	100.0020	500,009	500,000	500,713	0	(87)	0	0	3.072	3.112	JAJO	3,286	4,016	09/16/2021	04/16/2031
75888T-AE-5	REGATTA XVI FDG LTD 2019-16 144A		C	4	1.C FE	550,275	100.1330	550,733	550,000	550,262	0	(13)	0	0	2.174	2.212	JAJO	2,591	0	12/01/2021	01/18/2033
75887V-AC-5	REGATTA IX FDG 2017-9 LTD 144A		C	4	1.C FE	374,063	100.0090	375,034	375,000	374,040	0	258	0	0	1.922	2.039	JAJO	1,522	7,550	12/03/2019	04/17/2030
77341D-AA-5	ROCKFORD TOWER CLO 2017-3 144A		C	4	1.A FE	275,083	99.9100	274,753	275,000	275,056	0	(27)	0	0	1.322	1.341	JAJO	878	1,889	04/22/2021	10/21/2030
77342K-AA-8	ROCKFORD TOWER CLO 2018-2 144A		C	4	1.A FE	2,497,500	99.9690	2,499,228	2,500,000	2,498,519	0	248	0	0	1.292	1.330	JAJO	6,368	34,245	11/08/2018	10/20/2031
77342K-AC-4	ROCKFORD TOWER CLO 2018-2 144A		C	4	1.C FE	408,770	100.0040	410,018	410,000	408,726	0	286	0	0	1.932	2.045	JAJO	1,562	8,277	07/11/2019	10/20/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
77341N-AA-3	ROCKFORD TOWER CLO 3A A1 144A		C	4	1.A FE	650,000	100.0080	650,053	650,000	650,000	0	0	0	0	1.315	1.340	JAJO	1,566	0	09/22/2021	10/20/2034
811244-AC-6	SCULPTOR CLO 2021-25 LTD 144A		C	4	1.A FE	3,500,000	100.0270	3,500,948	3,500,000	3,500,000	0	0	0	0	1.394	1.421	JAJO	10,569	32,068	01/21/2021	01/15/2031
83012Q-AA-2	SIXTH STREET CLO LTD 2021-20 144A		C	4	1.A FE	800,000	99.9990	799,991	800,000	800,000	0	0	0	0	0.132	0.133	JAJO	213	0	09/08/2021	10/20/2034
83012K-AA-5	SIXTH STREET CLO LTD 2021-9 144A		C	4	1.A FE	700,000	100.0000	699,999	700,000	700,000	0	0	0	0	1.235	1.258	JAJO	4,250	0	06/04/2021	07/20/2034
83609Y-AC-0	SOUND PNT CLO IV-R LTD 2018-4R 144		C	4	1.A FE	740,625	99.9720	749,788	750,000	744,251	0	1,476	0	0	1.272	1.502	JAJO	1,988	10,171	12/06/2018	04/18/2031
83615C-AA-4	SOUND POINT CLO LTD 2020-28 144A		C	4	1.A FE	501,550	100.0230	500,116	500,000	501,397	0	(153)	0	0	1.404	1.369	JAJO	1,306	6,152	05/25/2021	01/26/2032
83610C-BA-8	SOUND PT CLO 2016-12R2 LTD 144A		C	4	1.E FE	1,901,900	99.8390	1,896,945	1,900,000	1,901,623	0	(277)	0	0	2.632	2.665	JAJO	10,139	10,606	09/10/2021	10/20/2028
85816B-DC-1	STEELE CREEK CLO LTD 144A		C	4	1.A FE	783,510	100.0460	783,869	783,510	783,510	0	0	0	0	1.060	1.079	FMAN	946	6,410	03/05/2021	05/21/2029
87190C-AW-0	TCW CLO LTD 2020-1RR LTD 144A		C	4	1.A FE	2,000,000	100.1760	2,003,529	2,000,000	2,000,000	0	0	0	0	1.320	1.345	JAJO	5,353	11,337	05/10/2021	04/20/2034
87190C-BE-9	TCW CLO LTD 2020-1RR LTD 144A		C	4	2.C FE	250,000	99.3220	248,306	250,000	250,000	0	0	0	0	3.532	3.630	JAJO	1,790	3,797	05/10/2021	04/20/2034
87250A-AN-1	TICP CLO XIII LTD 2019-13R 144A		C	4	1.F FE	1,004,500	99.2640	992,635	1,000,000	1,004,627	0	127	0	0	2.224	2.177	JAJO	4,818	9,265	06/15/2021	04/17/2034
89531F-AL-1	TRESTLES CLO 2017-1R LTD 144A		C	4	1.A FE	1,000,000	99.9000	998,999	1,000,000	1,000,000	0	0	0	0	1.115	1.136	JAJO	2,076	6,623	03/01/2021	04/26/2032
89531F-AN-7	TRESTLES CLO 2017-1R LTD 144A		C	4	1.C FE	500,000	99.5980	497,992	500,000	500,000	0	0	0	0	1.575	1.607	JAJO	1,466	4,640	03/01/2021	04/26/2032
89532T-AJ-5	TRESTLES CLO III LTD 2020-3 144A		C	4	1.F FE	501,105	100.0000	500,001	500,000	500,982	0	(123)	0	0	2.382	2.390	JAJO	2,415	3,047	08/05/2021	01/20/2033
89532T-AL-0	TRESTLES CLO III LTD 2020-3 144A		C	4	2.C FE	251,000	99.9990	249,997	250,000	250,731	0	(269)	0	0	3.382	3.402	JAJO	1,714	6,506	01/29/2021	01/20/2033
92331M-AE-8	VENTURE 2017-26R CLO LTD 144A		C	4	1.A FE	2,000,000	100.0270	2,000,542	2,000,000	2,000,000	0	0	0	0	1.232	1.255	JAJO	4,994	19,441	01/12/2021	01/22/2029
92332N-AS-4	VENTURE 38 CLO LTD 2019-38R 144A		C	4	1.A FE	2,400,000	100.0520	2,401,256	2,400,000	2,400,000	0	0	0	0	1.314	1.340	JAJO	4,381	0	11/05/2021	07/30/2032
92330W-BJ-5	VENTURE CLO LTD 2016-24RR 144A		C	4	1.A FE	929,824	100.0230	930,035	929,824	929,824	0	0	0	0	1.032	1.050	JAJO	1,945	5,973	03/05/2021	10/20/2028
92329Y-AL-0	VENTURE XVII CLO LTD 2014-17R 144A		C	4	1.A FE	1,172,948	99.9860	1,172,789	1,172,948	1,172,948	0	0	0	0	1.004	1.022	JAJO	2,518	12,806	04/02/2018	04/15/2027
94354K-AA-8	WAVE 2019-1 LLC 144A		C	4	2.A FE	885,134	97.5260	863,271	885,172	885,004	0	39	0	0	3.597	3.665	MON	1,415	31,840	09/30/2019	09/15/2044
00176P-AG-7	AMMC CLO 19 LTD 2016-19A CLO 144A		C	4	2.B FE	968,500	100.0090	1,000,090	1,000,000	979,070	0	2,116	0	0	3.874	4.617	JAJO	9,684	40,016	10/07/2016	10/15/2028
39862E-AC-8	GRIPPEN PARK CLO LTD 2017 144A		C	4	1.F FE	1,000,000	100.0220	1,000,217	1,000,000	1,000,000	0	0	0	0	2.432	2.489	JAJO	4,931	25,256	02/22/2017	01/20/2030
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						238,433,806	XXX	238,185,548	238,608,544	238,396,708	84,927	(41,182)	0	0	XXX	XXX	XXX	692,693	2,703,226	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						1,432,071,754	XXX	1,470,475,709	1,412,621,012	1,419,380,647	(1,669,247)	(3,570,660)	454,683	0	XXX	XXX	XXX	12,228,641	44,524,669	XXX	XXX
Bonds - Hybrid Securities - Issuer Obligations																					
23311P-AA-8	DCP MIDSTREAM LP				3.C FE	129,116	98.7500	330,813	335,000	231,125	0	68,424	0	0	7.375	59.554	JD	1,098	24,706	04/28/2020	12/15/2022
25746U-DM-8	DOMINION ENERGY INC PERP GLBL -C N				2.C FE	495,000	103.2500	511,088	495,000	495,000	0	0	0	0	4.350	4.397	AO	1,794	0	12/01/2021	01/15/2027
44965U-AA-2	ILFC E-CAPITAL TR I				3.A FE	40,000	85.2500	85,250	100,000	40,093	0	91	0	0	3.620	9.607	MJSD	101	3,891	01/13/2020	12/21/2065
44965T-AA-5	ILFC E-CAPITAL TR I 144A			1,2	3.A FE	424,040	82.5000	716,925	869,000	426,303	0	1,265	0	0	3.370	7.499	MJSD	813	31,610	12/11/2020	12/21/2065
46625H-HA-1	JPMORGAN CHASE & CO			2	2.B FE	486,599	100.5000	460,290	458,000	459,619	0	(17)	0	0	3.599	3.634	JAJO	2,839	16,925	08/17/2018	12/29/2099
866142-AA-0	SUMMIT MIDSTREAM PARTNERS LP			2	6. FE	4,024	73.5000	205,800	280,000	7,679	0	3,477	0	0	9.500	1,766.524	JD	0	0	08/08/2018	06/15/2023
225401-AK-4	CREDIT SUISSE GROUP		C		3.B FE	200,000	109.8880	219,776	200,000	200,000	0	0	0	0	7.250	7.381	MS	4,390	14,500	09/05/2018	09/12/2025
539439-AG-4	LLOYDS BANKING GROUP PLC		C	2	2.C FE	207,500	110.5610	221,122	200,000	203,541	0	(1,265)	0	0	7.500	6.893	MJSD	167	15,000	08/14/2018	12/27/2025
4299999 - Bonds - Hybrid Securities - Issuer Obligations						1,986,279	XXX	2,751,063	2,937,000	2,063,360	0	71,974	0	0	XXX	XXX	XXX	11,202	106,633	XXX	XXX
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities																					
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities																					
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																					
4899999 - Bonds - Hybrid Securities - Subtotals - Hybrid Securities						1,986,279	XXX	2,751,063	2,937,000	2,063,360	0	71,974	0	0	XXX	XXX	XXX	11,202	106,633	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations																					
Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities																					

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued																					
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans – Acquired																					
Bonds: SVO Identified Funds - Exchange Traded Funds – as Identified by the SVO																					
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued																					
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																					
LX1904-22-1	ADEVINTA BANK LOAN				3.C FE	48,521	100.0000	49,750	49,750	48,521	0	0	0	0	3.750	4.329	AO	368	780	08/02/2021	10/22/2027
LX1933-80-8	AMERICAN AIRLINES INC TERM LOAN				3.A FE	504,300	103.4460	513,609	496,500	504,300	0	0	0	0	5.500	5.359	AO	5,537	159,349	11/01/2021	04/20/2028
LX1672-36-4	ANCHOR GLASS CONTAINER CORP 1ST LI				4.C FE	74,794	85.9130	116,479	135,578	74,794	0	0	0	0	3.750	41.176	MJSD	353	4,523	02/07/2018	12/07/2023
LX1963-95-3	ASURION LLC BANK LOAN				4.C FE	731,736	99.5210	736,455	740,000	731,736	0	0	0	0	5.335	5.683	JJ	16,887	12,286	08/10/2021	01/31/2029
LX1900-26-0	AVAYA INC 4.4005				4.C FE	246,482	100.1880	250,209	249,740	246,482	0	0	0	0	4.391	4.990	JD	944	10,055	09/30/2020	12/01/2024
LX1927-80-0	AVAYA TERM LOAN				3.C FE	100,000	99.8500	99,850	100,000	99,850	(150)	0	0	0	4.250	4.357	JD	201	3,468	03/02/2021	12/15/2027
LX2006-47-1	BASS PRO (GREAT OUTDOORS)TERM LOAN				4.A FE	269,185	100.0210	272,312	272,255	269,185	0	0	0	0	5.000	5.356	MS	4,424	11,661	03/12/2021	03/06/2028
LX1927-61-0	BOXER PARENT CO INC (BANFF MERGER)				4.C FE	74,438	99.3000	74,475	75,000	74,438	0	0	0	0	3.882	4.195	AO	736	0	10/20/2021	10/02/2025
LX1596-95-1	CHANGE HEALTHCARE (EMDEON)TERMLOAN				4.A FE	341,386	99.8860	341,061	341,450	341,061	(325)	0	0	0	3.750	3.848	MS	4,339	7,967	05/11/2021	03/01/2024
LX1821-54-0	CLEAR CHANNEL OUTDOOR TERM LOAN				4.A FE	152,700	98.5420	151,230	153,468	151,230	3,792	0	0	0	3.710	3.949	MON	839	5,728	09/03/2019	08/09/2026
LX1921-81-1	CONNECT FINCO TERM LOAN				4.A FE	370,383	99.9460	374,130	374,333	370,304	(78)	0	0	0	5.500	5.910	JD	1,144	18,370	02/20/2020	12/12/2026
LX1941-07-4	CROWN SUBSEA COMMS HLDG INC TL				4.A FE	237,213	100.3330	240,407	239,610	237,213	0	0	0	0	5.750	6.143	AO	2,526	7,003	05/11/2021	04/27/2027
LX1784-32-6	DUN & BRADSTREET CORP TERM LOAN				4.A FE	463,925	99.5360	489,008	491,288	463,925	0	0	0	0	3.970	5.616	FA	8,019	16,901	06/17/2020	02/06/2026
LX1931-48-9	EG AMER LLC TERM LOAN				4.C FE	121,115	100.6250	147,184	146,270	121,115	0	0	0	0	3.144	8.119	MS	1,188	43,901	05/26/2021	03/31/2026
LX1942-13-0	FRONTIER COMM TERM LOAN				4.A FE	289,947	99.8250	291,284	291,795	289,450	(497)	0	0	0	5.750	6.053	AO	4,288	15,555	06/24/2021	10/01/2027
LX1901-70-6	GREENEDEN US HLDGSII LLC (Genesys)				4.C FE	196,515	100.2920	199,080	198,500	196,515	0	0	0	0	4.750	5.076	JD	812	10,233	12/09/2020	12/01/2027
LX1966-45-1	INTRAWEST RESORTS (ALTERRA) TL				4.B FE	285,997	99.7500	284,642	285,356	284,642	3,687	0	0	0	2.896	2.868	JJ	3,535	10,299	08/02/2019	07/31/2024
LX1986-28-5	LSF11 A5 HOLDCO LLC TERM LOAN				4.B FE	502,475	99.8330	504,157	505,000	502,475	0	0	0	0	4.250	4.444	MN	12,818	0	10/26/2021	11/30/2028
LX1766-23-2	MCAFEE LLC TERM LOAN				3.B FE	953,424	100.0560	975,686	975,139	953,424	0	0	0	0	3.970	4.943	MS	10,002	29,594	07/07/2021	09/30/2024
LX1924-68-2	PERATON CORP TERM LOAN				4.A FE	908,853	99.9640	913,132	913,461	908,794	(59)	0	0	0	4.500	4.715	FA	17,470	24,822	08/13/2021	02/01/2028
LX1959-84-5	SKILLSOFT US CORP TERM LOAN				4.C FE	394,000	100.1250	400,500	400,000	394,000	0	0	0	0	5.500	5.939	JJ	9,411	6,172	07/23/2021	07/31/2028
LX1740-18-7	STARS GROUP HOLDINGS TERM LOAN				4.A FE	584,502	99.5770	588,268	590,767	579,789	(3,432)	0	0	0	3.724	4.165	JD	306	20,841	03/12/2020	06/27/2025
LX1982-15-1	SUNSET DEBT MERGER (SWF HOLDINGS)				4.C FE	391,388	99.0000	391,050	395,000	391,050	(338)	0	0	0	4.750	5.041	AO	4,534	3,161	10/18/2021	10/06/2028
LX1858-25-2	TIBCO SOFTWARE TERM LOAN				4.B FE	1,091,677	99.1610	1,106,656	1,116,020	1,088,410	(3,267)	0	0	0	3.970	4.616	JD	123	35,924	02/23/2021	06/30/2026
LX1942-89-0	UNITED AIRLINES INC TERM LOAN				3.B FE	747,155	100.1360	740,418	739,413	738,705	(8,451)	0	0	0	4.500	4.425	AO	6,655	17,853	06/25/2021	04/21/2028
LX1927-59-4	VERSCEND HOLDING TERM B LOAN				4.C FE	706,584	99.8750	716,256	717,152	701,162	407	0	0	0	4.725	5.337	FA	11,955	28,408	03/20/2020	08/27/2025
LX1727-02-8	WEST CORP 4.5 TERM LOAN				4.C FE	221,093	94.7050	214,157	226,131	214,157	(6,935)	0	0	0	4.500	5.493	AO	2,346	5,827	03/24/2021	10/10/2024
LX1687-59-4	WEST CORP TERM LOAN				4.B FE	1,577,463	94.7050	1,674,820	1,768,460	1,561,308	(16,155)	0	0	0	5.000	9.914	AO	20,386	65,697	06/16/2021	10/10/2024
LX1983-84-5	XPLORNET COMMS INC TERM LOAN				4.C FE	686,550	99.7920	688,565	690,000	686,550	0	0	0	0	4.500	4.706	AO	5,348	7,849	10/21/2021	10/31/2028
6499999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired						13,273,801	XXX	13,544,832	13,677,434	13,224,587	(31,801)	0	0	0	XXX	XXX	XXX	157,494	584,229	XXX	XXX
6599999 - Bonds - Unaffiliated Bank Loans - Subtotals – Unaffiliated Bank Loans						13,273,801	XXX	13,544,832	13,677,434	13,224,587	(31,801)	0	0	0	XXX	XXX	XXX	157,494	584,229	XXX	XXX
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						2,213,520,725	XXX	2,265,310,429	2,208,891,312	2,208,150,533	(1,699,590)	(1,243,179)	454,683	0	XXX	XXX	XXX	14,306,199	46,230,222	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						294,030,015	XXX	296,459,389	284,925,245	292,274,308	(285,275)	(726,829)	0	0	XXX	XXX	XXX	719,221	6,504,532	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						209,240,228	XXX	206,860,029	188,917,572	200,623,170	234,072	(2,471,608)	0	0	XXX	XXX	XXX	698,199	8,166,862	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
7999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						238,433,806	XXX	238,185,548	238,608,544	238,396,708	84,927	(41,182)	0	0	XXX	XXX	XXX	692,693	2,703,226	XXX	XXX
8299999 - Bonds - Total Bonds - Subtotals – Unaffiliated Bank Loans						13,273,801	XXX	13,544,832	13,677,434	13,224,587	(31,801)	0	0	0	XXX	XXX	XXX	157,494	584,229	XXX	XXX
8399999 Subtotals - Total Bonds						2,968,498,575	XXX	3,020,360,228	2,935,020,107	2,952,669,306	(1,697,668)	(4,482,797)	454,683	0	XXX	XXX	XXX	16,573,805	64,189,071	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$ 1,772,735,611	1B	$ 7,639,913	1C	$ 41,107,343	1D	$ 50,613,661	1E	$ 44,365,277	1F	$ 132,087,359	1G	$ 131,993,812
1B	2A	$ 121,974,357	2B	$ 151,384,057	2C	$ 133,203,289								
1C	3A	$ 53,462,089	3B	$ 66,290,623	3C	$ 68,413,839								
1D	4A	$ 61,090,432	4B	$ 68,186,728	4C	$ 36,831,220								
1E	5A	$ 6,592,788	5B	$ 2,772,595	5C	$ 1,838,653								
1F	6	$ 85,661												

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Admin-istrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
172967-MV-0	CITIGROUP INC ALT TIER I PERP			2,750.000	100.00	100.000	275,000	100.000	275,000	275,000	0	7,992	0	0	0	0	0	0	3.A FE	02/10/2021
172967-MG-3	CITIGROUP INC PERP SR GLBL -U			4,360.000	100.00		434,295	103.000	449,080	434,295	0	21,800	0	0	0	0	0	0	3.A FE	04/21/2020
D94523-10-3	VOLKSWAGEN AG WOLFSBURG		B	5,275.000	25.00	201.830	1,064,655	201.830	1,064,655	883,420	0	27,593	0	149,173	0	0	149,173	(68,271)	1.G FE	10/16/2019
8499999 - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,773,950	XXX	1,788,735	1,592,715	0	57,385	0	149,173	0	0	149,173	(68,271)	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
Parent, Subsidiaries and Affiliates Perpetual Preferred																				
Parent, Subsidiaries, and Affiliates Redeemable Preferred																				
8999999 Total Preferred Stocks							1,773,950	XXX	1,788,735	1,592,715	0	57,385	0	149,173	0	0	149,173	(68,271)	XXX	XXX

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

1A	1A $ 0	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 1,064,655	
1B	2A $ 0	2B $ 0	2C $ 0					
1C	3A $ 709,295	3B $ 0	3C $ 0					
1D	4A $ 0	4B $ 0	4C $ 0					
1E	5A $ 0	5B $ 0	5C $ 0					
1F	6 $ 0							

SCHEDULE D - PART 2 - SECTION 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 Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
Y20246-10-7	DBS GROUP HOLDINGS LTD		B	40,000.000	969,032	24.226	969,032	717,593	0	34,013	0	225,951	0	225,951	(14,773)	08/13/2019	XXX
X3078L-10-8	GALP ENERGIA SGPS SA		B	77,173.000	747,725	9.689	747,725	855,388	0	33,368	0	(44,257)	0	(44,257)	(51,115)	09/21/2021	XXX
124830-87-8	CBL & ASSOC PPTYS INC			6,402.000	199,742	31.200	199,742	192,060	0	0	0	7,682	0	7,682	0	11/02/2021	XXX
G31989-10-9	ESR CAYMAN LIMITED		B	298,400.000	1,008,535	3.380	1,008,535	757,203	0	0	0	(12,033)	0	(12,033)	(3,097)	09/27/2021	XXX
464287-62-2	ISHARES RUSSELL 1000 ETF			622,397.000	164,580,439	264.430	164,580,439	108,155,902	0	1,791,934	0	32,722,631	0	32,722,631	0	01/11/2021	XXX
464287-63-0	ISHARES TR			44,909.000	7,457,139	166.050	7,457,139	5,277,665	0	110,348	0	1,538,460	0	1,538,460	0	01/11/2021	XXX
BAE4KF-F7-7	ULTRA RESOURCES INC			130.000	0	0.010	0	0	0	0	0	0	0	0	0	03/31/2021	XXX
05577W-95-2	BRP INC COM SUN VTG		B	7,008.000	614,722	87.717	614,722	561,043	0	626	0	56,168	0	56,168	(2,489)	08/06/2021	XXX
124765-10-8	CAE INC COMMON STOCK CAD 0		B	24,473.000	618,243	25.262	618,243	705,199	0	0	0	(80,477)	0	(80,477)	(6,479)	05/04/2021	XXX
19239C-95-7	COGECO COMMUNICATIONS INC		B	6,707.000	534,850	79.745	534,850	606,428	0	8,952	0	(73,387)	0	(73,387)	1,809	03/01/2021	XXX
867224-10-7	SUNCOR ENERGY INC NEW		B	54,614.000	1,368,431	25.056	1,368,431	718,038	0	31,609	0	425,868	0	425,868	7,618	09/17/2021	XXX
87262K-10-5	TMX GROUP LTD		B	8,947.000	908,406	101.532	908,406	781,783	0	20,400	0	5,097	0	5,097	7,025	02/12/2021	XXX
F01764-10-3	AIR LIQUIDE		B	7,529.000	1,312,723	174.356	1,312,723	885,709	0	23,999	0	143,750	0	143,750	(67,753)	08/09/2019	XXX
F4973Q-10-1	CAPGEMINI SE		B	6,011.000	1,473,095	245.067	1,473,095	1,072,380	0	8,948	0	452,661	0	452,661	(51,945)	06/15/2021	XXX
F7629A-10-7	ENGIE SA SHS		B	125,739.000	1,860,877	14.800	1,860,877	1,616,488	0	75,241	0	60,907	0	60,907	(126,207)	05/15/2020	XXX
X5S8VL-10-5	NORDEA BANK ABP		B	83,558.000	1,019,805	12.205	1,019,805	628,916	0	48,684	0	401,880	0	401,880	(65,997)	08/09/2019	XXX
F72027-10-9	PERNOD RICARD ACT		B	4,968.000	1,194,892	240.518	1,194,892	928,174	0	13,080	0	309,275	0	309,275	(67,506)	12/01/2020	XXX
X75653-10-9	SAMPO INSURANCE COMPANY LTD		B	10,443.000	523,247	50.105	523,247	447,264	0	17,781	0	115,828	0	115,828	(34,301)	08/09/2019	XXX
F5548N-10-1	SANOFI SHS		B	21,566.000	2,172,412	100.733	2,172,412	1,885,702	0	70,027	0	224,633	0	224,633	(131,693)	10/25/2021	XXX
D0066B-18-5	ADIDAS AG		B	2,029.000	584,228	287.939	584,228	749,582	0	0	0	(113,575)	0	(113,575)	(51,778)	05/25/2021	XXX
D16212-14-0	CONTINENTAL AG COMMON STOCK EUR		B	9,670.000	1,023,905	105.885	1,023,905	1,164,520	0	0	0	(297,930)	0	(297,930)	(62,351)	11/12/2021	XXX
D35415-10-4	INFINEON TECHNOLOGIES AG		B	21,944.000	1,017,154	46.352	1,017,154	352,667	0	5,883	0	201,720	0	201,720	(27,374)	03/12/2020	XXX
D5357W-10-3	MERCK KGAA DARMSTADT		B	5,853.000	1,510,919	258.144	1,510,919	793,774	0	9,088	0	565,596	0	565,596	(59,785)	09/03/2020	XXX
D5565H-10-4	MTU AERO ENGINES AG		B	6,300.000	1,285,286	204.014	1,285,286	1,583,937	0	0	0	(208,006)	0	(208,006)	(90,645)	12/22/2021	XXX
D6216S-14-3	PROSIEBENSAT 1 MEDIA SE		B	37,199.000	592,661	15.932	592,661	523,769	0	23,908	0	4,898	0	4,898	(38,293)	11/20/2020	XXX
D1764R-10-0	VONOVIA SE		B	18,025.000	994,154	55.154	994,154	933,614	0	29,821	0	(125,000)	0	(125,000)	(42,868)	12/09/2021	XXX
G0403H-10-8	AON PLC		C	6,007.000	1,805,464	300.560	1,805,464	1,092,564	0	11,954	0	536,365	0	536,365	0	08/09/2019	XXX
G5960L-10-3	MEDTRONIC PLC		C	15,988.000	1,653,959	103.450	1,653,959	1,585,662	0	38,691	0	(218,876)	0	(218,876)	0	08/09/2019	XXX
783513-20-3	RYANAIR HLDGS PLC		C	9,577.000	980,014	102.330	980,014	779,524	0	(66)	0	(92,930)	0	(92,930)	0	05/06/2021	XXX
M16043-10-7	BANK LEUMI LE ISRAEL TEL AVIV		B	122,742.000	1,319,149	10.747	1,319,149	769,278	0	40,260	0	630,591	54,804	575,788	20,855	06/11/2020	XXX
T3679P-11-5	ENEL SPA COMMON STOCK EUR 1		B	159,486.000	1,277,915	8.013	1,277,915	1,389,153	0	70,114	0	(229,212)	0	(229,212)	(107,844)	03/06/2020	XXX
J03234-15-0	ASICS CORP		B	23,900.000	529,243	22.144	529,243	584,225	0	2,201	0	(26,981)	0	(26,981)	(28,001)	06/10/2021	XXX
Y0606D-10-2	BANDAI NAMCO HLDGS INC		B	10,100.000	788,845	78.103	788,845	799,248	0	1,406	0	18,140	0	18,140	(28,543)	10/19/2021	XXX
J10038-11-5	DAIKIN INDUSTRIES LTD		B	4,200.000	951,570	226.564	951,570	799,085	0	3,012	0	184,752	0	184,752	(32,267)	07/15/2021	XXX
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD		B	35,500.000	1,019,791	28.727	1,019,791	1,042,315	0	15,489	0	80,408	0	80,408	(114,150)	08/09/2019	XXX
J1229F-10-9	DIGITAL GARAGE INC TOKYO		B	14,800.000	629,117	42.508	629,117	645,807	0	0	0	7,874	0	7,874	(24,564)	06/24/2021	XXX
J12327-10-2	DISCO CORP SHS		B	1,700.000	518,909	305.241	518,909	504,750	0	0	0	16,545	0	16,545	(2,385)	12/28/2021	XXX
J12432-22-5	DOWA HOLDINGS CO LTD		B	12,800.000	537,432	41.987	537,432	555,621	0	0	0	11,812	0	11,812	(30,000)	03/23/2021	XXX
J15708-15-9	FUJITSU LTD		B	6,279.000	1,075,808	171.334	1,075,808	847,251	0	5,475	0	257,971	0	257,971	(88,633)	12/01/2020	XXX
J20454-11-2	HITACHI LIMITED COM		B	18,700.000	1,011,689	54.101	1,011,689	648,692	0	14,779	0	344,712	0	344,712	(69,286)	11/11/2020	XXX
J39584-10-7	MAKITA CORP		B	26,300.000	1,115,218	42.404	1,115,218	925,907	0	2,092	0	(72,142)	0	(72,142)	(91,421)	02/18/2021	XXX
J41208-10-9	MATSUMOTOKIYOSHI HLDGS CO LTD		B	26,300.000	972,932	36.994	972,932	1,159,016	0	5,939	0	(134,707)	0	(134,707)	(51,376)	12/07/2021	XXX
J4914X-10-4	NEXON CO LTD TOKYO		B	36,225.000	699,617	19.313	699,617	570,570	0	449	0	(255,364)	0	(255,364)	(37,391)	12/28/2021	XXX
J6571N-10-5	RYOHIN KEIKAKU CO LTD		B	6,152.000	98,032	15.935	98,032	129,868	0	0	0	(27,633)	0	(27,633)	(4,203)	07/01/2021	XXX
J72262-10-8	SHIMANO INC		B	4,000.000	1,064,999	266.250	1,064,999	916,399	0	2,986	0	185,467	0	185,467	(36,866)	07/05/2021	XXX
J78529-13-8	SUZUKI MOTOR CORP		B	20,500.000	788,455	38.461	788,455	704,454	0	7,312	0	(92,292)	0	(92,292)	(71,232)	02/16/2021	XXX
J95732-10-3	YAMAHA CORP		B	17,400.000	856,741	49.238	856,741	875,888	0	4,575	0	(72,229)	0	(72,229)	(78,119)	08/11/2021	XXX
G3421J-10-6	FERGUSON PLC		B	6,215.000	1,103,167	177.501	1,103,167	458,647	0	14,882	0	353,036	0	353,036	(4,618)	08/09/2019	XXX
N01803-30-8	AKZO NOBEL NV COMMON STOCK EUR 0.5		B	10,383.000	1,139,428	109.740	1,139,428	1,172,508	0	20,385	0	39,798	0	39,798	(69,018)	06/17/2021	XXX
N44664-10-5	JDE PEET'S BV COMMON STOCK EUR 0.0		B	11,835.000	364,732	30.818	364,732	362,105	0	4,158	0	1,856	133,329	(131,473)	(38,857)	06/04/2020	XXX
N5017D-12-2	KONINKLIJKE DSM NV		B	6,500.000	1,463,576	225.166	1,463,576	785,203	0	22,843	0	404,371	0	404,371	(60,588)	11/19/2019	XXX
N90313-10-2	UNIVERSAL MUSIC GROUP NV		B	29,694.000	836,771	28.180	836,771	558,824	0	5,894	0	300,670	0	300,670	(22,723)	09/23/2021	XXX
N9643A-19-7	WOLTERS KLUWER N V		B	9,813.000	1,156,108	117.814	1,156,108	681,707	0	16,889	0	379,173	0	379,173	(52,247)	08/09/2019	XXX
R2R90P-10-3	EQUINOR ASA		B	27,336.000	731,270	26.751	731,270	403,132	0	13,140	0	281,163	0	281,163	(12,677)	02/18/2020	XXX
R21882-10-6	TELENOR ASA		B	53,040.000	833,646	15.717	833,646	879,546	0	49,929	0	(43,908)	0	(43,908)	(26,271)	01/21/2020	XXX
E6282J-12-5	INDUSTRIA DE DISENO TEXTIL IND		B	33,114.000	1,074,361	32.444	1,074,361	1,226,572	0	10,871	0	(80,347)	0	(80,347)	(71,864)	05/11/2021	XXX
W74857-16-5	SANDVIK AB COMMON STOCK SEK		B	47,257.000	1,318,458	27.900	1,318,458	1,012,627	0	31,232	0	235,256	0	235,256	(96,640)	02/17/2021	XXX
H0010V-10-1	ABB LTD ZUERICH NAMEN AKT		B	43,995.000	1,685,151	38.303	1,685,151	863,881	0	24,863	0	483,937	0	483,937	(28,641)	11/14/2019	XXX
H5820Q-15-0	NOVARTIS AG		B	14,510.000	1,278,453	88.108	1,278,453	1,234,019	0	36,970	0	(54,905)	0	(54,905)	(39,770)	03/13/2020	XXX
G88473-14-8	3I GROUP PLC		B	54,662.000	1,072,795	19.626	1,072,795	827,273	0	28,499	0	197,103	0	197,103	(10,895)	08/02/2021	XXX
G03764-13-4	ANGLO AMERICAN PLC GBP		B	26,537.000	1,084,042	40.850	1,084,042	1,056,386	0	82,678	0	52,372	0	52,372	(24,715)	06/17/2021	XXX
G08036-12-4	BARCLAYS PLC COMMON STOCK GBP 25		B	443,066.000	1,122,207	2.533	1,122,207	1,112,279	0	9,723	0	33,257	0	33,257	(23,329)	10/25/2021	XXX
G23296-20-8	COMPASS GROUP PLC		B	42,724.000	955,393	22.362	955,393	853,191	0	0	0	83,055	0	83,055	19,147	12/15/2021	XXX
G52314-10-4	PETERSHILL PARTNERS PLC		B	125,889.000	468,051	3.718	468,051	595,268	0	0	0	(127,459)	0	(127,459)	242	10/01/2021	XXX
G72899-10-0	PRUDENTIAL PLC		B	46,559.000	803,723	17.262	803,723	632,747	0	8,524	0	(46,994)	0	(46,994)	(6,565)	04/01/2020	XXX
G7493L-10-5	RELX PLC		B	79,380.000	2,582,540	32.534	2,582,540	1,771,461	0	62,492	0	655,048	0	655,048	(17,522)	11/25/2020	XXX
G82343-16-4	SMITH & NEPHEW PLC		B	43,912.000	769,330	17.520	769,330	724,546	0	0	0	29,865	0	29,865	14,920	12/03/2021	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 Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G8T67X-10-2	TESCO PLC ORD		B	402,777.000	1,581,524	3.927	1,581,524	1,233,751	0	167,844	0	336,032	320,361	15,671	(34,582)	10/27/2021	XXX
G92087-16-5	UNILEVER PLC		B	21,007.000	1,122,610	53.440	1,122,610	1,215,033	0	37,725	0	(126,587)	0	(126,587)	(11,988)	03/02/2020	XXX
K36628-13-7	CARLSBERG AS		B	6,675.000	1,152,771	172.700	1,152,771	872,833	0	12,511	0	148,722	0	148,722	(65,975)	08/09/2019	XXX
K9773J-20-1	VESTAS WIND SYS AS		B	33,393.000	1,021,154	30.580	1,021,154	930,134	0	0	0	(369,814)	0	(369,814)	(60,175)	06/17/2021	XXX
9099999 - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					241,988,786	XXX	241,988,786	171,683,745	0	3,246,429	0	40,725,308	508,494	40,216,814	(2,600,774)	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Other																	
07336*-10-0	BCS FINANCIAL CORPORATION			0.000	0	0.000	0	0	0	0	0	0	0	0	0	10/28/1985	XXX
21032#-10-4	CONSORTIUM HEALTH PLANS INC			0.000	0	0.000	0	0	0	0	0	0	0	0	0	12/31/1999	XXX
000000-00-0	FEDERAL HOME LOAN BANK MEMBERSHIP			6,047.000	604,700	100.000	604,700	604,700	0	28,337	0	0	0	0	0	04/03/2020	XXX
000000-00-0	FHLB ACTIVITY STOCK			27,471.000	2,747,100	100.000	2,747,100	2,747,100	0	155,564	0	0	0	0	0	10/28/2021	XXX
9199999 - Industrial and Miscellaneous (Unaffiliated) Other					3,351,800	XXX	3,351,800	3,351,800	0	183,900	0	0	0	0	0	XXX	XXX
Parent, Subsidiaries and Affiliates Publicly Traded																	
Parent, Subsidiaries and Affiliates Other																	
29373@-10-6	3 Penn Plaza Prop Hldgs Urban Renewa			1,000.000	124,653,724	100.000	124,653,724	17,547,408	0	4,000,000	0	3,431,575	0	3,431,575	0	01/01/1995	XXX
29385@-10-2	ENTERPRISE PROPERTY HOLDINGS			1,000.000	24,567,382	100.000	24,567,382	9,549,137	0	3,000,000	0	(722,808)	0	(722,808)	0	12/15/2004	XXX
44042#-10-4	HORIZON HEALTHCARE PLAN HOLDING			2,500.000	1,347,895,551	100.000	1,347,895,551	142,157,430	0	0	0	67,525,838	0	67,525,838	0	01/01/1995	XXX
000000-00-0	Multistate Invesstment Services			1,998.000	113,597,858	100.000	113,597,858	57,260,075		30,000,000		(8,776,253)		(8,776,253)		01/01/2015	XXX
000000-00-0	Multistate Professional Servics			1,998.000	(1,600)	100.000	(1,600)	0	0	0	0	0	0	0	0	12/31/1996	XXX
9399999 - Parent, Subsidiaries and Affiliates Other					1,610,712,915	XXX	1,610,712,915	226,514,050	0	37,000,000	0	61,458,352	0	61,458,352	0	XXX	XXX
Mutual Funds																	
02368A-20-8	ABF LARGE CAP VAL R5			33,682.204	950,849	28.230	950,849	898,253	0	94,719	0	84,965	0	84,965	0	12/30/2021	
24610B-81-8	DELAWARE GROUP EQUITY FDS V			1,578.472	128,740	81.560	128,740	108,766	0	1,059	0	17,493	0	17,493	0	12/30/2021	
315911-75-0	FID 500 INDEX IPR?			31,187.187	5,155,866	165.320	5,155,866	3,879,405	0	56,378	0	952,043	0	952,043	0	12/30/2021	
315911-74-3	FID EXT MKT IDX IPR			15,809.348	1,378,733	87.210	1,378,733	1,260,964	0	60,654	0	11,001	0	11,001	0	12/30/2021	
31635T-10-4	FID INFL PR BD IDX			98,441.584	1,098,608	11.160	1,098,608	1,076,732	0	56,885	0	2,660	0	2,660	0	12/30/2021	
315911-72-7	FID INTL INDEX IPR			15,456.529	761,852	49.290	761,852	745,423	0	20,883	0	10,672	0	10,672	0	12/30/2021	
315911-69-3	FID TOT MKT IDX IPR			13,110.148	1,753,876	133.780	1,753,876	1,372,987	0	19,245	0	274,187	0	274,187	0	12/30/2021	
316146-35-6	FID US BOND IDX			178,645.998	2,140,179	11.980	2,140,179	2,140,179	3,817	35,381	0	6,285	67,317	(61,033)	0	12/31/2021	
316345-60-2	FIDELITY BALANCED K			60,191.596	1,828,019	30.370	1,828,019	1,582,783	0	140,086	0	98,230	0	98,230	0	12/30/2021	
316071-70-3	FIDELITY CONTRAFUND INC K			253,026.540	4,761,959	18.820	4,761,959	3,967,925	0	2,008	0	399,930	0	399,930	0	12/30/2021	
316128-65-1	FIDELITY EQUITY INCOME K			12,142.612	852,168	70.180	852,168	786,134	0	18,051	0	41,664	0	41,664	0	12/30/2021	
315794-82-6	FIDELITY FREEDOM 2005 K			19,367.251	243,834	12.590	243,834	251,027	0	11,473	0	(8,222)	0	(8,222)	0	12/30/2021	
315794-81-8	FIDELITY FREEDOM 2010 K			8,150.520	128,126	15.720	128,126	132,576	0	7,227	0	(4,450)	0	(4,450)	0	12/30/2021	
315794-79-2	FIDELITY FREEDOM 2015 K			20,411.579	265,963	13.030	265,963	278,737	0	14,155	0	(8,255)	0	(8,255)	0	12/30/2021	
315794-78-4	FIDELITY FREEDOM 2020 K			231,804.056	3,857,219	16.640	3,857,219	3,898,975	0	248,284	0	(119,684)	0	(119,684)	0	12/30/2021	
315794-77-6	FIDELITY FREEDOM 2025 K			828,572.132	12,726,868	15.360	12,726,868	12,170,844	0	637,722	0	(115,218)	0	(115,218)	0	12/30/2021	
315794-76-8	FIDELITY FREEDOM 2030 K			407,904.339	7,880,712	19.320	7,880,712	7,790,562	0	385,903	0	(131,627)	0	(131,627)	0	12/30/2021	
315794-75-0	FIDELITY FREEDOM 2035 K			244,875.204	4,143,288	16.920	4,143,288	3,824,419	0	216,802	0	50,156	0	50,156	0	12/30/2021	
315794-74-3	FIDELITY FREEDOM 2040 K			43,402.793	528,646	12.180	528,646	482,324	0	31,489	0	7,310	0	7,310	0	12/30/2021	
315794-73-5	FIDELITY FREEDOM 2045 K			10,831.172	150,987	13.940	150,987	146,881	0	8,158	0	1,252	0	1,252	0	12/30/2021	
315794-72-7	FIDELITY FREEDOM 2050 K			4,406.821	62,048	14.080	62,048	60,589	0	2,656	0	(802)	0	(802)	0	12/30/2021	
315794-71-9	FIDELITY FREEDOM 2055 K			1,109.610	18,042	16.260	18,042	18,507	0	642	0	(489)	0	(489)	0	12/30/2021	
315794-69-3	FIDELITY FREEDOM 2060 K			735.524	10,923	14.850	10,923	11,062	0	491	0	(133)	0	(133)	0	12/30/2021	
315796-63-1	FIDELITY FREEDOM 2065 K			1,142.598	15,288	13.380	15,288	15,351	0	477	0	(59)	0	(59)	0	12/30/2021	
315794-83-4	FIDELITY FREEDOM INCM K			7,945.261	94,072	11.840	94,072	93,938	0	3,591	0	(2,688)	0	(2,688)	0	12/30/2021	
316146-40-6	FIDELITY HIGH INCOME			82,537.593	717,252	8.690	717,252	705,823	2,550	23,315	0	(2,404)	0	(2,404)	0	12/31/2021	
315910-26-5	FIDELITY INTL DISCOVERY K			25,062.541	1,321,297	52.720	1,321,297	1,219,751	0	40,152	0	(16,870)	0	(16,870)	0	12/30/2021	
316138-20-5	FIDELITY REAL ESTATE INVS FD			17,024.865	919,683	54.020	919,683	735,948	158	19,873	0	212,972	0	212,972	0	12/30/2021	
315910-50-5	FIDELITY WORLDWIDE FD			41,848.144	1,503,604	35.930	1,503,604	1,414,220	0	5,859	0	19,888	0	19,888	0	12/30/2021	
416529-80-8	HARTFORD SM CAP GROWTH FD - Y			18,779.938	1,116,280	59.440	1,116,280	1,080,596	0	0	0	(153,387)	0	(153,387)	0	12/30/2021	
63872R-57-4	LOOMIS CORE PL BD N			110,877.675	1,504,610	13.570	1,504,610	1,546,273	0	32,662	0	(51,368)	0	(51,368)	0	12/30/2021	
57630A-59-2	MASSMUTUAL SELECT FDS SEL MC			64,550.625	1,699,618	26.330	1,699,618	1,698,736	0	3,376	0	(109,451)	0	(109,451)	0	12/30/2021	
55273W-47-5	MFS SER TR XI MD CP VALUE R5			12,322.607	399,622	32.430	399,622	308,399	0	8,142	0	62,922	0	62,922	0	12/30/2021	
641233-20-0	NEUBERGER BERMAN GENESIS INSTL			17,246.855	1,289,202	74.750	1,289,202	1,120,286	0	0	0	52,342	0	52,342	0	12/30/2021	
00170K-72-9	TIMESQUARE SMALL CAP GROWTH FUND			495,056.818	7,440,704	15.030	7,440,704	6,803,942	0	0	0	(876,076)	0	(876,076)	0	12/14/2021	
9499999 - Mutual Funds					68,848,737	XXX	68,848,737	63,629,316	6,524	2,207,799	0	704,787	67,317	637,469	0	XXX	XXX
Unit Investment Trusts																	
Closed-End Funds																	
9799999 Total Common Stocks					1,924,902,238	XXX	1,924,902,238	465,178,910	6,524	42,638,128	0	102,888,447	575,811	102,312,635	(2,600,774)	XXX	XXX
9899999 Total Preferred and Common Stocks					1,926,676,188	XXX	1,926,690,973	466,771,625	6,524	42,695,513	0	103,037,620	575,811	102,461,808	(2,669,046)	XXX	XXX

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

SCHEDULE 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
Bonds - U.S. Governments								
36179W-BY-3	GNMA PASS-THRU M SINGLE FAMILY		04/13/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	8,929,042	8,588,844	11,929
36179W-DR-6	GNMA PASS-THRU M SINGLE FAMILY		05/04/2021	VARIOUS	XXX	15,247,884	14,661,272	19,941
38381D-XT-2	GNMA REMIC TRUST 2021-120		07/22/2021	CANTOR CRO	XXX	354,199	0	3,159
21H030-61-7	GNMAII JUMBO TBA 30YR TBA 03.000%		12/14/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	516,914	500,000	792
912810-SW-9	UNITED STATES TREAS BDS		06/24/2021	VARIOUS	XXX	490,899	515,000	2,931
912810-TA-6	UNITED STATES TREAS BDS		09/30/2021	VARIOUS	XXX	16,970,502	17,465,000	25,038
912810-TC-2	UNITED STATES TREAS BDS		12/31/2021	VARIOUS	XXX	330,435	325,000	758
912828-6B-1	UNITED STATES TREAS NTS		03/03/2021	WELLS FARGO SECURITIES, LLC	XXX	446,513	405,000	499
91282C-BA-8	UNITED STATES TREAS NTS		01/08/2021	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	21,191,895	21,250,000	1,970
91282C-BD-2	UNITED STATES TREAS NTS		01/08/2021	KEEFE BRUYETTE & WOODS INC	XXX	7,998,125	8,000,000	304
91282C-BJ-9	UNITED STATES TREAS NTS		02/25/2021	VARIOUS	XXX	28,140,127	28,500,000	9,551
91282C-BL-4	UNITED STATES TREAS NTS		05/07/2021	VARIOUS	XXX	21,353,589	22,275,000	53,865
91282C-BM-2	UNITED STATES TREAS NTS		02/25/2021	JP MORGAN SECS INC-FI	XXX	53,923,652	54,250,000	2,061
91282C-BN-0	UNITED STATES TREAS NTS		03/26/2021	VARIOUS	XXX	99,417,485	99,475,000	2,071
91282C-BR-1	UNITED STATES TREAS NTS		03/26/2021	WELLS FARGO SECURITIES, LLC	XXX	11,484,727	11,500,000	1,094
91282C-BX-8	UNITED STATES TREAS NTS		05/17/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	7,386,247	7,390,000	477
91282C-BZ-3	UNITED STATES TREAS NTS		05/19/2021	VARIOUS	XXX	6,594,122	6,600,000	3,774
91282C-CB-5	UNITED STATES TREAS NTS		08/09/2021	VARIOUS	XXX	28,695,287	28,425,000	38,666
91282C-CC-3	UNITED STATES TREAS NTS		05/27/2021	BANC OF AMERICA SEC LLC	XXX	8,011,834	8,025,000	709
91282C-CE-9	UNITED STATES TREAS NTS		05/28/2021	VARIOUS	XXX	3,499,491	3,500,000	120
91282C-CG-4	UNITED STATES TREAS NTS		06/25/2021	CHARITABLE DONATION	XXX	24,700,741	24,860,000	2,208
91282C-CH-2	UNITED STATES TREAS NTS		06/30/2021	VARIOUS	XXX	531,026	530,000	18
91282C-CL-3	UNITED STATES TREAS NTS		07/30/2021	JP MORGAN SECS INC-FI	XXX	25,019,531	25,000,000	4,586
91282C-CN-9	UNITED STATES TREAS NTS		07/30/2021	BNY MELLON CAPITAL MARKETS LLC, NEW YORK	XXX	19,975,000	20,000,000	136
91282C-CS-8	UNITED STATES TREAS NTS		11/08/2021	VARIOUS	XXX	20,459,798	20,957,000	56,933
91282C-CT-6	UNITED STATES TREAS NTS		09/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	66,929,336	67,000,000	12,289
91282C-CY-5	UNITED STATES TREAS NTS		10/28/2021	VARIOUS	XXX	631,888	640,000	637
91282C-CZ-2	UNITED STATES TREAS NTS		09/28/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	8,939,883	9,000,000	0
91282C-DA-6	UNITED STATES TREAS NTS		09/30/2021	BNY MELLON CAPITAL MARKETS LLC, NEW YORK	XXX	2,697,996	2,700,000	19
91282C-DB-4	UNITED STATES TREAS NTS		11/08/2021	CHARITABLE DONATION	XXX	14,469,414	14,500,000	6,224
91282C-DD-0	UNITED STATES TREAS NTS		11/08/2021	CHARITABLE DONATION	XXX	16,581,195	16,600,000	1,548
91282C-DF-5	UNITED STATES TREAS NTS		11/23/2021	VARIOUS	XXX	17,334,180	17,500,000	8,166
91282C-DH-1	UNITED STATES TREAS NTS		12/02/2021	CHARITABLE DONATION	XXX	15,441,875	15,500,000	5,780
91282C-DJ-7	UNITED STATES TREAS NTS		12/15/2021	VARIOUS	XXX	15,961,103	16,130,000	15,468
91282C-DK-4	UNITED STATES TREAS NTS		12/14/2021	VARIOUS	XXX	2,679,758	2,675,000	203
91282C-DL-2	UNITED STATES TREAS NTS		12/22/2021	VARIOUS	XXX	9,883,819	9,810,000	8,901
91282C-DR-9	UNITED STATES TREAS NTS		12/31/2021	HSBC	XXX	10,895,974	10,890,000	0
0599999 - Bonds - U.S. Governments						614,115,483	615,942,115	302,823
Bonds - All Other Governments								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
38122N-C9-1	GOLDEN ST TOB SECURITIZATION C		12/08/2021	JEFFERIES & CO INC, NEW YORK	XXX	2,000,000	2,000,000	0
68587F-BB-9	OREGON ED DISTS FULL FAITH & C		07/23/2021	PERSHING LLC	XXX	4,395,000	4,395,000	0
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						6,395,000	6,395,000	0
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
010268-CT-5	ALABAMA FED AID HWY FIN AUTH S		10/07/2021	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	1,800,000	1,800,000	0
01179R-J4-6	ALASKA MUN BD BK ALASKA MUN BD		06/02/2021	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	485,255	360,000	0
041806-L6-5	ARLINGTON TEX HIGHER ED FIN CO		05/11/2021	BNY/SUNTRUST CAPITAL MARKETS	XXX	902,923	855,000	0
052404-PT-1	AUSTIN TEX CMNTY COLLEGE DIST		10/14/2021	RAYMOND JAMES & ASSOCIATES, INC/FI	XXX	496,548	400,000	4,278
114894-YR-3	BROWARD CNTY FLA ARPT SYS REV		04/08/2021	PERSHING LLC	XXX	564,660	500,000	611
11861M-BK-1	BUCKS CNTY PA INDL DEV AUTH HO		02/24/2021	BANK OF AMERICA SECURITIES, INC.	XXX	745,926	640,000	0
13033D-AE-5	CALIFORNIA HSG FIN AGY MUN CTF		03/17/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	282,023	250,000	583
155498-MR-6	CENTRAL TEX REGL MOBILITY AUTH		10/12/2021	JEFFERIES & CO INC, NEW YORK	XXX	410,959	410,000	0
3137F1-SB-5	FHLMC REMIC SERIES 4700		04/30/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	392,052	355,691	138
35563P-GG-8	FHLMC SCRTT SERIES 2018-3		06/04/2021	JP MORGAN SECS INC-FI	XXX	1,157,106	1,064,374	745
35564K-GX-1	FHLMC STARC 2021-DNA5		07/19/2021	NOMURA SECURITIES	XXX	60,000	60,000	0
3132D6-BE-9	FHLMC SUPER 15Y FIXED		12/14/2021	CREDIT SUISSE AG, NEW YORK	XXX	4,406,156	4,300,000	3,583
3132DV-7B-5	FHLMC SUPER 30Y FIXED		02/22/2021	BANC OF AMERICA SEC LLC	XXX	269,603	266,228	148
3132DW-AN-3	FHLMC SUPER 30Y FIXED		02/01/2021	JP MORGAN SECS INC-FI	XXX	223,887	218,061	121
3132DW-B5-1	FHLMC SUPER 30Y FIXED		07/21/2021	VARIOUS	XXX	3,178,534	3,131,870	1,914

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3132DW-BJ-1	FHLMC SUPER 30Y FIXED		07/12/2021	BANK OF NEW YORK, NEW YORK	XXX	426,167	410,933	371
3132DW-BY-8	FHLMC SUPER30Y FIXED		07/07/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	8,752,381	8,615,079	6,222
3132DW-CC-5	FHLMC SUPER30Y FIXED		09/01/2021	BOFA SECURITIES,INC./FIXED INC	XXX	3,058,595	2,944,385	2,658
3133AK-6K-1	FHLMC UMB 30Y FIXED		04/28/2021	MORGAN STANLEY & CO INC, NY	XXX	5,082,219	4,900,000	681
3133KY-TW-9	FHLMC UMBS 20Y FIXED		01/29/2021	BANC OF AMERICA SEC LLC	XXX	520,045	502,914	279
3133AE-N8-3	FHLMC UMBS 30Y FIXED		09/01/2021	PIERPONT SECURITIES LLC	XXX	382,294	376,181	272
3133KM-G5-8	FHLMC UMBS 30Y FIXED		07/22/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	1,082,557	1,059,059	647
3133KM-JE-6	FHLMC UMBS 30Y FIXED		07/22/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	65,204	63,837	39
3136AA-5U-5	FNMA REMIC TRUST 2012-151		05/24/2021	INTL FCSTONE FINCL INC/BD RATE	XXX	746,693	725,000	1,309
3136B9-L7-0	FNMA REMIC TRUST 2020-M21		06/01/2021	VARIOUS	XXX	1,374,126	0	1,008
3140X6-UC-3	FNMA SUPER LNG 30 YEAR		06/09/2021	CREDIT SUISSE AG, NEW YORK	XXX	274,983	259,074	327
3140XC-AU-2	FNMA SUPER LNG 30 YEAR		07/22/2021	BMO CAPITAL MARKETS CORP, CHICAGO	XXX	762,046	746,647	456
3140XC-AX-6	FNMA SUPER LNG 30 YEAR		07/30/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	713,518	697,604	426
3140X8-UU-9	FNMA SUPERLNG 30 YEAR		06/09/2021	CREDIT SUISSE AG, NEW YORK	XXX	266,710	251,280	318
31418D-Q7-0	FNMA UMB LNG 30 YEAR		02/01/2021	JP MORGAN SECS INC-FI	XXX	802,832	781,940	434
31418D-P4-8	FNMA UMBS INT 15 YEAR		12/01/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	7,670,217	7,500,002	6,250
31418D-QZ-8	FNMA UMBS INT 20 YEAR		02/05/2021	KEEFE BRUYETTE & WOODS	XXX	132,608	128,356	71
31418D-V2-5	FNMA UMBS INT 20 YEAR		01/04/2021	JP MORGAN	XXX	561,942	540,898	391
31418D-Y7-1	FNMA UMBS INT 20 YEAR		05/05/2021	VARIOUS	XXX	533,502	524,011	349
31418D-Y8-9	FNMA UMBS INT 20 YEAR		08/20/2021	MORGAN STANLEY & CO INC	XXX	274,970	263,760	238
3140GY-GZ-6	FNMA UMBS LNG 30 YEAR		05/11/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	361,981	340,688	397
3140GY-JX-8	FNMA UMBS LNG 30 YEAR		06/09/2021	CREDIT SUISSE AG, NEW YORK	XXX	404,449	381,050	482
3140H5-FR-7	FNMA UMBS LNG 30 YEAR		06/09/2021	CREDIT SUISSE AG, NEW YORK	XXX	494,103	465,517	588
3140JQ-RY-1	FNMA UMBS LNG 30 YEAR		08/10/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	5,776,105	5,444,942	5,823
3140KE-K8-0	FNMA UMBS LNG 30 YEAR		04/14/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	472,897	460,363	416
3140L1-QK-4	FNMA UMBS LNG 30 YEAR		03/01/2021	NOMURA SEC/FIXED INCOME	XXX	245,918	250,000	104
3140Q8-FP-5	FNMA UMBS LNG 30 YEAR		06/09/2021	CREDIT SUISSE AG, NEW YORK	XXX	316,189	297,897	377
3140QL-MK-9	FNMA UMBS LNG 30 YEAR		07/22/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	1,088,083	1,064,953	651
31418D-3G-5	FNMA UMBS LNG 30 YEAR		07/21/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	5,993,027	5,904,006	3,608
31418D-3X-8	FNMA UMBS LNG 30 YEAR		08/05/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	3,956,630	3,885,000	2,374
31418D-RW-4	FNMA UMBS LNG 30 YEAR		11/03/2021	TRUIST SECURITIES, INC., ATLANTA	XXX	255,741	255,861	128
31418D-V6-6	FNMA UMBS LNG 30 YEAR		10/01/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	400,212	411,992	223
31418D-VB-5	FNMA UMBS LNG 30 YEAR		04/07/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	242,506	249,173	135
31418D-YC-0	FNMA UMBS LNG 30 YEAR		10/01/2021	VARIOUS	XXX	1,230,480	1,190,979	1,042
31418E-AM-2	FNMA UMBS LNG 30 YEAR		12/01/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	19,635,359	19,700,000	13,133
31418E-AN-0	FNMA UMBS LNG 30 YEAR		12/01/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	10,130,750	9,800,000	8,167
31418D-W7-3	FNMA UMBSS INT 20 YEAR		09/21/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	233,595	224,408	358
345105-JE-1	FOOTHILL / EASTERN TRANSN CORR		10/13/2021	BANK OF NEW YORK/FMSBONDS INC	XXX	177,553	170,000	2,103
38122N-B7-6	GOLDEN ST TOB SECURITIZATION C		09/30/2021	JEFFRIES	XXX	2,500,000	2,500,000	0
38611T-BS-5	GRAND PARKWAY TRANSN CORP TEX		04/15/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	144,126	130,000	325
392274-2F-2	GREATER ORLANDO AVIATION AUTH		04/09/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	570,830	500,000	667
45204F-HU-2	ILLINOIS FIN AUTH REV		03/24/2021	PERSHING LLC	XXX	100,555	90,000	0
45201Y-U2-1	ILLINOIS HSG DEV AUTH REV		08/26/2021	PERSHING LLC	XXX	581,348	540,000	1,392
49130N-EK-1	KENTUCKY HIGHER ED STUDENT LN		02/24/2021	RBC DAIN RAUSCHER	XXX	42,514	35,000	413
491397-BF-1	KENTUCKY PUB TRANSN INFRASTRUC		09/20/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	505,450	500,000	0
52481M-AB-6	LEHIGH CNTY PA INDL DEV AUTH C		05/26/2021	BAIRD (ROBERT W) & CO INC	XXX	1,077,550	1,000,000	0
54659L-BJ-2	LOUISVILLE & JEFFERSON CNTY KY		08/24/2021	PERSHING LLC	XXX	286,169	235,000	4,733
56052F-BZ-7	MAINE ST HSG AUTH MTG PUR		05/20/2021	JP MORGAN SECS INC-FI	XXX	58,024	55,000	43
57587A-7Y-8	MASSACHUSETTS ST HSG FIN AGY H		07/22/2021	NATL FINANCIAL SERVICES CORP	XXX	128,404	125,000	372
63607V-AF-3	NATIONAL FIN AUTH N H FED LEAS		10/15/2021	OPPENHEIMER	XXX	2,325,000	2,325,000	0
63607V-AH-9	NATIONAL FIN AUTH N H FED LEAS		12/10/2021	OPPENHEIMER	XXX	500,000	500,000	0
64577B-8K-3	NEW JERSEY ECONOMIC DEV AUTH R		10/13/2021	NATL FINANCIAL SERVICES CORP	XXX	59,476	55,000	710
64577B-KK-9	NEW JERSEY ECONOMIC DEV AUTH R		08/25/2021	MORGAN STANLEY & CO INC	XXX	458,326	405,000	3,443
646080-VY-4	NEW JERSEY ST HIGHER ED ASSIST		05/13/2021	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	150,000	150,000	0
646136-6S-5	NEW JERSEY ST TRANSN TR FD AUT		07/28/2021	BANK OF NYC/NSIMBS	XXX	287,073	250,000	1,291
649519-DN-2	NEW YORK LIBERTY DEV CORP LIBE		08/20/2021	GOLDMAN SACHS & CO, NY	XXX	500,000	500,000	0
649519-DV-4	NEW YORK LIBERTY DEV CORP LIBE		08/20/2021	GOLDMAN SACHS & CO, NY	XXX	650,000	650,000	0
64971P-LA-1	NEW YORK N Y CITY INDL DEV AGY		02/11/2021	GOLDMAN SACHS & CO	XXX	81,589	65,000	0
65820Y-SK-3	NORTH CAROLINA MED CARE COMMN		05/20/2021	PERSHING LLC	XXX	63,446	55,000	0
658262-GN-4	NORTH CAROLINA ST ED ASSISTANC		02/24/2021	RBC DAIN RAUSCHER	XXX	121,469	100,000	1,181
66285W-E5-1	NORTH TEX TWY AUTH REV		05/06/2021	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	340,000	340,000	0
71780C-BH-2	PHILADELPHIA PA AUTH FOR INDL		09/03/2021	BAIRD (ROBERT W.) & CO. INCORPORATED	XXX	121,152	110,000	0

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
73358X-AT-9	PORT AUTH N Y & N J		04/08/2021	PERSHING LLC	XXX	598,990	510,000	3,797
83756C-QC-2	SOUTH DAKOTA HSG DEV AUTH		12/14/2021	PERSHING LLC	XXX	212,176	200,000	638
83756C-SV-8	SOUTH DAKOTA HSG DEV AUTH		06/10/2021	RBC CAPITAL MARKETS LLC	XXX	271,180	250,000	761
880461-UN-6	TENNESSEE HSG DEV AGY RESIDENT		04/15/2021	DAVENPORT & CO OF VIRGINIA, RICHMOND	XXX	272,325	250,000	2,513
882667-AZ-1	TEXAS PRIVATE ACTIVITY BD SURF		05/19/2021	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	532,775	500,000	7,681
92428C-LB-8	VERMONT ST STUDENT ASSISTANCE		01/13/2021	CITIGROUP GLOBAL MARKETS, INC.	XXX	392,109	365,000	1,217
92818N-R3-4	VIRGINIA ST RES AUTH INFRASTRU		06/10/2021	PERSHING LLC	XXX	126,761	100,000	250
92818N-R4-2	VIRGINIA ST RES AUTH INFRASTRU		06/10/2021	JP MORGAN SECS INC-FI	XXX	135,751	105,000	263
92818N-R5-9	VIRGINIA ST RES AUTH INFRASTRU		06/10/2021	NATIONAL FINL SVCS CORP	XXX	144,808	110,000	275
92818N-S7-4	VIRGINIA ST RES AUTH INFRASTRU		05/18/2021	JP MORGAN SECS INC-FI	XXX	201,336	170,000	0
92818N-S8-2	VIRGINIA ST RES AUTH INFRASTRU		05/18/2021	JP MORGAN SECS INC-FI	XXX	365,865	310,000	0
95235T-AS-2	WEST CORNWALL TWP PA MUN AUTH		03/12/2021	PERSHING LLC	XXX	39,023	35,000	0
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						115,220,422	110,519,015	106,938
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00287Y-BX-6	ABBVIE INC SR GLBL		03/10/2021	MORGAN STANLEY & CO INC	XXX	701,448	660,000	6,512
00081T-AK-4	ACCO BRANDS CORP 144A		06/09/2021	VARIOUS	XXX	617,125	625,000	2,332
00653V-AC-5	ADAPTHEALTH LLC 144A		04/15/2021	VARIOUS	XXX	299,363	300,000	4,047
00653V-AE-1	ADAPTHEALTH LLC 144A		08/12/2021	JEFFERIES & CO INC, NEW YORK	XXX	189,000	189,000	0
00737W-AA-7	ADTALEM ESCROW CORPORATION 144A		11/02/2021	VARIOUS	XXX	426,875	425,000	2,139
00810G-AC-8	AETHON UTD BR LP / AETHON 144A		01/26/2021	RBC DAIN RAUSCHER	XXX	175,000	175,000	0
00846U-AN-1	AGILENT TECHNOLOGIES INC		03/03/2021	CITIGROUP GBL MKT INC/SAL	XXX	149,733	150,000	0
00914A-AH-5	AIR LEASE CORP		02/22/2021	BANK OF NY/TORONTO DOMINION SEC INC	XXX	1,467,106	1,370,000	6,807
015271-AU-3	ALEXANDRIA REAL ESTATE EQ INC		02/22/2021	BANK OF AMERICA SECURITIES, INC.	XXX	367,560	300,000	2,818
015271-AW-9	ALEXANDRIA REAL ESTATE EQ INC		02/03/2021	GOLDMAN SACHS & CO	XXX	169,475	170,000	0
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC 144A		10/27/2021	VARIOUS	XXX	519,500	520,000	4,240
019736-AG-2	ALLISON TRANSMISSION INC 144A		04/14/2021	JEFFERIES & CO INC, NEW YORK	XXX	195,250	200,000	3,063
02128L-AA-4	ALTA EQUIPMENT GROUP INC 144A		06/11/2021	JP MORGAN SECS INC-FI	XXX	766,531	750,000	6,492
023771-S5-8	AMERICAN AIRLINES 144A		03/29/2021	VARIOUS	XXX	123,375	100,000	2,481
02406P-BB-5	AMERICAN AXLE & MFG INC		08/25/2021	VARIOUS	XXX	850,000	850,000	389
030288-AC-8	AMERICAN TRANSMISSION SYS INC 144A		11/29/2021	MORGAN STANLEY & CO INC	XXX	49,862	50,000	0
030981-AL-8	AMERIGAS PARTNERS L P		04/30/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	456,348	408,000	10,687
00175P-AB-9	AMN HEALTHCARE INC 144A		10/28/2021	SEI	XXX	257,738	250,000	964
032095-AL-5	AMPHENOL CORP		09/07/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	129,524	130,000	0
032177-AJ-6	AMSTED INDS INC 144A		11/04/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	257,500	250,000	5,556
031921-AB-5	AMWINS GROUP INC 144A		07/14/2021	GOLDMAN SACHS & CO, NY	XXX	150,000	150,000	0
033291-AL-9	ANCHORAGE CAPITAL CLO 144A		03/22/2021	GOLDMAN SACHS & CO	XXX	1,265,000	1,265,000	0
03464K-AE-8	ANGEL OAK MTG TR 2019-5 144A		06/09/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,358,016	1,350,000	1,484
03464L-AA-4	ANGEL OAK MTG TR 2020-4 144A		06/02/2021	MORGAN STANLEY & CO INC	XXX	2,417,347	2,400,376	294
03464N-AB-8	ANGEL OAK MTG TR I 2018-3 144A		12/17/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	14,474	14,474	30
03690E-AA-6	ANTERO MIDSTREAM PARTNERS 144A		11/12/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	136,811	125,000	0
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP/A 144		11/10/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	103,000	100,000	1,182
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP/A144A		08/04/2021	VARIOUS	XXX	915,228	909,000	2,598
03674X-AQ-9	ANTERO RESOURCES CORP 144A		04/12/2021	VARIOUS	XXX	586,063	575,000	2,478
03674X-AS-5	ANTERO RESOURCES CORP 144A		08/03/2021	VARIOUS	XXX	757,178	750,000	4,300
036752-AP-8	ANTHEM INC		03/08/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	333,710	335,000	0
037389-BE-2	AON CORP		12/17/2021	VARIOUS	XXX	199,914	194,000	464
03740L-AC-6	AON CORP / AON GLOBAL HLDGS		11/29/2021	JP MORGAN SECS INC-FI	XXX	69,945	70,000	0
00185P-AA-9	API ESCROW CORPORATION 144A		10/06/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	150,000	150,000	0
001877-AA-7	API GROUP DE INC 144A		06/15/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,050,000	1,050,000	0
03765X-AN-6	APIDOS CLO 2015-22R 144A		02/17/2021	CREDIT SUISSE FIRST BOS	XXX	500,250	500,000	1,323
037735-CZ-8	APPALACHIAN PWR CO		03/12/2021	JP MORGAN SECS INC-FI	XXX	1,986,740	2,000,000	900
03842V-AA-5	AQUA FIN TR 2021-A 144A		09/29/2021	PERSHING LLC	XXX	1,399,816	1,400,000	0
039524-AA-1	ARCHES BUYER INC 144A		12/14/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	250,215	254,000	480
03959K-AC-4	ARCHROCK PARTNERS L P / ARCHRO 144		05/13/2021	VARIOUS	XXX	224,300	215,000	1,161
04009A-AL-4	ARES LII CLO 0.01 22APR31 144A FRN		07/15/2021	SG AMERICAS SECURITIES, LLC (SGAS)	XXX	1,000,000	1,000,000	0
04018B-AS-6	ARES LV CLO LTD 55A CR 144A		06/25/2021	JP MORGAN SECS INC-FI	XXX	2,000,000	2,000,000	0
04316J-AA-7	ARTHUR J GALLAGHER & CO		11/02/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	298,704	300,000	0
04364V-AG-8	ASCENT RES - UTICA LLC / ARU F 144		04/26/2021	JEFFERIES & CO INC, NEW YORK	XXX	753,750	750,000	25,813
045086-AM-7	ASHTON WOODS USA LLC / ASHTON 144A		07/22/2021	VARIOUS	XXX	486,625	487,000	0
045086-AP-0	ASHTON WOODS USA LLC / ASHTON 144A		10/27/2021	VARIOUS	XXX	393,125	395,000	925
04650Y-AA-8	AT HOME GROUP INC 144A		12/17/2021	VARIOUS	XXX	419,969	425,000	5,840

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00206R-KG-6	AT&T INC		12/02/2021	GOLDMAN SACHS & CO, NY	XXX	646,566	665,000	3,810
048303-CJ-8	ATLANTIC CITY ELEC CO		03/03/2021	SCOTIA CAPITAL (USA) INC	XXX	129,930	130,000	0
55821C-AA-2	ATRIUM IX 9A AR2 FLOATING 144A		02/12/2021	CREDIT SUISSE	XXX	1,422,000	1,422,000	0
052769-AH-9	AUTODESK INC		10/05/2021	MORGAN STANLEY & CO INC, NY	XXX	34,895	35,000	0
053499-AL-3	AVAYA INC 144A		09/27/2021	VARIOUS	XXX	382,108	362,000	6,138
05377R-ER-1	AVIS BUDGET CAR FDG LLC 2021-2144A		11/09/2021	BOFA SECURITIES,INC./FIXED INC	XXX	199,988	200,000	0
053773-BE-6	AVIS BUDGET CAR RENT LLC /AVIS144A		06/14/2021	MORGAN STANLEY & CO INC, NY	XXX	288,750	275,000	6,632
053773-BF-3	AVIS BUDGET CAR RENT LLC /AVIS144A		02/17/2021	MORGAN STANLEY & CO INC	XXX	67,000	67,000	0
053773-BG-1	AVIS BUDGET CAR RENT LLC/AVIS 144A		03/09/2021	CREDIT AGRICOLE SECURITIES	XXX	250,000	250,000	0
05377R-EH-3	AVIS BUDGET RENTL FD LC 2021-1144A		08/19/2021	VARIOUS	XXX	200,267	200,000	12
05508W-AB-1	B & G FOODS INC		05/12/2021	VARIOUS	XXX	673,688	650,000	5,075
05508R-AE-6	B & G FOODS INC NEW		07/29/2021	MORGAN STANLEY & CO INC, NY	XXX	308,250	300,000	5,294
05682L-AJ-6	BAIN CAPITAL CREDIT 2A AR 144A		09/23/2021	GOLDMAN SACHS & CO, NY	XXX	250,000	250,000	0
05766B-AJ-7	BALBOA BAY LN 0.01 20JAN32 144A FR		12/16/2021	MORGAN STANLEY & CO INC	XXX	250,000	250,000	0
058498-AW-6	BALL CORP		02/09/2021	VARIOUS	XXX	462,385	465,000	6,216
06540A-AD-3	BANK 2019-BNK20		03/01/2021	JANNEY MONTGOMERY SCOTT	XXX	462,320	425,000	782
06542B-BH-9	BANK 2021-BNK32		03/16/2021	MORGAN STANLEY & CO INC	XXX	1,884,830	1,830,000	3,090
06541C-BD-7	BANK 2021-BNK33		05/07/2021	BOFA SECURITIES,INC./FIXED INC	XXX	706,983	700,000	747
06541C-BR-6	BANK 2021-BNK33		05/10/2021	BOFA SECURITIES,INC./FIXED INC	XXX	914,166	0	6,924
06541C-BT-2	BANK 2021-BNK33		05/07/2021	BOFA SECURITIES,INC./FIXED INC	XXX	566,486	550,000	810
06541C-BY-1	BANK 2021-BNK33		05/07/2021	BOFA SECURITIES,INC./FIXED INC	XXX	164,795	160,000	244
06051G-GR-4	BANK AMER CORP		12/02/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	911,098	850,000	11,453
06406R-AX-5	BANK NEW YORK MELLON CORP		10/20/2021	BANK OF NEW YORK, NEW YORK	XXX	4,996,750	5,000,000	0
06654D-AF-4	BANNER HEALTH		10/21/2021	MORGAN STANLEY & CO INC	XXX	1,032,000	1,032,000	0
07132J-BC-7	BATTALION CLO X LTD 2016-10A 144A		02/17/2021	MORGAN STANLEY & CO INC	XXX	2,160,000	2,160,000	0
07132J-BE-3	BATTALION CLO X LTD 2016-10A 144A		02/17/2021	MORGAN STANLEY & CO INC	XXX	1,500,000	1,500,000	0
071813-CM-9	BAXTER INTL INC 144A		11/16/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	205,000	205,000	0
05493E-AZ-5	BBCMS MTG TR 2021-C9		02/18/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	324,377	0	1,109
07556Q-BT-1	BEAZER HOMES USA INC		11/02/2021	VARIOUS	XXX	286,073	261,000	4,803
075887-CJ-6	BECTON DICKINSON & CO		12/13/2021	MORGAN STANLEY & CO INC, NY	XXX	394,759	380,000	566
08162R-AF-4	BENCHMARK MTG TR 2021-B23		02/01/2021	CITIGROUP GBL MKT INC/SAL	XXX	940,845	0	5,671
08163E-BF-1	BENCHMARK MTG TR 2021-B26		05/13/2021	DEUTSCHE BANK	XXX	1,720,087	1,670,000	3,407
08179X-BA-2	BENEFIT STR PTNRS CLO 2013-2R2144A		02/17/2021	CITIGROUP GBL MKT INC/SAL	XXX	1,000,000	1,000,000	0
08576P-AH-4	BERRY GLOBAL INC		02/26/2021	CITIGROUP GBL MKT INC/SAL	XXX	193,097	195,000	612
08949L-AB-6	BIG RIV STL LLC/ BRS FIN CORP 144A		05/12/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	244,406	225,000	4,306
09077L-AJ-1	BIRCH GROVE CLO 2A D1 144A		08/03/2021	GOLDMAN SACHS & CO, NY	XXX	2,500,000	2,500,000	0
06051G-JP-5	BK OF AMERICA CORP		03/08/2021	BANC OF AMERICA SEC LLC	XXX	1,305,000	1,305,000	0
06051G-JT-7	BK OF AMERICA CORP		04/16/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	110,000	110,000	0
06051G-JZ-3	BK OF AMERICA CORP		06/07/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	130,000	130,000	0
06051G-KA-6	BK OF AMERICA CORP		07/15/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	225,000	225,000	0
06051G-KD-0	BK OF AMERICA CORP		10/15/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	195,000	195,000	0
092174-AA-9	BLACK KNIGHT INFOSERV LLC 144A		03/18/2021	CITIGROUP GBL MKT INC/SAL	XXX	151,706	155,000	328
09261H-AJ-6	BLACKSTONE PRIVATE CREDIT FUND144A		11/15/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	653,055	655,000	0
09261X-AF-9	BLACKSTONE SECD LENDING FD 144A		09/27/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	297,402	300,000	0
097023-DG-7	BOEING CO		02/04/2021	VARIOUS	XXX	655,748	655,000	49
09739D-AD-2	BOISE CASCADE CO DEL144A		12/16/2021	VARIOUS	XXX	272,415	257,000	5,874
097793-AD-5	BONANZA CREEK ENERGY INC		04/05/2021	RECEIVED IN EXCHANGE	XXX	48,923	48,923	10
097793-AE-3	BONANZA CREEK ENERGY INC 144A		10/05/2021	BOFA SECURITIES,INC./FIXED INC	XXX	137,000	137,000	0
09857L-AR-9	BOOKING HOLDINGS INC		02/22/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	245,207	205,000	3,450
10112R-BF-0	BOSTON PPTYS LTD PARTNERSHIP		09/15/2021	BOFA SECURITIES,INC./FIXED INC	XXX	214,912	215,000	0
103186-AB-8	BOXER PARENT CO INC 144A		02/10/2021	CITIGROUP GBL MKT INC/SAL	XXX	438,906	405,000	10,161
103304-BV-2	BOYD GAMING CORP 144A		05/25/2021	DEUTSCHE BANK	XXX	129,000	129,000	0
103557-AC-8	BOYNE USA INC 144A		06/08/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	246,691	242,000	807
10947X-AA-0	BRIGHTSTAR ESCROW CORPORATION 144A		04/20/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	92,863	85,000	161
109696-AA-2	BRINKS CO 144A		05/12/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	403,375	391,000	1,457
11120V-AK-9	BRIXMOR OPERATING PRTSHP LP		03/02/2021	JP MORGAN SECS INC-FI	XXX	1,497,255	1,500,000	0
11120V-AL-7	BRIXMOR OPERATING PRTSHP LP		08/11/2021	BOFA SECURITIES,INC./FIXED INC	XXX	24,919	25,000	0
11135F-AZ-4	BROADCOM INC		02/22/2021	GOLDMAN SACHS & CO	XXX	253,717	225,000	3,427
11135F-BK-6	BROADCOM INC 144A		03/31/2021	RECEIVED IN EXCHANGE	XXX	171,529	161,000	0
11135F-BP-5	BROADCOM INC 144A		09/22/2021	RECEIVED IN EXCHANGE	XXX	382,173	349,000	0
11135F-BQ-3	BROADCOM INC 144A		09/22/2021	RECEIVED IN EXCHANGE	XXX	75,988	70,000	0
05601P-AA-4	BSST 2021-SSCP MORTGAGE TRUST 144A		04/08/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,380,000	1,380,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12008R-AP-2	BUILDERS FIRSTSOURCE INC 144A		07/21/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	81,000	81,000	0
25163K-AA-3	BURNHAM-B&B TRUST 2021-20		09/22/2021	PRIVATE PLACEMENT DUMMY BROKER	XXX	1,000,000	1,000,000	0
05609C-AL-1	BX 2021-21M MTG TR 144A		10/27/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	741,952	750,000	0
12433X-AG-4	BX COML MTG TR 2020-VIVA 144A		05/10/2021	SG AMERICAS SECURITIES LLC	XXX	2,545,605	2,500,000	2,801
12433Y-AL-1	BX COML MTG TR 2020-VKNG		08/31/2021	SG COWEN SECURITIES CORP	XXX	500,781	500,000	449
05608R-AG-0	BX TRUST 2021-ARIA 144A		10/13/2021	JP MORGAN SECS INC-FI	XXX	99,500	100,000	0
12467A-AF-5	C&S GROUP ENTERPRISES LLC 144A		04/09/2021	VARIOUS	XXX	272,906	275,000	3,441
12687G-AA-7	CABLEVISION LIGHTPATH LLC 144A		02/11/2021	GOLDMAN SACHS & CO	XXX	440,438	435,000	6,415
12769G-AA-8	CAESARS ENTERTAINMENT INC NEW 144A		11/22/2021	VARIOUS	XXX	284,165	284,000	1,111
130789-#B-6	CALIFORNIA WATER SERVICE COMPANY		05/11/2021	US BANCORP INVESTMENTS INC	XXX	1,000,000	1,000,000	0
131347-CQ-7	CALPINE CORPORATION 144A		04/16/2021	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	248,750	250,000	2,743
13806C-AA-0	CANPACK SAC / CANPACK US LLC 144A		10/05/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	470,000	469,000	0
141781-BQ-6	CARGILL INC 144A		01/28/2021	CITIGROUP GBL MKT INC/SAL	XXX	139,936	140,000	0
142339-AL-4	CARLISLE COS INC		09/14/2021	JP MORGAN SECS INC-FI	XXX	228,896	230,000	0
143122-AA-7	CARLYLE US CL 0.01 25JAN33 144A FR		12/03/2021	GOLDMAN SACHS & CO, NY	XXX	250,000	250,000	0
143905-AP-2	CARRIAGE SVCS INC 144A		04/29/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	150,000	150,000	0
14879E-AH-1	CATALENT PHARMA SOLUTIONS 144A		02/10/2021	JP MORGAN SECS INC-FI	XXX	125,000	125,000	0
12511C-AC-4	CBL & ASSOCIATES HOLDCO II LLC144A		11/02/2021	RECEIVED IN EXCHANGE	XXX	39,162	39,260	0
14985V-AE-1	CCM MERGER INC 144A		11/01/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	161,186	153,000	54
1248EP-CL-5	CCO HLDGS LLC / CCO HLDGS CAP 144A		09/14/2021	VARIOUS	XXX	862,836	853,000	5,700
1248EP-CP-6	CCO HLDGS LLC / CCO HLDGS CAP 144A		09/17/2021	VARIOUS	XXX	701,250	695,000	2,066
12513G-BG-3	CDW LLC / CDW FIN CORP		11/23/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	110,000	110,000	0
153527-AP-1	CENTRAL GARDEN & PET CO 144A		05/03/2021	VARIOUS	XXX	531,250	532,000	172
156504-AL-6	CENTURY CMNTYS INC SR NT 6.75%27		03/12/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	530,625	500,000	9,844
156504-AM-4	CENTURY COMMUNITIES INC 144A		08/03/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	463,000	463,000	0
156700-AS-5	CENTURYLINK INC		02/18/2021	CITIGROUP GBL MKT INC/SAL	XXX	208,250	200,000	5,059
156700-BA-3	CENTURYLINK INC		11/01/2021	VARIOUS	XXX	7,718	7,000	44
159864-AG-2	CHARLES RIV LABS INTL INC 144A		03/08/2021	JP MORGAN SECS INC-FI	XXX	54,000	54,000	0
159864-AJ-6	CHARLES RIV LABS INTL INC 144A		03/08/2021	JP MORGAN SECS INC-FI	XXX	54,000	54,000	0
161175-BR-4	CHARTER COMMUNICATIONS OPER		02/22/2021	GOLDMAN SACHS & CO	XXX	845,967	715,000	14,443
1248EP-CK-7	CHARTER COMMUNICATIONS OPER 144A		08/19/2021	VARIOUS	XXX	809,125	800,000	5,372
16163Y-AD-6	CHASE MORTGAGE TR 2016-1 144A		10/18/2021	JP MORGAN SECS INC-FI	XXX	548,679	539,159	891
163851-AH-1	CHEMOURS CO 144A		11/22/2021	VARIOUS	XXX	711,169	725,000	1,725
16411Q-AK-7	CHENIERE ENERGY PARTNERS		02/25/2021	JP MORGAN SECS INC-FI	XXX	678,000	678,000	0
165167-DF-1	CHESAPEAKE ENERGY CORP 144A		02/02/2021	GOLDMAN SACHS & CO	XXX	125,000	125,000	0
165167-DG-9	CHESAPEAKE ENERGY CORP 144A		02/02/2021	GOLDMAN SACHS & CO	XXX	150,000	150,000	0
17027N-AB-8	CHOBANI LLC / CHOBANI FIN CORP144A		03/09/2021	MORGAN STANLEY & CO INC	XXX	336,375	325,000	5,396
171484-AG-3	CHURCHILL DOWNS INC 144A		04/30/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	286,275	275,000	1,386
125523-CM-0	CIGNA CORP NEW		03/01/2021	CITIGROUP GBL MKT INC/SAL	XXX	69,919	70,000	0
12566B-AA-4	CIM RETAIL PF TR 2021-RETL 144A		07/23/2021	JP MORGAN SECS INC-FI	XXX	370,000	370,000	0
12566B-AJ-5	CIM RETAIL PF TR 2021-RETL 144A		07/23/2021	JP MORGAN SECS INC-FI	XXX	800,000	800,000	0
12566B-AL-0	CIM RETAIL PF TR 2021-RETL 144A		07/23/2021	JP MORGAN SECS INC-FI	XXX	580,000	580,000	0
172967-MY-4	CITIGROUP INC		04/27/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	65,000	65,000	0
17308C-C5-3	CITIGROUP INC		02/22/2021	US BANCORP INVESTMENTS INC	XXX	605,540	570,000	5,136
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS COR144A		11/02/2021	VARIOUS	XXX	584,256	585,000	1,189
18453H-AC-0	CLEAR CHANNEL OUTDOOR HLDGS 144A		04/13/2021	VARIOUS	XXX	180,118	179,000	487
18453H-AD-8	CLEAR CHANNEL OUTDOOR HLDGS 144A		05/18/2021	VARIOUS	XXX	239,795	239,000	0
18539U-AC-9	CLEARWAY ENERGY OPER LLC 144A		06/17/2021	VARIOUS	XXX	258,468	247,000	1,996
18539U-AD-7	CLEARWAY ENERGY OPER LLC 144A		04/16/2021	VARIOUS	XXX	133,364	133,000	115
12654A-AA-9	CNX MIDSTREAM PARTNERS LP 144A		09/15/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	75,000	75,000	0
19425A-AA-2	COLLEGE AVE STD LN LCC 2021-B 144A		06/23/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	100,000	100,000	0
19425A-AB-0	COLLEGE AVE STD LN LCC 2021-B 144A		06/23/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	1,799,948	1,800,000	0
19425A-AC-8	COLLEGE AVE STD LN LCC 2021-B 144A		06/23/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	129,927	130,000	0
19425A-AD-6	COLLEGE AVE STD LN LCC 2021-B 144A		06/23/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	99,985	100,000	0
19688G-AA-1	COLT MORTGAGE LOAN TR 2021-4 144A		10/14/2021	CREDIT SUISSE	XXX	2,599,972	2,600,000	4,439
12597Q-AD-8	COLT MTG LN TR 2020-3 144A		06/08/2021	NOMURA SECURITIES	XXX	3,065,313	3,000,000	2,333
20030N-DA-6	COMCAST CORP NEW		03/10/2021	GOLDMAN SACHS & CO	XXX	2,545,364	2,475,000	7,470
12598G-AA-5	COMM 2021-LBA MORTGAGE TRUST 144A		03/03/2021	DEUTSCHE BANK SECS	XXX	1,510,000	1,510,000	0
20268J-AB-9	COMMONSPIRIT HEALTH		05/06/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	351,397	327,000	1,186
20268J-AF-0	COMMONSPIRIT HEALTH		05/06/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	118,125	115,000	347
20338Q-AD-5	COMMSCOPE FIN LLC 144A		11/04/2021	CHARITABLE DONATION	XXX	591,625	575,000	6,421
203372-AX-5	COMMSCOPE INC 144A		08/13/2021	VARIOUS	XXX	337,525	337,000	0

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12543D-BJ-8	COMMUNITY HEALTH SYS INC NEW 144A		01/19/2021	CREDIT SUISSE FIRST BOS	XXX	26,000	26,000	0
12652H-AE-8	COMPRESSCO PARTNERS LP 144A		11/15/2021	VARIOUS	XXX	65,209	67,181	587
205768-AS-3	COMSTOCK RES INC 144A		06/21/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	476,438	450,000	9,197
205768-AT-1	COMSTOCK RES INC 144A		12/20/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	339,298	339,000	483
20679L-AB-7	CONDUENT BUSINESS SVCS LLC 144A		12/21/2021	VARIOUS	XXX	339,475	340,000	942
20825C-AX-2	CONOCOPHILLIPS 144A		02/08/2021	RECEIVED IN EXCHANGE	XXX	679,415	585,000	0
21036P-BH-0	CONSTELLATION BRANDS INC		07/21/2021	BOFA SECURITIES,INC./FIXED INC	XXX	44,800	45,000	0
212015-AU-5	CONTINENTAL RES INC 144A		11/09/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	30,000	30,000	0
212015-AQ-4	CONTINENTAL RESOURCES INC		01/15/2021	CITIGROUP GBL MKT INC/SAL	XXX	175,438	175,000	1,167
21925D-AA-7	CORNERSTONE BLDG BRANDS INC 144A		12/13/2021	VARIOUS	XXX	262,220	247,000	4,683
22003B-AM-8	CORPORATE OFFICE PPTYS L P		03/03/2021	WELLS FARGO SECURITIES, LLC	XXX	94,005	95,000	0
222070-AB-0	COTY INC 144A		10/25/2021	VARIOUS	XXX	210,475	205,000	5,363
222070-AE-4	COTY INC 144A		04/16/2021	JP MORGAN CHASE	XXX	243,000	243,000	0
22282E-AJ-1	COVANTA HLDG CORP		11/18/2021	VARIOUS	XXX	149,740	148,000	1,665
22303X-AA-3	COVERT MERGECO INC 144A		11/16/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	29,000	29,000	0
22788C-AA-3	CROWDSTRIKE HLDGS INC		01/13/2021	VARIOUS	XXX	279,465	277,000	0
22822V-AW-1	CROWN CASTLE INTL CORP		02/08/2021	CITIGROUP GBL MKT INC/SAL	XXX	194,115	195,000	0
22822V-AB-7	CROWN CASTLE INTL CORP NEW		03/10/2021	VARIOUS	XXX	400,932	356,000	1,188
22824D-AN-9	CROWN CITY CLO 1A C 144A		06/18/2021	JP MORGAN SECS INC-FI	XXX	1,250,000	1,250,000	0
22846F-AC-2	CROWN PT CLO 0.00 20JUL34 144A FRN		05/27/2021	CREDIT SUISSE FIRST BOS	XXX	1,697,960	1,700,000	0
228701-AF-5	CROWNROCK LP 144A		06/11/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	300,523	290,000	2,678
228701-AG-3	CROWNROCK LP 144A		04/13/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	83,000	83,000	0
126307-BA-4	CSC HLDGS INC 144A		10/25/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	399,250	400,000	5,622
126307-BD-8	CSC HLDGS INC 144A		02/25/2021	VARIOUS	XXX	637,075	630,000	6,796
126307-BH-9	CSC HLDGS LLC 144A		04/29/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	202,000	202,000	0
126307-BK-2	CSC HLDGS LLC 144A		10/28/2021	VARIOUS	XXX	565,250	600,000	13,111
12653V-AG-1	CSMC 2019-ICE4 144A		05/17/2021	JP MORGAN SECS INC-FI	XXX	2,180,438	2,175,000	411
22966R-AH-9	CUBESMART L P		11/18/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	59,709	60,000	0
126682-AA-1	CWHEQ REVOLVING HEQ 2007-A		11/10/2021	JP MORGAN SECS INC-FI	XXX	601,685	631,069	0
235825-AH-9	DANA INC		04/29/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	100,000	100,000	0
235825-AJ-5	DANA INC		11/15/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	466,000	466,000	0
23918K-AS-7	DAVITA INC 144A		02/24/2021	JP MORGAN SECS INC-FI	XXX	648,148	637,000	6,956
23918K-AT-5	DAVITA INC 144A		09/27/2021	VARIOUS	XXX	1,040,741	1,062,000	11,721
23306G-AA-5	DBGS MTG TR 2018-BIOD 144A		03/02/2021	JP MORGAN SECS INC-FI	XXX	529,453	529,039	229
23312V-AF-3	DBJPM MTG TR 2016-C3		03/25/2021	DEUTSCHE BANK SECS	XXX	1,105,671	1,035,000	2,326
23311V-AG-2	DCP MIDSTREAM OPERATING PL		03/22/2021	JP MORGAN SECS INC-FI	XXX	12,930	12,000	124
25162V-AA-0	DEUTSCHE POST-BURNHAM-B&B COMMON L		03/18/2021	JP MORGAN	XXX	1,754,250	1,754,250	0
25179M-BC-6	DEVON ENERGY CORP NEW		06/09/2021	RECEIVED IN EXCHANGE	XXX	353,691	319,000	0
25179M-BD-4	DEVON ENERGY CORP NEW		06/09/2021	RECEIVED IN EXCHANGE	XXX	371,290	347,000	0
25179M-BE-2	DEVON ENERGY CORP NEW		06/09/2021	RECEIVED IN EXCHANGE	XXX	64,900	59,000	0
25255L-AA-0	DIAMETER CAPITAL CL 2A A1 144A		09/15/2021	JP MORGAN SECS INC-FI	XXX	700,000	700,000	0
25265L-AA-8	DIAMOND INFRASTRUCTURE FUNDING144A		06/08/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,600,000	1,600,000	0
25278X-AM-1	DIAMONDBACK ENERGY INC		02/22/2021	BANC OF AMERICA SEC LLC	XXX	343,427	320,000	2,398
25278X-AR-0	DIAMONDBACK ENERGY INC		03/18/2021	GOLDMAN SACHS & CO	XXX	49,830	50,000	0
25461L-AA-0	DIRECTV FING LLC / DIRECTV 144A		12/09/2021	VARIOUS	XXX	538,693	531,000	9,060
25470X-AW-5	DISH DBS CORP		11/16/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	46,069	45,000	22
25470X-AY-1	DISH DBS CORP		11/15/2021	VARIOUS	XXX	235,924	224,000	6,558
25470X-BB-0	DISH DBS CORP		11/17/2021	CREDIT SUISSE	XXX	30,075	30,000	848
25470X-BD-6	DISH DBS CORPORATION		12/01/2021	VARIOUS	XXX	344,125	350,000	7
25470X-BE-4	DISH DBS CORPORATION 144A		11/10/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	205,000	205,000	0
25470X-BF-1	DISH DBS CORPORATION 144A		11/10/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	209,000	209,000	0
25525P-AA-5	DIVERSIFIED HEALTHCARE TR		04/16/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	506,025	450,000	15,234
25525P-AB-3	DIVERSIFIED HEALTHCARE TR		12/14/2021	VARIOUS	XXX	554,481	575,000	10,752
256746-AJ-7	DOLLAR TREE INC		11/29/2021	MERRILL LYNCH	XXX	159,568	160,000	0
25763#-AH-3	DONALDSON CO INC		08/05/2021	PRIVATE PLACEMENT DUMMY BROKER	XXX	1,000,000	1,000,000	0
25763#-AJ-9	DONALDSON CO INC		11/05/2021	PRIVATE PLACEMENT DUMMY BROKER	XXX	2,000,000	2,000,000	0
23345M-AA-5	DT MIDSTREAM INC 144A		05/25/2021	VARIOUS	XXX	158,411	158,000	0
23345M-AB-3	DT MIDSTREAM INC 144A		05/25/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	39,000	39,000	0
26444H-AK-7	DUKE ENERGY FLA LLC		11/29/2021	MERRILL LYNCH	XXX	728,898	730,000	0
278865-BM-1	ECOLAB INC		12/06/2021	JP MORGAN SECS INC-FI	XXX	399,848	400,000	0
28166L-AA-2	EDVESTINU PVT ED LN 2021-A LLC		03/01/2021	RBC DAIN RAUSCHER	XXX	339,625	340,000	0
28166L-AB-0	EDVESTINU PVT ED LN 2021-A LLC		03/01/2021	RBC DAIN RAUSCHER	XXX	98,997	100,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
26863L-AJ-3	ELP COMMERCIAL MTG TR 2021-ELP144A		11/01/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,434,369	1,440,000	0
29260F-AE-0	ENDEAVOR ENERGY RESOURCE 144A		04/08/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	346,938	325,000	3,738
29272W-AD-1	ENERGIZER HLDGS INC 144A		05/12/2021	VARIOUS	XXX	744,875	750,000	3,378
29374E-AB-2	ENTERPRISE FLEET FIN 144A		02/17/2021	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	99,995	100,000	0
26884L-AF-6	EQT CORP		07/22/2021	VARIOUS	XXX	241,781	225,000	2,375
26884L-AG-4	EQT CORP		07/30/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	427,188	325,000	8,756
26884L-AL-3	EQT CORP		06/25/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	27,906	25,000	774
29444U-BE-5	EQUINIX INC		02/22/2021	MORGAN STANLEY & CO INC	XXX	624,435	585,000	4,992
29444U-BS-4	EQUINIX INC		05/03/2021	BOFA SECURITIES,INC./FIXED INC	XXX	69,663	70,000	0
29717P-AY-3	ESSEX PORTFOLIO L P		02/22/2021	VARIOUS	XXX	154,085	155,000	0
31620M-BT-2	FIDELITY NATL INFORMATION SVCS		02/23/2021	JP MORGAN SECS INC-FI	XXX	139,131	140,000	0
33834Y-AA-6	FIVE POINT OPERATING COMPANY 144A		11/17/2021	CANTOR FITZGERALD & CO/DEBT CAP MKTS, NY	XXX	260,625	250,000	219
340711-BA-7	FLORIDA GAS TRANSMISSION CO 144A		09/15/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	249,800	250,000	0
345285-AA-8	FORD CR AUTO OWN TR 2021-REV2 144A		11/02/2021	JP MORGAN SECS INC-FI	XXX	199,932	200,000	0
345397-B7-7	FORD MOTOR CREDIT COMPANY		08/05/2021	GOLDMAN SACHS & CO, NY	XXX	264,000	264,000	0
345370-CQ-1	FORD MTR CO DEL		04/22/2021	VARIOUS	XXX	339,875	325,000	1,791
345370-CS-7	FORD MTR CO DEL		04/30/2021	VARIOUS	XXX	530,184	500,000	10,288
345370-DA-5	FORD MTR CO DEL		11/08/2021	MORGAN STANLEY & CO INC	XXX	275,000	275,000	0
346232-AE-1	FORESTAR GROUP INC 144A		11/15/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	25,750	25,000	264
346232-AF-8	FORESTAR GROUP INC 144A		11/16/2021	VARIOUS	XXX	549,938	550,000	80
34960P-AD-3	FORTRESS TRANSN & INFRA 144A		09/22/2021	VARIOUS	XXX	351,375	350,000	6,806
35671D-BL-8	FREEPORT-MCMORAN INC		05/05/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	119,083	109,000	2,383
35906A-BG-2	FRONTIER COMMUNICATIONS CORP 144A		05/07/2021	MORGAN STANLEY & CO INC, NY	XXX	3,146	3,000	6
35908M-AB-6	FRONTIER COMMUNICATIONS HLDGS 144A		10/05/2021	VARIOUS	XXX	253,143	253,000	0
302635-AJ-6	FS KKR CAP CORP		10/04/2021	BOFA SECURITIES,INC./FIXED INC	XXX	399,384	400,000	0
36143L-2A-2	GA GLOBAL FUNDING TRUST 144A		01/11/2021	JP MORGAN SECS INC-FI	XXX	1,809,414	1,800,000	0
36416U-AJ-4	GALTON FD MTG TR 2017-1 144A		12/17/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	17,684	17,684	29
364760-AP-3	GAP INC 144A		12/10/2021	VARIOUS	XXX	346,250	353,000	1,551
364760-AQ-1	GAP INC 144A		11/16/2021	VARIOUS	XXX	350,313	353,000	538
366651-AG-2	GARTNER INC 144A		06/15/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	229,000	229,000	0
36167H-AC-9	GCAT 2021-NQM3 TRUST 144A		06/18/2021	CREDIT SUISSE FIRST BOS	XXX	2,340,960	2,341,000	2,104
37045X-CK-0	GENERAL MTRS FINL CO INC		02/22/2021	CITIGROUP GBL MKT INC/SAL	XXX	775,933	695,000	11,337
377320-AA-4	GLATFELTER CORPORATION 144A		10/14/2021	VARIOUS	XXX	413,879	413,000	0
378272-BG-2	GLENCORE FDG LLC 144A		09/15/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	114,739	115,000	0
37959G-AC-1	GLOBAL ATLANTIC FINANCE CO 144A		06/24/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	266,000	266,000	0
30034T-AA-1	GLOBAL CASH ACCESS INC 144A		11/23/2021	JEFFERIES & CO INC, NEW YORK	XXX	100,125	100,000	455
37941*-AB-0	GLOBAL INFRASTRUCTURE MANAGEME		12/01/2021	PRIVATE PLACEMENT DUMMY BROKER	XXX	1,000,000	1,000,000	0
37954F-AJ-3	GLOBAL PARTNERS LP SR GLBL NT 29		01/07/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	245,250	225,000	4,039
361841-AR-0	GLP CAP LP/GLP FING II INC		12/07/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	64,594	65,000	0
36263D-AA-5	GLS AUTO REC TR 2021-4 144A		12/07/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	199,996	200,000	0
36263H-AA-6	GM FIN REV REC TR 2021-1 144A		09/14/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	99,980	100,000	0
38016L-AC-9	GO DADDY OPER CO LLC / GD 144A		02/22/2021	JP MORGAN SECS INC-FI	XXX	175,000	175,000	0
38141G-YB-4	GOLDMAN SACHS GROUP INC		04/15/2021	GOLDMAN SACHS & CO, NY	XXX	125,000	125,000	0
38141G-YJ-7	GOLDMAN SACHS GROUP INC		07/14/2021	GOLDMAN SACHS & CO, NY	XXX	50,000	50,000	0
38237H-AA-5	GOODLEAP SUS HM SOL TR 2021-5 144A		10/21/2021	CREDIT SUISSE	XXX	426,937	427,000	0
38237G-AA-7	GOODLEAP SUS HOM SOL TR 2021-4144A		08/11/2021	GOLDMAN SACHS & CO, NY	XXX	3,259,448	3,260,000	0
382550-BL-4	GOODYEAR TIRE & RUBR CO 144A		05/13/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	185,000	185,000	0
384311-AA-4	GRAFTECH FINANCE INC 144A		08/02/2021	VARIOUS	XXX	245,819	240,000	1,962
38528U-AE-6	GRAND CANYON UNIVERSITY		12/02/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	803,000	803,000	0
389286-AA-3	GRAY ESCROW II INC 144A		10/26/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	255,000	255,000	0
389284-AA-8	GRAY ESCROW INC 144A		12/10/2021	VARIOUS	XXX	473,900	439,000	4,096
389375-AL-0	GRAY TELEVISION INC 144A		02/26/2021	VARIOUS	XXX	134,405	134,000	2,215
404030-AJ-7	H & E EQUIPMENT SERVICES INC 144A		08/04/2021	VARIOUS	XXX	171,656	175,000	2,643
418751-AE-3	HAT HLDGS I LLC / HAT HLDGS II144A		06/14/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	403,000	403,000	0
404119-CA-5	HCA INC		12/03/2021	VARIOUS	XXX	2,285,375	2,200,000	22,191
404119-CC-1	HCA INC		06/21/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	79,510	80,000	0
42329H-AA-6	HELIOS SOFTWARE HLDGS INC 144A		04/27/2021	VARIOUS	XXX	411,750	412,000	0
42704R-AA-9	HERA COMMERCIAL MTG 2021 144A		02/10/2021	CITIGROUP GBL MKT INC/SAL	XXX	2,000,000	2,000,000	0
42704L-AA-2	HERC HLDGS INC 144A		12/01/2021	VARIOUS	XXX	406,835	391,000	7,464
428040-DA-4	HERTZ CORP 144A		11/17/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	32,000	32,000	0
428040-DB-2	HERTZ CORP 144A		11/17/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	65,000	65,000	0
42806M-AA-7	HERTZ VEHICLE 2021-1 FIN LLC 144A		06/24/2021	DEUTSCHE BANK	XXX	199,968	200,000	0

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42806M-AE-9	HERTZ VEHICLE FIN 2021-2 LLC 144A		06/24/2021	DEUTSCHE BANK	XXX	99,984	100,000	0
428102-AE-7	HESS MIDSTREAM OPERATIONS LP 144A		08/02/2021	GOLDMAN SACHS & CO, NY	XXX	14,000	14,000	0
42829L-AF-1	HEXION INC 144A		11/12/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	38,340	36,000	953
431318-AS-3	HILCORP ENERGY I L P / HILCORP144A		02/12/2021	JP MORGAN SECS INC-FI	XXX	266,250	250,000	4,601
431318-AU-8	HILCORP ENERGY I L P / HILCORP144A		04/20/2021	VARIOUS	XXX	405,938	400,000	4,297
431318-AV-6	HILCORP ENERGY I L P / HILCORP144A		01/07/2021	BANC OF AMERICA SEC LLC	XXX	100,000	100,000	0
432833-AN-1	HILTON DOMESTIC OPER CO 144A		01/19/2021	BANC OF AMERICA SEC LLC	XXX	300,000	300,000	0
432833-AJ-0	HILTON DOMESTIC OPER CO INC 144A		10/20/2021	VARIOUS	XXX	628,563	625,000	11,008
432833-AL-5	HILTON DOMESTIC OPER CO INC 144A		04/15/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	509,750	500,000	7,667
43284M-AA-6	HILTON GRAND VACATIONS BORROWE144A		05/20/2021	DEUTSCHE BANK SECS	XXX	124,000	124,000	0
43284M-AB-4	HILTON GRAND VACATIONS BORROWE144A		06/15/2021	VARIOUS	XXX	266,994	267,000	0
43734L-AA-4	HOME PT CAPITAL INCORPORATED 144A		01/21/2021	VARIOUS	XXX	300,875	300,000	42
44267D-AE-7	HOWARD HUGHES CORP 144A		11/22/2021	VARIOUS	XXX	399,248	400,000	3,237
44267D-AF-4	HOWARD HUGHES CORP 144A		01/19/2021	BANC OF AMERICA SEC LLC	XXX	225,000	225,000	0
443510-AK-8	HUBBELL INC		03/03/2021	JP MORGAN SECS INC-FI	XXX	104,543	105,000	0
445587-AE-8	HUNT COS INC 144A		05/11/2021	VARIOUS	XXX	741,908	750,000	405
45167R-AH-7	IDEX CORP		05/17/2021	JP MORGAN SECS INC-FI	XXX	74,907	75,000	0
45174H-BD-8	IHEARTCOMMUNICATIONS INC		12/10/2021	VARIOUS	XXX	263,602	248,625	2,487
45174H-BG-1	IHEARTCOMMUNICATIONS INC 144A		12/03/2021	MORGAN STANLEY & CO INC, NY	XXX	500,000	500,000	9,368
902104-AC-2	II-VI INC 144A		12/08/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	125,000	125,000	0
000000-00-0	INDOFOOD CBP SUKSES M 3.398 09JUN3		08/16/2021	BNP PARIBAS SECURITIES	XXX	1,592,417	1,513,000	9,854
457030-AK-0	INGLES MKTS INC 144A		06/14/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	825,000	825,000	0
460690-BT-6	INTERPUBLIC GROUP COS INC		02/23/2021	CITIGROUP GBL MKT INC/SAL	XXX	164,723	165,000	0
46188B-AA-0	INVITATION HOMES OPER PARTNERS		08/03/2021	JP MORGAN SECS INC-FI	XXX	98,396	100,000	0
46188B-AB-8	INVITATION HOMES OPER PARTNERS		11/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	74,903	75,000	0
46285M-AA-8	IRON MOUNTAIN INFORMATION MANA144A		12/14/2021	VARIOUS	XXX	173,218	173,000	0
47232M-AF-9	JEFFERIES FINANCE LLC/JFIN CP 144A		10/04/2021	JEFFERIES & CO INC, NEW YORK	XXX	603,000	600,000	1,750
46591V-AC-3	JP MORGAN MRTG TR 2020-INV1 144A		12/17/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	17,278	17,278	34
46645G-AZ-1	JP MORGAN MTG TR 2015-6 144A		12/17/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	58,913	58,913	115
46648C-AL-8	JP MORGAN MTG TR 2017-1 144A		12/16/2021	JP MORGAN SECS INC-FI	XXX	49,071	49,071	91
46648H-BA-0	JP MORGAN MTG TR 2017-2 144A		05/25/2021	JP MORGAN SECS INC-FI	XXX	2,344,071	2,270,287	6,037
46649C-BH-5	JP MORGAN MTG TR 2018-4 144A		06/07/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	2,155,524	2,108,092	1,762
46649Y-AC-9	JP MORGAN MTG TR 2018-9 144A		12/17/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	5,810	5,810	13
46650Q-AC-2	JP MORGAN MTG TR 2019-3 144A		12/16/2021	JP MORGAN SECS INC-FI	XXX	5,577	5,577	12
46651Y-BV-1	JP MORGAN MTG TR 2019-9 144A		05/25/2021	VARIOUS	XXX	2,525,004	2,430,810	6,837
46591L-AC-5	JP MORGAN MTG TR 2019-INV3 144A		09/23/2021	BOFA SECURITIES,INC./FIXED INC	XXX	622,591	607,406	1,535
46591L-BF-7	JP MORGAN MTG TR 2019-INV3 144A		09/23/2021	VARIOUS	XXX	977,261	954,007	2,412
46652F-AC-4	JP MORGAN MTG TR 2020-4 144A		12/17/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	11,465	11,465	19
46652F-BK-5	JP MORGAN MTG TR 2020-4 144A		12/17/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	5,733	5,733	10
46653J-BK-6	JP MORGAN MTG TR 2020-5 144A		12/17/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	15,762	15,762	26
46653J-BM-2	JP MORGAN MTG TR 2020-5 144A		12/17/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	15,762	15,762	26
46647P-BL-9	JPMORGAN CHASE & CO		03/10/2021	JP MORGAN SECS INC-FI	XXX	140,889	140,000	1,373
46647P-BX-3	JPMORGAN CHASE & CO		01/28/2021	JP MORGAN SECS INC-FI	XXX	125,000	125,000	0
46647P-CC-8	JPMORGAN CHASE & CO		04/15/2021	JP MORGAN SECS INC-FI	XXX	65,000	65,000	0
46647P-CR-5	JPMORGAN CHASE & CO		11/01/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	145,000	145,000	0
48121@-AQ-4	JRD HOLDINGS LLC		10/14/2021	PRIVATE PLACEMENT DUMMY BROKER	XXX	1,000,000	1,000,000	0
48661W-AQ-1	KAYNE CLO II 2.85576 15APR32 144A		05/07/2021	JP MORGAN SECS INC-FI	XXX	250,000	250,000	1,206
48666K-AZ-2	KB HOME		11/04/2021	VARIOUS	XXX	1,237,963	1,210,000	12,077
49456B-AU-5	KINDER MORGAN INC DEL		10/26/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	74,871	75,000	0
50050N-AA-1	KONTOOR BRANDS INC 144A		11/10/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	50,000	50,000	0
50076Q-AE-6	KRAFT FOODS GROUP INC SR GLBL NT 5		02/17/2021	CREDIT SUISSE FIRST BOS	XXX	243,188	200,000	2,045
50077L-AZ-9	KRAFT HEINZ FOODS CO		02/23/2021	VARIOUS	XXX	573,549	475,000	8,900
50077L-BJ-4	KRAFT HEINZ FOODS CO		04/20/2021	VARIOUS	XXX	1,145,156	900,000	15,369
50077L-AB-2	KRAFT HEINZ FOODS CO SR NT		02/24/2021	VARIOUS	XXX	811,750	725,000	7,015
50077L-AL-0	KRAFT HEINZ FOODS CO SR NT 5%35		02/19/2021	CREDIT SUISSE FIRST BOS	XXX	154,125	125,000	646
50077L-AM-8	KRAFT HEINZ FOODS CO SR NT 5.2%45		02/23/2021	VARIOUS	XXX	215,531	175,000	961
501797-AR-5	L BRANDS INC		02/26/2021	VARIOUS	XXX	129,308	114,000	1,721
50168Q-AC-9	LABL INC 144A		11/09/2021	GOLDMAN SACHS & CO, NY	XXX	275,190	275,000	265
513272-AE-4	LAMB WESTON HLDGS INC		10/19/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	275,000	275,000	0
513272-AD-6	LAMB WESTON HLDGS INC 144A		10/19/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	275,000	275,000	0
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LL144A		10/04/2021	VARIOUS	XXX	252,000	250,000	0
521088-AC-8	LD HOLDINGS GROUP LLC 144A		08/16/2021	VARIOUS	XXX	443,469	450,000	6,410

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52607M-AA-7	LENMARK FDG 2021-1 TR 144A		05/19/2021	BANK OF NYC/NSIMBS	XXX	819,852	820,000	0
527298-BT-9	LEVEL 3 FING INC 144A		08/18/2021	VARIOUS	XXX	240,998	249,000	707
529537-AA-0	LEXINGTON RLTY TR		08/16/2021	JP MORGAN SECS INC-FI	XXX	261,366	262,000	0
50203T-AA-4	LFS TOPCO LLC 144A		10/18/2021	VARIOUS	XXX	306,563	300,000	563
53218C-AA-8	LIFE MORTGAGE TRUST 2021-BMR 144A		03/18/2021	DEUTSCHE BANK SECS	XXX	640,000	640,000	0
534187-BN-8	LINCOLN NATL CORP IND		08/02/2021	RECEIVED IN EXCHANGE	XXX	636,319	719,000	0
53627N-AE-1	LIONS GATE CAPITAL HOLDINGS 144A		04/22/2021	VARIOUS	XXX	273,418	273,000	485
50210L-AA-2	LMREC LLC 2021-CRE4 144A		05/07/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	1,500,000	1,500,000	0
548661-DY-0	LOWES COS INC		03/10/2021	JP MORGAN SECS INC-FI	XXX	794,422	840,000	5,553
50212Y-AC-8	LPL HLDGS INC 144A		07/13/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	168,364	162,000	1,189
50212Y-AD-6	LPL HLDGS INC 144A		05/04/2021	VARIOUS	XXX	742,215	742,000	487
50212Y-AF-1	LPL HLDGS INC 144A		06/09/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	430,185	425,000	1,188
50220M-AA-8	LSF9 ATLANTIS HLDGS LLC / VICT144A		05/10/2021	VARIOUS	XXX	302,944	297,000	1,248
550241-AA-1	LUMEN TECHNOLOGIES INC 144A		06/02/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	247,000	247,000	0
55760L-AA-5	MADISON IAQ LLC 144A		08/11/2021	VARIOUS	XXX	159,131	160,000	750
55760L-AB-3	MADISON IAQ LLC 144A		06/16/2021	GOLDMAN SACHS & CO	XXX	47,000	47,000	0
55822E-AA-7	MADISON PK F 1.3851 18JAN34 144A F		12/16/2021	JP MORGAN SECS INC-FI	XXX	250,000	250,000	0
G5S64M-AB-2	MAF GLOBAL SECURITIES LTD BOND FIX		08/12/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	263,898	243,000	3,174
56577P-AL-3	MARATHON CLO IX LTD 2017-9A 144A		01/29/2021	CITIGROUP GLOBAL	XXX	2,400,000	2,400,000	0
56848D-AA-7	MARINER FINANCE ISSE TR 144A		03/05/2021	CITIGROUP GBL MKT INC/SAL	XXX	399,923	400,000	0
56848D-AC-3	MARINER FINANCE ISSE TR 144A		03/05/2021	CITIGROUP GBL MKT INC/SAL	XXX	149,927	150,000	0
56848D-AD-1	MARINER FINANCE ISSE TR 144A		03/05/2021	CITIGROUP GBL MKT INC/SAL	XXX	139,935	140,000	0
57164P-AH-9	MARRIOTT OWNERSHIP RESORTS INC144A		06/07/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	81,000	81,000	0
571748-BP-6	MARSH & MCLENNAN COS INC		12/01/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	94,882	95,000	0
577081-BE-1	MATTEL INC 144A		03/09/2021	BANC OF AMERICA SEC LLC	XXX	100,000	100,000	0
58013M-FJ-8	MCDONALDS CORP		03/11/2021	GOLDMAN SACHS & CO	XXX	154,334	150,000	153
58403Y-AR-7	MED TR 2021-MDLN 144A		11/01/2021	GOLDMAN SACHS & CO, NY	XXX	400,000	400,000	0
58502B-AC-0	MEDNAX INC 144A		05/27/2021	VARIOUS	XXX	769,375	725,000	9,878
58550L-AA-3	MELLO WAREHOUSE SECURITIZATION144A		01/29/2021	JEFFRIES	XXX	100,000	100,000	0
58933Y-BE-4	MERCK & CO INC		12/07/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	229,526	230,000	0
59001A-AY-8	MERITAGE HOMES CORP		01/08/2021	WELLS FARGO SECURITIES, LLC	XXX	65,830	58,000	396
591894-CC-2	METROPOLITAN EDISON CO 144A		03/03/2021	JP MORGAN SECS INC-FI	XXX	560,960	500,000	2,986
55284D-AJ-1	MF1 2021-W10 1.72288 15DEC34 144A		12/17/2021	CREDIT SUISSE	XXX	649,433	650,000	0
55284D-AL-6	MF1 2021-W10 2.02288 15DEC34 144A		12/17/2021	CITIGROUP GLOBAL	XXX	749,348	750,000	0
552953-CF-6	MGM RESORTS INTERNATIONAL		04/15/2021	JP MORGAN SECS INC-FI	XXX	491,625	450,000	275
552953-CH-2	MGM RESORTS INTERNATIONAL		07/15/2021	VARIOUS	XXX	562,063	525,000	7,039
59833D-AB-6	MIDWEST GAMING BORROWER 144A		04/21/2021	VARIOUS	XXX	399,500	400,000	0
61768H-AX-4	MORGAN STAN CAP I TR 2019-L2		05/11/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	180,790	0	1,104
617446-8X-0	MORGAN STANLEY		01/20/2021	MORGAN STANLEY & CO INC	XXX	335,000	335,000	0
61747Y-EC-5	MORGAN STANLEY		07/15/2021	MORGAN STANLEY & CO INC, NY	XXX	960,000	960,000	0
61747Y-ED-3	MORGAN STANLEY		07/15/2021	MORGAN STANLEY & CO INC, NY	XXX	120,000	120,000	0
61747Y-EH-4	MORGAN STANLEY		10/14/2021	MORGAN STANLEY & CO INC, NY	XXX	100,000	100,000	0
61772B-AB-9	MORGAN STANLEY		04/19/2021	VARIOUS	XXX	1,405,000	1,405,000	0
61772W-AA-5	MORGAN STANLEY CAP 230P A 144A		11/23/2021	MORGAN STANLEY & CO INC	XXX	1,994,997	2,000,000	0
620076-BU-2	MOTOROLA SOLUTIONS INC		05/10/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	395,000	395,000	0
62482B-AA-0	MOZART DEBT MERGER SUB INC 144A		12/14/2021	VARIOUS	XXX	1,809,250	1,821,000	5,350
553283-AD-4	MPH ACQUISITION HLDGS LLC 144A		11/09/2021	VARIOUS	XXX	613,625	625,000	5,065
55342U-AM-6	MPT OPER PTSHP LP/MPT FIN CORP		11/23/2021	VARIOUS	XXX	163,635	164,000	999
55354G-AK-6	MSCI INC 144A		03/12/2021	MORGAN STANLEY & CO INC	XXX	398,970	396,000	997
55368M-AA-9	MSG III SEC TR 2021-1 144A		06/17/2021	NOMURA SECS, NEW YORK	XXX	80,000	80,000	0
62957H-AJ-4	NABORS INDS INC 144A		11/18/2021	GOLDMAN SACHS & CO, NY	XXX	325,000	325,000	0
63938C-AM-0	NAVIENT CORPORATION		11/01/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	421,000	421,000	0
63942G-AA-1	NAVIENT PRIVATE ED LN 2021-F 144A		09/21/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	2,799,487	2,800,000	0
63942E-AA-6	NAVIENT PRIVATE ED LO 2021-E 144A		07/19/2021	JP MORGAN SECS INC-FI	XXX	2,909,361	2,910,000	0
63942C-AA-0	NAVIENT PRIVATE EDUC DA A 144A		05/14/2021	CREDIT SUISSE	XXX	1,120,000	1,120,000	0
63942C-AB-8	NAVIENT PRIVATE EDUC DA B 144A		05/14/2021	CREDIT SUISSE	XXX	439,959	440,000	0
63942C-AC-6	NAVIENT PRIVATE EDUC DA C 144A		05/14/2021	CREDIT SUISSE	XXX	1,549,812	1,550,000	0
63942C-AD-4	NAVIENT PRIVATE EDUC DA D 144A		05/14/2021	CREDIT SUISSE	XXX	641,562	660,000	0
63942K-AA-2	NAVIENT PVT ED RF LN TR 144A		11/17/2021	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	489,261	490,000	0
62886E-AZ-1	NCR CORP NEW 144A		01/25/2021	CITIGROUP GBL MKT INC/SAL	XXX	121,613	115,000	2,633
62886E-BA-5	NCR CORP NEW 144A		03/29/2021	BANC OF AMERICA SEC LLC	XXX	561,250	561,000	0
64035D-AD-8	NELNET STUDENT LN TR 2021-A 144A		05/13/2021	BOFA SECURITIES,INC./FIXED INC	XXX	769,098	770,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
64035G-AB-5	NELNET STUDENT LN TR 2021-C 144A		08/12/2021	MORGAN STANLEY & CO INC	XXX	539,837	540,000	0
64034Y-AB-7	NELNET STUDENT LN TR 2021-D 144A		10/21/2021	MIZUHO SEC	XXX	1,759,867	1,760,000	0
64083Y-AA-9	NESCO HOLDINGS II INCORPORATED 144		06/15/2021	VARIOUS	XXX	358,055	350,000	2,299
64831E-AB-6	NEW RESIDENT 1.14689 25SEP58 144A		05/13/2021	GOLDMAN SACHS & CO, NY	XXX	1,000,000	1,000,000	605
651587-AG-2	NEWMARKET CORP		03/04/2021	BANC OF AMERICA SEC LLC	XXX	395,052	400,000	0
651639-AZ-9	NEWMONT CORP		12/06/2021	VARIOUS	XXX	314,679	315,000	0
65249B-AA-7	NEWS CORP NEW 144A		04/08/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	200,000	200,000	0
65336Y-AN-3	NEXSTAR BROADCASTING INC 144A		02/23/2021	DEUTSCHE BANK	XXX	272,950	265,000	5,245
65339K-BZ-2	NEXTERA ENERGY CAP HLDGS INC		12/08/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	374,895	375,000	0
65409Q-BD-3	NIELSEN FIN LLC/ NIELSEN FIN 144A		12/14/2021	VARIOUS	XXX	942,185	891,000	15,526
65409Q-BH-4	NIELSEN FIN LLC/ NIELSEN FIN 144A		09/13/2021	VARIOUS	XXX	182,515	184,000	1,617
654740-BT-5	NISSAN MTR ACCEP CORP 144A		03/04/2021	BANC OF AMERICA SEC LLC	XXX	419,815	420,000	0
670001-AE-6	NOVELIS CORP 144A		03/09/2021	GOLDMAN SACHS & CO	XXX	512,500	500,000	2,705
670001-AG-1	NOVELIS CORP 144A		09/21/2021	VARIOUS	XXX	257,531	255,000	853
670001-AH-9	NOVELIS CORP 144A		11/03/2021	VARIOUS	XXX	177,625	181,000	1,356
629377-CC-4	NRG ENERGY INC		07/21/2021	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	169,740	164,000	241
629377-CH-3	NRG ENERGY INC 144A		11/26/2021	VARIOUS	XXX	521,875	500,000	6,344
629377-CQ-3	NRG ENERGY INC 144A		01/19/2021	JEFFERIES & COMPANY	XXX	25,406	25,000	115
629377-CR-1	NRG ENERGY INC 144A		11/18/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	240,313	250,000	2,442
629377-CS-9	NRG ENERGY INC 144A		08/09/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	321,000	321,000	0
62955H-AA-5	NYO COML MTG TR 2021-1290 144A		11/08/2021	JP MORGAN SECS INC-FI	XXX	2,985,000	3,000,000	0
67421Q-AA-0	OASIS MIDSTREAM PARTNERS 144A		04/06/2021	VARIOUS	XXX	447,625	445,000	50
674215-AL-2	OASIS PETROLEUM INC 144A		05/25/2021	VARIOUS	XXX	156,634	156,000	0
674599-DF-9	OCCIDENTAL PETE CORP		01/21/2021	MARKETAXESS CORP	XXX	340,875	300,000	6,988
674599-DJ-1	OCCIDENTAL PETE CORP		12/15/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	204,120	168,000	2,662
674599-DL-6	OCCIDENTAL PETE CORP		09/27/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	292,388	230,000	590
674599-DR-3	OCCIDENTAL PETE CORP		06/17/2021	VARIOUS	XXX	171,938	150,000	1,033
674599-EA-9	OCCIDENTAL PETE CORP		02/11/2021	BAIRD (ROBERT W.) & CO. INCORPORATED	XXX	322,188	250,000	1,911
67097L-AH-9	OCP CLO 2017-13 13A A1AR 144A		08/19/2021	CREDIT SUISSE	XXX	350,000	350,000	0
67577F-AJ-7	OCTAGON 54 L 3.18311 15JUL34 144A		10/07/2021	BNP PARIBAS SECURITIES	XXX	500,350	500,000	3,979
67578J-AA-7	OCTAGON INVT 0.00 20JUL34 144A FRN		04/16/2021	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	1,020,000	1,020,000	0
67115L-AA-2	OHA CREDIT PARTNERS 16A A 144A		08/18/2021	JP MORGAN SECS INC-FI	XXX	900,000	900,000	0
67777J-AL-2	OHIOHEALTH CORP		10/19/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	521,000	521,000	0
680665-AL-0	OLIN CORP		12/21/2021	VARIOUS	XXX	111,800	104,000	2,302
681639-AA-8	OLYMPUS WTR US HLDG CORP 144A		09/21/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	225,000	225,000	0
681919-BD-7	OMNICOM GROUP INC		04/28/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	49,912	50,000	0
682691-AC-4	ONEMAIN FINANCIAL CORPORATION		08/04/2021	GOLDMAN SACHS & CO, NY	XXX	150,000	150,000	0
68269M-AB-0	ONEMAIN FINL 0.77 16JUN36 144A FRN		05/17/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	100,000	100,000	0
68269M-AC-8	ONEMAIN FINL ISSU 1.95 144A		05/17/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	4,697,450	4,700,000	0
68269M-AD-6	ONEMAIN FINL ISSU 2.22 16JUN36 144		05/17/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	219,911	220,000	0
68269M-AE-4	ONEMAIN FINL ISSU 2.47 144A		05/17/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	309,921	310,000	0
68389X-BV-6	ORACLE CORP		12/02/2021	VARIOUS	XXX	674,460	654,000	3,633
68622T-AA-9	ORGANON FINANCE 1 LLC 144A		11/16/2021	MORGAN STANLEY & CO INC, NY	XXX	933,156	925,000	1,495
68622T-AB-7	ORGANON FINANCE 1 LLC 144A		11/15/2021	VARIOUS	XXX	635,381	625,000	545
292505-AD-6	OVINTIV INC		01/20/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	61,750	50,000	1,417
69121K-AG-9	OWL ROCK CAPITAL CORPORATION		08/10/2021	BOFA SECURITIES, INC./FIXED INC	XXX	299,697	300,000	1,581
694308-JT-5	PACIFIC GAS & ELEC CO		03/08/2021	CREDIT SUISSE FIRST BOS	XXX	184,608	185,000	0
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER 144A		09/20/2021	VARIOUS	XXX	224,844	225,000	0
69689A-BQ-2	PALMER SQUARE 0.00 21MAY34 144A FR		05/24/2021	JP MORGAN SECS INC-FI	XXX	2,000,000	2,000,000	0
70052L-AB-9	PARK INTER HLDGS LLC / PK 144A		04/21/2021	SCOTIA CAPITAL (USA) INC./NOVAAGENCY	XXX	212,000	200,000	718
703343-AD-5	PATRICK INDS INC 144A		06/09/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	325,500	325,000	1,346
70478J-AA-2	PEARL MERGER SUB INC 144A		10/04/2021	VARIOUS	XXX	285,131	283,000	0
70715X-AA-4	PENINSULA PAC ENTMT LLC & PENI144A		11/18/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	408,188	375,000	620
707569-AS-8	PENN NATL GAMING INC 144A		10/28/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	232,313	225,000	3,727
707569-AV-1	PENN NATL GAMING INC 144A		06/24/2021	JP MORGAN SECS INC-FI	XXX	125,000	125,000	0
70932M-AB-3	PENNYMAC FINL SVCS INC NEW 144A		02/08/2021	CREDIT SUISSE FIRST BOS	XXX	200,000	200,000	0
69331C-AH-1	PG&E CORP		07/16/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	200,660	200,000	528
72014T-AC-3	PIEDMONT HEALTHCARE INC		09/09/2021	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	670,000	670,000	0
72147K-AG-3	PILGRIMS PRIDE CORP 144A		08/19/2021	BMO CAPITAL MARKETS CORP, CHICAGO	XXX	338,000	338,000	0
72147K-AE-8	PILGRIMS PRIDE CORP NEW 144A		10/29/2021	VARIOUS	XXX	745,000	700,000	2,676
69356G-AG-4	PKHL COMMERCIAL MTG TR 2021-MF144A		07/09/2021	BMOCM/BONDS	XXX	194,000	194,000	0
69356G-AJ-8	PKHL COMMERCIAL MTG TR 2021-MF144A		07/09/2021	BMOCM/BONDS	XXX	150,000	150,000	0

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69356G-AL-3	PKHL COMMERCIAL MTG TR 2021-MF144A		07/09/2021	BMOCM/BONDS	XXX	250,000	250,000	0
69356M-AA-4	PM GENERAL PURCHASER LLC 144A		06/15/2021	VARIOUS	XXX	133,688	125,000	1,273
736508-T@-1	PORTLAND GENERAL ELECTRIC CO		09/30/2021	PRIVATE PLACEMENT DUMMY BROKER	XXX	1,000,000	1,000,000	0
737446-AN-4	POST HLDGS INC 144A		12/02/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	258,325	250,000	5,508
737446-AP-9	POST HLDGS INC 144A		12/14/2021	VARIOUS	XXX	469,785	449,000	544
737446-AQ-7	POST HLDGS INC 144A		07/30/2021	VARIOUS	XXX	216,756	213,000	2,514
737446-AR-5	POST HLDGS INC 144A		11/05/2021	VARIOUS	XXX	689,625	693,000	6,113
74052H-AA-2	PREMIER ENTMT SUB LLC / PREMIE144A		12/09/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	495,000	500,000	8,828
74112B-AM-7	PRESTIGE BRANDS IN 144A		02/10/2021	MORGAN STANLEY & CO INC	XXX	150,000	150,000	0
74165H-AB-4	PRIME HEALTHCARE SVCS INC 144A		04/27/2021	VARIOUS	XXX	592,719	550,000	14,888
74168L-AA-4	PRIMO WTR HLDGS INC 144A		04/21/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	529,000	529,000	0
742855-AA-7	PRODIGY FIN 1.351 25JUL51 144A FRN		07/12/2021	DEUTSCHE BANK	XXX	374,000	374,000	0
74340X-BM-2	PROLOGIS L P		06/04/2021	PIERPONT SECURITIES LLC	XXX	115,331	115,000	381
74460D-AJ-8	PUBLIC STORAGE		11/04/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	89,976	90,000	0
744573-AU-0	PUBLIC SVC ENTERPRISE GROUP		11/04/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	89,833	90,000	0
74837H-D@-2	QUESTAR GAS CO		08/16/2021	PRIVATE PLACEMENT DUMMY BROKER	XXX	1,000,000	1,000,000	0
750098-AB-1	RACKSPACE TECHNOLOGY GLOBAL 144A		02/05/2021	CITIGROUP GBL MKT INC/SAL	XXX	753,001	753,000	0
75026J-AC-4	RADIATE HOLDCO LLC/RADIATE FI 144A		02/10/2021	VARIOUS	XXX	327,925	320,000	5,290
75079R-AC-2	RAIN CII CARBON LLC/ CII 144A		10/28/2021	VARIOUS	XXX	384,625	375,000	1,309
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP		12/02/2021	GOLDMAN SACHS & CO, NY	XXX	229,814	230,000	2,228
749357-AN-9	RCKT MORTGAGE TRUST 2019-1 144A		12/16/2021	JP MORGAN SECS INC-FI	XXX	20,235	20,235	37
75575W-AA-4	READY CAP MTG FIN LLC 2021-FL7144A		11/12/2021	JP MORGAN SECS INC-FI	XXX	1,900,000	1,900,000	0
756109-BK-9	REALTY INCOME CORP		11/09/2021	RECEIVED IN EXCHANGE	XXX	182,052	170,000	0
75907V-AC-1	REGIONAL MTG ISS TR 2021-1 144A		02/08/2021	WELLS FARGO SECURITIES, LLC	XXX	119,975	120,000	0
75907U-AA-7	REGIONAL MTG ISS TR 2021-2 144A		07/14/2021	JP MORGAN SECS INC-FI	XXX	205,984	206,000	0
75907U-AB-5	REGIONAL MTG ISS TR 2021-2 144A		07/14/2021	JP MORGAN SECS INC-FI	XXX	99,949	100,000	0
75907U-AC-3	REGIONAL MTG ISS TR 2021-2 144A		07/14/2021	JP MORGAN SECS INC-FI	XXX	127,999	128,000	0
760759-AX-8	REPUBLIC SVCS INC		12/07/2021	GOLDMAN SACHS & CO, NY	XXX	67,159	72,000	331
76174L-AA-1	REYNOLDS GROUP ISSUER LLC 144A		09/10/2021	VARIOUS	XXX	100,794	102,000	881
749571-AG-0	RHP HOTEL PPTY/ RHP FINANCE 144A		02/09/2021	JP MORGAN SECS INC-FI	XXX	125,000	125,000	0
771196-BW-1	ROCHE HOLDINGS INC 144A		12/06/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	735,000	735,000	0
775631-AD-6	ROLLER BEARING CO AMER INC 144A		09/24/2021	VARIOUS	XXX	201,750	200,000	0
79546V-AM-8	SALLY HLDGS LLC 144A		01/21/2021	BANC OF AMERICA SEC LLC	XXX	1,057,748	950,000	18,533
78410G-AE-4	SBA COMMUNICATIONS CORP 144A		08/12/2021	VARIOUS	XXX	461,200	465,000	159
808513-BT-1	SCHWAB CHARLES CORP		08/24/2021	CREDIT SUISSE	XXX	628,898	630,000	0
80874Y-BC-3	SCIENTIFIC GAMES INTL INC 144A		08/23/2021	UBS SECURITIES LLC, STAMFORD	XXX	160,500	150,000	2,858
810186-AT-3	SCOTTS MIRACLE-GRO CO 144A		05/04/2021	VARIOUS	XXX	894,661	900,000	2,889
810186-AV-8	SCOTTS MIRACLE-GRO CO 144A		08/10/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	125,000	125,000	0
81211K-AZ-3	SEALED AIR CORPORATION 144A		09/15/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	228,000	228,000	0
81744Y-AA-4	SEQUOIA MTG TR 2013-4		12/17/2021	JP MORGAN SECS INC-FI	XXX	16,212	16,212	21
81745B-AA-3	SEQUOIA MTG TR 2013-6		12/16/2021	JP MORGAN SECS INC-FI	XXX	24,783	24,783	33
81746F-CE-3	SEQUOIA MTG TR 2017-6 144A		05/25/2021	PERSHING LLC	XXX	1,988,195	1,954,000	5,307
81747C-AA-9	SEQUOIA MTG TR 2019-CH2 144A		12/17/2021	JP MORGAN SECS INC-FI	XXX	8,603	8,603	22
817565-CG-7	SERVICE CORP INTL		07/06/2021	VARIOUS	XXX	531,048	525,000	1,222
82088K-AG-3	SHEA HOMES LP/ SHEA HOMES 144A		04/15/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	254,375	250,000	594
829259-AW-0	SINCLAIR TELEVISION GROUP 144A		04/20/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	294,750	300,000	2,861
78444@-AA-6	SIP HOLDCO LLC SPV OF ONTARIO TEAC		12/29/2021	PRIVATE PLACEMENT DUMMY BROKER	XXX	2,000,000	2,000,000	0
82967N-BA-5	SIRIUS XM RADIO INC 144A		03/19/2021	BANK OF AMERICA SECURITIES, INC.	XXX	13,536	13,000	94
82967N-BC-1	SIRIUS XM RADIO INC 144A		03/15/2021	BANC OF AMERICA SEC LLC	XXX	24,696	23,000	267
82967N-BG-2	SIRIUS XM RADIO INC 144A		03/22/2021	VARIOUS	XXX	52,540	53,000	496
82967N-BL-1	SIRIUS XM RADIO INC 144A		08/03/2021	VARIOUS	XXX	92,145	92,000	0
78454L-AW-0	SM ENERGY COMPANY		06/09/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	24,000	24,000	0
83208A-AA-1	SMB PRIVATE ED LN 1.39 144A		05/25/2021	CREDIT SUISSE FIRST BOS	XXX	909,820	910,000	211
83208A-AE-3	SMB PRIVATE ED LN 2.3 15JAN53 144A		05/25/2021	CREDIT SUISSE FIRST BOS	XXX	249,960	250,000	96
83208A-AF-0	SMB PRIVATE ED LN 3.0 15JAN53 144A		05/25/2021	CREDIT SUISSE FIRST BOS	XXX	249,873	250,000	125
83208A-AG-8	SMB PRIVATE ED LN 3.93 15JAN53144A		05/25/2021	CREDIT SUISSE FIRST BOS	XXX	239,948	240,000	157
78448Y-AD-3	SMB PRIVATE ED LN TR 2021-A 144A		02/03/2021	CREDIT SUISSE FIRST BOS	XXX	1,119,638	1,120,000	0
78448Y-AE-1	SMB PRIVATE ED LN TR 2021-A 144A		09/30/2021	CREDIT SUISSE	XXX	1,350,210	1,330,000	2,099
78449M-AA-4	SMB PRIVATE ED LN TR 2021-D 144A		08/10/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	1,999,907	2,000,000	0
78449M-AC-0	SMB PRIVATE ED LN TR 2021-D 144A		08/10/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	399,663	400,000	0
78450M-AA-0	SMB PVT ED LN TR 2021-E 144A		11/02/2021	JP MORGAN SECS INC-FI	XXX	1,999,917	2,000,000	0
83609N-AN-0	SOUND POINT CLO XIV LTD 2016 144A		01/22/2021	GOLDMAN SACHS & CO	XXX	2,000,000	2,000,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
83609R-AL-5	SOUND POINT CLO XV LTD 2017-1A ARR		03/24/2021	JP MORGAN SECS INC-FI	XXX	800,000	800,000	0
83614X-AW-1	SOUND POINT CLO XXV 1A DR 144A		06/29/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	450,000	450,000	0
845467-AS-8	SOUTHWESTERN ENERGY CO		08/19/2021	VARIOUS	XXX	872,438	872,000	0
845467-AT-6	SOUTHWESTERN ENERGY CO		12/09/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	364,760	364,000	0
84762L-AX-3	SPECTRUM BRANDS INC 144A		05/04/2021	VARIOUS	XXX	430,293	438,000	1,644
85172F-AM-1	SPRINGLEAF FINANCE CORPORATION		11/29/2021	VARIOUS	XXX	278,250	250,000	4,297
85207U-AH-8	SPRINT CORP		02/23/2021	BANC OF AMERICA SEC LLC	XXX	296,756	255,000	3,533
85207U-AJ-4	SPRINT CORP		11/03/2021	VARIOUS	XXX	494,400	420,000	4,596
78472U-AG-3	SREIT COMM MTG TR 2021-MFP 144A		11/16/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	984,205	990,000	0
85237A-AG-8	SREIT TR 2021-PALM 144A		10/08/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	2,080,871	2,090,000	0
85236F-AA-1	SRM ESCROW ISSUER LLC CALLABLE144A		06/14/2021	VARIOUS	XXX	485,020	463,000	3,365
853496-AC-1	STANDARD INDS INC 144A		08/26/2021	VARIOUS	XXX	535,746	517,000	4,376
853496-AG-2	STANDARD INDS INC 144A		12/08/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	61,613	62,000	1,168
857740-AA-2	STATION PLACE SECURITIZATION 144A		01/19/2021	JEFFRIES	XXX	110,000	110,000	0
861036-AA-9	STL HLDG CO LLC 144A		11/10/2021	VARIOUS	XXX	369,829	350,000	7,266
78486E-AA-6	STWD TR 2021-LIH 144A		11/05/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	2,737,556	2,750,000	0
86614W-AE-6	SUMMIT MIDSTREAM HLDGS LLC 144A		10/19/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	108,350	110,000	0
866677-AF-4	SUN CMNTYS OPER LTD PARTNERSHP		09/28/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	154,737	155,000	0
86745G-AF-0	SUNNOVA ENERGY CORP 144A		08/24/2021	VARIOUS	XXX	203,180	202,000	55
86765L-AN-7	SUNOCO LP/SUNOCO FIN CORP		02/05/2021	MARKETAXESS CORP	XXX	320,700	300,000	7,050
86765L-AU-1	SUNOCO LP/SUNOCO FIN CORP 144A		10/05/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	350,000	350,000	0
78486Q-AH-4	SVB FINANCIAL GROUP		05/06/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	139,836	140,000	0
87105N-AA-8	SWITCH LTD 144A		10/06/2021	BNY/SUNTRUST CAPITAL MARKETS	XXX	125,938	125,000	299
87105N-AC-4	SWITCH LTD 144A		06/03/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	282,490	282,000	0
871503-AU-2	SYMANTEC CORP 144A		01/11/2021	CITIGROUP GBL MKT INC/SAL	XXX	260,100	255,000	3,117
87167N-DG-7	SYMPHONY CLO XXIII 23A CR 144A		11/17/2021	BNP PARIBAS SECURITIES	XXX	750,000	750,000	2,678
87264A-BR-5	T MOBILE USA INC		01/11/2021	DEUTSCHE BANK SECS	XXX	55,000	55,000	0
87264A-BS-3	T MOBILE USA INC		01/11/2021	DEUTSCHE BANK SECS	XXX	56,000	56,000	0
87264A-BT-1	T MOBILE USA INC		01/11/2021	DEUTSCHE BANK SECS	XXX	56,000	56,000	0
87264A-CD-5	T MOBILE USA INC 144A		05/10/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	195,940	194,000	909
87264A-CR-4	T MOBILE USA INC 144A		12/01/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	529,650	530,000	0
87470L-AD-3	TALLGRASS ENERGY PARTNERS 144A		11/24/2021	VARIOUS	XXX	544,313	550,000	9,793
87470L-AJ-0	TALLGRASS ENERGY PARTNERS 144A		04/28/2021	VARIOUS	XXX	308,375	300,000	1,700
875127-BH-4	TAMPA ELEC CO		03/15/2021	WELLS FARGO SECURITIES, LLC	XXX	323,941	325,000	0
87612B-BT-8	TARGA RES PARTNERS / TARGA 144A		01/19/2021	BANC OF AMERICA SEC LLC	XXX	105,000	105,000	0
879360-AE-5	TELEDYNE TECHNOLOGIES INC		03/08/2021	BANC OF AMERICA SEC LLC	XXX	288,788	290,000	0
88023J-AD-8	TEMPO ACQUISITION LLC 144A		03/11/2021	VARIOUS	XXX	1,069,338	1,005,000	15,368
88023U-AH-4	TEMPUR SEALY INTL INC 144A		05/24/2021	VARIOUS	XXX	299,750	300,000	994
88033G-DJ-6	TENET HEALTHCARE CORP 144A		10/22/2021	VARIOUS	XXX	282,740	268,000	1,140
88033G-DL-1	TENET HEALTHCARE CORP 144A		11/15/2021	VARIOUS	XXX	2,658,063	2,638,000	26,893
88033G-DN-7	TENET HEALTHCARE CORP 144A		11/16/2021	GOLDMAN SACHS & CO, NY	XXX	400,000	400,000	0
880349-AT-2	TENNECO INC 144A		06/03/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	750,500	750,000	569
880451-AZ-2	TENNESSEE GAS PIPELINE CO 144A		02/22/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	357,520	345,000	4,808
880779-BA-0	TEREX CORP NEW 144A		06/17/2021	VARIOUS	XXX	843,438	825,000	6,389
883556-CK-6	THERMO FISHER SCIENTIFIC INC		08/09/2021	MORGAN STANLEY & CO INC, NY	XXX	69,966	70,000	0
89055F-AB-9	TOPBUILD COR 144A		06/03/2021	VARIOUS	XXX	472,000	475,000	1,651
89055F-AC-7	TOPBUILD COR 144A		09/28/2021	MERRILL LYNCH	XXX	150,000	150,000	0
89179X-AL-9	TOWD PT ASSET 0.01 20NOV61 144A FR		08/09/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	2,000,000	2,000,000	0
893647-BH-9	TRANSDIGM INC		11/29/2021	CREDIT SUISSE	XXX	287,375	275,000	4,354
893647-BL-0	TRANSDIGM INC		12/15/2021	VARIOUS	XXX	582,653	566,000	8,645
893647-BP-1	TRANSDIGM INC		01/14/2021	GOLDMAN SACHS & CO	XXX	275,000	275,000	0
893647-BQ-9	TRANSDIGM INC		04/15/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	525,823	526,000	0
893647-BE-6	TRANSDIGM INC 144A		11/30/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	285,313	275,000	3,676
893647-BK-2	TRANSDIGM INC 144A		09/13/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	220,420	206,000	7,508
894164-AA-0	TRAVEL PLUS LEISURE CO 144A		11/15/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	181,000	181,000	0
87265H-AF-6	TRI POINTE GROUP INC		09/16/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	273,325	250,000	3,974
87265H-AG-4	TRI POINTE GROUP INC		04/16/2021	MORGAN STANLEY & CO INC, NY	XXX	390,250	350,000	6,927
89616R-AB-5	TRIDENT TPI HLDGS INC 144A		09/22/2021	VARIOUS	XXX	88,410	84,000	1,123
896215-AH-3	TRIMAS CORP 144A		03/15/2021	BANC OF AMERICA SEC LLC	XXX	1,625,000	1,625,000	0
89641J-AU-0	TRINITAS CLO 0.01 20JAN32 144A FRN		07/15/2021	JP MORGAN SECS INC-FI	XXX	1,800,000	1,800,000	0
897051-AB-4	TRONOX INC 144A		09/14/2021	VARIOUS	XXX	399,050	375,000	8,614
897051-AC-2	TRONOX INC 144A		11/17/2021	VARIOUS	XXX	597,000	600,000	1,644

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90353T-AK-6	UBER TECHNOLOGIES INC 144A		08/09/2021	MORGAN STANLEY & CO INC, NY	XXX	380,000	380,000	0
90473L-AA-0	UNIFRAX ESCROW ISSUER CORPORA 144A		09/29/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	293,406	293,000	4
90473L-AC-6	UNIFRAX ESCROW ISSUER CORPORA 144A		09/15/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	77,000	77,000	0
90932L-AG-2	UNITED AIR LINES INC 144A		04/15/2021	VARIOUS	XXX	454,031	445,000	0
90932L-AH-0	UNITED AIR LINES INC 144A		04/14/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	200,000	200,000	0
911365-BP-8	UNITED RENTALS NORTH AMER INC		08/02/2021	VARIOUS	XXX	373,476	373,000	0
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC 144A		11/15/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	208,000	208,000	0
91327A-AA-0	UNITI GROUP LP / UNITI FIBER 144A		11/04/2021	VARIOUS	XXX	1,034,063	975,000	13,808
91327B-AB-6	UNITI GROUP LP / UNITI FIBER 144A		11/22/2021	VARIOUS	XXX	323,925	325,000	664
914906-AV-4	UNIVISION COMMUNICATIONS INC 144A		05/07/2021	JP MORGAN SECS INC-FI	XXX	150,000	150,000	0
92277G-AW-7	VENTAS RLTY LTD PARTNERSHIP		08/11/2021	JP MORGAN SECS INC-FI	XXX	398,976	400,000	0
92328M-AA-1	VENTURE GLOBAL CALCASIEU PASS 144A		10/05/2021	MORGAN STANLEY & CO INC	XXX	223,125	220,000	667
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS 144A		07/29/2021	MORGAN STANLEY & CO INC	XXX	120,000	120,000	0
92331E-AF-3	VENTURE XXIX CLO LTD 2017-29A 144A		02/24/2021	JP MORGAN SECS INC-FI	XXX	2,000,000	2,000,000	0
92331L-BC-3	VENTURE XXVII CLO LTD 144A		02/04/2021	JP MORGAN SECS INC-FI	XXX	2,500,000	2,500,000	0
92343V-FX-7	VERIZON COMMUNICATIONS INC		12/02/2021	GOLDMAN SACHS & CO, NY	XXX	958,231	1,015,000	1,705
92343V-GH-1	VERIZON COMMUNICATIONS INC		03/11/2021	MORGAN STANLEY & CO INC	XXX	2,848,718	2,850,000	0
92343V-GJ-7	VERIZON COMMUNICATIONS INC		03/11/2021	MORGAN STANLEY & CO INC	XXX	512,883	515,000	0
92537R-AA-7	VERTICAL U S NEWCO INC 144A		06/08/2021	VARIOUS	XXX	840,250	800,000	10,646
92535U-AB-0	VERTIV GROUP CORP 144A		10/14/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	223,000	223,000	0
92538E-AC-1	VERUS SEC 2021-R3 TR 144A		05/19/2021	CREDIT SUISSE	XXX	1,699,998	1,700,000	1,564
91863@-AC-7	VHG CAPITAL, L.P.		11/02/2021	PRIVATE PLACEMENT DUMMY BROKER	XXX	5,000,000	5,000,000	0
92552V-AK-6	VIASAT INC 144A		10/06/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	197,681	195,000	701
925550-AF-2	VIAVI SOLUTIONS INC 144A		10/04/2021	VARIOUS	XXX	235,000	235,000	117
92735L-AA-0	VINE ENERGY HOLDINGS LLC 144A		08/02/2021	MORGAN STANLEY & CO INC, NY	XXX	288,688	275,000	4,720
927804-FZ-2	VIRGINIA ELEC & PWR CO		03/10/2021	GOLDMAN SACHS & CO	XXX	135,263	121,000	2,056
928377-AC-4	VISTA OUTDOOR INC 144A		02/17/2021	MORGAN STANLEY & CO INC	XXX	275,000	275,000	0
92840V-AB-8	VISTRA OPERATIONS CO LLC 144A		06/08/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	30,015	29,000	521
92840V-AF-9	VISTRA OPERATIONS CO LLC 144A		09/30/2021	VARIOUS	XXX	364,963	355,000	4,720
92840V-AH-5	VISTRA OPERATIONS CO LLC 144A		06/07/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	522,178	522,000	250
91835R-AA-8	VMC FIN LL 2021-FL4 144A		05/18/2021	GOLDMAN SACHS & CO, NY	XXX	2,400,000	2,400,000	0
928563-AK-1	VMWARE INC		07/20/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	149,222	150,000	0
92943G-AC-5	W. R. GRACE HOLDINGS LLC 144A		12/07/2021	JEFFERIES & CO INC, NEW YORK	XXX	264,688	250,000	2,656
929566-AL-1	WABASH NATL CORP 144A		09/22/2021	VARIOUS	XXX	414,660	414,000	0
95000U-2L-6	WELLS FARGO & CO		02/22/2021	JP MORGAN SECS INC-FI	XXX	231,459	195,000	3,396
95081Q-AP-9	WESCO DISTR INC 144A		04/16/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	83,768	75,000	1,888
09609*-AC-2	WESTCONNEX FINANCE CO PTY LTD		06/15/2021	ALLIANCE CAPITAL	XXX	2,000,000	2,000,000	0
958254-AH-7	WESTERN MIDSTREAM OPER LP		04/20/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	263,750	250,000	1,594
958254-AL-8	WESTERN MIDSTREAM OPER LP		01/04/2021	CITIGROUP GBL MKT INC/SAL	XXX	222,750	225,000	4,847
959802-AZ-2	WESTERN UN CO		02/23/2021	BANC OF AMERICA SEC LLC	XXX	219,745	220,000	0
96467F-AQ-3	WHITEBOX CLO 3.15129 24JUL32 144A		08/17/2021	JP MORGAN SECS INC-FI	XXX	250,000	250,000	0
96467H-AJ-5	WHITEBOX CLO III LTD 3A D 144A		10/07/2021	GOLDMAN SACHS & CO, NY	XXX	750,000	750,000	0
97655J-BU-5	WINWATER MTG LN TR 2016-1 144A		12/16/2021	JP MORGAN SECS INC-FI	XXX	34,075	34,075	54
978097-AG-8	WOLVERINE WORLD WIDE INC 144A		12/15/2021	VARIOUS	XXX	342,125	350,000	2,775
92936U-AJ-8	WP CAREY INC		10/05/2021	JP MORGAN SECS INC-FI	XXX	227,810	230,000	0
98262P-AA-9	WW INTL INC 144A		11/15/2021	UBS SECURITIES LLC, STAMFORD	XXX	360,143	363,000	2,122
983793-AH-3	XPO LOGISTICS INC 144A		01/05/2021	MORGAN STANLEY & CO INC	XXX	376,688	350,000	4,010
98919V-AA-3	ZAYO GROUP HLDGS INC 144A		12/07/2021	VARIOUS	XXX	825,635	838,000	11,028
68245X-AM-1	1011778 B.C. UNLIMITED LIABIL 144A	C	06/15/2021	VARIOUS	XXX	225,080	228,000	3,029
68245X-AH-2	1011778 B.C. UNLIMITED LIABILI 144	C	07/27/2021	VARIOUS	XXX	575,493	572,000	7,561
071734-AJ-6	BAUSCH HEALTH COS INC 144A	C	11/30/2021	VARIOUS	XXX	693,288	708,000	9,656
071734-AK-3	BAUSCH HEALTH COS INC 144A	C	05/26/2021	BOFA SECURITIES,INC./FIXED INC	XXX	122,344	125,000	2,235
071734-AM-9	BAUSCH HEALTH COS INC 144A	C	11/24/2021	JP MORGAN SECS INC-FI	XXX	85,625	100,000	1,444
071734-AN-7	BAUSCH HEALTH COS INC 144A	C	05/24/2021	GOLDMAN SACHS & CO, NY	XXX	150,000	150,000	0
91911K-AP-7	BAUSCH HEALTH COS INC 144A	C	06/02/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	101,650	95,000	4,014
071734-AL-1	BAUSCH HEALTH COS INC 144AA	C	04/07/2021	VARIOUS	XXX	778,283	750,000	6,913
0778FP-AG-4	BELL TEL CO CDA-BELL	C	08/09/2021	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	383,310	385,000	0
11283Y-AG-5	BROOKFIELD RESIDENTIAL PPTYS 144A	C	05/11/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	150,000	150,000	0
13645R-BF-0	CANADIAN PAC RY CO NEW	C	11/17/2021	GOLDMAN SACHS & CO, NY	XXX	259,909	260,000	0
14739L-AB-8	CASCADES INC 144A	C	04/29/2021	VARIOUS	XXX	164,828	158,000	2,497
15135U-AW-9	CENOVUS ENERGY INC	C	09/09/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	14,934	15,000	0
284902-AF-0	ELDORADO GOLD CORP NEW 144A	C	08/12/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	575,000	575,000	0

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29250N-AZ-8	ENBRIDGE INC MTN CDS-	C	03/01/2021	RBC DAIN RAUSCHER	XXX	881,705	820,000	7,047
335934-AK-1	FIRST QUANTUM MINERALS LTD 144A	C	06/29/2021	VARIOUS	XXX	1,731,925	1,700,000	27,832
335934-AL-9	FIRST QUANTUM MINERALS LTD 144A	C	12/29/2021	CREDIT SUISSE	XXX	206,250	200,000	3,708
36485M-AL-3	GARDA WORLD SECURITY CORP 144A	C	05/17/2021	BOFA SECURITIES,INC./FIXED INC	XXX	207,000	207,000	0
36168Q-AL-8	GFL ENVIRONMENTAL INC 144A	C	09/21/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	100,000	100,000	589
36168Q-AP-9	GFL ENVIRONMENTAL INC 144A	C	08/03/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	225,000	225,000	0
380355-AD-9	GOEASY LTD 144A	C	02/19/2021	HARRIS NESBITT CORP-BONDS	XXX	130,313	125,000	1,530
380355-AF-4	GOEASY LTD 144A	C	04/22/2021	BMO CAPITAL MARKETS CORP, CHICAGO	XXX	200,000	200,000	0
443628-AH-5	HUDBAY MINERALS INC 144A	C	05/24/2021	VARIOUS	XXX	365,850	345,000	1,789
443628-AJ-1	HUDBAY MINERALS INC 144A	C	02/22/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	125,000	125,000	0
450913-AF-5	IAMGOLD CORP 144A	C	01/20/2021	VARIOUS	XXX	51,063	50,000	910
45827M-AA-5	INTELLIGENT PACKAGING LT / INT144A	C	08/11/2021	VARIOUS	XXX	283,625	275,000	3,392
460919-AB-9	INTERTAPE POLYMER GROUP INC 144A	C	05/18/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	1,800,000	1,800,000	0
575385-AE-9	MASONITE INTL CORP 144A	C	07/09/2021	BOFA SECURITIES,INC./FIXED INC	XXX	150,000	150,000	0
575385-AD-1	MASONITE INTL CORP NEW 144A	C	04/19/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	265,625	250,000	2,986
57701R-AJ-1	MATTAMY GROUP CORP 144A	C	04/16/2021	JEFFERIES & CO INC, NEW YORK	XXX	263,125	250,000	4,557
57701R-AM-4	MATTAMY GROUP CORP 144A	C	04/13/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	199,130	200,000	1,131
552704-AE-8	MEG ENERGY CORP 144A	C	11/10/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	238,174	225,000	4,498
552704-AF-5	MEG ENERGY CORP 144A	C	01/19/2021	RBC DAIN RAUSCHER	XXX	200,000	200,000	0
644535-AH-9	NEW GOLD INC CDA 144A	C	12/14/2021	VARIOUS	XXX	35,936	34,000	956
68327L-AD-8	ONTARIO TEACHERS CADILLAC FAIR144A	C	10/07/2021	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	197,884	200,000	0
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP / P 144	C	08/11/2021	VARIOUS	XXX	41,048	39,000	596
69867D-AC-2	PANTHER BF AGGREGATOR 2 LP / P 144	C	11/12/2021	VARIOUS	XXX	360,941	339,000	18
70137W-AG-3	PARKLAND CORP 144A	C	06/21/2021	VARIOUS	XXX	367,938	367,000	656
70137W-AL-2	PARKLAND CORP 144A	C	11/08/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	301,000	301,000	0
740212-AM-7	PRECISION DRILLING CORP 144A	C	06/02/2021	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	74,440	75,000	0
86828L-AC-6	SUPERIOR PLUS LP / SUPERIOR 144A	C	12/07/2021	VARIOUS	XXX	481,848	475,000	2,888
91911X-AW-4	VALEANT PHARMACEUTICALS INTL 144A	C	02/10/2021	CITIGROUP GBL MKT INC/SAL	XXX	84,740	76,000	215
98462Y-AE-0	YAMANA GOLD INC 144A	C	08/04/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	115,000	115,000	0
76123E-AA-9	RESIMAC TRIOMPHE TRUST IN 144A	C	03/04/2021	CITIGROUP GBL MKT INC/SAL	XXX	2,500,000	2,500,000	0
86964W-AJ-1	SUZANO AUSTRIA GMBH	C	05/06/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	1,497,966	1,463,000	17,526
62886H-BA-8	NCL CORP LTD 144A	C	03/01/2021	JP MORGAN SECS INC-FI	XXX	17,000	17,000	208
92682R-AA-0	VIKING OCEAN CRUISES SHIP VII 144A	C	01/28/2021	WELLS FARGO SECURITIES, LLC	XXX	75,000	75,000	0
33834W-AG-7	522 FDG CLO LTD 2019-4(A)R 144A	C	01/15/2021	BANC OF AMERICA SEC LLC	XXX	750,000	750,000	0
00253X-AA-9	AADVANTAGE LOYALTY IP LTD 144A	C	03/10/2021	GOLDMAN SACHS & CO	XXX	91,000	91,000	0
00253X-AB-7	AADVANTAGE LOYALTY IP LTD 144A	C	03/10/2021	GOLDMAN SACHS & CO	XXX	629,000	629,000	0
008511-AS-6	AGL CLO 7R LTD 144A	C	06/28/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	250,000	250,000	0
00142M-AC-4	AIG CLO 2019-2 LTD 2A AR 144A	C	10/27/2021	MORGAN STANLEY & CO INC	XXX	250,000	250,000	0
01609W-AY-8	ALIBABA GROUP HLDG LTD	C	02/04/2021	MORGAN STANLEY & CO INC	XXX	1,091,915	1,100,000	0
00166F-AJ-5	ALM I LTD 2020-1 144A	C	12/14/2021	CREDIT SUISSE	XXX	1,489,298	1,489,000	5,446
03330N-AJ-3	ANCHORAGE CAP CLO 2019-11A LTD144A	C	07/15/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	1,300,000	1,300,000	0
03328T-BA-2	ANCHORAGE CAPITAL CLO 7 LTD 144A	C	09/15/2021	MORGAN STANLEY & CO INC	XXX	700,875	700,000	1,211
03328Y-AA-2	ANCHORAGE CAPITAL LTD 2018-1R 144A	C	09/29/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	750,375	750,000	1,864
03769H-AA-5	APIDOS CLO 2021-37 144A	C	10/01/2021	DEUTSCHE BANK	XXX	3,200,000	3,200,000	0
04002P-AA-2	AREIT TRUST 2021-CRE5 144A	C	09/28/2021	GOLDMAN SACHS & CO, NY	XXX	2,400,000	2,400,000	0
00190Y-BK-0	ARES CLO LTD 2013-27R2 144A	C	09/23/2021	MERRILL LYNCH	XXX	1,000,000	1,000,000	0
04019D-AA-0	ARES LXI CLO LTD 61A A 144A	C	09/01/2021	NOMURA SECURITIES	XXX	1,050,000	1,050,000	0
04966H-AE-6	ATRIUM XIII 2017-13 144A	C	10/27/2021	MORGAN STANLEY & CO INC	XXX	250,000	250,000	45
05683E-AU-6	BAIN CAP CR CLO 2020-2R LTD 144A	C	07/02/2021	BOFA SECURITIES,INC./FIXED INC	XXX	250,000	250,000	0
05683N-AG-7	BAIN CAPITAL CR LTD 2021-3 144A	C	10/06/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	499,250	500,000	5,568
05875J-AQ-2	BALLYROCK CLO LTD 2019-1R 144A	C	06/09/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	500,000	500,000	0
05875D-AJ-1	BALLYROCK CLO LTD 2020-2R 144A	C	10/04/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	1,050,000	1,050,000	0
06744N-BG-1	BARDOT CLO LTD 2019R 144A	C	09/27/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	650,000	650,000	0
06744N-BN-6	BARDOT CLO LTD 2019R 144A	C	09/27/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	250,000	250,000	0
06763B-AA-7	BARINGS LN PARTNRS LTD 2021-2 144A	C	12/02/2021	BOFA SECURITIES,INC./FIXED INC	XXX	275,000	275,000	0
070252-AA-9	BASSWOOD PARK CLO LTD 144A	C	03/04/2021	CITIGROUP GBL MKT INC/SAL	XXX	1,680,000	1,680,000	0
07132A-CC-5	BATT CLO VIII 2020-8R2 LTD 144A	C	03/04/2021	MORGAN STANLEY & CO INC	XXX	705,423	705,000	1,216
07133R-AA-3	BATTALION CLO 2018-12 LTD 144A	C	09/15/2021	MORGAN STANLEY & CO INC	XXX	300,375	300,000	309
08182F-AU-3	BENEFIT ST PTNRS CLO 2020-20R 144A	C	08/09/2021	BANK OF NYC/NSIMBS	XXX	1,260,000	1,260,000	0
08186P-AJ-2	BENEFIT STR PRTN CLO 2019-18R144A	C	11/02/2021	JP MORGAN SECS INC-FI	XXX	250,000	250,000	0
09075J-AQ-2	BIRCH GROVE CLO LTD 2019-R 144A	C	07/01/2021	GOLDMAN SACHS & CO	XXX	1,200,000	1,200,000	0
09075J-AS-8	BIRCH GROVE CLO LTD 2019-R 144A	C	09/16/2021	JP MORGAN SECS INC-FI	XXX	250,950	250,000	121

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
09628W-BA-9	BLUEMOUNT CLO 2016-2R2 LTD 144A	C	09/01/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	500,000	500,000	0
09629L-AE-5	BLUEMOUNTAIN CLO XXIII 2018-23144A	C	11/17/2021	JP MORGAN SECS INC-FI	XXX	1,897,150	1,900,000	2,900
09628F-AE-9	BLUEMOUNTAIN FUJI US CLO 2018 144A	C	11/16/2021	DEUTSCHE BANK	XXX	546,838	550,000	779
12232K-AJ-9	BURNHAM PARK 2016-R 144A	C	11/17/2021	MORGAN STANLEY & CO INC	XXX	1,897,625	1,900,000	2,583
124166-AL-3	BUTTERMILK PK CLO 2018 144A	C	02/26/2021	CITIGROUP GBL MKT INC/SAL	XXX	247,875	250,000	1,067
141312-AA-6	CARBONE CLO LTD 2017 144A	C	08/26/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	250,338	250,000	363
143133-AA-4	CARLYLE US CLO 2021-6 LTD 144A	C	08/02/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	1,250,000	1,250,000	0
15033L-AS-1	CEDAR FDG 2019-11R LTD 144A	C	05/12/2021	JEFFERIES & COMPANY	XXX	300,000	300,000	0
12553S-AC-8	CIFC FUNDING 2021-6 LTD 144A	C	09/22/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	300,000	300,000	0
12552M-AG-3	CIFC FUNDING LTD 2013-IIIR 144A	C	06/21/2021	PERSHING LLC	XXX	249,063	250,000	816
12548M-BF-1	CIFC FUNDING LTD 2015-IRR 144A	C	10/06/2021	GOLDMAN SACHS & CO, NY	XXX	650,650	650,000	1,758
12550G-AG-8	CIFC FUNDING LTD 2018-5 144A	C	05/18/2021	BAIRD (ROBERT W.) & CO. INCORPORATED	XXX	250,378	250,000	774
22616C-AJ-2	CRESTLINE DENAL XV 2017-15R 144A	C	07/13/2021	BANK OF NYC/NSIMBS	XXX	300,000	300,000	0
24380L-AC-7	DEER CREEK CLO 2017-1 LTD 144A	C	08/24/2021	MORGAN STANLEY & CO INC	XXX	850,765	850,000	1,148
G28288-AC-5	DP WORLD CRESCENT LTD 3.875% SNR P	C	05/06/2021	VARIOUS	XXX	1,498,520	1,401,000	16,890
27830B-BS-2	EATON VANCE CLO LTD 2013-1RRR 144A	C	07/13/2021	JP MORGAN SECS INC-FI	XXX	501,225	500,000	0
29002V-AE-8	ELMWOOD CLO LTD 2021-10 144A	C	11/03/2021	JP MORGAN SECS INC-FI	XXX	500,485	500,000	1,813
33883P-AC-1	FLATIRON CLO LTD 2021-21 144A	C	05/20/2021	CREDIT SUISSE FIRST BOS	XXX	2,250,000	2,250,000	0
36321J-AJ-3	GALAXY XXVIII CLO 2018-28 144A	C	05/14/2021	BOFA SECURITIES,INC./FIXED INC	XXX	200,000	200,000	391
36361U-AL-4	GALLATIN CLO 1.17739 15JUL31 144A	C	12/16/2021	PERSHING LLC	XXX	989,208	990,000	0
375415-AE-6	GILBERT PARK CLO 2017 144A	C	09/08/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	250,150	250,000	822
38138D-AN-6	GOLDENTREE LN MGT US CLO 5 LTD144A	C	09/24/2021	MERRILL LYNCH	XXX	1,000,000	1,000,000	0
36264B-AA-8	GPMT LTD 2021-FL3 144A	C	05/05/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	2,500,000	2,500,000	0
39729R-AB-4	GREENWOOD PARK CLO 2018-1 144A	C	09/28/2021	MORGAN STANLEY & CO INC	XXX	1,101,320	1,100,000	2,673
40256G-AA-9	GULFSTREAM MERIDIAN 2021-6 144A	C	09/27/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	900,000	900,000	0
41984L-AA-5	HAWAIIAN BRAND INTELLECTUAL 144A	C	11/15/2021	VARIOUS	XXX	304,148	300,000	431
47048R-AE-5	JAMESTOWN CL 1.92492 25JUL34 144A	C	11/16/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	999,850	1,000,000	5,935
47048X-AN-2	JAMESTOWN CLO XI 14A A1AR 144A	C	09/24/2021	JP MORGAN SECS INC-FI	XXX	250,000	250,000	0
48661Y-AC-8	KAYNE CLO 2019-4 CLTD 144A	C	08/05/2021	GOLDMAN SACHS & CO, NY	XXX	502,275	500,000	569
55820B-AJ-6	MADISON PARK FDG XLVR LTD 144A	C	06/16/2021	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	2,950,000	2,950,000	0
55282X-AA-8	MF1 LTD 2021-FL5 144A	C	03/05/2021	CREDIT SUISSE FIRST BOS	XXX	2,000,000	2,000,000	0
55317A-AA-7	MKS CLO 2017-1R LTD 144A	C	03/05/2021	JEFFERIES & COMPANY	XXX	2,000,000	2,000,000	0
631707-AL-0	NASSAU 2017-1R LTD 144A	C	01/04/2021	THE BANK OF NEW YORK MELLON/NATIXIS	XXX	2,100,000	2,100,000	6,574
64133C-AJ-8	NEUBERGER BER LN ADV CLO 19-35144A	C	11/01/2021	CREDIT SUISSE	XXX	450,675	450,000	443
67516C-AQ-2	OCEAN TRAILS CLO 2020-10R 144A	C	11/15/2021	BAIRD (ROBERT W.) & CO. INCORPORATED	XXX	250,025	250,000	0
671078-AN-3	OCP CLO 2020-18R LTD 144A	C	04/07/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	1,039,064	1,040,000	0
67113D-BC-7	OZLM LTD 2019-24R 144A	C	09/10/2021	BNP PARIBAS SECURITIES	XXX	1,000,000	1,000,000	3,775
69290L-AA-5	PFP 2021-7 LTD 144A	C	03/03/2021	WELLS FARGO SECURITIES, LLC	XXX	1,900,000	1,900,000	0
721327-AA-2	PIKES PEAK CLO 2018-1 144A	C	03/01/2021	MORGAN STANLEY & CO INC	XXX	1,501,600	1,500,000	1,417
72133C-AC-6	PIKES PEAK CLO LLC 2021-8 144A	C	10/26/2021	CREDIT SUISSE	XXX	500,575	500,000	3,169
73742D-AG-6	POST CLO 2018-1 LTD 144A	C	09/16/2021	MITSUBISHI UFJ SECURITIES (USA), INC	XXX	500,800	500,000	2,820
75888T-AE-5	REGATTA XVI FDG LTD 2019-16 144A	C	12/01/2021	CREDIT SUISSE	XXX	550,275	550,000	1,594
77341D-AA-5	ROCKFORD TOWER CLO 2017-3 144A	C	04/22/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	275,083	275,000	63
77341N-AA-3	ROCKFORD TOWER CLO 3A A1 144A	C	09/22/2021	GOLDMAN SACHS & CO, NY	XXX	650,000	650,000	0
811244-AC-6	SCULPTOR CLO 2021-25 LTD 144A	C	01/21/2021	BANC OF AMERICA SEC LLC	XXX	3,500,000	3,500,000	0
83012Q-AA-2	SIXTH STREET CLO LTD 2021-20 144A	C	09/08/2021	GOLDMAN SACHS & CO, NY	XXX	800,000	800,000	0
83012K-AA-5	SIXTH STREET CLO LTD 2021-9 144A	C	06/04/2021	JP MORGAN SECS INC-FI	XXX	700,000	700,000	0
83615C-AA-4	SOUND POINT CLO LTD 2020-28 144A	C	05/25/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	501,550	500,000	3,197
83610C-BA-8	SOUND PT CLO 2016-12R2 LTD 144A	C	09/10/2021	GOLDMAN SACHS & CO, NY	XXX	1,901,900	1,900,000	6,456
85816B-DC-1	STEELE CREEK CLO LTD 144A	C	03/05/2021	BNP PARIBAS SEC CORP	XXX	1,000,000	1,000,000	1,002
87190C-AW-0	TCW CLO LTD 2020-1RR LTD 144A	C	05/10/2021	JEFFRIES	XXX	2,000,000	2,000,000	0
87190C-BE-9	TCW CLO LTD 2020-1RR LTD 144A	C	05/10/2021	JEFFRIES	XXX	250,000	250,000	0
87250A-AN-1	TICP CLO XIII LTD 2019-13R 144A	C	06/15/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	1,004,500	1,000,000	1,849
NABNBQ-WL-1	TINGYI CAYMAN ISLANDS HOL REGS	C	05/11/2021	JP MORGAN SECS INC-FI	XXX	1,015,058	1,012,000	0
89531F-AL-1	TRESTLES CLO 2017-1R LTD 144A	C	03/01/2021	THE BANK OF NEW YORK MELLON/NATIXIS	XXX	1,000,000	1,000,000	0
89531F-AN-7	TRESTLES CLO 2017-1R LTD 144A	C	03/01/2021	THE BANK OF NEW YORK MELLON/NATIXIS	XXX	500,000	500,000	0
89532T-AJ-5	TRESTLES CLO III LTD 2020-3 144A	C	08/05/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	501,105	500,000	662
89532T-AL-0	TRESTLES CLO III LTD 2020-3 144A	C	01/29/2021	DEUTSCHE BANK SECS	XXX	251,000	250,000	314
92331M-AE-8	VENTURE 2017-26R CLO LTD 144A	C	01/12/2021	JEFFERIES & COMPANY	XXX	2,000,000	2,000,000	0
92332N-AS-4	VENTURE 38 CLO LTD 2019-38R 144A	C	11/05/2021	BANK OF NYC/NSIMBS	XXX	2,400,000	2,400,000	0
92330W-BJ-5	VENTURE CLO LTD 2016-24RR 144A	C	03/05/2021	JEFFERIES & COMPANY	XXX	1,000,000	1,000,000	0
98313R-AH-9	WYNN MACAU LTD 144A	C	06/30/2021	VARIOUS	XXX	600,375	575,000	7,219

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01538T-AA-3	ALFA DESARROLLO SPA 144A	C	10/28/2021	VARIOUS	XXX	1,056,849	1,078,000	5,506
05890M-AB-9	BANCO DE CREDITO E INVERSIONES144A	C	10/26/2021	JEFFERIES & CO INC, NEW YORK	XXX	1,051,362	1,069,000	1,195
30607F-AA-8	FALABELLA SA 144A	C	10/13/2021	VARIOUS	XXX	1,048,193	1,057,000	0
45846A-AA-8	INTERCHILE S A 144A	C	07/19/2021	SCOTIA CAPITAL (USA) INC./NOVAAGENCY	XXX	1,490,000	1,490,000	0
P8718A-AM-8	SOCIEDAD QUIMICA Y MINERA DE	C	05/21/2021	JEFFERIES & CO INC, NEW YORK	XXX	1,001,312	928,000	13,475
279158-AJ-8	ECOPETROL S A	C	08/11/2021	VARIOUS	XXX	1,039,757	991,000	16,544
279158-AN-9	ECOPETROL S A	C	06/17/2021	VARIOUS	XXX	383,941	319,000	1,916
02156L-AA-9	ALTICE FRANCE S A 144A	C	09/14/2021	VARIOUS	XXX	679,915	625,000	11,759
02156L-AH-4	ALTICE FRANCE S A 144A	C	09/24/2021	JP MORGAN SECS INC-FI	XXX	251,000	251,000	0
05583J-AK-8	BPCE S A 144A	C	10/12/2021	MORGAN STANLEY & CO INC, NY	XXX	345,000	345,000	0
21039C-AA-2	CONSTELLIUM SE 144A	C	10/27/2021	CREDIT SUISSE	XXX	281,105	269,000	5,632
449691-AA-2	ILIAD HLDG S A S 144A	C	10/13/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	678,000	678,000	0
449691-AC-8	ILIAD HLDG S A S 144A	C	10/13/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	689,000	689,000	0
65559C-AD-3	NORDEA BK ABP MED TERM NTS 144A	C	08/24/2021	GOLDMAN SACHS & CO, NY	XXX	355,000	355,000	0
7846EL-AE-7	SPCM SA 144A	C	09/13/2021	VARIOUS	XXX	399,750	400,000	0
251526-CF-4	DEUTSCHE BK AG N Y	C	01/11/2021	DEUTSCHE BANK SECS	XXX	200,000	200,000	0
69370R-AL-1	PT PERTAMINA PERSERO	C	10/27/2021	BNP PARIBAS SECURITIES	XXX	1,053,140	1,100,000	5,622
00774M-AW-5	AERCAP IRELAND CAPITAL LIMITED	C	10/21/2021	GOLDMAN SACHS & CO, NY	XXX	329,399	330,000	0
03969Y-AB-4	ARDAGH METAL PACKAGING FIN 144A	C	02/26/2021	CITIGROUP GBL MKT INC/SAL	XXX	200,000	200,000	0
03969Y-AA-6	ARDAGH METAL PACKAGING FIN144A	C	02/26/2021	CITIGROUP GBL MKT INC/SAL	XXX	201,000	201,000	0
47216F-AA-5	JAZZ SECURITIES DESIGNATED 144A	C	11/15/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	405,000	400,000	4,813
50201D-AD-5	LCPR SR SECD FING DESIGNATED 144A	C	03/23/2021	JP MORGAN SECS INC-FI	XXX	200,000	200,000	0
Y72570-AN-7	RELIANCE INDS LTD	C	11/10/2021	VARIOUS	XXX	1,038,720	960,000	15,955
03512T-AE-1	ANGLOGOLD ASHANTI HDLS PLC	C	05/21/2021	BANK OF NYC/NSIMBS	XXX	1,039,200	1,000,000	5,625
03512T-AF-8	ANGLOGOLD ASHANTI HDLS PLC	C	10/27/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,047,270	1,050,000	689
NABNRR-5X-6	BANK HAPOALIM B.M. 3.255%-FRN LT2	C	10/27/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	1,565,060	1,566,000	1,536
06326B-AA-7	BANK LEUMI LE ISRAEL B M LW TIER I	D	08/17/2021	BARCLAYS BK PLC WHOLESALE, LONDON	XXX	2,156,223	2,104,000	8,169
M7031A-BE-0	MIZRAHI TEFAHOT BANK LTD 144A	C	05/06/2021	JP MORGAN SECS INC-FI	XXX	1,512,049	1,476,000	1,709
46115H-BQ-9	INTESA SANPAOLO S P A 144A	C	05/24/2021	JP MORGAN SECS INC-FI	XXX	200,000	200,000	0
606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP	C	07/12/2021	MITSUBISHI UFJ SECS (USA) INC	XXX	560,000	560,000	0
G25790-AA-7	GALAXY PIPELINE A 2.625% SNR SEC 3	D	08/12/2021	VARIOUS	XXX	2,071,466	2,100,000	12,075
049362-AA-4	ATLAS LUXCO 4 S A R L / ALLIED 144	C	05/05/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	205,000	205,000	0
05351C-AA-5	AVATION CAPITAL SA CALLABLE MEDIUM	D	11/15/2021	VARIOUS	XXX	3,079	3,202	0
29280B-AA-3	ENDO LUXEMBOURG FIN CO / ENDO 144A	C	03/11/2021	JP MORGAN SECS INC-FI	XXX	194,000	194,000	0
29977L-AA-9	EVERARC ESCROW S AR L 144A	C	11/30/2021	VARIOUS	XXX	174,156	175,000	233
46590X-AA-4	JBS USA LUX S A / JBS USA 144A	C	12/07/2021	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	442,500	400,000	3,900
46590X-AC-0	JBS USA LUX S A / JBS USA FOOD144A	C	05/14/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	175,000	175,000	0
87927V-AF-5	TELECOM ITALIA CAP	C	08/17/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	171,255	147,000	2,447
87927V-AM-0	TELECOM ITALIA CAP	C	08/17/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	166,500	148,000	3,429
21989D-AA-0	CORPORACION INMOBILIARIA VESTA144A	C	05/07/2021	VARIOUS	XXX	990,800	1,000,000	0
P57908-AH-1	MEXICHEM SAB DE CV MEXCHEM	C	05/06/2021	VARIOUS	XXX	996,685	875,000	12,035
68560E-AB-4	ORBIA ADVANCE CORP S A B DE CV144A	C	05/21/2021	GOLDMAN SACHS & CO, NY	XXX	1,013,760	1,024,000	1,145
P9406G-AB-4	TRUST F/1401 SR REGS NT 144A	D	06/10/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	244,250	200,000	5,174
10554T-AD-7	BRASKEM NETH FIN B V 144A	C	08/11/2021	CHARITABLE DONATION	XXX	525,210	492,000	800
210383-AG-0	CONSTELLIUM NV 144A	C	12/13/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	511,125	500,000	8,772
74977R-DL-5	COOPERATIEVE RABOBANK U.A. 144A	C	12/08/2021	MORGAN STANLEY & CO INC, NY	XXX	529,000	529,000	0
29278G-AP-3	ENEL FIN INTL N.V. 144A	C	07/07/2021	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	208,694	210,000	0
67777L-AD-5	OI EUROPEAN GROUP BV 144A	C	11/08/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	150,000	150,000	0
81725W-AK-9	SENSATA TECH BV 144A	C	03/15/2021	GOLDMAN SACHS & CO	XXX	211,000	211,000	0
82620K-BD-4	SIEMENS FIN NV 144A	C	03/02/2021	MORGAN STANLEY & CO INC	XXX	625,928	627,000	0
82620K-BE-2	SIEMENS FIN NV 144A	C	03/02/2021	MORGAN STANLEY & CO INC	XXX	1,997,320	2,000,000	0
90320B-AA-7	UPC BROADBAND FINCO B V 144A	C	04/15/2021	VARIOUS	XXX	610,500	610,000	0
90320L-AG-2	UPC HLDG BV 144A	C	03/15/2021	GOLDMAN SACHS & CO	XXX	204,750	200,000	1,894
98954U-AB-9	ZIGGO BD FIN B V 144A	C	10/20/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	155,250	150,000	2,425
780153-BG-6	ROYAL CARIBBEAN GROUP 144A	C	03/24/2021	BANC OF AMERICA SEC LLC	XXX	117,000	117,000	0
780153-BH-4	ROYAL CARIBBEAN GROUP 144A	C	06/15/2021	MORGAN STANLEY & CO INC, NY	XXX	73,000	73,000	0
00787C-AE-2	AEROPUERTO INTERNACIONAL 144A	C	08/09/2021	VARIOUS	XXX	1,017,633	997,000	0
05971V-2D-6	BANCO DE CREDITO DEL PERU	C	08/11/2021	VARIOUS	XXX	1,580,903	1,596,000	13,976
143658-BR-2	CARNIVAL CORP 144A	C	10/19/2021	MERRILL LYNCH	XXX	264,000	264,000	0
P7808B-AA-5	PETROLEOS DEL PERU - PETROPERU	C	10/19/2021	VARIOUS	XXX	1,053,275	1,005,000	15,755
P7808B-AB-3	PETROLEOS DEL PERU - PETROPERU	C	12/13/2021	MIZUHO SECURITIES USA/FIXED, NEW YORK	XXX	252,884	249,000	6,848
05964H-AL-9	BANCO SANTANDER S.A.	C	03/23/2021	CITIGROUP GBL MKT INC/SAL	XXX	1,500,000	1,500,000	0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
05964H-AM-7	BANCO SANTANDER S.A.	C	03/23/2021	CITIGROUP GBL MKT INC/SAL	XXX	200,000	200,000	0
39843U-AA-0	GRIFOLS ESCROW ISSUER S A U 144A	C	12/01/2021	CANTOR CRO	XXX	280,878	283,000	2,166
225401-AT-5	CREDIT SUISSE INTERNATIONAL 144A	C	01/26/2021	CREDIT SUISSE	XXX	315,000	315,000	0
225401-AU-2	CREDIT SUISSE INTERNATIONAL 144A	C	05/10/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	750,000	750,000	0
902613-AE-8	UBS GROUP AG 144A	C	02/02/2021	UBS WARBURG LLC	XXX	385,000	385,000	0
902613-AH-1	UBS GROUP AG 144A	C	08/03/2021	UBS SECURITIES LLC, STAMFORD	XXX	200,000	200,000	0
00388W-AJ-0	ABU DHABI NATL ENERGY CO PJSC 144A	C	04/20/2021	BANK OF NYC/NSIMBS	XXX	454,085	455,000	0
G0222Q-AA-5	ALDAR SUKUK NO 2 LTD REGS	C	08/12/2021	JEFFERIES & CO INC, NEW YORK	XXX	1,306,802	1,207,000	6,092
M72005-AA-5	NATIONAL CENTRAL COOLING REGS	C	05/21/2021	JEFFERIES & CO INC, NEW YORK	XXX	998,750	1,000,000	2,361
06738E-BH-7	BARCLAYS PLC	C	08/12/2021	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	484,632	450,000	4,866
28228P-AA-9	EG GLOBAL FIN PLC 144A	C	12/13/2021	JEFFERIES & CO INC, NEW YORK	XXX	202,750	200,000	1,125
404280-CT-4	HSBC HLDGS PLC	C	05/17/2021	HSBC	XXX	200,000	200,000	0
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY 144A	C	02/19/2021	MARKETAXESS CORP	XXX	445,400	400,000	578
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY 144A	C	04/13/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	316,875	300,000	3,938
460599-AF-0	INTL GAME TECH PLC 144A	C	03/16/2021	JP MORGAN SECS INC-FI	XXX	200,000	200,000	0
46567T-AB-0	ITHACA ENERGY NORTH SEA PLC 144A	C	07/23/2021	MORGAN STANLEY & CO INC, NY	XXX	324,000	324,000	0
53944Y-AP-8	LLOYDS TSB GROUP PLC	C	03/04/2021	CITIGROUP GBL MKT INC/SAL	XXX	605,000	605,000	0
80281L-AN-5	SANTANDER UK GROUP HOLDINGS	C	03/08/2021	JP MORGAN SECS INC-FI	XXX	1,000,000	1,000,000	0
92769V-AJ-8	VIRGIN MEDIA FIN PLC 144A	C	03/23/2021	BANC OF AMERICA SEC LLC	XXX	224,438	225,000	2,188
92858R-AB-6	VMED O2 UK FING I PLC 144A	C	07/12/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	401,500	400,000	317
12674C-AA-1	CA MAGNUM HOLDINGS 144A	C	10/27/2021	GOLDMAN SACHS & CO, NY	XXX	200,000	200,000	0
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						504,117,873	495,926,124	1,557,919
Bonds - Hybrid Securities								
25746U-DM-8	DOMINION ENERGY INC PERP GLBL -C N		12/01/2021	JP MORGAN SECS INC-FI	XXX	495,000	495,000	0
4899999 - Bonds - Hybrid Securities						495,000	495,000	0
Bonds - Parent, Subsidiaries, and Affiliates								
Bonds - SVO Identified Funds								
Bonds - Subtotals - Unaffiliated Bank Loans								
LX1904-22-1	ADEVINTA BANK LOAN		08/02/2021	PER CLIENTS REQUEST	XXX	48,765	50,000	0
LX1933-80-8	AMERICAN AIRLINES INC TERM LOAN		11/01/2021	PER CLIENTS REQUEST	XXX	504,300	496,500	0
LX1963-95-3	ASURION LLC BANK LOAN		08/10/2021	PER CLIENTS REQUEST	XXX	731,736	740,000	0
LX1927-80-0	AVAYA TERM LOAN		03/02/2021	PER CLIENTS REQUEST	XXX	100,000	100,000	0
LX2006-47-1	BASS PRO (GREAT OUTDOORS)TERM LOAN		03/12/2021	PER CLIENTS REQUEST	XXX	271,219	274,313	0
LX1927-61-0	BOXER PARENT CO INC (BANFF MERGER)		10/20/2021	PER CLIENTS REQUEST	XXX	74,438	75,000	0
LX1596-95-1	CHANGE HEALTHCARE (EMDEON)TERMLOAN		05/11/2021	PER CLIENTS REQUEST	XXX	359,932	360,000	0
LX1941-07-4	CROWN SUBSEA COMMS HLDG INC TL		05/11/2021	PER CLIENTS REQUEST	XXX	296,010	299,000	0
LX1931-48-9	EG AMER LLC TERM LOAN		05/26/2021	PER CLIENTS REQUEST	XXX	121,719	147,000	0
LX1942-13-0	FRONTIER COMM TERM LOAN		06/24/2021	PER CLIENTS REQUEST	XXX	189,679	190,000	0
LX1986-28-5	LSF11 A5 HOLDCO LLC TERM LOAN		10/26/2021	PER CLIENTS REQUEST	XXX	502,475	505,000	0
LX1766-23-2	MCAFEE LLC TERM LOAN		07/07/2021	PER CLIENTS REQUEST	XXX	247,541	250,000	0
LX1924-68-2	PERATON CORP TERM LOAN		08/13/2021	PER CLIENTS REQUEST	XXX	915,359	920,000	0
LX1959-84-5	SKILLSOFT US CORP TERM LOAN		07/23/2021	PER CLIENTS REQUEST	XXX	394,000	400,000	0
LX1982-15-1	SUNSET DEBT MERGER (SWF HOLDINGS)		10/18/2021	PER CLIENTS REQUEST	XXX	391,388	395,000	0
LX1858-25-2	TIBCO SOFTWARE TERM LOAN		02/23/2021	PER CLIENTS REQUEST	XXX	300,750	300,000	0
LX1942-89-0	UNITED AIRLINES INC TERM LOAN		06/25/2021	PER CLIENTS REQUEST	XXX	752,715	745,000	0
LX1727-02-8	WEST CORP 4.5 TERM LOAN		03/24/2021	PER CLIENTS REQUEST	XXX	248,679	254,346	0
LX1687-59-4	WEST CORP TERM LOAN		06/16/2021	PER CLIENTS REQUEST	XXX	726,442	750,000	0
LX1983-84-5	XPLORNET COMMS INC TERM LOAN		10/21/2021	PER CLIENTS REQUEST	XXX	686,550	690,000	0
8299999 - Bonds - Subtotals - Unaffiliated Bank Loans						7,863,698	7,941,159	0
8399997 - Bonds - Subtotals - Bonds - Part 3						1,248,207,475	1,237,218,413	1,967,680
8399998 - Bonds - Summary item from Part 5 for Bonds						1,287,347,517	1,260,328,809	426,096
8399999 - Bonds - Subtotals - Bonds						2,535,554,993	2,497,547,222	2,393,776
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
172967-MV-0	CITIGROUP INC ALT TIER I PERP		02/10/2021	CITIGROUP GLOBAL	2,750.000	275,000	100.00	0
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						275,000	XXX	0
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								
Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred								
Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred								
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						275,000	XXX	0
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						275,000	XXX	0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
X3078L-10-8	GALP ENERGIA SGPS SA	B	09/21/2021	VARIOUS	58,298.000	640,927	XXX	0
124830-87-8	CBL & ASSOC PPTYS INC		11/02/2021	RECEIVED IN EXCHANGE	6,402.000	192,060	XXX	0
G31989-10-9	ESR CAYMAN LIMITED	B	09/27/2021	VARIOUS	88,000.000	269,312	XXX	0
464287-62-2	ISHARES RUSSELL 1000 ETF		01/11/2021	JP MORGAN	3,125.000	671,227	XXX	0
464287-63-0	ISHARES TR		01/11/2021	JP MORGAN	245.000	34,198	XXX	0
BAE4KF-F7-7	ULTRA RESOURCES INC		03/31/2021	RECEIVED IN EXCHANGE	130.000	0	XXX	0
05577W-95-2	BRP INC COM SUN VTG	B	08/06/2021	VARIOUS	7,008.000	561,043	XXX	0
124765-10-8	CAE INC COMMON STOCK CAD 0	B	05/04/2021	VARIOUS	29,097.000	834,993	XXX	0
19239C-95-7	COGECO COMMUNICATIONS INC	B	03/01/2021	VARIOUS	6,812.000	615,401	XXX	0
867224-10-7	SUNCOR ENERGY INC NEW	B	09/17/2021	NESBITT BURNS TORONTO	8,101.000	155,471	XXX	0
87262K-10-5	TMX GROUP LTD	B	02/12/2021	TORONTO DOMINION SECS	2,325.000	235,437	XXX	0
F4973Q-10-1	CAPGEMINI SE	B	06/15/2021	VARIOUS	6,047.000	1,078,489	XXX	0
F5548N-10-1	SANOFI SHS	B	10/25/2021	VARIOUS	3,832.000	371,805	XXX	0
D0066B-18-5	ADIDAS AG	B	05/25/2021	VARIOUS	2,311.000	853,688	XXX	0
D16212-14-0	CONTINENTAL AG COMMON STOCK EUR	B	11/12/2021	VARIOUS	4,395.000	601,611	XXX	0
D5565H-10-4	MTU AERO ENGINES AG	B	12/22/2021	VARIOUS	6,624.000	1,667,229	XXX	0
D1764R-10-0	VONOVIA SE	B	12/09/2021	VARIOUS	6,748.000	337,455	XXX	0
783513-20-3	RYANAIR HLDGS PLC	C	05/06/2021	VARIOUS	2,715.000	318,262	XXX	0
J03234-15-0	ASICS CORP	B	06/10/2021	VARIOUS	25,100.000	613,086	XXX	0
Y0606D-10-2	BANDAI NAMCO HLDGS INC	B	10/19/2021	VARIOUS	10,100.000	799,248	XXX	0
J10038-11-5	DAIKIN INDUSTRIES LTD	B	07/15/2021	VARIOUS	4,400.000	836,658	XXX	0
J1229F-10-9	DIGITAL GARAGE INC TOKYO	B	06/24/2021	MERRILL LYNCH	14,800.000	645,807	XXX	0
J12327-10-2	DISCO CORP SHS	B	12/28/2021	NOMURA SECURITIES	1,700.000	504,750	XXX	0
J12432-22-5	DOWA HOLDINGS CO LTD	B	03/23/2021	VARIOUS	13,500.000	584,366	XXX	0
J39584-10-7	MAKITA CORP	B	02/18/2021	VARIOUS	8,000.000	362,407	XXX	0
J41208-10-9	MATSUMOTOKIYOSHI HLDGS CO LTD	B	12/07/2021	VARIOUS	29,400.000	1,301,574	XXX	0
J4914X-10-4	NEXON CO LTD TOKYO	B	12/28/2021	VARIOUS	12,700.000	267,790	XXX	0
J6571N-10-5	RYOHIN KEIKAKU CO LTD	B	07/01/2021	VARIOUS	7,800.000	164,280	XXX	0
J72262-10-8	SHIMANO INC	B	07/05/2021	VARIOUS	4,000.000	916,399	XXX	0
J78529-13-8	SUZUKI MOTOR CORP	B	02/16/2021	VARIOUS	4,400.000	206,275	XXX	0
J95732-10-3	YAMAHA CORP	B	08/11/2021	VARIOUS	5,200.000	289,825	XXX	0
N01803-30-8	AKZO NOBEL NV COMMON STOCK EUR 0.5	B	06/17/2021	VARIOUS	5,435.000	636,733	XXX	0
N90313-10-2	UNIVERSAL MUSIC GROUP NV	B	09/23/2021	SPIN OFF	29,694.000	558,824	XXX	0
E6282J-12-5	INDUSTRIA DE DISENO TEXTIL IND	B	05/11/2021	VARIOUS	35,853.000	1,324,870	XXX	0
W74857-16-5	SANDVIK AB COMMON STOCK SEK	B	02/17/2021	VARIOUS	11,951.000	314,451	XXX	0
G88473-14-8	3I GROUP PLC	B	08/02/2021	VARIOUS	19,544.000	330,696	XXX	0
G03764-13-4	ANGLO AMERICAN PLC GBP	B	06/17/2021	VARIOUS	29,836.000	1,218,428	XXX	0
G08036-12-4	BARCLAYS PLC COMMON STOCK GBP 25	B	10/25/2021	VARIOUS	521,855.000	1,301,648	XXX	0
G23296-20-8	COMPASS GROUP PLC	B	12/15/2021	VARIOUS	42,724.000	853,191	XXX	0
G52314-10-4	PETERSHILL PARTNERS PLC	B	10/01/2021	VARIOUS	125,889.000	595,268	XXX	0
G82343-16-4	SMITH & NEPHEW PLC	B	12/03/2021	VARIOUS	43,912.000	724,546	XXX	0
G8T67X-10-2	TESCO PLC ORD	B	10/27/2021	CREDIT SUISSE	62,099.000	235,466	XXX	0
K9773J-20-1	VESTAS WIND SYS AS	B	06/17/2021	VARIOUS	13,539.000	511,553	XXX	0
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						25,536,744	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
000000-00-0	FHLB ACTIVITY STOCK		10/28/2021	CITIGROUP GLOBAL	11,700.000	1,170,000	XXX	0
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,170,000	XXX	0
Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded								
Common Stocks - Parent, Subsidiaries and Affiliates Other								
000000-00-0	Capital Contribution HHPHC			Horizon Healthcare Services, Inc	0.000	10,000,000	XXX	0
000000-00-0	Capital Contriubtion MISI			Horizon Healthcare Services, Inc	0.000	15,335,000	XXX	0
000000-00-0	Capital Contribution 3PP			Horizon Healthcare Services, Inc	0.000	70,486,227	XXX	0
000000-00-0	Capital Contriubtion EPH			Horizon Healthcare Services, Inc	0.000	1,943,218	XXX	0
9399999 - Common Stocks - Parent, Subsidiaries and Affiliates Other						97,764,445	XXX	0
Common Stocks - Mutual Funds								
02368A-20-8	ABF LARGE CAP VAL R5		12/30/2021	FIDELITY INVESTMENTS	8,986.548	258,865	XXX	0
24610B-81-8	DELAWARE GROUP EQUITY FDS V		12/30/2021	FIDELITY INVESTMENTS	675.486	53,898	XXX	0
315911-75-0	FID 500 INDEX IPR?		12/30/2021	FIDELITY INVESTMENTS	7,590.716	1,132,270	XXX	0
315911-74-3	FID EXT MKT IDX IPR		12/30/2021	FIDELITY INVESTMENTS	9,717.520	859,187	XXX	0
31635T-10-4	FID INFL PR BD IDX		12/30/2021	FIDELITY INVESTMENTS	43,742.448	492,069	XXX	0
315911-72-7	FID INTL INDEX IPR		12/30/2021	FIDELITY INVESTMENTS	13,233.486	649,788	XXX	0

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315911-69-3	FID TOT MKT IDX IPR		12/30/2021	FIDELITY INVESTMENTS	5,183.857	625,869	XXX	0
316146-35-6	FID US BOND IDX		12/31/2021	FIDELITY INVESTMENTS	64,497.278	780,060	XXX	0
316345-60-2	FIDELITY BALANCED K		12/30/2021	FIDELITY INVESTMENTS	17,183.769	513,958	XXX	0
316071-70-3	FIDELITY CONTRAFUND INC K		12/30/2021	FIDELITY INVESTMENTS	79,134.251	1,442,378	XXX	0
316128-65-1	FIDELITY EQUITY INCOME K		12/30/2021	FIDELITY INVESTMENTS	7,430.073	516,961	XXX	0
315794-82-6	FIDELITY FREEDOM 2005 K		12/30/2021	FIDELITY INVESTMENTS	1,588.531	20,221	XXX	0
315794-81-8	FIDELITY FREEDOM 2010 K		12/30/2021	FIDELITY INVESTMENTS	1,137.270	18,330	XXX	0
315794-79-2	FIDELITY FREEDOM 2015 K		12/30/2021	FIDELITY INVESTMENTS	6,153.135	82,157	XXX	0
315794-78-4	FIDELITY FREEDOM 2020 K		12/30/2021	FIDELITY INVESTMENTS	50,109.495	862,658	XXX	0
315794-77-6	FIDELITY FREEDOM 2025 K		12/30/2021	FIDELITY INVESTMENTS	170,075.362	2,688,066	XXX	0
315794-76-8	FIDELITY FREEDOM 2030 K		12/30/2021	FIDELITY INVESTMENTS	190,151.508	3,818,420	XXX	0
315794-75-0	FIDELITY FREEDOM 2035 K		12/30/2021	FIDELITY INVESTMENTS	51,855.226	898,652	XXX	0
315794-74-3	FIDELITY FREEDOM 2040 K		12/30/2021	FIDELITY INVESTMENTS	14,840.489	185,729	XXX	0
315794-73-5	FIDELITY FREEDOM 2045 K		12/30/2021	FIDELITY INVESTMENTS	4,472.780	64,342	XXX	0
315794-72-7	FIDELITY FREEDOM 2050 K		12/30/2021	FIDELITY INVESTMENTS	3,163.526	46,016	XXX	0
315794-71-9	FIDELITY FREEDOM 2055 K		12/30/2021	FIDELITY INVESTMENTS	1,052.730	17,646	XXX	0
315794-69-3	FIDELITY FREEDOM 2060 K		12/30/2021	FIDELITY INVESTMENTS	685.214	10,348	XXX	0
315796-63-1	FIDELITY FREEDOM 2065 K		12/30/2021	FIDELITY INVESTMENTS	1,085.481	14,638	XXX	0
315794-83-4	FIDELITY FREEDOM INCM K		12/30/2021	FIDELITY INVESTMENTS	652.176	7,858	XXX	0
316146-40-6	FIDELITY HIGH INCOME		12/31/2021	FIDELITY INVESTMENTS	21,198.701	183,554	XXX	0
315910-26-5	FIDELITY INTL DISCOVERY K		12/30/2021	FIDELITY INVESTMENTS	6,400.138	350,180	XXX	0
316138-20-5	FIDELITY REAL ESTATE INVS FD		12/30/2021	FIDELITY INVESTMENTS	3,932.078	190,463	XXX	0
315910-50-5	FIDELITY WORLDWIDE FD		12/30/2021	FIDELITY INVESTMENTS	21,215.089	777,034	XXX	0
416529-80-8	HARTFORD SM CAP GROWTH FD - Y		12/30/2021	FIDELITY INVESTMENTS	5,542.396	352,040	XXX	0
63872R-57-4	LOOMIS CORE PL BD N		12/30/2021	FIDELITY INVESTMENTS	30,058.165	414,806	XXX	0
57630A-59-2	MASSMUTUAL SELECT FDS SEL MC		12/30/2021	FIDELITY INVESTMENTS	23,364.875	645,571	XXX	0
55273W-47-5	MFS SER TR XI MD CP VALUE R5		12/30/2021	FIDELITY INVESTMENTS	2,626.145	82,168	XXX	0
641233-20-0	NEUBERGER BERMAN GENESIS INSTL		12/30/2021	FIDELITY INVESTMENTS	4,834.398	364,016	XXX	0
00170K-72-9	TIMESQUARE SMALL CAP GROWTH FUND		12/14/2021	TIMESQUARE	92,772.800	1,357,266	XXX	0
9499999 - Common Stocks - Mutual Funds						20,777,481	XXX	0
Common Stocks - Unit Investment Trusts								
Common Stocks - Closed-End Funds								
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						145,248,670	XXX	0
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						6,310,234	XXX	0
9799999 - Common Stocks - Subtotals - Common Stocks						151,558,904	XXX	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						151,833,904	XXX	0
9999999 Totals						2,687,388,897	XXX	2,393,776

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36179M-5K-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	30,377	30,377	29,427	29,470	0	907	0	907	0	30,377	0	0	0	388	03/20/2043
36179N-LC-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	31,170	31,170	31,946	31,897	0	(727)	0	(727)	0	31,170	0	0	0	452	08/20/2043
36179Q-3K-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	209,314	209,314	222,487	222,368	0	(13,054)	0	(13,054)	0	209,314	0	0	0	4,262	02/20/2045
36179Q-RZ-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	558,816	558,816	591,187	590,667	0	(31,851)	0	(31,851)	0	558,816	0	0	0	11,345	10/20/2044
36179Q-WF-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	412,803	412,803	440,713	439,275	0	(26,472)	0	(26,472)	0	412,803	0	0	0	8,428	12/20/2044
36179R-7J-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	69,681	69,681	70,944	71,112	0	(1,431)	0	(1,431)	0	69,681	0	0	0	1,168	04/20/2046
36179R-F8-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	32,325	32,325	32,497	32,483	0	(158)	0	(158)	0	32,325	0	0	0	454	06/20/2045
36179R-Q3-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	711,032	711,032	755,047	753,560	0	(42,528)	0	(42,528)	0	711,032	0	0	0	13,975	10/20/2045
36179R-VA-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	286,638	286,638	292,337	292,037	0	(5,399)	0	(5,399)	0	286,638	0	0	0	3,986	12/20/2045
36179R-VB-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	131,670	131,670	137,137	136,952	0	(5,282)	0	(5,282)	0	131,670	0	0	0	2,216	12/20/2045
36179R-XE-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	54,532	54,532	57,412	57,359	0	(2,826)	0	(2,826)	0	54,532	0	0	0	1,069	01/20/2046
36179R-ZU-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	52,319	52,319	55,082	55,034	0	(2,715)	0	(2,715)	0	52,319	0	0	0	1,036	02/20/2046
36179S-2P-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	193,541	193,541	201,283	201,170	0	(7,629)	0	(7,629)	0	193,541	0	0	0	3,180	04/20/2047
36179S-5K-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	75,357	75,357	77,927	77,898	0	(2,540)	0	(2,540)	0	75,357	0	0	0	1,086	05/20/2047
36179S-5L-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	602,837	602,837	622,900	622,120	0	(19,283)	0	(19,283)	0	602,837	0	0	0	9,885	05/20/2047
36179S-B7-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	536,909	536,909	564,488	563,936	0	(27,027)	0	(27,027)	0	536,909	0	0	0	7,479	05/20/2046
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	153,003	153,003	153,918	154,021	0	(1,018)	0	(1,018)	0	153,003	0	0	0	2,176	08/20/2046
36179T-SJ-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	172,745	172,745	177,361	177,900	0	(5,155)	0	(5,155)	0	172,745	0	0	0	3,890	02/20/2048
36179T-Z6-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	525,646	525,646	544,413	544,202	0	(18,556)	0	(18,556)	0	525,646	0	0	0	11,224	06/20/2048
36179U-KY-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	1,081,884	1,081,884	1,129,555	1,129,223	0	(47,339)	0	(47,339)	0	1,081,884	0	0	0	22,395	01/20/2049
36179V-ZR-4	GNMA PASS-THRU M SINGLE FAMILY		07/20/2021	VARIOUS	XXX	3,098,621	3,000,000	3,156,563	3,156,598	0	(8,164)	0	(8,164)	0	3,148,434	0	(49,814)	(49,814)	47,191	12/20/2050
36179W-BY-3	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	994,175	994,175	1,033,554	0	0	(39,379)	0	(39,379)	0	994,175	0	0	0	12,260	03/20/2051
36179W-DR-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	1,056,107	1,056,107	1,098,355	0	0	(42,247)	0	(42,247)	0	1,056,107	0	0	0	11,817	04/20/2051
36202E-JY-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	2,235	2,235	2,254	2,250	0	(16)	0	(16)	0	2,235	0	0	0	71	07/20/2036
36202E-RE-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	9,969	9,969	10,118	10,098	0	(130)	0	(130)	0	9,969	0	0	0	307	02/20/2038
36202F-4Q-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	330,964	330,964	349,841	347,722	0	(16,758)	0	(16,758)	0	330,964	0	0	0	5,555	03/20/2042
36202F-M8-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	49,801	49,801	53,989	53,651	0	(3,850)	0	(3,850)	0	49,801	0	0	0	1,127	12/20/2040
36202F-P7-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	179,176	179,176	190,094	189,743	0	(10,567)	0	(10,567)	0	179,176	0	0	0	4,069	02/20/2041
36202F-Q8-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	20,494	20,494	22,319	22,183	0	(1,690)	0	(1,690)	0	20,494	0	0	0	510	03/20/2041
36202F-SD-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	32,046	32,046	34,258	34,079	0	(2,033)	0	(2,033)	0	32,046	0	0	0	657	04/20/2041
36202F-TM-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	23,752	23,752	26,020	25,941	0	(2,189)	0	(2,189)	0	23,752	0	0	0	594	05/20/2041
36225B-2V-9	GNMA PASS-THRU X PLATINUM 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	2,391	2,391	2,429	2,419	0	(28)	0	(28)	0	2,391	0	0	0	77	12/15/2033
36225B-TQ-1	GNMA PASS-THRU X PLATINUM 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	3,642	3,642	3,705	3,686	0	(44)	0	(44)	0	3,642	0	0	0	126	06/15/2032
36225B-UH-9	GNMA PASS-THRU X PLATINUM 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	1,613	1,613	1,641	1,633	0	(20)	0	(20)	0	1,613	0	0	0	45	08/15/2032
36225B-WZ-7	GNMA PASS-THRU X PLATINUM 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	3,209	3,209	3,265	3,249	0	(40)	0	(40)	0	3,209	0	0	0	109	02/15/2033
36225B-ZP-6	GNMA PASS-THRU X PLATINUM 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	6,145	6,145	6,252	6,221	0	(76)	0	(76)	0	6,145	0	0	0	185	08/15/2033
36241K-WS-3	GNMA PASS-THRU X PLATINUM 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	22,842	22,842	24,998	24,825	0	(1,982)	0	(1,982)	0	22,842	0	0	0	661	11/15/2038
36241L-T9-7	GNMA PASS-THRU X PLATINUM 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	123,059	123,059	134,365	133,557	0	(10,498)	0	(10,498)	0	123,059	0	0	0	2,890	03/15/2041
36177X-Z8-4	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	5,436	5,436	5,559	5,516	0	(80)	0	(80)	0	5,436	0	0	0	73	05/15/2027
36178G-FY-5	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	991	991	1,039	1,015	0	(24)	0	(24)	0	991	0	0	0	14	07/15/2027
36178N-ME-6	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	143,033	143,033	146,842	146,311	0	(3,279)	0	(3,279)	0	143,033	0	0	0	2,141	11/15/2042
36200M-Y8-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	812	812	824	821	0	(9)	0	(9)	0	812	0	0	0	34	10/15/2033
36200N-4T-5	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	997	997	1,010	1,007	0	(10)	0	(10)	0	997	0	0	0	29	10/15/2034
36200N-RE-3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	1,287	1,287	1,284	1,284	0	3	0	3	0	1,287	0	0	0	48	04/15/2034
36200W-NB-3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	1,694	1,694	1,721	1,713	0	(19)	0	(19)	0	1,694	0	0	0	72	04/15/2034
36201E-CX-6	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	1,345	1,345	1,342	1,342	0	3	0	3	0	1,345	0	0	0	35	05/15/2034
36201M-JF-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	3,270	3,270	3,326	3,308	0	(38)	0	(38)	0	3,270	0	0	0	90	07/15/2032
36201Y-N7-7	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	1,800	1,800	1,827	1,817	0	(17)	0	(17)	0	1,800	0	0	0	60	03/15/2034
36210H-UU-4	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	5,257	5,257	5,331	5,292	0	(35)	0	(35)	0	5,257	0	0	0	90	11/15/2028
36212F-2S-2	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	61	61	62	62	0	(1)	0	(1)	0	61	0	0	0	2	02/15/2034
36290Q-BV-6	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	3,376	3,376	3,423	3,409	0	(32)	0	(32)	0	3,376	0	0	0	145	01/15/2034
36290R-MX-8	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	452	452	451	451	0	1	0	1	0	452	0	0	0	14	09/15/2034
36290R-QC-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	73	73	73	73	0	0	0	0	0	73	0	0	0	2	06/15/2033
36290S-R8-6	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	2,562	2,562	2,556	2,556	0	6	0	6	0	2,562	0	0	0	47	01/15/2034
36290V-YJ-7	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	52,161	52,161	53,057	52,813	0	(651)	0	(651)	0	52,161	0	0	0	2,973	10/15/2034
36290X-HT-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	649	649	648	648	0	1	0	1	0	649	0	0	0	20	08/15/2033
36291B-QX-8	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	8,594	8,594	8,572	8,573	0	21	0	21	0	8,594	0	0	0	147	01/15/2034
36291G-XM-3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	614	614	612	612	0	2	0	2	0	614	0	0	0	18	05/15/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
36291J-EU-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	668	668	666	666	0	2	0	2	0	668	0	0	0	20	02/15/2034
36291L-D4-4	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	86	86	87	87	0	(1)	0	(1)	0	86	0	0	0	3	07/15/2034
36291L-W9-2	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	9,425	9,425	9,549	9,512	0	(87)	0	(87)	0	9,425	0	0	0	368	09/15/2034
36291M-JX-2	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	97	97	98	98	0	(1)	0	(1)	0	97	0	0	0	3	09/15/2034
36291M-KH-5	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	49	49	49	49	0	(1)	0	(1)	0	49	0	0	0	2	11/15/2034
36292M-FT-4	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	482	482	531	524	0	(43)	0	(43)	0	482	0	0	0	13	04/15/2036
36295F-HU-1	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	3,967	3,967	4,014	4,002	0	(35)	0	(35)	0	3,967	0	0	0	118	05/15/2037
36295K-4L-4	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	23,401	23,401	25,759	25,597	0	(2,196)	0	(2,196)	0	23,401	0	0	0	544	11/15/2038
36295K-HG-1	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	17	17	18	18	0	0	0	0	0	17	0	0	0	1	03/15/2038
36295M-6H-7	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	3,503	3,503	3,857	3,828	0	(325)	0	(325)	0	3,503	0	0	0	138	01/15/2038
36295P-RJ-3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	162	162	163	163	0	0	0	0	0	162	0	0	0	4	12/15/2037
36295Q-HL-7	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	88,273	88,273	96,504	95,697	0	(7,424)	0	(7,424)	0	88,273	0	0	0	2,096	06/15/2040
36296D-YL-6	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	15,246	15,246	15,316	15,300	0	(54)	0	(54)	0	15,246	0	0	0	84	05/15/2038
38381R-PZ-6	GNMA REMIC TRUST 2019-023		12/20/2021	PRINCIPAL RECEIPT	XXX	1,438,197	1,438,197	1,443,140	1,441,957	0	(3,761)	0	(3,761)	0	1,438,197	0	0	0	26,931	10/20/2048
38381R-QH-5	GNMA REMIC TRUST 2019-023		12/20/2021	PRINCIPAL RECEIPT	XXX	1,146,217	1,146,217	1,153,918	1,152,356	0	(6,139)	0	(6,139)	0	1,146,217	0	0	0	21,064	07/20/2048
21H020-62-6	TBA GNMA2 SINGLE FAMILY 30YR 2 2/2		01/28/2021	MORGAN STANLEY & CO INC	XXX	519,883	500,000	519,297	519,297	0	0	0	0	0	519,297	0	586	586	472	02/15/2050
912810-SW-9	UNITED STATES TREAS BDS		11/26/2021	MORGAN STANLEY & CO INC	XXX	87,636	88,000	82,283	0	0	121	0	121	0	82,405	0	5,231	5,231	1,300	02/15/2041
912796-4W-6	UNITED STATES TREAS BILLS		01/08/2021	JP MORGAN SECS INC-FI	XXX	20,484,153	20,500,000	20,475,678	20,475,678	0	0	0	0	0	20,475,678	0	8,475	8,475	0	11/04/2021
912828-2F-6	UNITED STATES TREAS NTS		01/08/2021	WELLS FARGO SECURITIES, LLC	XXX	8,051,563	8,000,000	8,081,250	8,052,797	0	(1,546)	0	(1,546)	0	8,051,251	0	312	312	33,066	08/31/2021
912828-PX-2	UNITED STATES TREAS NTS		02/15/2021	MATURITY	XXX	10,000,000	10,000,000	10,163,125	10,008,826	0	(8,826)	0	(8,826)	0	10,000,000	0	0	0	181,250	02/15/2021
912828-QN-3	UNITED STATES TREAS NTS		05/15/2021	MATURITY	XXX	8,500,000	8,500,000	8,546,086	8,506,798	0	(6,798)	0	(6,798)	0	8,500,000	0	0	0	132,813	05/15/2021
912828-T3-4	UNITED STATES TREAS NTS		03/26/2021	KEEFE BRUYETTE & WOODS	XXX	27,604,005	27,456,000	27,182,129	27,352,954	0	31,848	0	31,848	0	27,384,802	0	219,203	219,203	152,743	09/30/2021
912828-T6-7	UNITED STATES TREAS NTS		02/18/2021	KEEFE BRUYETTE & WOODS	XXX	15,123,047	15,000,000	14,953,125	14,981,118	0	3,004	0	3,004	0	14,984,123	0	138,924	138,924	57,493	10/31/2021
912828-X4-7	UNITED STATES TREAS NTS		06/25/2021	CHARITABLE DONATION	XXX	3,654,000	3,600,000	3,693,375	3,657,691	0	(20,819)	0	(20,819)	0	3,636,872	0	17,128	17,128	44,572	04/30/2022
912828-Y2-0	UNITED STATES TREAS NTS		07/15/2021	MATURITY	XXX	8,500,000	8,500,000	8,657,715	8,541,555	0	(41,555)	0	(41,555)	0	8,500,000	0	0	0	223,125	07/15/2021
912828-YF-1	UNITED STATES TREAS NTS		06/25/2021	VARIOUS	XXX	56,805,176	55,700,000	55,553,103	55,613,085	0	15,309	0	15,309	0	55,628,394	0	1,176,781	1,176,781	471,537	09/15/2022
912828-YJ-3	UNITED STATES TREAS NTS		09/30/2021	MATURITY	XXX	2,000,000	2,000,000	1,992,813	1,997,000	0	3,000	0	3,000	0	2,000,000	0	0	0	30,000	09/30/2021
91282C-AH-4	UNITED STATES TREAS NTS		05/03/2021	BANK OF AMERICA NA, DALLAS	XXX	10,939,739	11,390,000	11,430,933	11,429,143	0	(1,936)	0	(1,936)	0	11,427,207	0	(487,468)	(487,468)	38,534	08/31/2027
91282C-AM-3	UNITED STATES TREAS NTS		06/14/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	1,966,797	2,000,000	1,990,391	1,990,746	0	870	0	870	0	1,991,616	0	(24,820)	(24,820)	3,538	09/30/2025
91282C-AP-6	UNITED STATES TREAS NTS		02/18/2021	BNY MELLON CAPITAL MARKETS/BNY	XXX	21,101,895	21,125,000	21,050,732	21,054,408	0	3,331	0	3,331	0	21,057,739	0	44,156	44,156	9,213	10/15/2023
91282C-AR-2	UNITED STATES TREAS NTS		12/02/2021	VARIOUS	XXX	209,215,820	209,200,000	209,126,453	209,132,369	0	22,873	0	22,873	0	209,155,241	0	60,579	60,579	207,672	10/31/2022
91282C-AT-8	UNITED STATES TREAS NTS		06/29/2021	JP MORGAN SECS INC-FI	XXX	1,955,547	2,000,000	1,988,672	1,989,044	0	1,107	0	1,107	0	1,990,151	0	(34,604)	(34,604)	3,329	10/31/2025
91282C-AV-3	UNITED STATES TREAS NTS		02/17/2021	VARIOUS	XXX	2,704,340	2,800,000	2,799,625	2,799,619	0	1	0	1	0	2,799,621	0	(95,280)	(95,280)	6,400	11/15/2030
91282C-AY-7	UNITED STATES TREAS NTS		05/03/2021	PIERPONT SECURITIES LLC	XXX	3,083,750	3,200,000	3,189,250	3,189,370	0	504	0	504	0	3,189,874	0	(106,124)	(106,124)	8,516	11/30/2027
91282C-AZ-4	UNITED STATES TREAS NTS		12/14/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	2,423,926	2,500,000	2,497,363	2,497,395	0	500	0	500	0	2,497,895	0	(73,969)	(73,969)	9,761	11/30/2025
91282C-BJ-9	UNITED STATES TREAS NTS		03/17/2021	VARIOUS	XXX	4,819,609	5,000,000	4,993,750	0	0	108	0	108	0	4,993,858	0	(174,248)	(174,248)	4,641	01/31/2028
91282C-BL-4	UNITED STATES TREAS NTS		08/05/2021	VARIOUS	XXX	2,952,373	2,991,200	2,864,949	0	0	2,804	0	2,804	0	2,867,753	0	84,620	84,620	15,114	02/15/2031
91282C-CB-5	UNITED STATES TREAS NTS		10/07/2021	VARIOUS	XXX	2,865,783	2,785,000	2,833,262	0	0	(474)	0	(474)	0	2,832,787	0	32,996	32,996	10,978	05/15/2031
91282C-CC-3	UNITED STATES TREAS NTS		10/20/2021	PIERPONT SECURITIES LLC	XXX	505,338	510,000	509,163	0	0	111	0	111	0	509,275	0	(3,936)	(3,936)	551	05/15/2024
91282C-CH-2	UNITED STATES TREAS NTS		08/02/2021	VARIOUS	XXX	147,498	145,000	145,334	0	0	(4)	0	(4)	0	145,331	0	2,167	2,167	146	06/30/2028
91282C-CS-8	UNITED STATES TREAS NTS		10/29/2021	DEUTSCHE BANK	XXX	1,132,475	1,170,000	1,131,840	0	0	204	0	204	0	1,132,044	0	431	431	3,100	08/15/2031
91282C-CY-5	UNITED STATES TREAS NTS		11/01/2021	RBC CAPITAL MARKETS LLC, NEW Y	XXX	19,688	20,000	19,729	0	0	0	0	0	0	19,729	0	(42)	(42)	23	09/30/2028
91282C-CZ-2	UNITED STATES TREAS NTS		12/22/2021	MORGAN STANLEY & CO INC, NY	XXX	6,887,891	7,000,000	6,953,242	0	0	2,126	0	2,126	0	6,955,368	0	(67,478)	(67,478)	14,135	09/30/2026
91282C-DF-5	UNITED STATES TREAS NTS		12/15/2021	VARIOUS	XXX	5,486,281	5,483,000	5,411,464	0	0	298	0	298	0	5,411,762	0	74,519	74,519	7,601	10/31/2028
91282C-DK-4	UNITED STATES TREAS NTS		12/03/2021	VARIOUS	XXX	1,085,466	1,080,000	1,081,013	0	0	(1)	0	(1)	0	1,081,011	0	4,455	4,455	109	11/30/2026
0599999 - Bonds - U.S. Governments						455,470,773	454,991,675	455,252,451	426,977,908	0	(417,852)	0	(417,852)	0	454,717,994	0	752,779	752,779	1,927,523	XXX
Bonds - All Other Governments																				
71654Q-BG-6	PETROLEOS MEXICANOS	C	05/19/2021	MORGAN STANLEY & CO INC, NY	XXX	1,218,351	1,193,000	1,110,044	1,170,124	0	4,050	0	4,050	0	1,174,175	0	44,177	44,177	33,752	01/30/2023
1099999 - Bonds - All Other Governments						1,218,351	1,193,000	1,110,044	1,170,124	0	4,050	0	4,050	0	1,174,175	0	44,177	44,177	33,752	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
20772K-KC-2	CONNECTICUT ST		01/26/2021	BARCLAYS CAP INC/BARCLAYS CAP	XXX	349,453	320,000	320,000	320,000	0	0	0	0	0	320,000	0	29,453	29,453	5,402	07/01/2030
452152-GS-4	ILLINOIS ST		06/23/2021	HILLTOP SECURITIES INC	XXX	637,740	500,000	582,748	574,682	0	(3,922)	0	(3,922)	0	570,760	0	66,980	66,980	36,138	07/01/2035

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
452152-P9-6	ILLINOIS ST		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	607,095	500,000	568,620	559,697	0	(7,624)	0	(7,624)	0	552,074	0	55,021	55,021	28,194	11/01/2027
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,594,288	1,320,000	1,471,368	1,454,380	0	(11,546)	0	(11,546)	0	1,442,833	0	151,454	151,454	69,734	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
68587F-BB-9	OREGON ED DISTS FULL FAITH & C		07/27/2021	CHARITABLE DONATION	XXX	1,770,419	1,760,000	1,760,000	0	0	0	0	0	0	1,760,000	0	10,419	10,419	0	06/30/2031
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						1,770,419	1,760,000	1,760,000	0	0	0	0	0	0	1,760,000	0	10,419	10,419	0	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
084538-JB-4	BERKS CNTY PA MUN AUTH REV		04/09/2021	JP MORGAN CHASE	XXX	520,000	500,000	612,365	556,340	42,367	(4,232)	0	38,136	0	594,476	0	(74,476)	(74,476)	17,500	02/01/2040
13033D-AE-5	CALIFORNIA HSG FIN AGY MUN CTF		12/20/2021	Sink PMT @ 100.0000000	XXX	2,389	2,389	2,695	0	0	(306)	0	(306)	0	2,389	0	0	0	32	11/20/2035
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DE		05/15/2021	Sink PMT @ 100.0000000	XXX	55,000	55,000	72,094	67,624	0	(12,624)	0	(12,624)	0	55,000	0	0	0	2,076	05/15/2040
3134GV-J6-6	FEDERAL HOME LN MTG CORP		02/18/2021	BNY MELLON CAPITAL MARKETS/BNY	XXX	20,043,360	20,000,000	20,027,000	20,021,254	0	(1,929)	0	(1,929)	0	20,019,324	0	24,036	24,036	9,861	06/08/2022
3137EA-ES-4	FEDERAL HOME LN MTG CORP		02/18/2021	KEEFE BRUYETTE & WOODS	XXX	12,770,273	12,750,000	12,764,663	12,762,587	0	(659)	0	(659)	0	12,761,928	0	8,344	8,344	4,693	06/26/2023
313373-ZY-1	FEDERAL HOME LOAN BANKS		06/11/2021	MATURITY	XXX	8,500,000	8,500,000	8,637,329	8,523,662	0	(23,662)	0	(23,662)	0	8,500,000	0	0	0	154,063	06/11/2021
3135G0-Q8-9	FEDERAL NATL MTG ASSN		10/07/2021	MATURITY	XXX	16,000,000	16,000,000	15,652,336	15,938,963	0	61,037	0	61,037	0	16,000,000	0	0	0	220,000	10/07/2021
3136G4-ZS-5	FEDERAL NATL MTG ASSN		02/18/2021	KEEFE BRUYETTE & WOODS	XXX	29,970,978	29,956,000	29,956,000	29,956,000	0	0	0	0	0	29,956,000	0	14,978	14,978	69,564	07/20/2023
3128ME-WV-9	FHLMC GIANT MBS GOLD COMB 15		12/15/2021	PRINCIPAL RECEIPT	XXX	91,068	91,068	91,779	91,707	0	(639)	0	(639)	0	91,068	0	0	0	1,272	07/01/2031
3128MM-V8-3	FHLMC GIANT MBS GOLD COMB 15		12/15/2021	PRINCIPAL RECEIPT	XXX	34,589	34,589	35,670	35,591	0	(1,002)	0	(1,002)	0	34,589	0	0	0	590	03/01/2032
31307J-VS-9	FHLMC PC GOLD 15 YR		12/15/2021	PRINCIPAL RECEIPT	XXX	46,145	46,145	47,097	46,813	0	(668)	0	(668)	0	46,145	0	0	0	519	10/01/2029
31307L-FA-1	FHLMC PC GOLD 15 YR		12/15/2021	PRINCIPAL RECEIPT	XXX	36,866	36,866	37,625	37,402	0	(536)	0	(536)	0	36,866	0	0	0	463	12/01/2029
31307L-GD-4	FHLMC PC GOLD 15 YR		12/15/2021	PRINCIPAL RECEIPT	XXX	10,071	10,071	10,274	10,216	0	(145)	0	(145)	0	10,071	0	0	0	88	12/01/2029
31307L-H4-3	FHLMC PC GOLD 15 YR		12/15/2021	PRINCIPAL RECEIPT	XXX	9,961	9,961	10,160	10,102	0	(141)	0	(141)	0	9,961	0	0	0	89	12/01/2029
31307L-Q5-0	FHLMC PC GOLD 15 YR		12/15/2021	PRINCIPAL RECEIPT	XXX	34,009	34,009	34,710	34,497	0	(487)	0	(487)	0	34,009	0	0	0	444	01/01/2030
31307L-RF-7	FHLMC PC GOLD 15 YR		12/15/2021	PRINCIPAL RECEIPT	XXX	49,644	49,644	50,659	50,371	0	(726)	0	(726)	0	49,644	0	0	0	609	01/01/2030
31307L-SV-1	FHLMC PC GOLD 15 YR		12/15/2021	PRINCIPAL RECEIPT	XXX	40,413	40,413	41,289	41,036	0	(622)	0	(622)	0	40,413	0	0	0	462	01/01/2030
31294N-UB-3	FHLMC PC GOLD CASH 15		12/15/2021	PRINCIPAL RECEIPT	XXX	8,717	8,717	8,896	8,831	0	(114)	0	(114)	0	8,717	0	0	0	118	02/01/2028
3128P7-NZ-2	FHLMC PC GOLD CASH 20		12/15/2021	PRINCIPAL RECEIPT	XXX	24,628	24,628	26,958	26,555	0	(1,927)	0	(1,927)	0	24,628	0	0	0	639	06/01/2030
31335H-3M-3	FHLMC PC GOLD CASH 20		12/15/2021	PRINCIPAL RECEIPT	XXX	29,629	29,629	32,432	31,070	0	(1,440)	0	(1,440)	0	29,629	0	0	0	761	03/01/2024
3132KE-JK-2	FHLMC PC GOLD CI 15YR		12/15/2021	PRINCIPAL RECEIPT	XXX	19,798	19,798	20,204	20,068	0	(270)	0	(270)	0	19,798	0	0	0	267	09/01/2028
3132L5-VF-7	FHLMC PC GOLD CI 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	48,009	48,009	50,964	50,773	0	(2,764)	0	(2,764)	0	48,009	0	0	0	898	11/01/2043
3128MB-2F-3	FHLMC PC GOLD COMB 15		12/15/2021	PRINCIPAL RECEIPT	XXX	23,036	23,036	24,680	23,402	0	(367)	0	(367)	0	23,036	0	0	0	622	10/01/2023
3128MF-CN-6	FHLMC PC GOLD COMB 15		12/15/2021	PRINCIPAL RECEIPT	XXX	53,530	53,530	50,670	51,154	0	2,376	0	2,376	0	53,530	0	0	0	540	01/01/2032
3128MM-VC-4	FHLMC PC GOLD COMB 15		12/15/2021	PRINCIPAL RECEIPT	XXX	36,184	36,184	37,868	37,578	0	(1,394)	0	(1,394)	0	36,184	0	0	0	783	08/01/2031
3128K8-FH-4	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	22,408	22,408	24,695	24,478	0	(2,070)	0	(2,070)	0	22,408	0	0	0	663	10/01/2035
3128L9-NE-9	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	10,585	10,585	11,634	11,573	0	(987)	0	(987)	0	10,585	0	0	0	198	04/01/2038
3128M6-ED-6	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	8,387	8,387	9,221	9,163	0	(775)	0	(775)	0	8,387	0	0	0	247	03/01/2038
3128M7-UU-8	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	22,772	22,772	24,648	24,519	0	(1,747)	0	(1,747)	0	22,772	0	0	0	477	11/01/2039
3128MJ-2M-1	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	200,967	200,967	207,499	207,256	0	(6,289)	0	(6,289)	0	200,967	0	0	0	3,088	09/01/2047
3128MJ-2R-0	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	1,919,301	1,919,301	1,872,293	1,873,111	0	46,191	0	46,191	0	1,919,301	0	0	0	24,572	10/01/2047
3128MJ-2U-3	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	103,548	103,548	106,905	106,880	0	(3,332)	0	(3,332)	0	103,548	0	0	0	2,264	10/01/2047
3128MJ-6H-8	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	504,476	504,476	512,240	512,234	0	(7,758)	0	(7,758)	0	504,476	0	0	0	7,775	04/01/2049
3128MJ-SN-1	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	62,894	62,894	63,617	63,568	0	(674)	0	(674)	0	62,894	0	0	0	869	03/01/2043
3128MJ-X5-4	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	112,346	112,346	117,945	117,752	0	(5,406)	0	(5,406)	0	112,346	0	0	0	2,100	03/01/2046
3128MJ-XF-2	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	87,555	87,555	87,815	88,088	0	(533)	0	(533)	0	87,555	0	0	0	1,620	11/01/2045
3128MJ-XY-1	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	253,710	253,710	266,356	265,912	0	(12,202)	0	(12,202)	0	253,710	0	0	0	4,656	02/01/2046
3128MJ-Z4-5	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	665,707	665,707	701,905	702,512	0	(36,805)	0	(36,805)	0	665,707	0	0	0	11,873	05/01/2047
3128MJ-ZP-8	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	111,082	111,082	113,790	113,754	0	(2,671)	0	(2,671)	0	111,082	0	0	0	2,046	02/01/2047
3128MJ-ZS-2	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	173,901	173,901	182,569	182,307	0	(8,406)	0	(8,406)	0	173,901	0	0	0	3,204	03/01/2047
312936-6H-5	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	57,903	57,903	60,220	59,986	0	(2,083)	0	(2,083)	0	57,903	0	0	0	1,574	11/01/2039
312936-SR-9	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	2,618	2,618	2,781	2,759	0	(141)	0	(141)	0	2,618	0	0	0	69	11/01/2039
312937-BL-8	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	22,496	22,496	23,396	23,309	0	(813)	0	(813)	0	22,496	0	0	0	649	11/01/2039
312939-ZJ-3	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	394,455	394,455	429,094	426,998	0	(32,543)	0	(32,543)	0	394,455	0	0	0	9,033	02/01/2040
312941-UZ-8	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	19,718	19,718	21,646	21,553	0	(1,835)	0	(1,835)	0	19,718	0	0	0	440	08/01/2040
31296U-SS-1	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	19,452	19,452	18,706	18,833	0	619	0	619	0	19,452	0	0	0	288	03/01/2034
31297E-UZ-7	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	9,532	9,532	9,219	9,263	0	270	0	270	0	9,532	0	0	0	225	09/01/2034
3132XC-RX-5	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	256,948	256,948	262,147	262,056	0	(5,108)	0	(5,108)	0	256,948	0	0	0	5,234	01/01/2047
31335A-KS-6	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	222,108	222,108	231,708	231,297	0	(9,189)	0	(9,189)	0	222,108	0	0	0	4,145	07/01/2045
31335B-AU-0	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	904,946	904,946	931,176	933,778	0	(28,832)	0	(28,832)	0	904,946	0	0	0	20,442	09/01/2046
31335B-NG-7	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	813,290	813,290	859,419	860,004	0	(46,714)	0	(46,714)	0	813,290	0	0	0	17,665	12/01/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31335B-U3-8	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	47,254	47,254	49,288	49,444	0	(2,190)	0	(2,190)	0	47,254	0	0	0	1,283	02/01/2048
31335C-DT-8	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	169,782	169,782	175,910	175,914	0	(6,132)	0	(6,132)	0	169,782	0	0	0	3,093	06/01/2048
3132GG-A4-7	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	504,742	504,742	533,299	532,092	0	(27,350)	0	(27,350)	0	504,742	0	0	0	9,765	08/01/2041
3132GR-L6-6	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	125,022	125,022	129,881	129,565	0	(4,543)	0	(4,543)	0	125,022	0	0	0	1,929	02/01/2042
3132GS-5M-7	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	101,930	101,930	108,993	108,612	0	(6,682)	0	(6,682)	0	101,930	0	0	0	2,088	04/01/2042
3132GU-KS-2	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	452,894	452,894	445,287	445,541	0	7,353	0	7,353	0	452,894	0	0	0	7,515	06/01/2042
3132HM-KF-7	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	138,823	138,823	140,488	140,256	0	(1,433)	0	(1,433)	0	138,823	0	0	0	1,743	09/01/2042
3132HR-FV-7	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	24,932	24,932	25,288	25,263	0	(332)	0	(332)	0	24,932	0	0	0	362	01/01/2043
3132QM-YR-6	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	17,567	17,567	17,799	17,787	0	(220)	0	(220)	0	17,567	0	0	0	292	02/01/2045
3132QS-WK-0	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	387,057	387,057	397,520	397,087	0	(10,029)	0	(10,029)	0	387,057	0	0	0	6,413	09/01/2045
3132QU-WF-6	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	95,603	95,603	96,481	96,435	0	(832)	0	(832)	0	95,603	0	0	0	1,697	12/01/2045
3132WG-YX-9	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	14,588	14,588	14,705	14,700	0	(112)	0	(112)	0	14,588	0	0	0	201	10/01/2046
3132Y3-B3-7	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	1,128,199	1,128,199	1,128,728	1,128,702	0	(503)	0	(503)	0	1,128,199	0	0	0	22,232	10/01/2048
3132Y3-WH-3	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	48,887	48,887	48,910	48,909	0	(22)	0	(22)	0	48,887	0	0	0	1,286	11/01/2048
3137F3-CW-2	FHLMC REMIC SERIES 4768		12/15/2021	VARIOUS	XXX	1,245,915	1,246,589	1,240,356	1,239,354	0	3,883	0	3,883	0	1,243,238	0	2,677	2,677	3,600	03/15/2048
3137FU-KP-8	FHLMC REMIC SERIES 4989		12/15/2021	VARIOUS	XXX	564,414	567,495	564,746	564,988	0	1,029	0	1,029	0	566,017	0	(1,603)	(1,603)	2,295	08/15/2040
3137FU-KQ-6	FHLMC REMIC SERIES 4989		12/15/2021	VARIOUS	XXX	573,771	576,431	573,639	573,886	0	1,041	0	1,041	0	574,927	0	(1,156)	(1,156)	2,324	10/15/2040
3137FL-MW-1	FHLMC REMIC SERIES K-090		05/04/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	342,305	300,000	308,980	306,593	0	(273)	0	(273)	0	306,319	0	35,985	35,985	4,540	03/25/2029
35563P-GG-8	FHLMC SCRTT SERIES 2018-3		12/25/2021	PRINCIPAL RECEIPT	XXX	184,824	184,824	200,926	0	0	(16,102)	0	(16,102)	0	184,824	0	0	0	1,858	08/27/2057
35563P-HF-9	FHLMC SCRTT SERIES 2018-4		12/25/2021	PRINCIPAL RECEIPT	XXX	873,910	873,910	853,736	855,165	0	18,745	0	18,745	0	873,910	0	0	0	16,223	03/25/2058
35563P-JF-7	FHLMC SCRTT SERIES 2019-1		12/25/2021	PRINCIPAL RECEIPT	XXX	585,110	585,110	588,469	588,127	0	(3,016)	0	(3,016)	0	585,110	0	0	0	11,285	07/25/2058
35563P-KG-3	FHLMC SCRTT SERIES 2019-2		12/25/2021	PRINCIPAL RECEIPT	XXX	362,267	362,267	370,794	370,184	0	(7,917)	0	(7,917)	0	362,267	0	0	0	7,041	08/26/2058
35563P-LH-0	FHLMC SCRTT SERIES 2019-3		12/25/2021	PRINCIPAL RECEIPT	XXX	357,273	357,273	369,286	368,558	0	(11,285)	0	(11,285)	0	357,273	0	0	0	6,762	10/25/2058
35563P-ML-0	FHLMC SCRTT SERIES 2019-4		12/25/2021	VARIOUS	XXX	1,893,750	1,842,412	1,882,790	1,880,363	0	(12,956)	0	(12,956)	0	1,867,407	0	26,343	26,343	49,733	02/25/2059
35564K-GX-1	FHLMC STARC 2021-DNA5		12/27/2021	PRINCIPAL RECEIPT	XXX	40,006	40,006	40,006	0	0	0	0	0	0	40,006	0	0	0	67	01/25/2034
3132A5-FW-0	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	41,616	41,616	43,658	43,658	0	(2,042)	0	(2,042)	0	41,616	0	0	0	464	10/01/2046
3132DM-CS-2	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	988,845	988,845	1,020,210	1,020,208	0	(31,363)	0	(31,363)	0	988,845	0	0	0	17,155	09/01/2049
3132DV-3P-8	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	1,073,964	1,073,964	1,114,154	1,114,396	0	(40,432)	0	(40,432)	0	1,073,964	0	0	0	20,194	08/01/2049
3132DV-7B-5	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	41,158	41,158	41,679	0	0	(522)	0	(522)	0	41,158	0	0	0	351	09/01/2050
3132DV-K7-9	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	996,357	996,357	1,069,410	1,069,328	0	(72,971)	0	(72,971)	0	996,357	0	0	0	15,635	06/01/2050
3132DW-AN-3	FHLMC SUPER 30Y FIXED		12/27/2021	VARIOUS	XXX	17,465,291	16,875,477	17,488,298	17,465,685	0	(4,546)	0	(4,546)	0	17,486,005	0	(20,715)	(20,715)	33,022	12/01/2050
3132DW-B5-1	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	68,301	68,301	69,319	0	0	(1,018)	0	(1,018)	0	68,301	0	0	0	287	08/01/2051
3132DW-BJ-1	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	33,757	33,757	35,009	0	0	(1,251)	0	(1,251)	0	33,757	0	0	0	225	04/01/2051
3132DW-BY-8	FHLMC SUPER30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	255,463	255,463	259,535	0	0	(4,071)	0	(4,071)	0	255,463	0	0	0	1,372	07/01/2051
3132DW-CC-5	FHLMC SUPER30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	59,206	59,206	61,503	0	0	(2,297)	0	(2,297)	0	59,206	0	0	0	250	09/01/2051
3133AK-6K-1	FHLMC UMB 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	324,609	324,609	336,681	0	0	(12,071)	0	(12,071)	0	324,609	0	0	0	3,839	05/01/2051
3133KY-TW-9	FHLMC UMBS 20Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	123,864	123,864	128,083	0	0	(4,219)	0	(4,219)	0	123,864	0	0	0	1,094	07/01/2040
3131XY-UL-1	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	101,950	101,950	106,841	106,838	0	(4,888)	0	(4,888)	0	101,950	0	0	0	1,345	12/01/2047
3133A6-TL-5	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	366,043	366,043	398,357	398,462	0	(32,419)	0	(32,419)	0	366,043	0	0	0	7,759	06/01/2050
3133A7-PJ-2	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	462,685	462,685	503,532	503,664	0	(40,979)	0	(40,979)	0	462,685	0	0	0	10,298	07/01/2050
3133AA-BR-2	FHLMC UMBS 30Y FIXED		03/31/2021	VARIOUS	XXX	8,259,801	7,974,227	8,486,628	8,484,973	0	(9,836)	0	(9,836)	0	8,475,137	0	(215,337)	(215,337)	54,105	09/01/2050
3133AE-N8-3	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	17,976	17,976	18,268	0	0	(292)	0	(292)	0	17,976	0	0	0	65	01/01/2051
3133KG-LG-1	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	1,144,588	1,144,588	1,164,439	1,164,495	0	(19,907)	0	(19,907)	0	1,144,588	0	0	0	16,858	08/01/2049
3133KM-G5-8	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	25,485	25,485	26,050	0	0	(565)	0	(565)	0	25,485	0	0	0	116	08/01/2051
3133KM-JE-6	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	1,243	1,243	1,269	0	0	(27)	0	(27)	0	1,243	0	0	0	6	07/01/2051
31346Y-5J-8	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	86,326	86,326	88,390	88,385	0	(2,060)	0	(2,060)	0	86,326	0	0	0	1,322	12/01/2049
31346Y-ZM-8	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	105,392	105,392	107,911	107,906	0	(2,514)	0	(2,514)	0	105,392	0	0	0	1,626	12/01/2049
3138A2-VU-0	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	64,926	64,926	67,523	66,561	0	(1,635)	0	(1,635)	0	64,926	0	0	0	1,320	12/01/2025
3138AM-K2-0	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	14,252	14,252	15,001	14,767	0	(515)	0	(515)	0	14,252	0	0	0	310	07/01/2026
3138EJ-KC-1	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	15,500	15,500	16,290	16,016	0	(517)	0	(517)	0	15,500	0	0	0	317	08/01/2026
3138W7-TX-2	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	72,749	72,749	75,485	74,245	0	(1,496)	0	(1,496)	0	72,749	0	0	0	975	03/01/2028
3138WA-VM-6	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	24,231	24,231	23,479	23,779	0	452	0	452	0	24,231	0	0	0	219	09/01/2028
3138WV-BT-7	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	80,438	80,438	80,633	80,552	0	(113)	0	(113)	0	80,438	0	0	0	741	08/01/2028
3138XJ-AU-1	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	199,850	199,850	211,779	208,292	0	(8,442)	0	(8,442)	0	199,850	0	0	0	4,737	12/01/2028
3138XY-T6-1	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	31,287	31,287	32,705	32,314	0	(1,027)	0	(1,027)	0	31,287	0	0	0	430	07/01/2029
3138YS-FB-7	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	25,682	25,682	27,279	26,928	0	(1,246)	0	(1,246)	0	25,682	0	0	0	492	06/01/2030
3140EB-V6-5	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	117,110	117,110	122,462	121,337	0	(4,226)	0	(4,226)	0	117,110	0	0	0	1,684	03/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3140EU-X3-8	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	51,061	51,061	53,375	52,815	0	(1,754)	0	(1,754)	0	51,061	0	0	0	709	02/01/2031
3140EV-PA-9	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	11,385	11,385	11,901	11,781	0	(396)	0	(396)	0	11,385	0	0	0	129	01/01/2031
3140EY-3T-6	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	15,374	15,374	16,070	15,915	0	(541)	0	(541)	0	15,374	0	0	0	224	03/01/2031
3140F3-7A-0	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	102,841	102,841	107,501	106,434	0	(3,593)	0	(3,593)	0	102,841	0	0	0	1,126	06/01/2031
3140J9-G2-1	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	49,167	49,167	49,217	49,198	0	(31)	0	(31)	0	49,167	0	0	0	897	12/01/2030
31410K-6E-9	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	5,349	5,349	5,622	5,421	0	(72)	0	(72)	0	5,349	0	0	0	137	09/01/2024
31410K-6G-4	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	876	876	922	881	0	(5)	0	(5)	0	876	0	0	0	19	09/01/2024
31416W-TS-1	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	3,908	3,908	4,126	4,009	0	(101)	0	(101)	0	3,908	0	0	0	77	09/01/2025
31417Q-KK-9	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	39,971	39,971	42,189	41,018	0	(1,047)	0	(1,047)	0	39,971	0	0	0	824	10/01/2024
31418B-Y8-3	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	43,088	43,088	45,051	44,657	0	(1,569)	0	(1,569)	0	43,088	0	0	0	826	02/01/2031
31418R-HJ-3	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	66,875	66,875	71,138	68,761	0	(1,886)	0	(1,886)	0	66,875	0	0	0	1,533	04/01/2025
31418W-QP-8	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	35,600	35,600	37,363	36,382	0	(782)	0	(782)	0	35,600	0	0	0	726	08/01/2025
31418X-X6-0	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	11,363	11,363	11,995	11,641	0	(278)	0	(278)	0	11,363	0	0	0	220	08/01/2025
31419A-MS-3	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	179,966	179,966	190,386	186,141	0	(6,175)	0	(6,175)	0	179,966	0	0	0	3,148	12/01/2025
31412N-ZG-4	FNMA PASS-THRU INT 20 YR		12/27/2021	PRINCIPAL RECEIPT	XXX	154	154	166	163	0	(9)	0	(9)	0	154	0	0	0	4	02/01/2029
31368H-NQ-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	115,842	115,842	128,603	127,906	0	(12,064)	0	(12,064)	0	115,842	0	0	0	3,280	11/01/2039
31371K-TC-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,196	1,196	1,213	1,208	0	(12)	0	(12)	0	1,196	0	0	0	37	09/01/2032
31371K-UB-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,323	1,323	1,342	1,337	0	(14)	0	(14)	0	1,323	0	0	0	43	10/01/2032
31371M-3W-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	3,794	3,794	4,238	4,207	0	(413)	0	(413)	0	3,794	0	0	0	111	12/01/2036
31371P-SY-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	261	261	252	254	0	8	0	8	0	261	0	0	0	9	06/01/2034
31374T-2X-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	596	596	606	602	0	(6)	0	(6)	0	596	0	0	0	19	10/01/2029
31384W-KA-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	657	657	677	670	0	(14)	0	(14)	0	657	0	0	0	23	04/01/2031
31385J-JD-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	4,029	4,029	4,156	4,125	0	(96)	0	(96)	0	4,029	0	0	0	144	07/01/2032
31385J-RT-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,532	1,532	1,555	1,548	0	(16)	0	(16)	0	1,532	0	0	0	48	11/01/2032
31385W-2D-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	797	797	809	805	0	(8)	0	(8)	0	797	0	0	0	24	03/01/2033
31385X-HR-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	879	879	892	888	0	(9)	0	(9)	0	879	0	0	0	29	07/01/2033
31385X-M8-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	10,380	10,380	10,413	10,398	0	(18)	0	(18)	0	10,380	0	0	0	231	10/01/2033
31387E-MM-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,682	1,682	1,736	1,720	0	(38)	0	(38)	0	1,682	0	0	0	54	07/01/2031
31389J-VX-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	2,254	2,254	2,327	2,310	0	(56)	0	(56)	0	2,254	0	0	0	80	03/01/2032
31389L-VB-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	448	448	461	458	0	(10)	0	(10)	0	448	0	0	0	23	03/01/2032
31389S-HN-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	9	9	9	9	0	0	0	0	0	9	0	0	0	0	03/01/2032
3138AN-JB-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	19,178	19,178	20,985	20,815	0	(1,637)	0	(1,637)	0	19,178	0	0	0	446	08/01/2041
3138E0-RA-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	327,416	327,416	335,832	334,897	0	(7,482)	0	(7,482)	0	327,416	0	0	0	5,225	12/01/2041
3138E1-JJ-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,466,637	1,466,637	1,574,385	1,569,989	0	(103,352)	0	(103,352)	0	1,466,637	0	0	0	29,487	01/01/2042
3138EG-2G-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	4,854	4,854	5,420	5,384	0	(530)	0	(530)	0	4,854	0	0	0	131	09/01/2041
3138EG-3S-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	3,776	3,776	4,370	4,351	0	(575)	0	(575)	0	3,776	0	0	0	139	05/01/2040
3138EG-NK-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	30,221	30,221	32,749	32,610	0	(2,389)	0	(2,389)	0	30,221	0	0	0	661	06/01/2041
3138EG-TJ-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	351	351	392	389	0	(38)	0	(38)	0	351	0	0	0	12	07/01/2038
3138EG-Z4-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	27,095	27,095	28,843	28,669	0	(1,574)	0	(1,574)	0	27,095	0	0	0	568	10/01/2041
3138EJ-C9-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	44,790	44,790	45,537	45,440	0	(650)	0	(650)	0	44,790	0	0	0	783	06/01/2042
3138EJ-SM-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	17,337	17,337	19,092	18,810	0	(1,473)	0	(1,473)	0	17,337	0	0	0	500	01/01/2038
3138EJ-XM-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	326,250	326,250	337,771	336,560	0	(10,310)	0	(10,310)	0	326,250	0	0	0	4,623	10/01/2042
3138EJ-XR-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	158,901	158,901	174,245	172,223	0	(13,322)	0	(13,322)	0	158,901	0	0	0	3,155	06/01/2042
3138EK-4T-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	113,009	113,009	117,379	117,120	0	(4,112)	0	(4,112)	0	113,009	0	0	0	2,009	08/01/2042
3138EK-G7-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	108,218	108,218	114,267	113,753	0	(5,535)	0	(5,535)	0	108,218	0	0	0	1,883	08/01/2042
3138EK-VJ-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	36,605	36,605	38,055	37,973	0	(1,368)	0	(1,368)	0	36,605	0	0	0	590	03/01/2043
3138EK-W3-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	37,551	37,551	42,757	42,439	0	(4,887)	0	(4,887)	0	37,551	0	0	0	1,192	05/01/2041
3138EM-Y5-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	111,957	111,957	121,137	120,613	0	(8,656)	0	(8,656)	0	111,957	0	0	0	2,425	09/01/2042
3138EN-6K-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	75,828	75,828	83,286	83,074	0	(7,246)	0	(7,246)	0	75,828	0	0	0	1,986	11/01/2044
3138EN-HB-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	246,266	246,266	258,425	257,232	0	(10,967)	0	(10,967)	0	246,266	0	0	0	4,168	03/01/2044
3138EN-T8-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	113,011	113,011	124,711	123,243	0	(10,232)	0	(10,232)	0	113,011	0	0	0	3,055	07/01/2037
3138EP-N9-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	43,675	43,675	46,173	46,134	0	(2,459)	0	(2,459)	0	43,675	0	0	0	815	02/01/2045
3138EQ-FH-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	289,299	289,299	312,962	311,742	0	(22,443)	0	(22,443)	0	289,299	0	0	0	6,769	01/01/2042
3138EQ-J8-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	51,565	51,565	53,349	53,278	0	(1,714)	0	(1,714)	0	51,565	0	0	0	854	10/01/2045
3138ER-6K-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	650,118	650,118	702,647	701,585	0	(51,467)	0	(51,467)	0	650,118	0	0	0	13,912	10/01/2045
3138ER-WR-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	207,357	207,357	209,665	209,554	0	(2,197)	0	(2,197)	0	207,357	0	0	0	2,527	12/01/2046
3138M5-L8-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	35,520	35,520	35,967	35,909	0	(389)	0	(389)	0	35,520	0	0	0	578	08/01/2042
3138M6-AB-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	429,045	429,045	442,526	441,870	0	(12,826)	0	(12,826)	0	429,045	0	0	0	6,601	09/01/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3138MF-SZ-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	103,707	103,707	105,120	105,015	0	(1,308)	0	(1,308)	0	103,707	0	0	0	1,620	11/01/2042
3138MK-3Q-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	10,186	10,186	10,261	10,251	0	(65)	0	(65)	0	10,186	0	0	0	142	10/01/2042
3138MP-ZM-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	9,677	9,677	9,799	9,783	0	(106)	0	(106)	0	9,677	0	0	0	149	12/01/2042
3138MQ-DR-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	11,487	11,487	11,654	11,631	0	(145)	0	(145)	0	11,487	0	0	0	195	02/01/2043
3138W1-LC-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	206,861	206,861	204,503	204,731	0	2,130	0	2,130	0	206,861	0	0	0	3,542	03/01/2043
3138W7-GG-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	84,824	84,824	85,874	85,801	0	(976)	0	(976)	0	84,824	0	0	0	1,176	03/01/2043
3138W9-KQ-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	26,219	26,219	26,536	26,514	0	(295)	0	(295)	0	26,219	0	0	0	361	08/01/2043
3138W9-KR-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	472,346	472,346	478,047	477,644	0	(5,298)	0	(5,298)	0	472,346	0	0	0	6,439	08/01/2043
3138WA-FR-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	18,438	18,438	18,660	18,645	0	(207)	0	(207)	0	18,438	0	0	0	256	11/01/2043
3138WC-BK-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	62,341	62,341	68,473	68,315	0	(5,974)	0	(5,974)	0	62,341	0	0	0	1,599	06/01/2044
3138WC-JE-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	355,552	355,552	375,885	375,310	0	(19,758)	0	(19,758)	0	355,552	0	0	0	6,346	07/01/2044
3138WD-BG-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	369,669	369,669	389,654	388,745	0	(19,076)	0	(19,076)	0	369,669	0	0	0	7,348	10/01/2044
3138WD-JP-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	23,681	23,681	25,241	25,275	0	(1,594)	0	(1,594)	0	23,681	0	0	0	455	11/01/2044
3138WD-V6-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	51,618	51,618	53,453	53,380	0	(1,762)	0	(1,762)	0	51,618	0	0	0	815	01/01/2045
3138WE-6S-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	46,737	46,737	49,817	49,891	0	(3,154)	0	(3,154)	0	46,737	0	0	0	873	07/01/2045
3138WE-G2-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	161,065	161,065	171,679	171,924	0	(10,859)	0	(10,859)	0	161,065	0	0	0	3,084	04/01/2045
3138WE-RN-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	437,300	437,300	452,457	451,709	0	(14,409)	0	(14,409)	0	437,300	0	0	0	6,840	05/01/2045
3138WF-HF-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	42,496	42,496	44,033	43,971	0	(1,475)	0	(1,475)	0	42,496	0	0	0	675	08/01/2045
3138WG-CY-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	134,752	134,752	135,999	135,934	0	(1,182)	0	(1,182)	0	134,752	0	0	0	1,850	12/01/2045
3138WG-DC-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	58,432	58,432	60,408	60,332	0	(1,900)	0	(1,900)	0	58,432	0	0	0	895	12/01/2045
3138WG-MA-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	56,596	56,596	58,510	58,436	0	(1,840)	0	(1,840)	0	56,596	0	0	0	885	02/01/2046
3138WG-TD-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	117,271	117,271	125,572	125,187	0	(7,916)	0	(7,916)	0	117,271	0	0	0	2,135	03/01/2046
3138WG-VR-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	30,336	30,336	31,140	31,097	0	(760)	0	(760)	0	30,336	0	0	0	464	04/01/2046
3138WG-WH-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	413,831	413,831	425,470	424,997	0	(11,166)	0	(11,166)	0	413,831	0	0	0	6,450	04/01/2046
3138WG-X9-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	409,566	409,566	403,269	403,545	0	6,021	0	6,021	0	409,566	0	0	0	5,619	04/01/2046
3138WG-XQ-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	6,020	6,020	6,317	6,302	0	(281)	0	(281)	0	6,020	0	0	0	86	04/01/2046
3138WG-YR-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	69,133	69,133	71,077	70,995	0	(1,862)	0	(1,862)	0	69,133	0	0	0	888	12/01/2045
3138WH-NP-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	100,124	100,124	103,519	103,393	0	(3,269)	0	(3,269)	0	100,124	0	0	0	1,564	07/01/2046
3138WJ-G6-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	66,435	66,435	68,387	68,267	0	(1,831)	0	(1,831)	0	66,435	0	0	0	853	08/01/2046
3138WK-4R-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	174,988	174,988	183,628	183,369	0	(8,380)	0	(8,380)	0	174,988	0	0	0	2,964	06/01/2047
3138WM-MB-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	668,529	668,529	681,900	680,339	0	(11,810)	0	(11,810)	0	668,529	0	0	0	10,391	05/01/2043
3138WS-6B-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	64,091	64,091	66,530	66,389	0	(2,297)	0	(2,297)	0	64,091	0	0	0	611	05/01/2043
3138WT-RW-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	106,054	106,054	107,334	107,246	0	(1,191)	0	(1,191)	0	106,054	0	0	0	1,496	06/01/2043
3138X1-V2-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	15,782	15,782	15,953	15,943	0	(161)	0	(161)	0	15,782	0	0	0	170	04/01/2045
3138X3-XL-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	115,756	115,756	119,292	119,190	0	(3,434)	0	(3,434)	0	115,756	0	0	0	2,214	09/01/2043
3138X3-XS-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	66,032	66,032	69,262	69,018	0	(2,986)	0	(2,986)	0	66,032	0	0	0	1,303	09/01/2043
3138X5-A3-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	26,594	26,594	26,915	26,894	0	(299)	0	(299)	0	26,594	0	0	0	444	08/01/2043
3138X5-Q4-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	193,463	193,463	204,587	203,763	0	(10,300)	0	(10,300)	0	193,463	0	0	0	4,319	09/01/2043
3138X6-V9-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	23,291	23,291	25,131	25,059	0	(1,768)	0	(1,768)	0	23,291	0	0	0	491	10/01/2043
3138XG-S9-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	26,383	26,383	28,122	28,151	0	(1,768)	0	(1,768)	0	26,383	0	0	0	509	02/01/2044
3138XW-NA-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	15,431	15,431	16,448	16,468	0	(1,036)	0	(1,036)	0	15,431	0	0	0	335	06/01/2044
3138Y4-PB-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	128,895	128,895	134,529	134,198	0	(5,303)	0	(5,303)	0	128,895	0	0	0	1,745	10/01/2044
3138Y8-HE-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	106,284	106,284	109,439	109,423	0	(3,140)	0	(3,140)	0	106,284	0	0	0	1,702	12/01/2044
3138YA-H2-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	201,789	201,789	204,666	204,521	0	(2,732)	0	(2,732)	0	201,789	0	0	0	2,263	03/01/2045
3138YA-JJ-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	132,754	132,754	134,646	134,546	0	(1,792)	0	(1,792)	0	132,754	0	0	0	930	05/01/2045
3138YA-RR-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	21,152	21,152	22,546	22,578	0	(1,426)	0	(1,426)	0	21,152	0	0	0	445	12/01/2044
3138YB-DW-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	58,010	58,010	61,304	61,193	0	(3,183)	0	(3,183)	0	58,010	0	0	0	701	12/01/2044
3138YC-AN-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	27,948	27,948	29,536	29,485	0	(1,536)	0	(1,536)	0	27,948	0	0	0	103	12/01/2044
3138YC-CV-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	23,341	23,341	24,879	24,911	0	(1,571)	0	(1,571)	0	23,341	0	0	0	482	01/01/2045
3138YF-JN-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	190,668	190,668	197,446	197,165	0	(6,496)	0	(6,496)	0	190,668	0	0	0	2,947	01/01/2045
3138YY-DL-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	13,199	13,199	13,321	13,315	0	(116)	0	(116)	0	13,199	0	0	0	198	11/01/2045
31391G-PW-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	189	189	191	190	0	(2)	0	(2)	0	189	0	0	0	6	11/01/2032
31391H-CR-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	101	101	103	103	0	(2)	0	(2)	0	101	0	0	0	2	07/01/2032
31400R-R9-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	5,813	5,813	6,077	6,013	0	(200)	0	(200)	0	5,813	0	0	0	158	06/01/2033
31401N-3N-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	213	213	236	233	0	(20)	0	(20)	0	213	0	0	0	6	08/01/2033
31402C-4B-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	296	296	305	303	0	(7)	0	(7)	0	296	0	0	0	9	05/01/2034
31402C-4H-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	19,609	19,609	21,548	21,233	0	(1,624)	0	(1,624)	0	19,609	0	0	0	577	04/01/2034
31402C-U6-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	20,549	20,549	21,483	21,278	0	(730)	0	(730)	0	20,549	0	0	0	528	03/01/2034

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31402D-JS-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	27,226	27,226	28,885	28,562	0	(1,337)	0	(1,337)	0	27,226	0	0	0	789	09/01/2034
31402D-M5-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	79	79	81	80	0	(2)	0	(2)	0	79	0	0	0	3	09/01/2034
31402R-JL-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	264,410	264,410	282,091	279,009	0	(14,599)	0	(14,599)	0	264,410	0	0	0	6,652	07/01/2035
31402V-GU-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	641	641	659	655	0	(14)	0	(14)	0	641	0	0	0	28	09/01/2033
31403K-J7-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	691	691	700	698	0	(6)	0	(6)	0	691	0	0	0	22	11/01/2033
31403M-E9-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,889	1,889	2,101	2,075	0	(186)	0	(186)	0	1,889	0	0	0	51	02/01/2034
31403V-S8-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	495	495	509	506	0	(11)	0	(11)	0	495	0	0	0	12	01/01/2034
31404E-C7-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	306	306	314	312	0	(6)	0	(6)	0	306	0	0	0	11	02/01/2034
31404L-X5-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	10,608	10,608	10,641	10,627	0	(19)	0	(19)	0	10,608	0	0	0	307	10/01/2033
31405H-GX-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	49	49	51	50	0	(1)	0	(1)	0	49	0	0	0	2	08/01/2034
31405L-SY-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	7,267	7,267	7,475	7,438	0	(171)	0	(171)	0	7,267	0	0	0	133	08/01/2034
31405S-L4-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	9,307	9,307	9,329	9,319	0	(12)	0	(12)	0	9,307	0	0	0	272	02/01/2035
31406N-4K-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,465	1,465	1,361	1,378	0	87	0	87	0	1,465	0	0	0	46	02/01/2035
31406N-6V-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	3,596	3,596	3,695	3,674	0	(78)	0	(78)	0	3,596	0	0	0	201	03/01/2035
31406W-HT-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,677	1,677	1,613	1,622	0	55	0	55	0	1,677	0	0	0	46	04/01/2035
31406X-FP-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	351	351	337	339	0	12	0	12	0	351	0	0	0	8	05/01/2035
31407B-TX-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	5,653	5,653	5,434	5,464	0	189	0	189	0	5,653	0	0	0	131	07/01/2035
31407E-VQ-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	3,144	3,144	3,168	3,163	0	(19)	0	(19)	0	3,144	0	0	0	107	07/01/2035
31407H-EX-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	7,296	7,296	6,987	7,031	0	265	0	265	0	7,296	0	0	0	82	08/01/2035
3140E2-P8-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	128,845	128,845	133,203	133,035	0	(4,190)	0	(4,190)	0	128,845	0	0	0	386	10/01/2045
3140E7-JH-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	659,001	659,001	681,293	680,412	0	(21,412)	0	(21,412)	0	659,001	0	0	0	11,057	11/01/2045
3140E7-JW-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	17,276	17,276	17,861	17,838	0	(562)	0	(562)	0	17,276	0	0	0	312	11/01/2045
3140E8-F2-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	35,761	35,761	36,092	36,074	0	(313)	0	(313)	0	35,761	0	0	0	488	01/01/2046
3140E8-LV-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	347,565	347,565	350,782	350,583	0	(3,019)	0	(3,019)	0	347,565	0	0	0	3,956	01/01/2046
3140EB-DV-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	127,746	127,746	128,928	128,865	0	(1,120)	0	(1,120)	0	127,746	0	0	0	1,729	01/01/2046
3140EB-VM-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	362,135	362,135	386,022	385,172	0	(23,037)	0	(23,037)	0	362,135	0	0	0	5,202	02/01/2046
3140EU-C6-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	42,444	42,444	43,880	43,825	0	(1,381)	0	(1,381)	0	42,444	0	0	0	703	12/01/2045
3140EV-5K-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	80,982	80,982	84,038	83,915	0	(2,933)	0	(2,933)	0	80,982	0	0	0	955	01/01/2046
3140EV-GP-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	8,294	8,294	8,703	8,683	0	(389)	0	(389)	0	8,294	0	0	0	130	02/01/2046
3140EW-SQ-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	333,842	333,842	342,684	342,203	0	(8,361)	0	(8,361)	0	333,842	0	0	0	5,596	03/01/2046
3140F2-A3-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	80,276	80,276	82,991	82,887	0	(2,612)	0	(2,612)	0	80,276	0	0	0	1,224	04/01/2046
3140F3-VR-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	151,413	151,413	158,889	158,494	0	(7,081)	0	(7,081)	0	151,413	0	0	0	2,441	05/01/2046
3140F5-CV-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	205,103	205,103	206,874	206,784	0	(1,681)	0	(1,681)	0	205,103	0	0	0	2,779	12/01/2046
3140FE-D8-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,061,910	1,061,910	1,071,077	1,070,605	0	(8,694)	0	(8,694)	0	1,061,910	0	0	0	12,515	10/01/2046
3140FP-FH-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	658,266	658,266	676,832	676,153	0	(17,886)	0	(17,886)	0	658,266	0	0	0	9,897	07/01/2047
3140FP-U3-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,568,281	1,568,281	1,582,371	1,586,933	0	(18,652)	0	(18,652)	0	1,568,281	0	0	0	30,762	01/01/2045
3140GP-JZ-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	36,186	36,186	37,973	37,918	0	(1,733)	0	(1,733)	0	36,186	0	0	0	621	06/01/2047
3140GW-JM-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	2,204,132	2,204,132	2,266,123	2,263,888	0	(59,756)	0	(59,756)	0	2,204,132	0	0	0	36,442	08/01/2047
3140J6-CU-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	374,195	374,195	388,286	388,993	0	(14,798)	0	(14,798)	0	374,195	0	0	0	8,177	06/01/2044
3140J6-GM-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	90,370	90,370	94,834	94,698	0	(4,328)	0	(4,328)	0	90,370	0	0	0	1,627	10/01/2047
31410C-UF-7	FNMA PASS-THRU LNG 30 YEAR		02/26/2021	VARIOUS	XXX	1,968	1,968	1,986	1,982	0	(14)	0	(14)	0	1,968	0	0	0	20	06/01/2036
31410K-XY-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	57,121	57,121	62,196	61,838	0	(4,717)	0	(4,717)	0	57,121	0	0	0	1,613	09/01/2038
31410L-NM-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,630	1,630	1,810	1,796	0	(167)	0	(167)	0	1,630	0	0	0	47	09/01/2041
31410R-JQ-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	26	26	26	26	0	0	0	0	0	26	0	0	0	1	09/01/2036
31410T-4N-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	54	54	54	54	0	0	0	0	0	54	0	0	0	2	08/01/2036
31410X-HG-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	448	448	453	452	0	(3)	0	(3)	0	448	0	0	0	8	09/01/2036
31410Y-EF-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	663	663	669	668	0	(5)	0	(5)	0	663	0	0	0	22	09/01/2036
31411C-PD-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	147	147	145	145	0	2	0	2	0	147	0	0	0	2	11/01/2036
31411E-FN-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	12	12	11	11	0	0	0	0	0	12	0	0	0	0	12/01/2036
31411F-RA-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	960	960	942	944	0	16	0	16	0	960	0	0	0	28	12/01/2036
31412A-M9-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	18	18	18	18	0	0	0	0	0	18	0	0	0	1	05/01/2037
31412N-BH-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	365	365	366	366	0	(1)	0	(1)	0	365	0	0	0	12	08/01/2038
31412S-D2-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	164	164	178	177	0	(14)	0	(14)	0	164	0	0	0	4	01/01/2038
31412T-Z6-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	3,429	3,429	3,744	3,713	0	(284)	0	(284)	0	3,429	0	0	0	138	11/01/2038
31412T-ZL-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	56	56	62	62	0	(6)	0	(6)	0	56	0	0	0	2	11/01/2038
31413C-FJ-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	3,782	3,782	4,224	4,192	0	(410)	0	(410)	0	3,782	0	0	0	51	07/01/2037
31413T-JR-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	58,337	58,337	58,373	58,346	0	(10)	0	(10)	0	58,337	0	0	0	1,650	11/01/2037
31413Y-MB-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	2,937	2,937	3,280	3,271	0	(333)	0	(333)	0	2,937	0	0	0	77	12/01/2037
31414E-EJ-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	30,609	30,609	33,329	33,092	0	(2,483)	0	(2,483)	0	30,609	0	0	0	1,060	06/01/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31414E-J8-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	910	910	1,016	1,008	0	(98)	0	(98)	0	910	0	0	0	33	07/01/2038
31414J-BX-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	325	325	361	359	0	(34)	0	(34)	0	325	0	0	0	7	12/01/2037
31414K-6M-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	205	205	229	228	0	(23)	0	(23)	0	205	0	0	0	9	01/01/2038
31414P-YK-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	189	189	211	210	0	(22)	0	(22)	0	189	0	0	0	6	02/01/2038
31414R-WH-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	11,990	11,990	13,056	12,963	0	(972)	0	(972)	0	11,990	0	0	0	490	02/01/2038
31414S-2T-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	17,713	17,713	19,337	19,136	0	(1,423)	0	(1,423)	0	17,713	0	0	0	646	03/01/2038
31414S-X8-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,081	1,081	1,177	1,170	0	(89)	0	(89)	0	1,081	0	0	0	29	06/01/2038
31414S-YB-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	84,284	84,284	91,893	91,213	0	(6,929)	0	(6,929)	0	84,284	0	0	0	2,312	06/01/2038
31415L-QY-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	10,524	10,524	11,746	11,678	0	(1,154)	0	(1,154)	0	10,524	0	0	0	198	05/01/2038
31415R-FA-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	51,048	51,048	56,073	55,566	0	(4,518)	0	(4,518)	0	51,048	0	0	0	1,096	07/01/2038
31415V-V3-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	8,759	8,759	9,358	9,306	0	(547)	0	(547)	0	8,759	0	0	0	288	09/01/2038
31416B-RY-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	45,490	45,490	49,726	49,202	0	(3,713)	0	(3,713)	0	45,490	0	0	0	1,183	07/01/2035
31416V-SZ-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	3,883	3,883	4,285	4,251	0	(368)	0	(368)	0	3,883	0	0	0	30	01/01/2039
31416W-P5-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	82,470	82,470	86,722	86,245	0	(3,775)	0	(3,775)	0	82,470	0	0	0	1,862	08/01/2040
31416X-MH-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	2,250	2,250	2,509	2,495	0	(245)	0	(245)	0	2,250	0	0	0	99	09/01/2040
31416Y-RN-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	28,218	28,218	29,409	29,294	0	(1,075)	0	(1,075)	0	28,218	0	0	0	634	06/01/2041
31417G-H5-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	18,376	18,376	19,207	19,096	0	(721)	0	(721)	0	18,376	0	0	0	270	05/01/2043
31417L-M3-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	105,944	105,944	110,033	109,247	0	(3,303)	0	(3,303)	0	105,944	0	0	0	2,133	07/01/2039
31417V-QF-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	2,206	2,206	2,429	2,417	0	(211)	0	(211)	0	2,206	0	0	0	56	01/01/2040
31417Y-7B-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	13,088	13,088	13,342	13,308	0	(219)	0	(219)	0	13,088	0	0	0	184	10/01/2041
31417Y-ZA-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	137,341	137,341	146,118	145,253	0	(7,912)	0	(7,912)	0	137,341	0	0	0	3,431	05/01/2041
31418A-3Q-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	10,697	10,697	10,823	10,815	0	(117)	0	(117)	0	10,697	0	0	0	156	12/01/2043
31418B-WF-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	8,404	8,404	8,771	8,750	0	(346)	0	(346)	0	8,404	0	0	0	137	11/01/2045
31418B-XZ-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	61,017	61,017	63,081	63,001	0	(1,984)	0	(1,984)	0	61,017	0	0	0	925	01/01/2046
31418B-ZG-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	28,161	28,161	28,421	28,407	0	(247)	0	(247)	0	28,161	0	0	0	391	02/01/2046
31418C-R8-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	117,519	117,519	120,824	120,707	0	(3,188)	0	(3,188)	0	117,519	0	0	0	1,835	12/01/2047
31418N-B9-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	41,491	41,491	45,295	44,921	0	(3,430)	0	(3,430)	0	41,491	0	0	0	993	09/01/2038
31418R-P7-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	2,836	2,836	3,118	3,103	0	(267)	0	(267)	0	2,836	0	0	0	75	04/01/2040
31419A-E4-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	53,452	53,452	59,625	59,352	0	(5,899)	0	(5,899)	0	53,452	0	0	0	1,475	07/01/2040
3138EH-3A-8	FNMA PASS-THRU MEGA MULTI 7		12/27/2021	PRINCIPAL RECEIPT	XXX	388,269	388,269	398,286	390,857	0	(2,588)	0	(2,588)	0	388,269	0	0	0	10,523	04/01/2022
31417Y-3Z-8	FNMA PASS-THRU SHRT 10 YEAR		08/25/2021	PRINCIPAL RECEIPT	XXX	5,730	5,730	5,959	5,761	0	(31)	0	(31)	0	5,730	0	0	0	57	08/01/2021
31418A-4S-4	FNMA PASS-THRU SHRT 10 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	74,672	74,672	77,659	76,166	0	(1,494)	0	(1,494)	0	74,672	0	0	0	1,303	01/01/2024
31385X-D9-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	3,482	3,482	3,529	3,516	0	(33)	0	(33)	0	3,482	0	0	0	109	04/01/2033
3138NY-4L-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	26,799	26,799	26,277	26,361	0	438	0	438	0	26,799	0	0	0	329	02/01/2043
3138WG-YN-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	140,402	140,402	144,120	143,921	0	(3,519)	0	(3,519)	0	140,402	0	0	0	2,498	04/01/2046
3138WH-MC-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	68,511	68,511	70,202	70,176	0	(1,665)	0	(1,665)	0	68,511	0	0	0	1,555	07/01/2046
3138WH-NF-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	774,012	774,012	779,454	779,310	0	(5,299)	0	(5,299)	0	774,012	0	0	0	13,541	07/01/2046
3138WJ-FK-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	82,201	82,201	86,927	86,873	0	(4,672)	0	(4,672)	0	82,201	0	0	0	1,085	11/01/2046
3138WQ-R2-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	999,641	999,641	1,011,668	1,010,846	0	(11,204)	0	(11,204)	0	999,641	0	0	0	17,918	05/01/2042
3138X0-ZA-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	821,802	821,802	829,763	829,299	0	(7,497)	0	(7,497)	0	821,802	0	0	0	13,354	07/01/2043
3138X5-QA-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	210,687	210,687	212,728	212,614	0	(1,927)	0	(1,927)	0	210,687	0	0	0	3,510	09/01/2043
31402C-PL-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	9,648	9,648	10,328	10,216	0	(568)	0	(568)	0	9,648	0	0	0	250	11/01/2033
31402C-VZ-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	2,382	2,382	2,490	2,467	0	(85)	0	(85)	0	2,382	0	0	0	62	03/01/2034
31403D-DX-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	40,039	40,039	44,168	43,742	0	(3,703)	0	(3,703)	0	40,039	0	0	0	1,137	04/01/2036
3140GT-X8-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	822,100	822,100	822,196	822,173	0	(73)	0	(73)	0	822,100	0	0	0	12,706	07/01/2047
3140GU-MS-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	141,955	141,955	146,613	146,579	0	(4,624)	0	(4,624)	0	141,955	0	0	0	3,168	11/01/2047
3140HB-JA-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	998,662	998,662	1,019,182	1,019,043	0	(20,381)	0	(20,381)	0	998,662	0	0	0	16,995	06/01/2048
3140J6-DQ-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,670,664	1,670,664	1,727,440	1,726,400	0	(55,736)	0	(55,736)	0	1,670,664	0	0	0	33,004	10/01/2045
3140J9-Z3-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	114,011	114,011	116,648	116,990	0	(2,979)	0	(2,979)	0	114,011	0	0	0	2,179	01/01/2048
31410G-YN-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	21,849	21,849	23,837	23,466	0	(1,617)	0	(1,617)	0	21,849	0	0	0	574	10/01/2035
31417G-6A-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	167,784	167,784	169,780	169,617	0	(1,834)	0	(1,834)	0	167,784	0	0	0	2,894	07/01/2043
31417G-LV-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	28,800	28,800	29,237	29,209	0	(409)	0	(409)	0	28,800	0	0	0	428	05/01/2043
31418B-W9-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	42,471	42,471	43,901	43,845	0	(1,374)	0	(1,374)	0	42,471	0	0	0	661	12/01/2045
31418C-3D-4	FNMA PASS-THRU LNG 30 YEAR		02/26/2021	VARIOUS	XXX	2,592,353	2,439,348	2,500,522	2,500,507	0	(8,377)	0	(8,377)	0	2,492,129	0	100,224	100,224	17,966	10/01/2048
31418C-MG-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	45,289	45,289	47,526	47,459	0	(2,170)	0	(2,170)	0	45,289	0	0	0	808	07/01/2047
31418C-S4-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	437,584	437,584	432,234	433,591	0	3,993	0	3,993	0	437,584	0	0	0	6,736	01/01/2048
31418C-V2-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	905,163	905,163	897,066	897,195	0	7,968	0	7,968	0	905,163	0	0	0	13,853	03/01/2048
31418C-YL-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	201,302	201,302	199,376	199,406	0	1,897	0	1,897	0	201,302	0	0	0	3,105	05/01/2048
31418D-BG-6	FNMA PASS-THRU LNG 30 YEAR		02/25/2021	VARIOUS	XXX	1,122,540	1,054,539	1,081,809	1,081,843	0	(3,370)	0	(3,370)	0	1,078,473	0	44,067	44,067	7,007	04/01/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31418C-HS-6	FNMA PASS-THRU SHRT 10 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	20,523	20,523	21,344	21,108	0	(584)	0	(584)	0	20,523	0	0	0	335	03/01/2027
3136AV-KR-9	FNMA REMIC TRUST 2017-M2		05/28/2021	VARIOUS	XXX	2,939,025	2,700,000	2,587,570	2,619,675	0	5,179	0	5,179	0	2,624,854	0	314,171	314,171	34,917	02/25/2027
3136AY-7L-1	FNMA REMIC TRUST 2018-M1		12/27/2021	PRINCIPAL RECEIPT	XXX	146,978	146,978	141,862	142,972	0	4,006	0	4,006	0	146,978	0	0	0	4,644	12/25/2027
3136B3-DE-7	FNMA REMIC TRUST 2018-M13		04/08/2021	GOLDMAN SACHS & CO, NY	XXX	2,103,532	1,817,000	1,789,792	1,793,665	0	445	0	445	0	1,794,109	0	309,423	309,423	24,814	09/25/2030
3138ER-UB-4	FNMA SUPER INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	46,568	46,568	48,875	48,766	0	(2,198)	0	(2,198)	0	46,568	0	0	0	697	03/01/2030
3140X4-DE-3	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	78,656	78,656	79,922	79,907	0	(1,251)	0	(1,251)	0	78,656	0	0	0	1,074	04/01/2047
3140X4-KL-9	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	2,755,737	2,755,737	2,912,470	2,911,938	0	(156,201)	0	(156,201)	0	2,755,737	0	0	0	34,926	07/01/2049
3140X5-BC-6	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	371,575	371,575	379,180	379,208	0	(7,633)	0	(7,633)	0	371,575	0	0	0	5,562	10/01/2049
3140X6-UC-3	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	64,314	64,314	68,263	0	0	(3,949)	0	(3,949)	0	64,314	0	0	0	605	11/01/2048
3140X7-YR-4	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,034,744	1,034,744	1,115,256	1,115,000	0	(80,256)	0	(80,256)	0	1,034,744	0	0	0	16,495	09/01/2050
3140XC-AU-2	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	13,794	13,794	14,079	0	0	(285)	0	(285)	0	13,794	0	0	0	48	08/01/2051
3140XC-AX-6	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	24,367	24,367	24,923	0	0	(556)	0	(556)	0	24,367	0	0	0	102	06/01/2051
3140X7-B6-5	FNMA SUPERINT 15 YEAR		12/25/2021	PRINCIPAL RECEIPT	XXX	1,397,712	1,397,712	1,473,712	1,471,683	0	(73,971)	0	(73,971)	0	1,397,712	0	0	0	16,216	10/01/2031
3140X8-UU-9	FNMA SUPERLNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	62,796	62,796	66,652	0	0	(3,856)	0	(3,856)	0	62,796	0	0	0	595	06/01/2049
31418D-Q7-0	FNMA UMB LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	157,029	157,029	161,225	0	0	(4,196)	0	(4,196)	0	157,029	0	0	0	1,361	07/01/2050
31417G-RE-8	FNMA UMBS INT 15 YEAR		07/25/2021	VARIOUS	XXX	462,242	444,426	466,023	465,371	0	(3,722)	0	(3,722)	0	461,649	0	593	593	4,805	05/01/2028
31418D-QZ-8	FNMA UMBS INT 20 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	32,055	32,055	33,117	0	0	(1,062)	0	(1,062)	0	32,055	0	0	0	283	07/01/2040
31418D-V2-5	FNMA UMBS INT 20 YEAR		12/27/2021	VARIOUS	XXX	630,359	609,233	632,936	565,014	0	(2,577)	0	(2,577)	0	631,247	0	(888)	(888)	1,175	01/01/2041
31418D-Y7-1	FNMA UMBS INT 20 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	29,511	29,511	30,044	0	0	(533)	0	(533)	0	29,511	0	0	0	182	05/01/2041
31418D-Y8-9	FNMA UMBS INT 20 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	9,229	9,229	9,621	0	0	(392)	0	(392)	0	9,229	0	0	0	39	05/01/2041
3138WH-XU-1	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	164,799	164,799	173,966	173,913	0	(9,113)	0	(9,113)	0	164,799	0	0	0	2,171	09/01/2046
3140GY-GZ-6	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	90,599	90,599	96,261	0	0	(5,662)	0	(5,662)	0	90,599	0	0	0	998	01/01/2048
3140GY-JX-8	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	85,303	85,303	90,541	0	0	(5,238)	0	(5,238)	0	85,303	0	0	0	810	02/01/2048
3140H5-FR-7	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	108,568	108,568	115,235	0	0	(6,667)	0	(6,667)	0	108,568	0	0	0	1,064	01/01/2048
3140JQ-RY-1	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,154,956	1,154,956	1,225,201	0	0	(70,245)	0	(70,245)	0	1,154,956	0	0	0	7,836	08/01/2049
3140K3-HT-2	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	192,690	192,690	196,657	196,672	0	(3,981)	0	(3,981)	0	192,690	0	0	0	2,963	11/01/2049
3140KE-K8-0	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	62,157	62,157	63,849	0	0	(1,692)	0	(1,692)	0	62,157	0	0	0	608	08/01/2050
3140L1-QK-4	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	4,335	4,335	4,265	0	0	71	0	71	0	4,335	0	0	0	27	02/01/2051
3140Q8-FP-5	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	85,582	85,582	90,837	0	0	(5,255)	0	(5,255)	0	85,582	0	0	0	800	01/01/2048
3140QL-MK-9	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	25,560	25,560	26,115	0	0	(555)	0	(555)	0	25,560	0	0	0	111	08/01/2051
31418C-AG-9	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	72,428	72,428	74,375	74,536	0	(2,108)	0	(2,108)	0	72,428	0	0	0	1,194	08/01/2046
31418D-3G-5	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	130,133	130,133	132,095	0	0	(1,962)	0	(1,962)	0	130,133	0	0	0	538	08/01/2051
31418D-3X-8	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	68,191	68,191	69,448	0	0	(1,257)	0	(1,257)	0	68,191	0	0	0	294	09/01/2051
31418D-RW-4	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	4,422	4,422	4,419	0	0	2	0	2	0	4,422	0	0	0	7	08/01/2050
31418D-TR-3	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	256,445	256,445	268,877	268,868	0	(12,423)	0	(12,423)	0	256,445	0	0	0	3,780	10/01/2050
31418D-V6-6	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	7,073	7,073	6,871	0	0	202	0	202	0	7,073	0	0	0	13	01/01/2051
31418D-V8-2	FNMA UMBS LNG 30 YEAR		01/25/2021	VARIOUS	XXX	21,166,178	20,000,000	20,974,219	20,974,455	0	(4,248)	0	(4,248)	0	20,970,207	0	195,971	195,971	48,611	01/01/2051
31418D-VA-7	FNMA UMBS LNG 30 YEAR		04/28/2021	VARIOUS	XXX	5,020,703	4,987,715	5,169,883	5,169,931	0	(6,069)	0	(6,069)	0	5,163,862	0	(143,159)	(143,159)	40,893	12/01/2050
31418D-VB-5	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	15,326	15,326	14,916	0	0	410	0	410	0	15,326	0	0	0	92	12/01/2050
31418D-YC-0	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	88,100	88,100	91,106	0	0	(3,007)	0	(3,007)	0	88,100	0	0	0	756	04/01/2051
31418D-W7-3	FNMA UMBSS INT 20 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	14,755	14,755	15,359	0	0	(604)	0	(604)	0	14,755	0	0	0	57	02/01/2041
35563P-NP-0	FREDDIE SCRTT SERIES 2020-1		12/25/2021	VARIOUS	XXX	1,484,695	1,429,399	1,485,434	1,482,932	0	(19,256)	0	(19,256)	0	1,463,677	0	21,018	21,018	31,917	08/25/2059
30297J-AD-9	FRESB MTG 2018-SB54		12/25/2021	PRINCIPAL RECEIPT	XXX	73,224	73,224	72,665	72,693	0	530	0	530	0	73,224	0	0	0	1,295	07/25/2038
30297J-AE-7	FRESB MTG 2018-SB54		12/25/2021	PRINCIPAL RECEIPT	XXX	397,904	397,904	390,872	392,154	0	5,749	0	5,749	0	397,904	0	0	0	9,268	05/25/2028
30297D-AJ-9	FRESB MTG TR 2018-SB53		12/25/2021	PRINCIPAL RECEIPT	XXX	134,967	134,967	135,002	134,914	0	52	0	52	0	134,967	0	0	0	3,678	06/25/2028
30297D-AM-2	FRESB MTG TR 2018-SB53		12/25/2021	PRINCIPAL RECEIPT	XXX	142,087	142,087	139,395	139,694	0	2,393	0	2,393	0	142,087	0	0	0	4,202	05/25/2038
30297P-AK-9	FRESB MTG TR 2018-SB55		12/25/2021	PRINCIPAL RECEIPT	XXX	68,331	68,331	67,381	67,473	0	857	0	857	0	68,331	0	0	0	1,186	07/25/2038
30308L-AE-9	FRESB MTG TR 2018-SB57		12/25/2021	PRINCIPAL RECEIPT	XXX	198,550	198,550	199,021	198,865	0	(315)	0	(315)	0	198,550	0	0	0	1,734	08/25/2038
452252-PQ-6	ILLINOIS ST TOLL HWY AUTH TOLL		04/08/2021	MORGAN STANLEY & CO INC, NY	XXX	207,448	165,000	212,068	211,728	0	(1,145)	0	(1,145)	0	210,582	0	(3,134)	(3,134)	2,635	01/01/2045
45506D-GW-9	INDIANA ST FIN AUTH REV		04/08/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,091,420	1,000,000	913,590	919,865	0	288	0	288	0	920,153	0	171,267	171,267	40,979	01/01/2051
472682-RN-5	JEFFERSON CNTY ALA SWR REV		04/08/2021	CITIGROUP GLOBAL MARKETS, INC.	XXX	1,190,630	1,000,000	1,054,400	1,037,854	0	(1,037)	0	(1,037)	0	1,036,817	0	153,813	153,813	37,139	10/01/2051
491397-AB-1	KENTUCKY PUB TRANSN INFRASTRUC		04/08/2021	WEDBUSH SECURITIES INC./P3, LO	XXX	1,103,200	1,000,000	1,000,700	1,000,222	0	(22)	0	(22)	0	1,000,200	0	103,000	103,000	44,882	07/01/2049
58611Y-AF-1	MEMPHIS-SHELBY CNTY TENN INDL		03/26/2021	JEFFERIES & COMPANY	XXX	164,063	175,000	189,306	166,985	20,410	(395)	0	20,015	0	187,000	0	(22,937)	(22,937)	6,800	07/01/2037
59333P-4P-0	MIAMI-DADE CNTY FLA AVIATION R		06/08/2021	GOLDMAN SACHS & CO, NY	XXX	154,218	140,000	140,000	140,000	0	0	0	0	0	140,000	0	14,218	14,218	3,171	10/01/2029
645918-2C-6	NEW JERSEY ECONOMIC DEV AUTH R		04/08/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,122,600	1,000,000	965,710	967,892	0	100	0	100	0	967,992	0	154,608	154,608	43,906	01/01/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
646136-6R-7	NEW JERSEY ST TRANSN TR FD AUT		07/28/2021	MARKETAXESS CORPORATION, NEW Y	XXX	862,538	750,000	752,000	751,924	0	(46)	0	(46)	0	751,878	0	110,659	110,659	19,130	06/15/2039
650036-AW-6	NEW YORK ST URBAN DEV CORP REV		02/24/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,017,520	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	17,520	17,520	7,947	03/15/2028
650116-DS-2	NEW YORK TRANSN DEV CORP SPL F		10/07/2021	CHARITABLE DONATION	XXX	185,130	150,000	182,999	182,710	0	(2,250)	0	(2,250)	0	180,459	0	4,671	4,671	6,479	12/01/2037
677632-MV-0	OHIO ST UNIV GEN RCPTS		03/01/2021	MARKETAXESS CORP	XXX	649,305	500,000	545,385	544,263	0	(246)	0	(246)	0	544,017	0	105,288	105,288	6,274	06/01/2040
67884X-CP-0	OKLAHOMA DEV FIN AUTH HEALTH S		10/13/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	1,126,560	1,000,000	1,149,330	1,131,628	0	(12,282)	0	(12,282)	0	1,119,346	0	7,214	7,214	63,583	08/15/2028
744434-CW-9	PUBLIC PWR GENERATION AGY NEB		01/01/2021	Sink PMT @ 100.0000000	XXX	30,000	30,000	37,268	36,353	0	(6,353)	0	(6,353)	0	30,000	0	0	0	1,086	01/01/2041
01F020-62-0	TBA UMBS SINGLE FAMILY 30YR 2 2/21		02/01/2021	VARIOUS	XXX	2,063,965	2,000,000	2,068,125	2,068,125	0	0	0	0	0	2,068,125	0	(4,160)	(4,160)	1,111	02/25/2050
88256H-AT-5	TEXAS MUN GAS ACQUISITION & SU		02/25/2021	CALLED @ 108.0021080	XXX	1,080,021	1,000,000	953,930	967,192	0	330	0	330	0	967,521	0	32,479	32,479	89,743	12/15/2031
88283K-BK-3	TEXAS TRANSN COMMN CENT TEX TP		12/09/2021	MORGAN STANLEY & CO INC, NY	XXX	1,006,250	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	6,250	6,250	26,290	08/15/2042
913366-KB-5	UNIV CALIF REGTS MED CTR POOLE		03/01/2021	BANK OF AMERICA SECURITIES, IN	XXX	294,597	300,000	230,454	231,342	0	193	0	193	0	231,535	0	63,062	63,062	2,705	05/15/2050
917565-LB-7	UTAH TRAN AUTH SALES TAX REV		03/01/2021	MARKETAXESS CORP	XXX	348,020	250,000	301,538	299,732	0	(391)	0	(391)	0	299,341	0	48,679	48,679	3,216	06/15/2039
92428C-LB-8	VERMONT ST STUDENT ASSISTANCE		12/15/2021	CALLED @ 100.0000000	XXX	105,000	105,000	112,798	0	0	(715)	0	(715)	0	112,083	0	(7,083)	(7,083)	3,000	06/15/2032
92428C-MG-6	VERMONT ST STUDENT ASSISTANCE		03/24/2021	RBC DAIN RAUSCHER	XXX	349,119	285,000	340,333	337,659	0	(1,125)	0	(1,125)	0	336,534	0	12,586	12,586	3,998	06/15/2030
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						231,398,543	226,995,746	231,611,854	227,745,843	62,777	(1,980,534)	0	(1,917,757)	0	229,710,024	0	1,608,498	1,608,498	2,278,907	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
002824-BM-1	ABBOTT LABS		06/24/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	1,336,632	1,200,000	1,197,948	1,198,535	0	138	0	138	0	1,198,673	0	137,959	137,959	36,554	09/15/2025
00287Y-AY-5	ABBVIE INC		01/12/2021	GOLDMAN SACHS & CO	XXX	771,932	700,000	664,727	675,382	0	125	0	125	0	675,507	0	96,425	96,425	3,733	05/14/2026
00287Y-BC-2	ABBVIE INC		06/04/2021	CHARITABLE DONATION	XXX	366,381	340,000	339,565	339,748	0	36	0	36	0	339,784	0	26,597	26,597	7,225	11/14/2023
00287Y-CS-6	ABBVIE INC		08/23/2021	BK OF NEW YORK MELLON/TORONTO	XXX	556,776	550,000	565,743	559,853	0	(6,088)	0	(6,088)	0	553,765	0	3,011	3,011	17,815	03/15/2022
00287Y-CX-5	ABBVIE INC		04/07/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	745,824	680,000	735,118	727,829	0	(3,113)	0	(3,113)	0	724,716	0	21,108	21,108	14,643	03/15/2025
00404A-AJ-8	ACADIA HEALTHCARE COMPANY INC		03/01/2021	CALLED @ 100.0000000	XXX	104,000	104,000	103,931	103,899	52	4	0	56	0	103,955	0	45	45	3,445	02/15/2023
006278-AT-2	ADAMS MILL CLO LTD 144A		10/15/2021	PRINCIPAL RECEIPT	XXX	751,532	751,532	751,532	751,532	0	0	0	0	0	751,532	0	0	0	5,954	07/15/2026
00688J-AA-5	ADIENT US LLC 144A		05/07/2021	VARIOUS	XXX	219,230	205,000	205,000	205,000	0	0	0	0	0	205,000	0	14,140	14,140	5,488	05/15/2026
00737W-AA-7	ADTALEM ESCROW CORPORATION 144A		04/12/2021	VARIOUS	XXX	75,406	75,000	75,000	0	0	0	0	0	0	75,000	0	406	406	328	03/01/2028
00774C-AB-3	AECOM SR GLBL		10/05/2021	VARIOUS	XXX	473,531	425,000	404,981	408,380	0	1,377	0	1,377	0	409,757	0	63,774	63,774	18,963	03/15/2027
00766T-AD-2	AECOM TECHNOLOGY CORP DE		04/13/2021	TENDERED BACK TO COMPANY	XXX	85,969	75,000	81,517	80,107	0	(358)	0	(358)	0	79,749	0	6,220	6,220	2,179	10/15/2024
00111@-AA-2	AES HAWAII INC		09/30/2021	Principal Receipt	XXX	197,340	197,340	168,001	191,095	0	1,545	0	1,545	0	192,640	0	4,700	4,700	8,555	06/30/2022
008117-AP-8	AETNA INC		02/24/2021	JP MORGAN SECS INC-FI	XXX	460,548	445,000	428,793	440,886	0	314	0	314	0	441,200	0	19,348	19,348	3,433	11/15/2022
013092-AF-8	ALBERTSONS COS INC / SAFEWAY 144A		03/30/2021	CITIGROUP GBL MKT INC/SAL	XXX	717,750	725,000	725,000	725,000	0	0	0	0	0	725,000	0	(7,250)	(7,250)	13,810	03/15/2026
013092-AG-6	ALBERTSONS COS INC / SAFEWAY 144A		01/13/2021	BANC OF AMERICA SEC LLC	XXX	574,281	575,000	573,250	573,262	0	5	0	5	0	573,267	0	1,014	1,014	7,547	03/15/2029
013092-AE-1	ALBERTSONS COS INC / SAFEWAY I 144		10/08/2021	VARIOUS	XXX	667,438	620,000	620,000	620,000	0	0	0	0	0	620,000	0	47,438	47,438	33,889	02/15/2030
013092-AC-5	ALBERTSONS COS INC SAFEWAY 144A		08/17/2021	GOLDMAN SACHS & CO	XXX	52,938	50,000	50,500	50,430	0	(48)	0	(48)	0	50,381	0	2,556	2,556	2,531	01/15/2027
013093-AD-1	ALBERTSONS COS LLC/SAFEWAY INC		11/01/2021	VARIOUS	XXX	225,693	220,000	225,980	223,523	0	(353)	0	(353)	0	223,170	0	(3,170)	(3,170)	11,610	03/15/2025
013817-AK-7	ALCOA INC SR GLBL NT 37		10/27/2021	MERRILL LYNCH	XXX	195,114	162,000	177,685	177,056	0	(511)	0	(511)	0	176,546	0	18,569	18,569	11,995	02/01/2037
02005N-BH-2	ALLY FINL INC		05/14/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	201,821	186,000	184,318	184,826	0	121	0	121	0	184,946	0	16,875	16,875	3,544	05/21/2024
00164V-AD-5	AMC NETWORKS INC		04/22/2021	VARIOUS	XXX	148,055	145,000	150,256	147,274	0	(392)	0	(392)	0	146,881	0	(1,026)	(1,026)	5,571	04/01/2024
023772-AB-2	AMER AIRLINES PT TR 2013		07/15/2021	PRINCIPAL RECEIPT	XXX	42,019	42,019	42,439	35,595	6,540	(116)	0	6,423	0	42,019	0	0	0	1,460	01/15/2027
02377B-AB-2	AMER AIRLINES PT TR 2015-2		09/22/2021	PRINCIPAL RECEIPT	XXX	23,690	23,690	24,628	24,367	0	(677)	0	(677)	0	23,690	0	0	0	640	03/22/2029
02376*-AA-0	AMERICAN AIRLINES PASS THROUGH TRU		12/15/2021	Principal Receipt	XXX	94,607	94,607	94,607	94,607	0	0	0	0	0	94,607	0	0	0	2,938	06/15/2027
025816-BS-7	AMERICAN EXPRESS CO		04/07/2021	GOLDMAN SACHS & CO	XXX	847,802	805,000	804,267	804,670	0	40	0	40	0	804,709	0	43,093	43,093	16,878	02/27/2023
025816-BW-8	AMERICAN EXPRESS CO		02/22/2021	MORGAN STANLEY & CO INC	XXX	1,078,350	1,000,000	998,960	999,438	0	29	0	29	0	999,467	0	78,883	78,883	20,658	08/03/2023
026935-AJ-5	AMERICAN HM ASSETS 2007-3		12/25/2021	PRINCIPAL RECEIPT	XXX	228,938	257,860	161,408	162,387	0	66,550	0	66,550	0	228,938	0	0	0	3,837	06/25/2037
02660T-GN-7	AMERICAN HOME MTG 2005-4		12/27/2021	PRINCIPAL RECEIPT	XXX	192,565	192,565	166,569	184,373	0	8,192	0	8,192	0	192,565	0	0	0	639	11/25/2045
03027X-AM-2	AMERICAN TOWER CORP NEW		04/07/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	288,822	270,000	285,782	283,961	0	(604)	0	(604)	0	283,356	0	5,466	5,466	6,188	01/15/2027
030981-AH-7	AMERIGAS PARTNERS L P		03/19/2021	BARCLAYS CAP INC/BARCLAYS CAP	XXX	584,760	528,000	510,380	516,304	0	672	0	672	0	516,976	0	67,784	67,784	10,148	05/20/2024
031162-BY-5	AMGEN INC		06/04/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	1,079,810	1,000,000	952,970	967,675	0	2,936	0	2,936	0	970,611	0	109,199	109,199	18,837	05/01/2025
03328W-AJ-7	ANCHORAGE CAPITAL CLO 144A		08/24/2021	Principal Receipt	XXX	1,500,000	1,500,000	1,475,625	1,478,429	0	2,765	0	2,765	0	1,481,195	0	18,805	18,805	20,587	07/15/2032
03464L-AA-4	ANGEL OAK MTG TR 2020-4 144A		12/27/2021	VARIOUS	XXX	938,497	938,497	945,132	0	0	(5,397)	0	(5,397)	0	939,735	0	(1,238)	(1,238)	4,788	05/25/2065

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
03674X-AC-0	ANTERO RESOURCES CORP		01/26/2021	VARIOUS	XXX	1,300,602	1,300,000	937,250	1,007,650	0	6,702	0	6,702	0	1,014,352	0	286,249	286,249	8,919	12/01/2022
03674X-AF-3	ANTERO RESOURCES CORP		06/01/2021	VARIOUS	XXX	1,091,631	1,091,000	669,595	728,685	0	27,181	0	27,181	0	755,865	0	335,766	335,766	19,959	06/01/2023
03674X-AN-6	ANTERO RESOURCES CORP 144A		07/01/2021	CALLED @ 108.3750000	XXX	80,198	74,000	74,000	74,000	0	0	0	0	0	74,000	0	0	0	6,198	07/15/2026
03674X-AQ-9	ANTERO RESOURCES CORP 144A		11/01/2021	CALLED @ 107.6250000	XXX	103,320	96,000	96,000	0	0	0	0	0	0	96,000	0	0	0	11,500	02/01/2029
037411-BA-2	APACHE CORP		08/11/2021	TENDERED BACK TO COMPANY	XXX	149,810	142,000	122,898	123,122	0	232	0	232	0	123,354	0	26,456	26,456	5,640	04/15/2043
037411-BC-8	APACHE CORP		08/10/2021	TENDERED BACK TO COMPANY	XXX	77,000	77,000	56,210	56,436	0	242	0	242	0	56,678	0	20,322	20,322	3,554	01/15/2044
037411-BE-4	APACHE CORP		08/11/2021	TENDERED BACK TO COMPANY	XXX	326,480	308,000	290,883	291,899	0	999	0	999	0	292,898	0	33,582	33,582	11,267	10/15/2028
037411-BJ-3	APACHE CORP		08/10/2021	TENDERED BACK TO COMPANY	XXX	109,080	101,000	101,000	101,000	0	0	0	0	0	101,000	0	8,080	8,080	4,910	11/15/2027
037411-AW-5	APACHE CORP SR NT 5.1		12/13/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	168,324	150,000	153,938	153,926	0	(115)	0	(115)	0	153,811	0	14,513	14,513	9,782	09/01/2040
03842V-AA-5	AQUA FIN TR 2021-A 144A		12/17/2021	PRINCIPAL RECEIPT	XXX	93,542	93,542	93,530	0	0	12	0	12	0	93,542	0	0	0	217	07/17/2046
039524-AA-1	ARCHES BUYER INC 144A		02/09/2021	BANC OF AMERICA SEC LLC	XXX	102,250	100,000	100,000	100,000	0	0	0	0	0	100,000	0	2,250	2,250	791	06/01/2028
04002Q-AA-0	AREIT 2018-CRE2 TRUST 2018-CRE2 A		09/30/2021	VARIOUS	XXX	537,288	537,288	537,288	537,288	0	0	0	0	0	537,288	0	0	0	1,779	09/14/2020
00217L-AA-0	AREIT TRUST 2019-CRE3 144A		12/16/2021	PRINCIPAL RECEIPT	XXX	755,804	755,804	755,804	755,804	0	0	0	0	0	755,804	0	0	0	7,747	09/16/2036
045054-AH-6	ASHTEAD CAPITAL INC 144A		08/01/2021	CALLED @ 103.9380000	XXX	207,876	200,000	203,746	202,373	0	(359)	0	(359)	0	202,014	0	(2,014)	(2,014)	18,726	08/01/2026
045086-AH-8	ASHTON WOODS USA LLC / ASHTON 144A		10/04/2021	VARIOUS	XXX	573,832	511,000	516,910	515,633	0	(900)	0	(900)	0	514,733	0	10,018	10,018	95,821	04/01/2027
045086-AF-2	ASHTON WOODS USA LLC 144A		08/01/2021	CALLED @ 103.3750000	XXX	177,805	172,000	173,273	172,847	0	(94)	0	(94)	0	172,753	0	(753)	(753)	17,447	08/01/2025
00206R-CN-0	AT&T INC		06/24/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	1,198,175	1,100,000	1,048,201	1,064,439	0	3,599	0	3,599	0	1,068,037	0	130,138	130,138	23,167	05/15/2025
00206R-KG-6	AT&T INC		01/11/2021	JP MORGAN SECS INC-FI	XXX	2,204,004	2,200,000	2,197,228	2,197,377	0	10	0	10	0	2,197,386	0	6,618	6,618	16,033	02/01/2028
053773-BB-2	AVIS BUDGET CAR RENT LLC 144A		04/08/2021	CALLED @ 101.5940000	XXX	134,104	132,000	132,335	132,207	0	(16)	0	(16)	0	132,191	0	(191)	(191)	6,475	04/01/2024
05377R-DG-6	AVIS BUDGET RENTAL FD 2019-1 144A		12/20/2021	PRINCIPAL RECEIPT	XXX	100,000	100,000	99,986	100,026	0	(26)	0	(26)	0	100,000	0	0	0	3,163	03/20/2023
05453G-AC-9	AXALTA COATING SYS LLC 144A		10/15/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	168,438	175,000	175,000	175,000	0	0	0	0	0	175,000	0	(6,563)	(6,563)	5,332	02/15/2029
05508W-AB-1	B & G FOODS INC		10/28/2021	VARIOUS	XXX	425,564	415,000	416,658	416,318	0	(240)	0	(240)	0	416,078	0	9,486	9,486	24,384	09/15/2027
058498-AW-6	BALL CORP		06/23/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	12,594	13,000	13,000	12,968	33	0	0	33	0	13,000	0	(406)	(406)	324	08/15/2030
059165-EF-3	BALTIMORE GAS & ELEC CO		02/24/2021	MILLENNIUM ADVISORS, LLC	XXX	297,422	280,000	277,432	279,251	0	42	0	42	0	279,293	0	18,129	18,129	6,123	07/01/2023
059165-EM-8	BALTIMORE GAS & ELEC CO		02/22/2021	BNP PARIBAS SEC CORP	XXX	425,269	440,000	435,723	435,775	0	13	0	13	0	435,788	0	(10,519)	(10,519)	2,446	06/15/2050
05523G-AJ-0	BAMLL COM MTG SEC TR 2016-ISQR 144		10/21/2021	CHARITABLE DONATION	XXX	1,032,188	1,000,000	1,057,422	1,046,196	0	(6,394)	0	(6,394)	0	1,039,802	0	(7,615)	(7,615)	32,857	08/16/2034
06054M-AC-7	BAMLL COML MTG TR 2016-UBS10		12/17/2021	VARIOUS	XXX	1,425,777	1,407,870	1,385,762	1,395,374	0	3,846	0	3,846	0	1,399,220	0	26,556	26,556	46,413	07/16/2049
05946X-UB-7	BANC AMERICA FDG 2005-C		12/20/2021	PRINCIPAL RECEIPT	XXX	135,233	135,233	122,048	134,171	0	1,063	0	1,063	0	135,233	0	0	0	420	05/20/2035
05950M-AB-6	BANC AMERICA FDG 2006-G		12/31/2021	VARIOUS	XXX	173,354	173,354	155,802	166,861	0	6,493	0	6,493	0	173,354	0	0	0	484	07/20/2036
05972L-AA-4	BANCORP COMMERCIAL MORTGAGE 2018 C		01/29/2021	VARIOUS	XXX	28,567	28,567	28,567	28,567	0	0	0	0	0	28,567	0	0	0	26	09/15/2035
06051G-GY-9	BANK AMER CORP		01/23/2021	CALLED @ 100.0000000	XXX	3,000,000	3,000,000	2,955,600	2,984,078	0	908	0	908	0	2,984,987	0	15,013	15,013	41,070	01/23/2022
06051G-HF-9	BANK AMER CORP		07/20/2021	BANC OF AMERICA SEC LLC	XXX	410,347	390,000	382,972	385,670	0	445	0	445	0	386,116	0	24,231	24,231	9,307	03/05/2024
06051G-HH-5	BANK AMER CORP		05/17/2021	CALLED @ 100.0000000	XXX	880,000	880,000	880,000	880,000	0	0	0	0	0	880,000	0	0	0	15,396	05/17/2022
06051G-HL-6	BANK AMER CORP		12/09/2021	STIFEL NICOLAUS & CO INC	XXX	1,042,980	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	42,980	42,980	53,667	07/23/2024
06406R-AG-2	BANK NEW YORK MELLON CORP		02/22/2021	NATIONAL FINL SVCS CORP	XXX	1,989,642	1,860,000	1,853,533	1,856,601	0	199	0	199	0	1,856,800	0	132,842	132,842	20,977	04/28/2023
05972M-AA-2	BANKCORP COMM MTG TR 2019-CRE5 144		11/30/2021	VARIOUS	XXX	610,221	610,221	610,221	610,221	0	0	0	0	0	610,221	0	0	0	3,278	03/17/2036
05531F-BB-8	BB&T CORP SR MEDIUM TERM NTS		06/04/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,075,150	1,000,000	961,520	975,159	0	2,603	0	2,603	0	977,762	0	97,388	97,388	17,575	10/26/2024
07556Q-BR-5	BEAZER HOMES USA INC		02/03/2021	SEAPORT GROUP SECURITIES LLC	XXX	158,813	150,000	150,000	150,000	0	0	0	0	0	150,000	0	8,813	8,813	2,693	10/15/2027
075887-BF-5	BECTON DICKINSON & CO		08/16/2021	TENDERED BACK TO COMPANY	XXX	100,721	95,000	95,000	95,000	0	0	0	0	0	95,000	0	5,721	5,721	5,264	12/15/2024
08180N-AS-3	BENEFIT STREET PARTNERS CLO 144A		07/27/2021	VARIOUS	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20,358	10/18/2029
08949L-AB-6	BIG RIV STL LLC/ BRS FIN CORP 144A		09/17/2021	CALLED @ 103.0000000	XXX	94,760	92,000	96,140	44,000	0	(328)	0	(328)	0	95,812	0	(3,812)	(3,812)	7,085	01/31/2029
06051G-JK-6	BK OF AMERICA CORP		02/24/2021	BANK OF AMERICA SECURITIES, IN	XXX	1,004,350	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	4,350	4,350	4,156	10/24/2026
06051G-KA-6	BK OF AMERICA CORP		10/14/2021	SCOTIA CAITAL (USA) INC.	XXX	142,710	145,000	145,000	0	0	0	0	0	0	145,000	0	(2,290)	(2,290)	806	07/21/2032
095796-AH-1	BLUE RACER MIDSTREAM LLC 144A		05/03/2021	RBC CAPITAL MARKETS LLC, NEW Y	XXX	54,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	4,000	4,000	1,387	12/15/2025
90357#-AW-6	BNSF RAILWAY CORPORATION - SER A		04/01/2021	Principal Receipt	XXX	33,794	33,794	33,794	33,794	0	0	0	0	0	33,794	0	0	0	0	11/30/2024
90357#-AX-4	BNSF RAILWAY CORPORATION - SER B		04/01/2021	Principal Receipt	XXX	48,561	48,561	48,561	48,561	0	0	0	0	0	48,561	0	0	0	0	11/30/2024
90357#-AY-2	BNSF RAILWAY CORPORATION - SER C		04/01/2021	Principal Receipt	XXX	32,734	32,734	32,734	32,734	0	0	0	0	0	32,734	0	0	0	0	11/30/2024
90357#-AZ-9	BNSF RAILWAY CORPORATION - SER D		04/01/2021	Principal Receipt	XXX	5,954	5,954	5,956	5,955	0	0	0	0	0	5,955	0	0	0	0	11/30/2024
90357#-BA-3	BNSF RAILWAY CORPORATION - SER E		04/01/2021	Principal Receipt	XXX	1,711	1,711	1,711	1,711	0	0	0	0	0	1,711	0	0	0	0	11/30/2024
90357#-BB-1	BNSF RAILWAY CORPORATION - SER F		04/01/2021	Principal Receipt	XXX	4,174	4,174	4,174	4,174	0	0	0	0	0	4,174	0	0	0	0	11/30/2024
097023-CY-9	BOEING CO		12/21/2021	VARIOUS	XXX	1,392,711	1,200,000	1,185,600	1,186,327	0	1,082	0	1,082	0	1,187,410	0	205,301	205,301	68,356	05/01/2030
097023-DG-7	BOEING CO		02/19/2021	MORGAN STANLEY & CO INC	XXX	160,696	160,000	160,000	0	0	0	0	0	0	160,000	0	696	696	185	02/04/2026
09857L-AP-3	BOOKING HLDGS INC		04/03/2021	CALLED @ 111.3660000	XXX	239,437	215,000	214,961	214,966	0	2	0	2	0	214,968	0	32	32	28,600	04/13/2025

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
103304-BM-2	BOYD GAMING CORP		06/01/2021	CALLED @ 103.1880000	XXX	196,057	190,000	197,097	194,115	893	(347)	0	546	0	194,661	0	(4,661)	(4,661)	14,401	04/01/2026
103304-BQ-3	BOYD GAMING CORP		06/09/2021	VARIOUS	XXX	80,075	77,000	77,156	77,098	0	(11)	0	(11)	0	77,087	0	(87)	(87)	6,848	08/15/2026
103304-BS-9	BOYD GAMING CORP 144A		11/12/2021	CALLED @ 108.6244800	XXX	43,450	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	5,981	06/01/2025
103557-AA-2	BOYNE USA INC 144A		05/01/2021	CALLED @ 103.6250000	XXX	360,615	348,000	361,800	355,789	0	(1,052)	0	(1,052)	0	354,737	0	(6,737)	(6,737)	26,211	05/01/2025
109641-AG-5	BRINKER INTL INC		07/22/2021	CANTOR FITZGERALD & CO/DEBT CA	XXX	361,250	350,000	264,250	280,208	0	12,960	0	12,960	0	293,168	0	68,082	68,082	8,703	05/15/2023
110122-DC-9	BRISTOL MYERS SQUIBB CO		02/23/2021	TENDERED BACK TO COMPANY	XXX	193,396	171,000	183,464	181,076	0	(317)	0	(317)	0	180,759	0	12,637	12,637	3,460	08/15/2025
11135F-AL-5	BROADCOM INC		09/22/2021	RECEIVED IN EXCHANGE	XXX	196,775	177,000	175,991	176,054	0	77	0	77	0	176,131	0	20,644	20,644	29,887	09/15/2028
11135F-AN-1	BROADCOM INC		09/22/2021	RECEIVED IN EXCHANGE	XXX	133,047	123,000	121,877	121,975	0	119	0	119	0	122,094	0	10,953	10,953	15,070	09/15/2026
11135F-BB-6	BROADCOM INC		09/22/2021	RECEIVED IN EXCHANGE	XXX	237,336	210,000	209,714	209,746	0	18	0	18	0	209,763	0	27,573	27,573	6,868	11/15/2025
12008R-AM-9	BUILDERS FIRSTSOURCE INC 144A		12/02/2021	CALLED @ 103.0000000	XXX	63,860	62,000	62,000	62,000	0	0	0	0	0	62,000	0	0	0	4,258	06/01/2027
056054-AA-7	BX COML MTG TR 2019-XL 144A		10/15/2021	VARIOUS	XXX	3,651,949	3,651,949	3,651,949	3,651,949	0	0	0	0	0	3,651,949	0	0	0	30,551	10/15/2036
056054-AG-4	BX COML MTG TR 2019-XL 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	198,596	198,596	198,596	198,596	0	0	0	0	0	198,596	0	0	0	1,955	10/15/2036
05607Q-AR-9	BX COML MTG TR 2020-BXLP 144A		12/18/2021	PRINCIPAL RECEIPT	XXX	335,800	335,800	335,800	335,800	0	0	0	0	0	335,800	0	0	0	3,343	12/15/2036
12433Y-AL-1	BX COML MTG TR 2020-VKNG		12/15/2021	PRINCIPAL RECEIPT	XXX	88,786	88,786	88,925	0	0	(139)	0	(139)	0	88,786	0	0	0	269	10/15/2037
12433A-AA-7	BX COMMERCIAL MORTGAGE TRUST 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	94,318	94,318	94,318	94,318	0	0	0	0	0	94,318	0	0	0	814	11/15/2032
05606K-AA-0	BX TRUST 2019-MMP 144A		12/16/2021	VARIOUS	XXX	1,133,083	1,134,324	1,134,324	1,134,324	0	0	0	0	0	1,134,324	0	(1,241)	(1,241)	12,725	08/15/2036
05608Q-AA-5	BY CROWN PARENT LLC / BY BD 144A		09/16/2021	VARIOUS	XXX	351,094	335,000	335,375	335,342	0	(64)	0	(64)	0	335,278	0	(278)	(278)	32,151	01/31/2026
12464Y-AB-5	C-BASS TRUST 2007-CB5		12/27/2021	PRINCIPAL RECEIPT	XXX	210,077	210,077	182,824	182,291	0	27,786	0	27,786	0	210,077	0	0	0	325	04/25/2037
13123X-AZ-5	CALLON PETE CO DEL		02/19/2021	BARCLAYS CAP INC/BARCLAYS CAP	XXX	35,760	48,000	8,040	9,006	0	189	0	189	0	9,195	0	26,565	26,565	1,972	07/01/2026
131347-CK-0	CALPINE CORP 144A		12/28/2021	VARIOUS	XXX	139,570	136,000	141,780	140,672	0	(1,779)	0	(1,779)	0	138,893	0	(2,893)	(2,893)	10,995	06/01/2026
14162V-AB-2	CARE CAP PPTYS LP		04/15/2021	JEFFERIES & CO INC, NEW YORK	XXX	319,713	285,000	283,219	283,566	0	64	0	64	0	283,630	0	36,083	36,083	9,900	08/15/2026
144577-AH-6	CARRIZO OIL & GAS INC		02/19/2021	VARIOUS	XXX	170,558	202,000	47,975	64,500	0	3,662	0	3,662	0	68,162	0	102,396	102,396	4,391	04/15/2023
12511C-AC-4	CBL & ASSOCIATES HOLDCO II LLC144A		11/16/2021	PERSHING LLC	XXX	38,150	20,000	19,950	0	0	0	0	0	0	19,950	0	18,200	18,200	66	11/15/2028
12505J-AA-1	CBL & ASSOCIATES LP		11/02/2021	RECEIVED IN EXCHANGE	XXX	441,560	581,000	144,524	183,629	0	63,567	0	63,567	0	247,197	0	194,363	194,363	32,655	12/01/2023
1248EP-BR-3	CCO HLDGS LLC / CCO HLDGS 144A		09/01/2021	VARIOUS	XXX	203,445	198,000	196,016	196,542	0	159	0	159	0	196,702	0	1,298	1,298	12,696	05/01/2026
1248EP-CN-1	CCO HLDGS LLC / CCO HLDGS CAP		09/14/2021	WELLS FARGO SECURITIES LLC, CH	XXX	600,000	575,000	575,000	575,000	0	0	0	0	0	575,000	0	25,000	25,000	21,703	05/01/2032
1248EP-BM-4	CCO HLDGS LLC / CCO HLDGS CAP 144A		09/01/2021	VARIOUS	XXX	1,648,058	1,602,000	1,669,620	1,651,982	1,344	(10,444)	0	(9,100)	0	1,642,882	0	(40,882)	(40,882)	126,320	02/15/2026
1248EP-BT-9	CCO HLDGS LLC 144A		01/29/2021	BANC OF AMERICA SEC LLC	XXX	184,188	175,000	184,328	182,894	0	(194)	0	(194)	0	182,700	0	1,487	1,487	2,267	05/01/2027
12513G-BF-5	CDW LLC / CDW FIN CORP		10/22/2021	MARKETAXESS CORPORATION, NEW Y	XXX	50,563	50,000	50,000	50,000	0	0	0	0	0	50,000	0	563	563	1,955	02/15/2029
15135B-AT-8	CENTENE CORP DEL		04/30/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	1,507,923	1,393,000	1,397,778	1,397,237	0	(176)	0	(176)	0	1,397,061	0	110,862	110,862	24,876	12/15/2029
156504-AH-5	CENTURY CMNTYS INC		09/02/2021	VARIOUS	XXX	732,919	712,000	695,098	699,816	0	761	0	761	0	700,577	0	11,423	11,423	68,210	07/15/2025
156504-AM-4	CENTURY COMMUNITIES INC 144A		10/26/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	24,875	25,000	25,000	0	0	0	0	0	0	25,000	0	(125)	(125)	175	08/15/2029
156700-AR-7	CENTURYLINK INC		06/15/2021	VARIOUS	XXX	1,067,250	1,067,000	1,097,706	1,073,497	0	(6,383)	0	(6,383)	0	1,067,114	0	136	136	34,017	06/15/2021
156700-AT-3	CENTURYLINK INC		07/07/2021	MARKETAXESS CORPORATION, NEW Y	XXX	227,500	200,000	199,250	199,259	0	7	0	7	0	199,266	0	28,234	28,234	12,495	03/15/2042
156700-AX-4	CENTURYLINK INC		11/01/2021	VARIOUS	XXX	508,169	462,000	480,336	476,604	0	(2,980)	0	(2,980)	0	473,625	0	34,544	34,544	22,785	12/01/2023
156700-BB-1	CENTURYLINK INC 144A		05/14/2021	MARKETAXESS CORPORATION, NEW Y	XXX	317,300	304,000	304,000	304,000	0	0	0	0	0	304,000	0	13,300	13,300	11,815	12/15/2026
156700-BC-9	CENTURYLINK INC 144A		06/10/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	334,000	330,000	330,000	330,000	0	0	0	0	0	330,000	0	4,000	4,000	10,886	02/15/2027
156700-AM-8	CENTURYLINK INC SR -P NT 7.6%39		11/16/2021	SUMRIDGE PARTNERS LLC	XXX	1,047,469	950,000	963,570	963,358	0	(290)	0	(290)	0	963,068	0	84,401	84,401	82,988	09/15/2039
15723R-AA-2	CFX ESCROW CORP 144A		04/24/2021	VARIOUS	XXX	212,180	206,000	210,393	208,578	0	(367)	0	(367)	0	208,210	0	(2,210)	(2,210)	14,729	02/15/2024
15723R-AC-8	CFX ESCROW CORP 144A		06/15/2021	VARIOUS	XXX	65,550	62,000	62,000	62,000	0	0	0	0	0	62,000	0	2,530	2,530	4,186	02/15/2026
161175-BB-9	CHARTER COMMUNICATIONS OPER		06/04/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	617,973	595,000	607,209	599,769	0	(1,423)	0	(1,423)	0	598,345	0	19,627	19,627	23,241	07/23/2022
161175-BP-8	CHARTER COMMUNICATIONS OPER		12/09/2021	STIFEL NICOLAUS & CO INC	XXX	1,277,410	1,250,000	1,231,950	1,237,875	0	3,563	0	3,563	0	1,241,438	0	35,972	35,972	25,791	02/01/2024
161175-BR-4	CHARTER COMMUNICATIONS OPER		06/04/2021	MARKETAXESS CORPORATION, NEW Y	XXX	198,320	170,000	201,139	0	0	(1,021)	0	(1,021)	0	200,118	0	(1,798)	(1,798)	5,914	03/30/2029
16163Y-AD-6	CHASE MORTGAGE TR 2016-1 144A		12/25/2021	PRINCIPAL RECEIPT	XXX	38,350	38,350	39,027	0	0	(677)	0	(677)	0	38,350	0	0	0	168	04/25/2045
163851-AD-0	CHEMOURS CO		08/13/2021	VARIOUS	XXX	712,075	710,000	710,800	709,984	0	(2,249)	0	(2,249)	0	707,735	0	4,340	4,340	50,378	05/15/2025
16411Q-AD-3	CHENIERE ENERGY PARTNERS LP		09/21/2021	VARIOUS	XXX	542,326	541,000	541,000	541,000	0	0	0	0	0	541,000	0	1,326	1,326	44,905	10/01/2026
165183-AX-2	CHESAPEAKE FDG II LLC 2017 144A		04/15/2021	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	999,995	1,000,062	0	(62)	0	(62)	0	1,000,000	0	0	0	11,267	08/15/2029
165183-BK-9	CHESAPEAKE FDG II LLC 2018 144A		07/15/2021	PRINCIPAL RECEIPT	XXX	2,000,000	2,000,000	1,999,994	2,000,341	0	(341)	0	(341)	0	2,000,000	0	0	0	40,250	04/15/2030
165183-AP-9	CHESAPEAKE FUNDING II LLC 144A		02/15/2021	PRINCIPAL RECEIPT	XXX	1,250,000	1,250,000	1,249,783	1,248,296	0	1,704	0	1,704	0	1,250,000	0	0	0	7,729	05/15/2029
165183-BE-3	CHESAPEAKE FUNDING II LLC 144A		04/15/2021	PRINCIPAL RECEIPT	XXX	950,000	950,000	949,787	949,966	0	34	0	34	0	950,000	0	0	0	10,323	11/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
166756-AP-1	CHEVRON USA INC GLBL NT 3.9%24		02/24/2021	GOLDMAN SACHS & CO	XXX	333,996	300,000	307,173	303,582	0	(137)	0	(137)	0	303,445	0	30,551	30,551	3,283	11/15/2024
16877P-AA-8	CHILDRENS HOSPITAL OF PHILADE 144A		01/26/2021	WELLS FARGO SECURITIES, LLC	XXX	1,236,985	1,203,000	1,203,000	1,203,000	0	0	0	0	0	1,203,000	0	33,985	33,985	9,488	07/01/2050
171265-A#-8	CHUGACH ELECTRIC ASSOCIATION INC		03/15/2021	Sink PMT @ 100.0000000	XXX	100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,005	03/15/2032
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION INC		11/01/2021	Principal Receipt	XXX	34,286	34,286	34,286	34,286	0	0	0	0	0	34,286	0	0	0	759	10/30/2050
125523-AZ-3	CIGNA CORP NEW		04/07/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	257,626	240,000	266,011	265,781	0	(1,009)	0	(1,009)	0	264,771	0	(7,146)	(7,146)	3,538	10/15/2027
12555D-AB-1	CIM TR 2019-INV1 144A		12/27/2021	PRINCIPAL RECEIPT	XXX	302,353	302,353	301,741	300,715	0	1,638	0	1,638	0	302,353	0	0	0	1,452	02/25/2049
125581-GR-3	CIT GROUP INC		02/26/2021	BARCLAYS CAP INC/BARCLAYS CAP	XXX	912,707	836,000	850,143	848,366	0	(700)	0	(700)	0	847,666	0	65,041	65,041	24,406	08/01/2023
172967-KG-5	CITIGROUP INC		02/24/2021	BANK OF AMERICA SECURITIES, IN	XXX	4,205,700	3,750,000	3,995,372	3,951,265	0	(5,518)	0	(5,518)	0	3,945,747	0	259,953	259,953	86,333	01/12/2026
172967-KN-0	CITIGROUP INC		02/24/2021	PERSHING LLC	XXX	2,223,640	2,000,000	2,093,540	2,077,840	0	(2,006)	0	(2,006)	0	2,075,834	0	147,806	147,806	21,722	05/01/2026
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS COR144A		09/10/2021	GOLDMAN SACHS & CO, NY	XXX	76,500	75,000	75,000	0	0	0	0	0	0	75,000	0	1,500	1,500	646	07/01/2028
18453H-AA-4	CLEAR CHANNEL OUTDOOR HLDGS 144A		06/23/2021	VARIOUS	XXX	1,114,645	1,094,000	1,104,779	1,088,549	13,997	(640)	0	13,357	0	1,101,906	0	12,739	12,739	41,767	08/15/2027
18453H-AC-0	CLEAR CHANNEL OUTDOOR HLDGS 144A		05/03/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	75,373	73,000	73,000	0	0	0	0	0	0	73,000	0	2,373	2,373	1,226	04/15/2028
18451Q-AP-3	CLEAR CHANNEL WW HLDGS INC		06/15/2021	VARIOUS	XXX	277,153	265,000	269,591	266,838	777	(393)	0	384	0	267,222	0	1,513	1,513	24,152	02/15/2024
185899-AB-7	CLEVELAND CLIFFS INC 144A		02/26/2021	GOLDMAN SACHS & CO	XXX	262,400	256,000	253,779	254,336	0	76	0	76	0	254,412	0	7,988	7,988	7,835	01/15/2024
12654T-AA-8	CNX MIDSTREAM PARTNERS 144A		09/20/2021	VARIOUS	XXX	387,026	368,000	367,120	367,315	0	81	0	81	0	367,397	0	19,629	19,629	24,385	03/15/2026
12653C-AC-2	CNX RESOURCES CORPORATION 144A		06/22/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	268,875	250,000	242,813	243,288	0	362	0	362	0	243,650	0	25,225	25,225	13,126	03/14/2027
19425A-AA-2	COLLEGE AVE STD LN LCC 2021-B 144A		12/27/2021	PRINCIPAL RECEIPT	XXX	6,463	6,463	6,463	0	0	0	0	0	0	6,463	0	0	0	20	06/25/2052
19425A-AB-0	COLLEGE AVE STD LN LCC 2021-B 144A		12/27/2021	PRINCIPAL RECEIPT	XXX	116,331	116,331	116,327	0	0	3	0	3	0	116,331	0	0	0	658	06/25/2052
19688G-AA-1	COLT MORTGAGE LOAN TR 2021-4 144A		12/25/2021	PRINCIPAL RECEIPT	XXX	21,793	21,793	21,792	0	0	0	0	0	0	21,793	0	0	0	60	10/25/2066
20030N-DA-6	COMCAST CORP NEW		06/04/2021	VARIOUS	XXX	1,264,170	1,220,000	1,254,685	0	0	(660)	0	(660)	0	1,254,025	0	10,145	10,145	9,668	02/01/2030
12594J-AA-3	COMM MTG TR 2016-GCT 144A		02/12/2021	PRINCIPAL RECEIPT	XXX	2,000,000	2,000,000	2,013,125	2,002,980	0	(2,980)	0	(2,980)	0	2,000,000	0	0	0	23,012	08/10/2029
201736-AG-0	COMMERCIAL MTG LSE CERT 2001-144A		01/21/2021	PRINCIPAL RECEIPT	XXX	58,311	58,311	68,684	65,189	0	(6,878)	0	(6,878)	0	58,311	0	0	0	394	06/20/2031
20269D-AA-3	COMMONBOND ST LN TR 2018-A-GS 144A		12/27/2021	PRINCIPAL RECEIPT	XXX	30,901	30,901	30,251	29,990	0	911	0	911	0	30,901	0	0	0	468	02/25/2044
20267W-AA-3	COMMONBOND ST LN TR 2020-A-GS 144A		12/27/2021	PRINCIPAL RECEIPT	XXX	31,825	31,825	31,817	31,815	0	9	0	9	0	31,825	0	0	0	298	08/25/2050
20268J-AE-3	COMMONSPIRIT HEALTH		01/21/2021	WELLS FARGO SECURITIES, LLC	XXX	2,564,175	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	64,175	64,175	9,346	10/01/2025
20338Q-AB-9	COMMSCOPE FIN LLC		08/21/2021	VARIOUS	XXX	878,513	855,000	877,060	873,633	0	(5,322)	0	(5,322)	0	868,311	0	(13,311)	(13,311)	69,231	03/01/2024
20605P-AK-7	CONCHO RES INC SR GLBL NT4.3%28		02/08/2021	RECEIVED IN EXCHANGE	XXX	679,415	585,000	619,382	616,039	0	(390)	0	(390)	0	615,649	0	63,766	63,766	585	08/15/2028
20903X-AF-0	CONSOLIDATED COMMUNICATIONS 144A		01/29/2021	CITIGROUP GBL MKT INC/SAL	XXX	190,313	175,000	175,000	175,000	0	0	0	0	0	175,000	0	15,313	15,313	3,792	10/01/2028
21079V-AA-1	CONTINENTAL AIRLN PT TR 2010-1		01/12/2021	PRINCIPAL RECEIPT	XXX	46,907	46,907	46,907	46,907	0	0	0	0	0	46,907	0	0	0	1,114	01/12/2021
210795-QB-9	CONTINENTAL AIRLN PT TR 2012-2		10/29/2021	PRINCIPAL RECEIPT	XXX	14,739	14,739	15,459	14,989	0	(250)	0	(250)	0	14,739	0	0	0	440	04/29/2026
212015-AT-8	CONTINENTAL RES INC 144A		11/30/2021	MILLER TABAK ROBERTS SEC LLC	XXX	146,113	125,000	135,156	135,090	0	(776)	0	(776)	0	134,314	0	11,798	11,798	7,263	01/15/2031
212015-AQ-4	CONTINENTAL RESOURCES INC		12/07/2021	MILLER TABAK ROBERTS SEC LLC	XXX	197,847	175,000	172,813	72,565	0	43	0	43	0	172,859	0	24,988	24,988	8,534	06/01/2044
221644-AA-5	COTT HOLDINGS INC 144A		05/02/2021	VARIOUS	XXX	540,465	526,000	533,198	529,674	0	(760)	0	(760)	0	528,914	0	(2,914)	(2,914)	31,421	04/01/2025
12770R-AA-1	CRC ESCROW ISSUER LLC / CRC 144A		03/05/2021	CREDIT SUISSE FIRST BOS	XXX	52,688	50,000	52,563	52,481	0	(120)	0	(120)	0	52,362	0	326	326	1,941	07/01/2025
12652A-AA-1	CRC ESCROW ISSUER LLC / CRC FI 144		09/21/2021	VARIOUS	XXX	1,106,613	1,105,000	1,142,852	1,116,702	13,069	(5,248)	0	7,821	0	1,124,523	0	(17,909)	(17,909)	49,263	10/15/2025
22822V-AH-4	CROWN CASTLE INTL CORP		06/04/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	550,075	500,000	563,840	563,267	0	(3,996)	0	(3,996)	0	559,271	0	(9,196)	(9,196)	14,042	09/01/2027
228227-BD-5	CROWN CASTLE INTL CORP SR NT		03/05/2021	CALLED @ 108.4430000	XXX	2,526,722	2,330,000	2,497,606	2,396,741	0	(5,612)	0	(5,612)	0	2,391,129	0	(61,129)	(61,129)	276,573	01/15/2023
126281-BF-0	CSAIL COML MTG TR 2015-C1		04/28/2021	WELLS FARGO SECURITIES LLC, CH	XXX	1,277,243	1,333,500	1,346,267	1,216,331	121,235	(487)	0	120,747	0	1,337,079	0	(59,836)	(59,836)	23,843	04/15/2050
126307-AF-4	CSC HLDGS INC		11/15/2021	MATURITY	XXX	300,000	300,000	307,500	301,220	0	(1,220)	0	(1,220)	0	300,000	0	0	0	20,250	11/15/2021
126650-BP-4	CVS CAREMARK CORP 6.036% BDS 1		12/10/2021	Sink PMT @ 100.0000000	XXX	150,756	150,756	144,848	147,869	0	2,887	0	2,887	0	150,756	0	0	0	4,974	12/10/2028
126650-BS-8	CVS CAREMARK CORPORATION 144A		12/10/2021	Sink PMT @ 100.0000000	XXX	6,339	6,339	7,990	7,901	0	(1,561)	0	(1,561)	0	6,339	0	0	0	261	01/10/2032
126650-BV-1	CVS CAREMARK CORPORATION 144A		12/10/2021	Sink PMT @ 100.0000000	XXX	32,459	32,459	35,738	35,670	0	(3,211)	0	(3,211)	0	32,459	0	0	0	1,024	01/10/2033
126650-BY-5	CVS CAREMARK CORPORATION 144A		12/10/2021	Sink PMT @ 100.0000000	XXX	50,251	50,251	54,918	54,851	0	(4,600)	0	(4,600)	0	50,251	0	0	0	1,628	01/10/2034
126650-CU-2	CVS HEALTH CORP		04/07/2021	GOLDMAN SACHS & CO, NY	XXX	453,526	425,000	391,107	400,073	0	1,094	0	1,094	0	401,167	0	52,359	52,359	4,344	06/01/2026
126650-CV-0	CVS HEALTH CORP		12/18/2021	CALLED @ 103.4300000	XXX	21,720	21,000	20,757	20,873	0	54	0	54	0	20,928	0	72	72	1,733	03/09/2023
126650-AW-0	CVS PTC 2004		12/10/2021	PRINCIPAL RECEIPT	XXX	959	959	696	885	0	73	0	73	0	959	0	0	0	28	01/10/2027
02151W-AA-0	CWALT INC 2007-OA11		12/25/2021	PRINCIPAL RECEIPT	XXX	192,936	198,018	153,874	155,499	0	37,436	0	37,436	0	192,936	0	0	0	1,853	11/25/2047
126682-AA-1	CWHEQ REVOLVING HEQ 2007-A		12/15/2021	PRINCIPAL RECEIPT	XXX	15,266	15,266	14,555	0	0	711	0	711	0	15,266	0	0	0	3	04/15/2037
23371D-AE-4	DAE FDG LLC 144A		03/01/2021	CALLED @ 102.8750000	XXX	238,670	232,000	232,000	232,000	0	0	0	0	0	232,000	0	0	0	10,598	11/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
235825-AE-6	DANA INCORPORATED		05/18/2021	CALLED @ 101.8330000	XXX	177,189	174,000	179,655	177,189	0	(626)	0	(626)	0	176,563	0	(2,563)	(2,563)	7,230	12/15/2024
23918K-AS-7	DAVITA INC 144A		07/21/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	25,844	25,000	25,000	25,000	0	0	0	0	0	25,000	0	844	844	745	06/01/2030
233063-BC-9	DBJPM MTG TR 2020-C9		06/16/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	100,973	100,000	102,994	102,983	0	(100)	0	(100)	0	102,884	0	(1,911)	(1,911)	1,405	08/15/2053
23305X-AD-3	DBUBS MTG TR 2011-LC2		05/28/2021	VARIOUS	XXX	233,939	233,939	238,700	233,833	0	107	0	107	0	233,939	0	0	0	2,422	07/12/2044
24703T-AE-6	DELL INTL LLC/EMC CORP		12/16/2021	VARIOUS	XXX	959,414	840,000	944,721	940,414	0	(13,890)	0	(13,890)	0	926,525	0	32,889	32,889	44,520	10/01/2026
24703D-AY-7	DELL INTL LLC/EMC CORP 144A		01/11/2021	CITIGROUP GBL MKT INC/SAL	XXX	550,185	500,000	522,545	517,119	0	(132)	0	(132)	0	516,987	0	33,198	33,198	9,889	07/15/2024
24703T-AA-4	DELL INTL LLC/EMC CORP CR SEN SR S		12/07/2021	VARIOUS	XXX	1,592,151	1,485,000	1,563,168	1,524,794	0	(12,550)	0	(12,550)	0	1,512,244	0	44,377	44,377	92,308	06/15/2023
24703T-AD-8	DELL INTL LLC/EMC CORP CR SEN SR S		12/14/2021	GOLDMAN SACHS & CO, NY	XXX	47,595	41,000	42,743	42,551	0	(254)	0	(254)	0	42,297	0	5,298	5,298	2,475	06/15/2026
247367-BH-7	DELTA AIRLINES PT 2007-1 20240210		06/09/2021	VARIOUS	XXX	1,049,519	989,592	1,089,382	1,065,598	0	(13,822)	0	(13,822)	0	1,051,777	0	(2,258)	(2,258)	54,263	02/10/2024
25179M-BD-4	DEVON ENERGY CORP NEW		12/03/2021	SEAPORT GROUP SECURITIES LLC,	XXX	237,656	225,000	240,750	0	0	(3,494)	0	(3,494)	0	237,256	0	401	401	7,613	10/15/2027
25272K-AR-4	DIAMOND 1 FIN CORP 144A		04/15/2021	VARIOUS	XXX	238,236	150,000	169,369	168,790	0	(80)	0	(80)	0	168,711	0	69,525	69,525	9,533	07/15/2046
25272K-AU-7	DIAMOND 1 FIN CORP 144A		04/22/2021	CALLED @ 100.0000000	XXX	345,000	345,000	350,965	345,000	0	0	0	0	0	345,000	0	0	0	5,631	06/15/2021
25272K-AW-3	DIAMOND 1 FIN CORP 144A		11/05/2021	VARIOUS	XXX	217,811	214,000	230,318	219,653	0	(3,191)	0	(3,191)	0	216,462	0	(2,462)	(2,462)	17,238	06/15/2024
25277L-AC-0	DIAMOND SPORTS GROUP LLC / DIA 144		06/22/2021	GOLDMAN SACHS & CO	XXX	125,130	258,000	137,385	141,749	0	4,520	0	4,520	0	146,270	0	(21,140)	(21,140)	14,671	08/15/2027
25277L-AA-4	DIAMOND SPORTS GROUP LLC 144A		01/29/2021	CREDIT SUISSE FIRST BOS	XXX	244,500	300,000	212,250	214,845	0	840	0	840	0	215,686	0	28,814	28,814	7,480	08/15/2026
25278X-AM-1	DIAMONDBACK ENERGY INC		04/27/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	249,340	235,000	238,570	238,116	0	(161)	0	(161)	0	237,955	0	11,384	11,384	3,140	12/01/2026
25470X-BB-0	DISH DBS CORP		05/10/2021	RBC CAPITAL MARKETS LLC, NEW Y	XXX	135,469	125,000	125,000	125,000	0	0	0	0	0	125,000	0	10,469	10,469	7,964	07/01/2028
25470X-AJ-4	DISH DBS CORP SR NT		05/13/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	417,000	400,000	419,500	418,000	735	(4,386)	0	(3,650)	0	414,350	0	2,650	2,650	19,714	07/15/2022
25470X-AE-5	DISH DBS CORP SR NT 6.75%		05/26/2021	VARIOUS	XXX	852,877	846,000	853,920	847,991	0	(1,323)	0	(1,323)	0	846,668	0	6,209	6,209	20,404	06/01/2021
233244-AD-4	DOT HEADQ MTG FIN TR 2004-2		12/07/2021	MATURITY	XXX	2,000,000	2,000,000	1,956,760	1,996,402	0	3,598	0	3,598	0	2,000,000	0	0	0	120,020	12/07/2021
25858G-AA-2	DOUBLE EAGLE III MIDCO 1 LLC 144A		04/14/2021	SEAPORT GROUP SECURITIES LLC,	XXX	562,500	500,000	500,000	500,000	0	0	0	0	0	500,000	0	62,500	62,500	14,531	12/15/2025
260543-CJ-0	DOW CHEM CO		06/02/2021	CALLED @ 109.5860000	XXX	547,930	500,000	487,790	492,027	0	835	0	835	0	492,861	0	7,139	7,139	59,645	10/01/2024
260543-CN-1	DOW CHEM CO		08/24/2021	TENDERED BACK TO COMPANY	XXX	190,944	172,000	171,826	171,873	0	15	0	15	0	171,888	0	19,056	19,056	11,030	11/30/2025
26253A-AA-4	DT AUTO OWNER TR 2020-3 144A		12/15/2021	VARIOUS	XXX	1,352,375	1,352,411	1,352,378	1,352,377	0	28	0	28	0	1,352,404	0	(29)	(29)	5,002	04/15/2024
233331-BA-4	DTE ENERGY CO		07/01/2021	TENDERED BACK TO COMPANY	XXX	207,110	200,000	199,464	199,698	0	56	0	56	0	199,754	0	7,356	7,356	12,783	08/01/2023
26483E-AK-6	DUN & BRADSTREET CORP DEL NEW 144A		12/20/2021	CALLED @ 106.5649600	XXX	239,771	225,000	252,563	250,866	0	(12,331)	0	(12,331)	0	238,535	0	(13,535)	(13,535)	45,841	02/15/2027
28166L-AA-2	EDVESTINU PVT ED LN 2021-A LLC		12/27/2021	PRINCIPAL RECEIPT	XXX	54,032	54,032	53,972	0	0	60	0	60	0	54,032	0	0	0	461	11/27/2045
28932M-AG-0	ELM ROAD GENERATING STATION		07/19/2021	Sink PMT @ 100.0000000	XXX	73,609	73,609	73,609	73,609	0	0	0	0	0	73,609	0	0	0	2,590	01/19/2031
29261A-AE-0	ENCOMPASS HEALTH CORP		04/09/2021	TRUIST SECURITIES, INC., ATLAN	XXX	79,219	75,000	75,000	75,000	0	0	0	0	0	75,000	0	4,219	4,219	1,811	04/01/2031
29260F-AD-2	ENDEAVOR ENERGY RESOURCE/FIN 144A		10/14/2021	VARIOUS	XXX	312,375	300,000	303,990	303,559	0	(856)	0	(856)	0	302,703	0	(2,703)	(2,703)	32,267	01/30/2026
29336U-AG-2	ENLINK MIDSTREAM PARTNERS LP		12/07/2021	SUMRIDGE PARTNERS LLC	XXX	73,392	75,000	24,735	24,815	0	114	0	114	0	24,928	0	48,464	48,464	4,178	06/01/2047
29364W-BB-3	ENTERGY LA LLC		10/20/2021	GOLDMAN SACHS & CO, NY	XXX	131,902	110,000	110,828	110,816	0	(13)	0	(13)	0	110,803	0	21,099	21,099	5,275	09/01/2048
29365T-AK-0	ENTERGY TEXAS INC		01/21/2021	DEUTSCHE BANK SECS	XXX	2,086,623	2,100,000	2,092,230	2,092,405	0	38	0	38	0	2,092,442	0	(5,819)	(5,819)	11,638	03/15/2031
29374E-AB-2	ENTERPRISE FLEET FIN 144A		12/20/2021	PRINCIPAL RECEIPT	XXX	6,114	6,114	6,114	0	0	0	0	0	0	6,114	0	0	0	21	12/20/2026
26885B-AD-2	EQM MIDSTREAM PARTNERS LP		01/20/2021	TENDERED BACK TO COMPANY	XXX	124,410	116,000	116,145	116,138	0	(3)	0	(3)	0	116,135	0	8,275	8,275	2,832	07/15/2023
26884L-AF-6	EQT CORP		01/27/2021	STIFEL NICOLAUS & CO INC	XXX	51,750	50,000	48,188	48,260	0	16	0	16	0	48,276	0	3,474	3,474	639	10/01/2027
26884L-AG-4	EQT CORP		09/01/2021	BAIRD, ROBERT W & CO INC, MILW	XXX	65,250	50,000	60,125	59,880	0	(591)	0	(591)	0	59,290	0	5,960	5,960	4,646	02/01/2030
294429-AK-1	EQUIFAX INC		05/01/2021	CALLED @ 100.0000000	XXX	115,000	115,000	114,945	114,995	0	4	0	4	0	114,999	0	1	1	1,102	06/01/2021
56564R-AA-8	EQUIPMENT LOANS & LEASES 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	101,922	101,922	101,918	101,918	0	3	0	3	0	101,922	0	0	0	2,359	05/15/2043
26907Y-AA-2	ESH HOSPITALITY INC 144A		03/30/2021	WELLS FARGO SECURITIES, LLC	XXX	541,620	531,000	528,235	527,927	0	(520)	0	(520)	0	527,407	0	14,213	14,213	11,616	05/01/2025
26907Y-AB-0	ESH HOSPITALITY INC 144A		06/16/2021	VARIOUS	XXX	161,234	150,000	147,500	147,651	0	79	0	79	0	147,731	0	2,269	2,269	16,149	10/01/2027
30161N-AX-9	EXELON CORP		04/07/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	946,493	845,000	843,259	843,367	0	39	0	39	0	843,406	0	103,087	103,087	16,541	04/15/2030
30212P-AS-4	EXPEDIA GROUP INC 144A		05/03/2021	VARIOUS	XXX	253,699	216,000	217,185	217,037	0	(77)	0	(77)	0	216,959	0	36,739	36,739	5,598	05/01/2025
30227M-AB-1	EXTRACTION OIL AND GAS 144A		01/22/2021	RECEIVED IN EXCHANGE	XXX	24,975	135,000	22,275	24,300	1,291	338	0	1,629	0	25,929	0	(954)	(954)	0	02/01/2026
30227M-AA-3	EXTRACTION OIL AND GAS INC 144A		01/22/2021	RECEIVED IN EXCHANGE	XXX	80,475	435,000	78,300	78,300	0	1,477	0	1,477	0	79,777	0	698	698	0	05/15/2024
31428X-BF-2	FEDEX CORP		06/04/2021	STIFEL NICOLAUS & CO INC	XXX	219,196	200,000	199,910	199,930	0	5	0	5	0	199,935	0	19,261	19,261	4,460	04/01/2026
31620M-AK-2	FIDELITY NATL INFORMATION SVCS		04/01/2021	CALLED @ 106.2044440	XXX	796,533	750,000	740,603	745,019	0	525	0	525	0	745,543	0	4,457	4,457	58,638	04/15/2023
31620M-AT-3	FIDELITY NATL INFORMATION SVCS		02/10/2021	BARCLAYS CAP INC/BARCLAYS CAP	XXX	689,756	625,000	603,344	607,864	0	301	0	301	0	608,165	0	81,591	81,591	9,219	08/15/2026
31740L-AA-1	FINANCIAL & RISK US HLDGS INC 144A		01/29/2021	VARIOUS	XXX	1,288,983	1,204,000	1,295,628	1,278,255	0	(2,973)	0	(2,973)	0	1,275,281	0	(71,281)	(71,281)	100,451	05/15/2026
31740L-AC-7	FINANCIAL & RISK US HLDGS INC 144A		01/29/2021	VARIOUS	XXX	519,693	475,000	521,835	510,999	0	(1,249)	0	(1,249)	0	509,751	0	(34,751)	(34,751)	52,749	11/15/2026

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
337932-AG-2	FIRSTENERGY CORP		07/14/2021	BOFA SECURITIES, INC./FIXED INC	XXX	915,030	900,000	904,891	901,492	0	(575)	0	(575)	0	900,917	0	14,113	14,113	27,984	07/15/2022
337738-AU-2	FISERV INC		06/04/2021	CHARITABLE DONATION	XXX	228,638	210,000	238,747	238,549	0	(1,373)	0	(1,373)	0	237,176	0	(8,539)	(8,539)	6,880	07/01/2029
34532J-AA-2	FORD CR AUT OWNER TR 2020 144A		07/09/2021	LLOYDS SECS INC	XXX	100,270	100,000	99,968	99,969	0	3	0	3	0	99,972	0	297	297	612	04/15/2033
34528Q-GW-8	FORD CREDIT FLRPLN TR 2019-2		12/06/2021	VARIOUS	XXX	400,477	380,000	379,992	380,083	0	(37)	0	(37)	0	380,046	0	20,431	20,431	8,818	04/15/2026
345397-ZH-9	FORD MOTOR CREDIT CO LLC		10/12/2021	MATURITY	XXX	300,000	300,000	293,580	298,225	0	1,775	0	1,775	0	300,000	0	0	0	11,439	10/12/2021
345370-CS-7	FORD MTR CO DEL		03/31/2021	GOLDMAN SACHS & CO	XXX	105,000	100,000	68,330	68,565	0	89	0	89	0	68,655	0	36,345	36,345	1,720	12/08/2046
345370-CV-0	FORD MTR CO DEL		11/12/2021	TENDERED BACK TO COMPANY	XXX	17,985	17,000	17,000	17,000	0	0	0	0	0	17,000	0	985	985	2,419	04/21/2023
345370-CW-8	FORD MTR CO DEL		11/16/2021	TENDERED BACK TO COMPANY	XXX	3,307,722	2,813,000	2,864,793	2,866,094	0	(11,813)	0	(11,813)	0	2,854,281	0	453,442	453,442	414,918	04/22/2025
345370-CX-6	FORD MTR CO DEL		11/16/2021	TENDERED BACK TO COMPANY	XXX	418,886	292,000	381,888	381,219	0	(7,201)	0	(7,201)	0	374,018	0	44,868	44,868	45,047	04/22/2030
34962W-AA-2	FORTERRA FIN LLC / FRTA FIN 144A		03/26/2021	RBC DAIN RAUSCHER	XXX	107,750	100,000	100,000	100,000	0	0	0	0	0	100,000	0	7,750	7,750	4,586	07/15/2025
35671D-CH-6	FREEPORT-MCMORAN COPPER & GOLD		02/03/2021	MORGAN STANLEY & CO INC	XXX	506,250	450,000	450,000	450,000	0	0	0	0	0	450,000	0	56,250	56,250	10,869	08/01/2030
35671D-BC-8	FREEPORT-MCMORAN INC		12/22/2021	VARIOUS	XXX	269,835	214,000	201,779	202,117	0	179	0	179	0	202,295	0	67,540	67,540	13,953	03/15/2043
35906A-AN-8	FRONTIER COMMUNICATIONS CORP		03/09/2021	CITIGROUP GBL MKT INC/SAL	XXX	78,803	133,000	33,250	40,088	0	2,244	0	2,244	0	42,332	0	36,470	36,470	0	04/15/2024
35906A-AZ-1	FRONTIER COMMUNICATIONS CORP		03/09/2021	CITIGROUP GBL MKT INC/SAL	XXX	134,900	235,000	61,688	67,530	0	742	0	742	0	68,272	0	66,628	66,628	0	09/15/2025
35906A-BF-4	FRONTIER COMMUNICATIONS CORP 144A		02/12/2021	VARIOUS	XXX	259,944	250,000	250,000	250,000	0	0	0	0	0	250,000	0	9,944	9,944	2,612	05/01/2028
302985-AA-4	FWD SECUTN TR 2020-INV1 144A		12/27/2021	PRINCIPAL RECEIPT	XXX	388,613	388,613	388,601	388,710	0	(97)	0	(97)	0	388,613	0	0	0	4,870	01/25/2050
36361U-AA-8	GALLATIN CLO VIII 2017-1 LTD 144A		12/28/2021	VARIOUS	XXX	1,397,968	1,397,968	1,397,968	1,397,968	0	0	0	0	0	1,397,968	0	0	0	19,178	07/15/2027
361841-AH-2	GAMING & LEISURE P		03/30/2021	SEAPORT GROUP SECURITIES LLC	XXX	926,723	825,000	819,188	819,732	0	215	0	215	0	819,946	0	106,776	106,776	20,447	04/15/2026
364760-AP-3	GAP INC 144A		09/22/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	25,375	25,000	25,000	0	0	0	0	0	0	25,000	0	375	375	0	10/01/2029
364760-AQ-1	GAP INC 144A		09/22/2021	WELLS FARGO SECURITIES LLC, CH	XXX	25,406	25,000	25,000	0	0	0	0	0	0	25,000	0	406	406	0	10/01/2031
366651-AC-1	GARTNER INC 144A		04/29/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	42,050	40,000	40,000	40,000	0	0	0	0	0	40,000	0	2,050	2,050	1,555	07/01/2028
36167H-AC-9	GCAT 2021-NQM3 TRUST 144A		12/26/2021	PRINCIPAL RECEIPT	XXX	412,629	412,629	412,622	0	0	7	0	7	0	412,629	0	0	0	1,782	05/25/2066
369550-AX-6	GENERAL DYNAMICS CORP		02/22/2021	WELLS FARGO SECURITIES, LLC	XXX	1,055,280	1,000,000	892,440	920,020	0	1,827	0	1,827	0	921,848	0	133,432	133,432	11,156	08/15/2026
36962G-4Y-7	GENERAL ELEC CAP CORP MTN BE		01/07/2021	MATURITY	XXX	761,000	761,000	784,325	761,163	0	(163)	0	(163)	0	761,000	0	0	0	17,598	01/07/2021
36962G-T9-5	GENERAL ELEC CAP CORP MTN BE		12/01/2021	TENDERED BACK TO COMPANY	XXX	1,341,708	1,200,000	1,156,848	1,167,704	0	5,190	0	5,190	0	1,172,894	0	168,814	168,814	153,610	01/05/2026
370334-BT-0	GENERAL MLS INC		02/22/2021	BANK OF AMERICA SECURITIES, IN	XXX	764,659	700,000	687,944	692,577	0	319	0	319	0	692,896	0	71,763	71,763	13,414	02/15/2024
37045X-BM-7	GENERAL MTRS FINL CO INC		06/06/2021	CALLED @ 100.0000000	XXX	300,000	300,000	292,710	298,551	0	1,210	0	1,210	0	299,761	0	239	239	8,800	07/06/2021
37045X-BX-3	GENERAL MTRS FINL CO INC		12/09/2021	BK OF NEW YORK MELLON/TORONTO	XXX	501,799	500,000	499,255	499,126	0	508	0	508	0	499,634	0	2,165	2,165	7,209	06/30/2022
37045X-CJ-3	GENERAL MTRS FINL CO INC		04/09/2021	MATURITY	XXX	640,000	640,000	639,750	639,976	0	24	0	24	0	640,000	0	0	0	11,360	04/09/2021
37045X-CU-8	GENERAL MTRS FINL CO INC		12/09/2021	CHARITABLE DONATION	XXX	508,260	500,000	499,685	499,849	0	92	0	92	0	499,941	0	8,319	8,319	25,392	07/08/2022
30034T-AA-1	GLOBAL CASH ACCESS INC 144A		10/26/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	25,594	25,000	25,000	0	0	0	0	0	0	25,000	0	594	594	358	07/15/2029
37892A-AA-8	GLOBAL NET LEASE INC & GLOBAL 144A		04/05/2021	VARIOUS	XXX	172,563	175,000	175,000	175,000	0	0	0	0	0	175,000	0	(2,438)	(2,438)	1,727	12/15/2027
37940X-AA-0	GLOBAL PMTS INC		04/07/2021	GOLDMAN SACHS & CO, NY	XXX	342,514	325,000	324,919	324,938	0	4	0	4	0	324,942	0	17,572	17,572	5,598	02/15/2025
361841-AJ-8	GLP CAPITAL LP / GLP FINANCING II		06/22/2021	WELLS FARGO SECURITIES LLC, CH	XXX	89,031	79,000	80,376	79,943	0	(92)	0	(92)	0	79,851	0	9,181	9,181	2,339	06/01/2025
36186C-BY-8	GMAC INC		04/23/2021	MORGAN STANLEY & CO INC, NY	XXX	462,825	330,000	420,395	415,800	0	(1,934)	0	(1,934)	0	413,866	0	48,959	48,959	12,907	11/01/2031
361886-CD-4	GMF FLOORPLAN OWN REV 2019-2 144A		07/16/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	423,938	400,000	399,830	400,035	0	(11)	0	(11)	0	400,024	0	23,914	23,914	6,928	04/15/2026
38119#-AC-8	GOLDEN SPREAD ELECTRIC CO-OP INC		08/10/2021	Sink PMT @ 100.0000000	XXX	142,096	142,096	142,096	142,096	0	0	0	0	0	142,096	0	0	0	4,682	08/10/2031
38141G-VM-3	GOLDMAN SACHS GROUP INC		12/09/2021	VARIOUS	XXX	1,339,853	1,250,000	1,309,704	1,279,414	0	(6,900)	0	(6,900)	0	1,272,513	0	67,339	67,339	53,944	03/03/2024
38237G-AA-7	GOODLEAP SUS HOM SOL TR 2021-4144A		12/20/2021	PRINCIPAL RECEIPT	XXX	175,138	175,138	175,108	0	0	30	0	30	0	175,138	0	0	0	583	07/20/2048
38406H-AA-0	GRACE MTG TR 2014-GRCE 144A		01/10/2021	PRINCIPAL RECEIPT	XXX	3,780,000	3,780,000	3,782,363	3,777,756	0	2,244	0	2,244	0	3,780,000	0	0	0	10,611	06/12/2028
38528U-AE-6	GRAND CANYON UNIVERSITY		12/07/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	305,651	303,000	303,000	0	0	0	0	0	0	303,000	0	2,651	2,651	0	10/01/2028
389284-AA-8	GRAY ESCROW INC 144A		02/11/2021	WELLS FARGO SECURITIES, LLC	XXX	548,750	500,000	551,188	544,155	0	(1,408)	0	(1,408)	0	542,746	0	6,004	6,004	8,847	05/15/2027
389375-AL-0	GRAY TELEVISION INC 144A		10/28/2021	WELLS FARGO SECURITIES LLC, CH	XXX	147,750	150,000	150,000	150,000	0	0	0	0	0	150,000	0	(2,250)	(2,250)	7,363	10/15/2030
398433-AP-7	GRIFFON CORP		04/28/2021	VARIOUS	XXX	254,065	238,000	239,056	238,920	0	(51)	0	(51)	0	238,869	0	15,196	15,196	9,085	03/01/2028
398545-AA-1	GRINDING MEDIA INCMC GRINDING 144A		10/12/2021	CALLED @ 101.8440000	XXX	504,128	495,000	497,430	495,527	0	(427)	0	(427)	0	495,100	0	(100)	(100)	39,245	12/15/2023
36258R-BF-9	GS MORTGAGE SEC TR 2020-GC47		06/16/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	15,206	14,000	14,494	14,503	0	(16)	0	(16)	0	14,487	0	719	719	268	05/14/2053
36249K-AC-4	GS MTG COML 2010-C1		12/10/2021	PRINCIPAL RECEIPT	XXX	11,242	11,242	12,194	11,285	0	(43)	0	(43)	0	11,242	0	0	0	277	08/12/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
36245A-AD-8	GSAMP TRUST 2006-HE6		12/27/2021	PRINCIPAL RECEIPT	XXX	230,358	230,358	145,702	220,474	0	9,884	0	9,884	0	230,358	0	0	0	474	08/25/2036
40410K-AA-3	H B FULLER CO		04/27/2021	SEAPORT GROUP SECURITIES LLC	XXX	127,188	125,000	125,000	125,000	0	0	0	0	0	125,000	0	2,188	2,188	2,789	10/15/2028
40468@-AA-7	HA ECON 101-A TRUST		12/01/2021	Principal Receipt	XXX	169,649	169,649	169,649	169,649	0	0	0	0	0	169,649	0	0	0	3,826	05/11/2041
40538F-AQ-6	HALCYON LN ADVISORS FDG 2014 144A		04/22/2021	PRINCIPAL RECEIPT	XXX	109,010	109,010	109,010	109,010	0	0	0	0	0	109,010	0	0	0	581	10/22/2025
410345-AL-6	HANESBRANDS INC 144A		08/23/2021	GOLDMAN SACHS & CO, NY	XXX	191,048	175,000	188,738	188,556	0	(1,585)	0	(1,585)	0	186,971	0	4,076	4,076	6,635	05/15/2026
410345-AN-2	HANESBRANDS INC 144A		03/17/2021	CANTOR FITZGERALD/MBS	XXX	143,269	135,000	135,000	135,000	0	0	0	0	0	135,000	0	8,269	8,269	2,499	05/15/2025
410867-AF-2	HANOVER INS GROUP INC		01/21/2021	PERSHING LLC	XXX	881,040	750,000	789,911	775,042	0	(251)	0	(251)	0	774,791	0	106,249	106,249	9,375	04/15/2026
418751-AA-1	HAT HLDGS I LLC / HAT HLDGS II 144		06/17/2021	CHARITABLE DONATION	XXX	208,867	203,000	206,218	205,169	0	(382)	0	(382)	0	204,787	0	4,080	4,080	9,858	07/15/2024
418751-AE-3	HAT HLDGS I LLC / HAT HLDGS II144A		07/01/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	38,380	38,000	38,000	0	0	0	0	0	0	38,000	0	380	380	29	06/15/2026
404119-BS-7	HCA INC		01/20/2021	CREDIT SUISSE FIRST BOS	XXX	1,110,650	970,000	1,055,859	1,044,540	0	(781)	0	(781)	0	1,043,759	0	66,891	66,891	24,853	02/15/2026
404121-AJ-4	HCA INC		04/28/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	830,700	710,000	710,050	709,950	0	(5)	0	(5)	0	709,945	0	120,755	120,755	26,514	09/01/2028
423452-AC-5	HELMERICH & PAYNE INC 4.65%25		10/27/2021	CALLED @ 111.5819100	XXX	167,373	150,000	162,572	159,465	0	(1,878)	0	(1,878)	0	157,588	0	(7,588)	(7,588)	25,162	03/15/2025
428040-CS-6	HERTZ CORP 144A		03/03/2021	VARIOUS	XXX	479,052	657,000	204,327	227,836	0	7,357	0	7,357	0	235,193	0	243,859	243,859	0	10/15/2024
428040-CZ-0	HERTZ CORP 144A		03/03/2021	VARIOUS	XXX	249,289	324,000	101,250	106,106	0	1,589	0	1,589	0	107,695	0	141,594	141,594	0	01/15/2028
428102-AC-1	HESS INFRASTRUCTURE PARTNERS 144A		04/26/2021	VARIOUS	XXX	26,000	25,000	25,969	25,887	0	(85)	0	(85)	0	25,802	0	198	198	988	02/15/2026
428104-AA-1	HESS MIDSTREAM PARTNERS LP 144A		04/26/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	205,000	200,000	205,500	205,427	0	(282)	0	(282)	0	205,145	0	(145)	(145)	3,787	06/15/2028
06846N-AF-1	HIGHPOINT RESOURCES CORP SR GLBL N		07/15/2021	VARIOUS	XXX	223,200	307,000	73,680	80,161	0	3,890	0	3,890	0	84,051	0	139,150	139,150	0	06/15/2025
431318-AN-4	HILCORP ENERGY I L P / HILCORP 144		06/01/2021	CALLED @ 100.8330000	XXX	221,833	220,000	101,200	112,594	0	7,320	0	7,320	0	119,914	0	100,086	100,086	7,333	12/01/2024
432833-AD-3	HILTON DOMESTIC OPER CO		02/04/2021	CALLED @ 103.6540000	XXX	1,969,426	1,900,000	1,978,073	1,946,099	541	(2,732)	0	(2,191)	0	1,943,908	0	(43,908)	(43,908)	94,581	05/01/2026
432833-AF-8	HILTON DOMESTIC OPER CO INC		10/20/2021	VARIOUS	XXX	670,156	625,000	645,313	642,349	0	(1,706)	0	(1,706)	0	640,643	0	29,513	29,513	38,516	01/15/2030
432833-AJ-0	HILTON DOMESTIC OPER CO INC 144A		10/26/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	100,375	100,000	100,000	0	0	0	0	0	0	100,000	0	375	375	1,844	05/01/2029
432833-AL-5	HILTON DOMESTIC OPER CO INC 144A		12/02/2021	BAIRD, ROBERT W & CO INC, MILW	XXX	75,563	75,000	75,000	75,000	0	0	0	0	0	75,000	0	563	563	3,042	05/01/2031
43734L-AA-4	HOME PT CAPITAL INCORPORATED 144A		11/10/2021	JEFFERIES & CO INC, NEW YORK	XXX	23,375	25,000	25,000	0	0	0	0	0	0	25,000	0	(1,625)	(1,625)	1,028	02/01/2026
44106M-AZ-5	HOSPITALITY PPTYS TR		04/09/2021	GOLDMAN SACHS & CO, NY	XXX	156,608	157,000	156,815	155,038	1,821	9	0	1,831	0	156,868	0	(261)	(261)	3,633	10/01/2024
44106M-BA-9	HOSPITALITY PPTYS TR		04/15/2021	CHARITABLE DONATION	XXX	154,645	157,000	156,755	155,038	1,757	9	0	1,766	0	156,803	0	(2,158)	(2,158)	4,029	10/01/2026
44107T-AW-6	HOST HOTELS & RESORTS LP		06/17/2021	SEAPORT GROUP SECURITIES LLC	XXX	274,498	250,000	240,156	241,156	0	708	0	708	0	241,864	0	32,633	32,633	10,000	02/01/2026
44267D-AB-3	HOWARD HUGHES CORP 144A		02/02/2021	TENDERED BACK TO COMPANY	XXX	464,063	450,000	454,875	454,446	0	(166)	0	(166)	0	454,281	0	9,782	9,782	9,205	03/15/2025
444454-AA-0	HUGHES SATELLITE SYS CORP SR NT		05/26/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	545,632	544,000	596,903	551,891	0	(6,961)	0	(6,961)	0	544,930	0	702	702	18,781	06/15/2021
44569*-BP-5	HUNT OIL COMPANY		12/31/2021	BANC OF AMERICA SEC LLC	XXX	4,000,000	4,000,000	1,731,600	1,951,705	0	362,695	0	362,695	0	2,314,400	0	1,685,600	1,685,600	157,200	11/12/2024
44644A-AE-7	HUNTINGTON NB COLUMBUS OH		02/16/2021	MARKETAXESS CORP	XXX	270,358	250,000	246,885	248,187	0	78	0	78	0	248,265	0	22,092	22,092	3,254	10/06/2023
449934-AD-0	IMS HEALTH INC 144A		10/27/2021	VARIOUS	XXX	69,912	68,000	61,370	62,003	0	717	0	717	0	62,720	0	7,192	7,192	3,532	10/15/2026
45688C-AB-3	INGEVITY CORP 144A		11/02/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	49,250	50,000	50,000	50,000	0	0	0	0	0	50,000	0	(750)	(750)	1,970	11/01/2028
457030-AJ-3	INGLES MKTS INC		03/11/2021	MORGAN STANLEY & CO INC	XXX	234,610	232,000	233,160	232,194	0	(82)	0	(82)	0	232,113	0	2,497	2,497	3,335	06/15/2023
457187-AC-6	INGREDION INC		06/04/2021	VARIOUS	XXX	1,349,525	1,285,000	1,282,533	1,282,671	0	51	0	51	0	1,282,722	0	66,803	66,803	12,236	06/01/2030
458140-BQ-2	INTEL CORP		04/07/2021	PERSHING LLC	XXX	1,692,809	1,505,000	1,502,065	1,502,355	0	101	0	101	0	1,502,456	0	190,353	190,353	30,414	03/25/2027
460690-BK-5	Interpublic Group Cos Inc		03/27/2021	CALLED @ 106.1010000	XXX	1,167,111	1,100,000	1,084,317	1,091,929	0	874	0	874	0	1,092,803	0	7,197	7,197	92,549	02/15/2023
462613-AM-2	IPALCO ENTERPRISES INC		01/21/2021	DEUTSCHE BANK SECS	XXX	982,485	900,000	872,379	882,892	0	241	0	241	0	883,133	0	99,352	99,352	13,320	09/01/2024
46849L-TK-7	JACKSON NATL LIFE GBL FDG 144A		12/09/2021	MARKETAXESS CORPORATION, NEW Y	XXX	1,341,899	1,300,000	1,297,465	1,298,208	0	468	0	468	0	1,298,676	0	43,223	43,223	33,684	06/21/2024
475795-AE-0	JELD-WEN INC 144A		07/08/2021	VARIOUS	XXX	320,813	300,000	319,875	318,000	0	(3,023)	0	(3,023)	0	314,977	0	5,836	5,836	11,758	05/15/2025
478160-CQ-5	JOHNSON & JOHNSON		12/30/2021	US BANCORP INVESTMENTS INC	XXX	134,694	140,000	139,961	139,962	0	4	0	4	0	139,966	0	(5,272)	(5,272)	2,467	09/01/2030
46635G-AE-0	JP MORGAN CHASE CMBS 2010-C2		09/18/2021	PRINCIPAL RECEIPT	XXX	606,291	606,291	641,605	608,341	0	(2,050)	0	(2,050)	0	606,291	0	0	0	11,690	11/18/2043
46651Q-AA-5	JP MORGAN CHASE COM TR 2019-FL 144		12/15/2021	PRINCIPAL RECEIPT	XXX	406,136	406,136	406,136	406,136	0	0	0	0	0	406,136	0	0	0	2,966	12/15/2031
46648H-BA-0	JP MORGAN MTG TR 2017-2 144A		12/25/2021	PRINCIPAL RECEIPT	XXX	37,630	37,630	38,853	0	0	(1,223)	0	(1,223)	0	37,630	0	0	0	464	05/25/2047
46649C-BH-5	JP MORGAN MTG TR 2018-4 144A		12/25/2021	PRINCIPAL RECEIPT	XXX	26,920	26,920	27,526	0	0	(606)	0	(606)	0	26,920	0	0	0	295	10/25/2048
46651Y-BV-1	JP MORGAN MTG TR 2019-9 144A		12/25/2021	PRINCIPAL RECEIPT	XXX	26,806	26,806	27,844	0	0	(1,039)	0	(1,039)	0	26,806	0	0	0	342	05/25/2050
46591L-AC-5	JP MORGAN MTG TR 2019-INV3 144A		12/25/2021	PRINCIPAL RECEIPT	XXX	109,729	109,729	112,472	0	0	(2,743)	0	(2,743)	0	109,729	0	0	0	639	05/25/2050
46591L-BF-7	JP MORGAN MTG TR 2019-INV3 144A		12/25/2021	PRINCIPAL RECEIPT	XXX	172,343	172,343	176,543	0	0	(4,201)	0	(4,201)	0	172,343	0	0	0	1,003	05/25/2050
46644Y-AU-4	JPMBB COML MTG SEC TR 2015-C31		12/17/2021	PRINCIPAL RECEIPT	XXX	4,133	4,133	4,150	4,143	0	(10)	0	(10)	0	4,133	0	0	0	119	08/17/2048
48128Y-BB-6	JPMCC COMM MTG SEC 2019-COR4		06/15/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	80,196	70,000	72,099	71,922	0	(54)	0	(54)	0	71,868	0	8,329	8,329	1,692	03/12/2052
46625H-JY-7	JPMORGAN CHASE & CO		06/04/2021	CHARITABLE DONATION	XXX	372,813	340,000	336,386	337,669	0	251	0	251	0	337,920	0	34,893	34,893	9,808	09/10/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
46625H-KC-3	JPMORGAN CHASE & CO		02/24/2021	MARKETAXESS CORP	XXX	2,439,338	2,250,000	2,195,691	2,217,542	0	996	0	996	0	2,218,538	0	220,799	220,799	41,602	01/23/2025
46625H-QW-3	JPMORGAN CHASE & CO		06/04/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	296,268	270,000	254,510	258,536	0	838	0	838	0	259,373	0	36,895	36,895	6,113	04/01/2026
48121@-AD-3	JRD HOLDINGS INC		03/29/2021	Principal Receipt	XXX	143,000	143,000	143,000	143,000	0	0	0	0	0	143,000	0	0	0	2,953	03/27/2024
48666K-AY-5	KB HOME		02/08/2021	CREDIT SUISSE FIRST BOS	XXX	133,200	120,000	102,450	103,448	0	140	0	140	0	103,587	0	29,613	29,613	1,360	11/15/2029
49271V-AG-5	KEURIG DR PEPPER INC		03/18/2021	CALLED @ 107.7980000	XXX	385,917	358,000	372,795	367,017	0	(806)	0	(806)	0	366,211	0	(8,211)	(8,211)	30,144	05/25/2023
48253Q-AA-3	KKR INDST PRTFOL TR 2020-AIP 144A		10/15/2021	PRINCIPAL RECEIPT	XXX	954,564	954,564	924,734	927,846	0	26,718	0	26,718	0	954,564	0	0	0	9,219	03/16/2037
482480-AJ-9	KLA CORPORATION		04/07/2021	MORGAN STANLEY & CO INC, NY	XXX	379,914	385,000	384,854	384,856	0	1	0	1	0	384,857	0	(4,943)	(4,943)	7,694	03/01/2050
50077L-AL-0	KRAFT HEINZ FOODS CO SR NT 5%35		12/06/2021	TENDERED BACK TO COMPANY	XXX	19,862	16,000	19,760	0	0	(178)	0	(178)	0	19,582	0	280	280	1,193	07/15/2035
50106G-AF-9	KRONOS ACQUISITION HLDGS INC 144A		04/07/2021	BAIRD, ROBERT W & CO INC, MILW	XXX	22,224	23,000	23,000	23,000	0	0	0	0	0	23,000	0	(776)	(776)	483	12/31/2027
50106G-AE-2	KRONOS ACQUISITION HLDGS INC144A		04/07/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	63,315	63,000	63,000	63,000	0	0	0	0	0	63,000	0	315	315	945	12/31/2026
501797-AS-3	L BRANDS INC 144A		04/12/2021	CALLED @ 111.0467200	XXX	63,297	57,000	57,000	57,000	0	0	0	0	0	57,000	0	0	0	9,497	07/01/2025
501797-AU-8	L BRANDS INC 144A		09/03/2021	TENDERED BACK TO COMPANY	XXX	22,500	18,000	18,000	18,000	0	0	0	0	0	18,000	0	4,500	4,500	2,939	07/01/2025
50540R-AP-7	LABORATORY CORP AMER HLDGS		03/30/2021	MARKETAXESS CORP	XXX	51,184	50,000	50,234	50,040	0	(9)	0	(9)	0	50,031	0	1,153	1,153	1,067	02/01/2022
505742-AF-3	LADDER CAPITAL FIN HLDGS 144A		09/15/2021	CALLED @ 100.0000000	XXX	325,000	325,000	332,244	326,023	1,948	(2,971)	0	(1,023)	0	325,000	0	0	0	17,063	03/15/2022
518613-AJ-3	LAUREATE EDUCATION INC 144A		06/03/2021	VARIOUS	XXX	2,238,688	2,150,000	2,281,650	2,255,258	0	(19,705)	0	(19,705)	0	2,235,552	0	(85,552)	(85,552)	184,196	05/01/2025
526057-BV-5	LENNAR CORP		06/04/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	165,335	147,000	158,209	155,823	0	(849)	0	(849)	0	154,974	0	10,361	10,361	3,646	05/30/2025
527298-BK-8	LEVEL 3 FING INC		02/12/2021	CALLED @ 100.0000000	XXX	134,000	134,000	132,504	132,107	466	(1,112)	0	(646)	0	131,461	0	2,539	2,539	4,141	01/15/2024
527298-BP-7	LEVEL 3 FING INC 144A		07/26/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	159,713	150,000	150,560	150,484	0	(42)	0	(42)	0	150,442	0	9,271	9,271	4,633	03/01/2027
527298-BR-3	LEVEL 3 FING INC 144A		08/18/2021	WELLS FARGO SECURITIES LLC, CH	XXX	65,650	65,000	65,000	65,000	0	0	0	0	0	65,000	0	650	650	3,261	07/01/2028
53627N-AA-9	LIONS GATE CAPITAL HOLDINGS 144A		01/19/2021	BANC OF AMERICA SEC LLC	XXX	604,042	590,000	586,775	587,761	0	26	0	26	0	587,787	0	16,255	16,255	7,703	11/01/2024
539830-BH-1	LOCKHEED MARTIN CORP		04/07/2021	CHARITABLE DONATION	XXX	997,776	900,000	877,725	883,756	0	779	0	779	0	884,535	0	113,241	113,241	23,430	01/15/2026
539830-BP-3	LOCKHEED MARTIN CORP		04/07/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	259,862	265,000	264,417	264,450	0	14	0	14	0	264,464	0	(4,603)	(4,603)	1,552	06/15/2030
548661-DP-9	LOWES COS INC		02/22/2021	DEUTSCHE BANK SECS	XXX	564,978	510,000	548,449	544,190	0	(751)	0	(751)	0	543,439	0	21,539	21,539	4,875	05/03/2027
548661-DY-0	LOWES COS INC		06/04/2021	CHARITABLE DONATION	XXX	402,713	425,000	401,940	0	0	502	0	502	0	402,441	0	272	272	4,536	10/15/2030
50212Y-AB-0	LPL HLDGS INC 144A		03/15/2021	VARIOUS	XXX	1,029,300	1,000,000	988,750	989,901	0	335	0	335	0	990,237	0	39,064	39,064	27,632	09/15/2025
55305B-AQ-4	M/I HOMES INC SR NT 5.625%25		08/24/2021	CALLED @ 102.8130000	XXX	303,298	295,000	295,000	295,000	0	0	0	0	0	295,000	0	0	0	25,952	08/01/2025
55616P-AA-2	MACYS INC 144A		08/17/2021	CALLED @ 110.5940000	XXX	74,098	67,000	67,000	67,000	0	0	0	0	0	67,000	0	0	0	10,870	06/15/2025
55616X-AF-4	MACYS RETAIL HLDGS INC		03/17/2021	TENDERED BACK TO COMPANY	XXX	68,256	67,000	66,830	66,519	459	4	0	463	0	66,982	0	1,274	1,274	1,745	01/15/2022
56165E-AA-0	MAN GLG US CLO 2018-2 LTD 2018-2A		10/15/2021	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	14,497	10/15/2028
56577P-AL-3	MARATHON CLO IX LTD 2017-9A 144A		10/15/2021	PRINCIPAL RECEIPT	XXX	395,314	395,314	395,314	0	0	0	0	0	0	395,314	0	0	0	3,462	04/15/2029
56576Q-AN-8	MARATHON CLO V LTD 2013-5A 144A		11/22/2021	PRINCIPAL RECEIPT	XXX	565,003	565,003	565,003	565,003	0	0	0	0	0	565,003	0	0	0	3,456	11/21/2027
565849-AL-0	MARATHON OIL CORP		09/03/2021	VARIOUS	XXX	720,987	650,000	633,364	638,567	0	1,603	0	1,603	0	640,170	0	9,830	9,830	89,895	06/01/2025
571903-BD-4	MARRIOTT INTL INC NEW		03/05/2021	DEUTSCHE BANK SECS	XXX	434,304	377,000	381,199	380,644	0	(137)	0	(137)	0	380,506	0	53,798	53,798	7,708	05/01/2025
57165P-AB-1	MARRIOTT OWNERSHIP RESORTS INC		09/15/2021	VARIOUS	XXX	314,056	302,000	301,720	301,782	0	22	0	22	0	301,804	0	196	196	29,206	09/15/2026
57643Q-AE-5	MASTR REPERFORMING LN 144A		12/27/2021	PRINCIPAL RECEIPT	XXX	158,836	158,836	73,373	78,578	0	80,258	0	80,258	0	158,836	0	0	0	356	05/25/2035
577081-BB-7	MATTEL INC 144A		07/01/2021	CALLED @ 105.0630000	XXX	288,923	275,000	274,203	274,334	0	(217)	0	(217)	0	274,116	0	884	884	18,972	12/31/2025
58013M-ES-9	MCDONALDS CORP MED TERM NT BE		04/07/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	1,078,190	1,000,000	974,970	984,162	0	1,153	0	1,153	0	985,316	0	92,874	92,874	10,743	06/10/2024
58502B-AA-4	MEDNAX INC 144A		01/07/2021	CALLED @ 101.3130000	XXX	506,565	500,000	472,500	477,018	0	117	0	117	0	477,135	0	22,865	22,865	9,190	12/01/2023
589433-AD-3	MEREDITH CORP		12/01/2021	VARIOUS	XXX	292,291	274,000	274,363	274,321	0	(77)	0	(77)	0	274,244	0	(244)	(244)	43,634	07/01/2025
59001K-AD-2	MERITOR INC		06/03/2021	CALLED @ 101.0420000	XXX	269,782	267,000	269,506	267,191	0	(419)	0	(419)	0	266,773	0	227	227	16,132	02/15/2024
552751-AA-7	MFA 2020-NQM2 TRUST 2020-NQM2144A		12/25/2021	PRINCIPAL RECEIPT	XXX	1,139,171	1,139,171	1,139,156	1,139,145	0	26	0	26	0	1,139,171	0	0	0	8,438	04/25/2065
552953-BX-8	MGM RESORTS INTERNATIONAL		03/30/2021	GOLDMAN SACHS & CO	XXX	1,356,425	1,288,000	1,443,363	1,365,416	394	(15,787)	0	(15,393)	0	1,350,023	0	6,402	6,402	54,346	03/15/2022
552953-CE-9	MGM RESORTS INTERNATIONAL		07/15/2021	GOLDMAN SACHS & CO	XXX	304,813	275,000	260,329	261,977	0	680	0	680	0	262,657	0	42,155	42,155	5,151	06/15/2025
59981T-AC-9	MILL CITY MORTGAGE LOAN TRUST 2019		12/25/2021	PRINCIPAL RECEIPT	XXX	278,518	278,518	280,271	280,145	0	(1,627)	0	(1,627)	0	278,518	0	0	0	4,021	08/25/2059
603158-AA-4	MINERALS TECHNOLOGIES INC 144A		03/24/2021	SEAPORT GROUP SECURITIES LLC	XXX	154,500	150,000	150,563	150,515	0	(24)	0	(24)	0	150,491	0	4,009	4,009	5,542	07/01/2028
607120-FL-1	MOBILE AIRPORT AUTHORITY 2019 A1 /		11/09/2021	Principal Receipt	XXX	39,235	39,235	39,235	39,235	0	0	0	0	0	39,235	0	0	0	787	05/09/2039
607120-FN-7	MOBILE AIRPORT AUTHORITY 2019 B1 /		11/09/2021	Principal Receipt	XXX	39,235	39,235	39,235	39,235	0	0	0	0	0	39,235	0	0	0	783	05/09/2039
60855R-AG-5	MOLINA HEALTHCARE INC		12/01/2021	CALLED @ 103.3560000	XXX	180,873	175,000	185,063	181,752	0	(3,774)	0	(3,774)	0	177,978	0	(2,978)	(2,978)	15,697	11/15/2022
60909G-AA-8	MONARCH GROVE CLO 144A		04/25/2021	PRINCIPAL RECEIPT	XXX	766,870	766,870	766,870	766,870	0	0	0	0	0	766,870	0	0	0	3,869	01/25/2028
61744Y-AQ-1	MORGAN STANLEY		02/01/2021	JP MORGAN SECS INC-FI	XXX	3,746,190	3,500,000	3,494,645	3,491,498	0	201	0	201	0	3,491,699	0	254,491	254,491	35,969	04/24/2024
61746B-DJ-2	MORGAN STANLEY		02/16/2021	MILLENNIUM ADVISORS, LLC	XXX	448,535	420,000	428,151	424,559	0	(258)	0	(258)	0	424,301	0	24,234	24,234	7,569	02/25/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
61761J-VL-0	MORGAN STANLEY		02/24/2021	BARCLAYS CAP INC/BARCLAYS CAP	XXX	1,108,160	1,000,000	1,032,886	1,018,062	0	(658)	0	(658)	0	1,017,404	0	90,756	90,756	12,642	10/23/2024
61690Y-BS-0	MORGAN STANLEY CAP I 2016-BNK2		12/17/2021	PRINCIPAL RECEIPT	XXX	46,214	46,214	45,066	45,530	0	685	0	685	0	46,214	0	0	0	1,259	11/18/2049
61692B-CB-4	MORGAN STANY CAP I TR 2020-HR8		06/15/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	208,678	204,000	210,105	209,909	0	(193)	0	(193)	0	209,716	0	(1,038)	(1,038)	3,003	07/17/2053
55336V-BN-9	MPLX LP		01/21/2021	MORGAN STANLEY & CO INC	XXX	584,075	500,000	520,853	517,899	0	(131)	0	(131)	0	517,768	0	66,307	66,307	3,188	12/01/2027
61744C-YP-5	MS HEQ LN TR 2006-2		12/27/2021	PRINCIPAL RECEIPT	XXX	421,421	421,421	360,315	420,129	0	1,293	0	1,293	0	421,421	0	0	0	1,663	02/25/2036
63530Q-AJ-8	NATIONAL CINEMEDIA LLC 144A		10/04/2021	VARIOUS	XXX	927,750	1,000,000	872,500	845,000	34,177	7,100	0	41,277	0	886,277	0	41,473	41,473	45,833	04/15/2028
63938C-AF-5	NAVIENT CORPORATION		12/10/2021	CALLED @ 103.0100000	XXX	426,461	414,000	427,412	419,120	0	(3,266)	0	(3,266)	0	415,854	0	(1,854)	(1,854)	38,998	06/15/2022
63941H-AA-0	NAVIENT PRIV ED LN 2020-D 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	33,955	33,955	33,951	33,950	0	4	0	4	0	33,955	0	0	0	271	05/15/2069
63935B-AA-1	NAVIENT PRIV ED LN 2020-H TR 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	838,106	838,106	838,034	838,035	0	71	0	71	0	838,106	0	0	0	6,111	01/15/2069
63941F-AB-2	NAVIENT PRIV ED LN TR 2020-A 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	2,407	2,407	2,407	2,409	0	(1)	0	(1)	0	2,407	0	0	0	59	11/15/2068
63941F-AC-0	NAVIENT PRIV ED LN TR 2020-A 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	2,006	2,006	2,006	2,006	0	0	0	0	0	2,006	0	0	0	20	11/15/2068
63941G-AB-0	NAVIENT PRIV ED LN TR 2020-B 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	137,510	137,510	137,453	137,532	0	(22)	0	(22)	0	137,510	0	0	0	2,168	01/15/2069
63942G-AA-1	NAVIENT PRIVATE ED LN 2021-F 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	102,904	102,904	102,885	0	0	19	0	19	0	102,904	0	0	0	201	02/18/2070
63942E-AA-6	NAVIENT PRIVATE ED LO 2021-E 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	252,306	252,306	252,250	0	0	55	0	55	0	252,306	0	0	0	643	12/16/2069
63942C-AA-0	NAVIENT PRIVATE EDUC DA A 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	186,284	186,284	186,284	0	0	0	0	0	0	186,284	0	0	0	725	04/15/2060
63941C-AC-7	NAVIENT PVT EDN LN TR 2019-D 144A		12/15/2021	VARIOUS	XXX	562,786	560,000	555,369	555,095	0	822	0	822	0	555,917	0	6,868	6,868	5,965	12/15/2059
63934E-AW-8	NAVISTAR INTL CORP NEW 144A		07/01/2021	CALLED @ 107.1250000	XXX	267,813	250,000	270,625	267,858	0	(2,421)	0	(2,421)	0	265,437	0	(15,437)	(15,437)	33,646	05/01/2025
62886E-AX-6	NCR CORP NEW 144A		08/12/2021	VARIOUS	XXX	268,475	246,000	247,663	247,396	0	(236)	0	(236)	0	247,160	0	(1,160)	(1,160)	38,964	04/15/2025
64035D-AD-8	NELNET STUDENT LN TR 2021-A 144A		12/20/2021	PRINCIPAL RECEIPT	XXX	113,391	113,391	113,258	0	0	133	0	133	0	113,391	0	0	0	554	04/20/2062
64035G-AB-5	NELNET STUDENT LN TR 2021-C 144A		12/20/2021	PRINCIPAL RECEIPT	XXX	43,030	43,030	43,018	0	0	13	0	13	0	43,030	0	0	0	138	04/20/2062
64034Y-AB-7	NELNET STUDENT LN TR 2021-D 144A		12/20/2021	PRINCIPAL RECEIPT	XXX	49,954	49,954	49,950	0	0	4	0	4	0	49,954	0	0	0	120	04/20/2062
64129K-BC-0	NEUBERGER BERMAN CLO XV 2013 144A		09/21/2021	Principal Receipt	XXX	2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	77,004	10/15/2029
64352V-NJ-6	NEW CENTURY HEQ TR 2005-B		06/25/2021	VARIOUS	XXX	147,363	147,363	124,521	147,105	0	258	0	258	0	147,363	0	0	0	338	10/25/2035
645370-AC-1	NEW HOME CO INC 144A		06/02/2021	VARIOUS	XXX	132,688	125,000	125,000	125,000	0	0	0	0	0	125,000	0	7,688	7,688	5,291	10/15/2025
64828F-CQ-3	NEW RESI MTG TR 2018-4 144A		12/27/2021	PRINCIPAL RECEIPT	XXX	28,677	28,677	28,677	28,677	0	0	0	0	0	28,677	0	0	0	131	01/27/2048
64828X-AA-1	NEW RESI MTG TR 2020-RPL1 144A		12/25/2021	PRINCIPAL RECEIPT	XXX	352,634	352,634	358,303	357,959	0	(5,325)	0	(5,325)	0	352,634	0	0	0	5,518	11/25/2059
64831E-AB-6	NEW RESIDENT 1.14689 25SEP58 144A		12/25/2021	PRINCIPAL RECEIPT	XXX	391,525	391,525	391,525	0	0	0	0	0	0	391,525	0	0	0	1,306	10/25/2058
64830T-AD-0	NEW RESIDENTIAL MORTGAGE LOAN TRUS		12/25/2021	PRINCIPAL RECEIPT	XXX	223,134	223,134	229,486	230,468	0	(7,334)	0	(7,334)	0	223,134	0	0	0	4,141	10/25/2059
651290-AP-3	NEWFIELD EXPL CO		06/18/2021	CALLED @ 103.1993100	XXX	170,279	165,000	176,416	169,496	0	(1,910)	0	(1,910)	0	167,586	0	(2,586)	(2,586)	13,659	01/30/2022
65342Q-AK-8	NEXTERA ENERGY OPER PARTNER LP 144		04/23/2021	VARIOUS	XXX	185,895	175,000	175,188	175,132	0	(12)	0	(12)	0	175,121	0	10,774	10,774	5,789	07/15/2024
62927#-AG-1	NFL VENTURES LP		12/01/2021	Principal Receipt	XXX	116,436	116,436	116,436	116,436	0	0	0	0	0	116,436	0	0	0	3,127	04/15/2032
62927#-AK-2	NFL VENTURES LP		10/15/2021	Principal Receipt	XXX	95,402	95,402	95,402	95,402	0	0	0	0	0	95,402	0	0	0	1,958	04/15/2031
62927#-AP-1	NFL VENTURES LP 144A		10/15/2021	Principal Receipt	XXX	69,656	69,656	69,656	69,656	0	0	0	0	0	69,656	0	0	0	2,286	04/15/2045
62912X-AC-8	NGPL PIPECO LLC 144A		05/26/2021	SEAPORT GROUP SECURITIES LLC,	XXX	1,036,905	750,000	900,228	897,354	0	(2,075)	0	(2,075)	0	895,279	0	141,626	141,626	26,379	12/15/2037
65409Q-BB-7	NIELSEN FIN LLC/ NIELSEN FIN 144A		04/15/2021	CALLED @ 100.0000000	XXX	564,000	564,000	559,855	557,505	0	1,402	0	1,402	0	558,907	0	5,093	5,093	13,708	04/15/2022
65409Q-BF-8	NIELSEN FIN LLC/ NIELSEN FIN 144A		10/28/2021	GOLDMAN SACHS & CO, NY	XXX	42,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	2,000	2,000	2,592	10/01/2030
655663-C#-7	NORDSON CORP		07/26/2021	Principal Receipt	XXX	250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	7,675	07/26/2025
655664-AP-5	NORDSTROM INC		07/21/2021	CALLED @ 100.0000000	XXX	40,000	40,000	42,131	40,236	0	(236)	0	(236)	0	40,000	0	0	0	1,227	10/15/2021
670001-AC-0	NOVELIS CORP 144A		08/25/2021	CALLED @ 103.3810000	XXX	796,034	770,000	783,973	781,964	0	(1,954)	0	(1,954)	0	780,010	0	(10,010)	(10,010)	61,218	09/30/2026
670001-AE-6	NOVELIS CORP 144A		07/28/2021	BOFA SECURITIES, INC./FIXED INC	XXX	212,750	200,000	205,000	0	0	(243)	0	(243)	0	204,757	0	7,993	7,993	0	01/30/2030
629377-CA-8	NRG ENERGY INC		08/24/2021	CALLED @ 103.6250000	XXX	672,526	649,000	707,295	684,695	14,043	(26,212)	0	(12,169)	0	672,526	0	(23,526)	(23,526)	59,992	05/15/2026
629377-CC-4	NRG ENERGY INC		10/06/2021	VARIOUS	XXX	661,203	640,000	677,292	547,006	0	(6,675)	0	(6,675)	0	658,322	0	(18,322)	(18,322)	62,864	01/15/2027
674599-CF-0	OCCIDENTAL PETE CORP		12/07/2021	TENDERED BACK TO COMPANY	XXX	127,500	125,000	105,313	105,343	0	352	0	352	0	105,694	0	21,806	21,806	5,685	06/15/2045
674599-CG-8	OCCIDENTAL PETE CORP		07/08/2021	TENDERED BACK TO COMPANY	XXX	24,500	25,000	21,313	21,664	0	338	0	338	0	22,002	0	2,498	2,498	1,760	06/15/2025
674599-CJ-2	OCCIDENTAL PETE CORP		12/07/2021	TENDERED BACK TO COMPANY	XXX	225,563	225,000	188,513	188,567	0	633	0	633	0	189,200	0	36,363	36,363	11,385	04/15/2046
674599-CL-7	OCCIDENTAL PETE CORP		12/07/2021	TENDERED BACK TO COMPANY	XXX	24,375	25,000	19,938	19,945	0	83	0	83	0	20,028	0	4,347	4,347	1,350	02/15/2047
674599-CP-8	OCCIDENTAL PETE CORP		07/08/2021	TENDERED BACK TO COMPANY	XXX	375,390	387,000	274,675	305,235	0	23,644	0	23,644	0	328,879	0	46,511	46,511	28,928	08/15/2022
674599-CR-4	OCCIDENTAL PETE CORP		07/08/2021	TENDERED BACK TO COMPANY	XXX	71,813	75,000	62,156	63,121	0	924	0	924	0	64,045	0	7,767	7,767	5,950	08/15/2026
674599-CW-3	OCCIDENTAL PETE CORP		12/03/2021	TENDERED BACK TO COMPANY	XXX	1,064,604	1,057,000	842,546	869,138	0	36,604	0	36,604	0	905,742	0	158,862	158,862	55,720	08/15/2024
674599-ED-3	OCCIDENTAL PETE CORP		05/13/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	140,938	125,000	125,000	125,000	0	0	0	0	0	125,000	0	15,938	15,938	6,004	09/01/2030
674599-EF-8	OCCIDENTAL PETE CORP		05/21/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	82,313	75,000	75,000	75,000	0	0	0	0	0	75,000	0	7,313	7,313	1,952	01/01/2031
67092D-AL-3	OCP CLO 2015-10 LTD 2015-10A 144A		12/03/2021	VARIOUS	XXX	584,247	584,247	584,247	584,247	0	0	0	0	0	584,247	0	0	0	4,263	10/26/2027
680665-AM-8	OLIN CORP 144A		11/08/2021	TENDERED BACK TO COMPANY	XXX	384,694	315,000	313,731	313,857	0	184	0	184	0	314,041	0	70,653	70,653	38,211	06/01/2025
68267L-AA-6	ONEMAIN FINL ISSUE TR 2017-1 144A		06/14/2021	PRINCIPAL RECEIPT	XXX	18,785	18,785	18,057	16,741	0	2,043	0	2,043	0	18,785	0	0	0	122	09/14/2032

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
68267L-AB-4	ONEMAIN FINL ISSUE TR 2017-1 144A		06/16/2021	PRINCIPAL RECEIPT	XXX	46,962	46,962	40,152	21,983	0	24,979	0	24,979	0	46,962	0	0	0	121	09/14/2032
68268N-AJ-2	ONEOK PARTNERS LP		12/09/2021	BK OF NEW YORK MELLON/TORONTO	XXX	1,014,270	1,000,000	982,330	991,355	0	4,563	0	4,563	0	995,918	0	18,352	18,352	40,500	10/01/2022
68389X-BN-4	ORACLE CORP		02/22/2021	WELLS FARGO SECURITIES, LLC	XXX	904,308	810,000	809,101	809,353	0	12	0	12	0	809,365	0	94,944	94,944	7,239	11/15/2027
68389X-BU-8	ORACLE CORP		02/22/2021	WELLS FARGO SECURITIES, LLC	XXX	923,117	850,000	848,173	848,352	0	34	0	34	0	848,386	0	74,731	74,731	9,454	04/01/2027
68902V-AK-3	OTIS WORLDWIDE CORP		02/22/2021	BNP PARIBAS SEC CORP	XXX	2,138,033	2,060,000	2,059,835	2,059,848	0	2	0	2	0	2,059,850	0	78,183	78,183	27,740	02/15/2030
292505-AD-6	OVINTIV INC		12/15/2021	CANTOR FITZGERALD & CO/DEBT CA	XXX	196,017	150,000	161,775	161,726	0	(560)	0	(560)	0	161,165	0	34,852	34,852	13,018	08/15/2034
292505-AE-4	OVINTIV INC		11/17/2021	SEAPORT GROUP SECURITIES LLC,	XXX	100,313	75,000	79,375	79,361	0	(138)	0	(138)	0	79,222	0	21,090	21,090	6,266	08/15/2037
67109K-AS-3	OZLM IX LTD 2014-9A A1AR FLOATING		10/22/2021	PRINCIPAL RECEIPT	XXX	494,611	494,611	494,611	494,611	0	0	0	0	0	494,611	0	0	0	7,377	10/20/2031
67113D-AJ-3	OZLM LTD 2019-24A A2A FLOATING 144		09/15/2021	Principal Receipt	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,431	07/20/2032
694308-JR-9	PACIFIC GAS & ELEC CO		06/02/2021	STATE STREET BANK & TRUST CO	XXX	501,145	500,000	500,000	500,000	0	0	0	0	0	500,000	0	1,145	1,145	4,358	11/15/2021
70052L-AB-9	PARK INTER HLDGS LLC / PK 144A		06/10/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	267,188	250,000	249,813	249,817	0	8	0	8	0	249,825	0	17,362	17,362	10,795	10/01/2028
701885-AH-8	PARSLEY ENERGY LLC 144A		01/29/2021	TENDERED BACK TO COMPANY	XXX	499,931	455,000	464,262	461,296	0	(91)	0	(91)	0	461,205	0	38,726	38,726	7,394	10/15/2027
70213H-AD-0	PARTNERS HEALTHCARE SYS INC		03/03/2021	BANK OF AMERICA SECURITIES, IN	XXX	335,688	302,000	302,000	302,000	0	0	0	0	0	302,000	0	33,688	33,688	7,707	07/01/2048
69318F-AK-4	PBF HLDG CO LLC / PBF FIN 144A		03/11/2021	VARIOUS	XXX	246,413	245,000	245,000	241,546	3,455	0	0	3,455	0	245,000	0	1,413	1,413	7,355	05/15/2025
69327R-AG-6	PDC ENERGY INC		11/02/2021	VARIOUS	XXX	266,011	262,000	270,308	265,700	0	(1,259)	0	(1,259)	0	264,441	0	(2,441)	(2,441)	21,803	09/15/2024
69346V-AA-7	PFG ESCROW CORPORATION 144A		05/27/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	355,725	340,000	340,000	340,000	0	0	0	0	0	340,000	0	15,725	15,725	11,739	10/15/2027
717081-EW-9	PFIZER INC 144A		04/07/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	312,744	300,000	298,950	299,021	0	25	0	25	0	299,046	0	13,698	13,698	4,113	04/01/2030
69335P-DB-8	PFS FINANCING CORP 2018-F A 3.52%		04/08/2021	VARIOUS	XXX	4,065,312	4,000,000	3,998,876	4,001,138	0	(99)	0	(99)	0	4,001,039	0	64,273	64,273	43,804	10/16/2023
69335P-DX-0	PFS FINANCING CORP 2020-G 144A		03/18/2021	JP MORGAN SECS INC-FI	XXX	713,051	710,000	709,907	709,914	0	5	0	5	0	709,919	0	3,132	3,132	1,856	02/17/2026
720186-E@-0	PIEDMONT NATURAL GAS CO INC		06/06/2021	MATURITY	XXX	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	1,413	06/06/2021
72147K-AC-2	PILGRIMS PRIDE CORP 144A		03/19/2021	VARIOUS	XXX	510,625	500,000	504,750	503,752	0	(352)	0	(352)	0	503,401	0	7,224	7,224	14,934	03/15/2025
72353P-AA-4	PIONEER AIR FIN 2019 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	67,178	67,178	67,178	67,252	0	(74)	0	(74)	0	67,178	0	0	0	1,208	06/15/2044
72431P-AA-0	PISCES MIDCO INC 144A		04/15/2021	CALLED @ 104.0000000	XXX	977,600	940,000	927,023	928,208	0	(322)	0	(322)	0	927,887	0	12,113	12,113	75,200	04/15/2026
73179P-AM-8	POLYONE CORP 144A		12/29/2021	VARIOUS	XXX	111,589	107,000	107,000	107,000	0	0	0	0	0	107,000	0	4,589	4,589	6,844	05/15/2025
737446-AK-0	POST HLDGS INC 144A		03/11/2021	VARIOUS	XXX	293,305	281,000	264,319	268,931	0	356	0	356	0	269,287	0	11,713	11,713	20,345	08/15/2026
69352P-AE-3	PPL CAP FDG INC		06/30/2021	TENDERED BACK TO COMPANY	XXX	243,079	240,000	233,813	238,502	0	377	0	377	0	238,880	0	4,199	4,199	12,077	12/01/2022
69352P-AK-9	PPL CAP FDG INC		07/15/2021	TENDERED BACK TO COMPANY	XXX	1,307,916	1,200,000	1,201,452	1,200,855	0	(149)	0	(149)	0	1,200,706	0	107,210	107,210	39,500	03/15/2024
742855-AA-7	PRODIGY FIN 1.351 25JUL51 144A FRN		12/25/2021	PRINCIPAL RECEIPT	XXX	76,784	76,784	76,784	0	0	0	0	0	0	76,784	0	0	0	253	07/25/2051
74331M-AA-4	PROGRESS RESIDENTIAL 2018-SFR3 TRU		11/30/2021	VARIOUS	XXX	1,497,432	1,497,432	1,497,383	1,498,756	0	(1,324)	0	(1,324)	0	1,497,432	0	0	0	43,575	10/18/2035
74340X-BN-0	PROLOGIS		04/07/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	628,514	610,000	616,716	615,977	0	(246)	0	(246)	0	615,731	0	12,782	12,782	6,265	04/15/2027
74340X-BR-1	PROLOGIS L P		06/04/2021	PIERPONT SECURITIES LLC	XXX	106,059	115,000	114,563	114,579	0	17	0	17	0	114,596	0	(8,538)	(8,538)	1,150	10/15/2030
745867-AP-6	PULTE GROUP INC		03/11/2021	US BANCORP INVESTMENTS INC	XXX	366,664	285,000	354,825	351,355	0	(812)	0	(812)	0	350,544	0	16,120	16,120	6,056	05/15/2033
745867-AX-9	PULTE GROUP INC		03/10/2021	VARIOUS	XXX	270,719	230,000	243,050	240,765	0	(255)	0	(255)	0	240,510	0	30,209	30,209	7,104	01/15/2027
747525-AT-0	QUALCOMM INC		02/22/2021	US BANCORP INVESTMENTS INC	XXX	1,342,275	1,250,000	1,198,088	1,217,983	0	1,258	0	1,258	0	1,219,241	0	123,034	123,034	9,465	05/20/2024
74841C-AB-7	QUICKEN LNS LLC/QUICKEN LNS 144A		06/08/2021	VARIOUS	XXX	243,688	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(6,313)	(6,313)	6,703	03/01/2031
75026J-AE-0	RADIATE HOLDCO LLC/RADIATE 144A		03/05/2021	CREDIT SUISSE FIRST BOS	XXX	147,175	140,000	140,000	140,000	0	0	0	0	0	140,000	0	7,175	7,175	4,146	09/15/2028
75026J-AC-4	RADIATE HOLDCO LLC/RADIATE FI 144A		03/26/2021	GOLDMAN SACHS & CO	XXX	141,400	140,000	140,000	140,000	0	0	0	0	0	140,000	0	1,400	1,400	3,228	09/15/2026
75281A-BG-3	RANGE RES CORP		04/27/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	219,000	200,000	208,000	207,832	0	(528)	0	(528)	0	207,304	0	11,696	11,696	13,772	02/01/2026
75281A-AS-8	RANGE RESOURCES CORP		05/06/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	75,344	75,000	69,000	69,129	0	397	0	397	0	69,526	0	5,818	5,818	1,743	05/15/2025
75419T-AA-1	RATTLER MIDSTREAM LP 144A		04/29/2021	BANK OF NYC/NSIMBS	XXX	121,181	115,000	115,000	115,000	0	0	0	0	0	115,000	0	6,181	6,181	5,193	07/15/2025
75575W-AA-4	READY CAP MTG FIN LLC 2021-FL7144A		12/27/2021	PRINCIPAL RECEIPT	XXX	102	102	102	0	0	0	0	0	0	102	0	0	0	0	11/25/2036
760759-AS-9	REPUBLIC SVCS INC		04/07/2021	GOLDMAN SACHS & CO, NY	XXX	229,738	210,000	209,647	209,745	0	9	0	9	0	209,754	0	19,984	19,984	2,835	11/15/2027
76120G-AA-7	RESIMAC TRIOMPHE TRS LT 144A		12/07/2021	PRINCIPAL RECEIPT	XXX	422,948	422,948	422,948	422,948	0	0	0	0	0	422,948	0	0	0	2,947	02/07/2052
761735-AT-6	REYNOLDS GROUP ISSUER LLC 144A		02/14/2021	VARIOUS	XXX	29,371	29,000	29,073	29,002	0	(5)	0	(5)	0	28,998	0	2	2	1,234	07/15/2023
749571-AD-7	RHP HOTEL PPTY/ RHP FINANCE		02/17/2021	TENDERED BACK TO COMPANY	XXX	335,670	334,000	260,520	275,853	0	2,792	0	2,792	0	278,644	0	57,026	57,026	5,659	04/15/2023
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC 144A		08/17/2021	BAIRD, ROBERT W & CO INC, MILW	XXX	271,250	250,000	214,063	214,551	0	485	0	485	0	215,036	0	56,214	56,214	14,514	04/15/2040
78109Q-AJ-7	RR 2 LTD 2017-2A C FLOATING 144A		04/15/2021	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,105	10/15/2029
78109Q-AG-3	RR 2 LTD 2017-2A FLOATING CLO 144A		04/15/2021	PRINCIPAL RECEIPT	XXX	1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	13,916	10/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
78512*-AA-5	S&E REPLACEMENT POWER LLC		12/01/2021	Sink PMT @ 100.0000000	XXX	133,748	133,748	133,748	133,748	0	0	0	0	0	133,748	0	0	0	1,446	05/31/2029
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		02/17/2021	MITSUBISHI UFJ SECURITIES (USA	XXX	857,370	750,000	796,212	779,610	0	(1,131)	0	(1,131)	0	778,479	0	78,891	78,891	11,260	05/15/2024
79546V-AK-2	SALLY HLDGS LLC		03/01/2021	BANC OF AMERICA SEC LLC	XXX	505,800	500,000	451,875	459,745	0	2,104	0	2,104	0	461,850	0	43,950	43,950	9,243	11/01/2023
79546V-AL-0	SALLY HLDGS LLC		12/01/2021	VARIOUS	XXX	721,438	700,000	713,125	712,300	0	(217)	0	(217)	0	712,084	0	9,354	9,354	5,906	12/01/2025
80285W-AB-3	SANTANDER DRIVE AUTO TR 2020-3		09/15/2021	PRINCIPAL RECEIPT	XXX	2,100,000	2,100,000	2,099,923	2,099,937	0	63	0	63	0	2,100,000	0	0	0	3,882	09/15/2023
78388J-AV-8	SBA COMMUNICATIONS CORP		03/11/2021	WELLS FARGO SECURITIES, LLC	XXX	154,125	150,000	150,000	150,000	0	0	0	0	0	150,000	0	4,125	4,125	3,941	09/01/2024
78410G-AB-0	SBA COMMUNICATIONS CORP		02/11/2021	CALLED @ 101.0000000	XXX	261,590	259,000	253,224	256,428	0	158	0	158	0	256,586	0	2,414	2,414	6,331	10/01/2022
78410G-AD-6	SBA COMMUNICATIONS CORP NEW		12/01/2021	GOLDMAN SACHS & CO, NY	XXX	463,500	450,000	450,000	450,000	0	0	0	0	0	450,000	0	13,500	13,500	22,669	02/15/2027
78403D-AN-0	SBA TOWER TRUST 2019-1 144A		12/09/2021	MORGAN STANLEY & CO INC, NY	XXX	1,029,340	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	29,340	29,340	28,202	01/15/2050
806851-AG-6	SCHLUMBERGER HLDGS CORP 144A		01/05/2021	CANTOR FITZGERALD/MBS	XXX	17,065	15,000	14,897	14,925	0	0	0	0	0	14,926	0	2,140	2,140	27	12/21/2025
80874Y-BE-9	SCIENTIFIC GAMES INTL INC 144A		08/23/2021	VARIOUS	XXX	305,000	275,000	171,875	175,857	0	3,054	0	3,054	0	178,910	0	126,090	126,090	13,156	11/15/2029
81105D-AA-3	SCRIPPS ESCROW II INC 144A		12/27/2021	VARIOUS	XXX	37,026	37,000	37,000	37,000	0	0	0	0	0	37,000	0	26	26	1,418	01/15/2029
81105D-AB-1	SCRIPPS ESCROW II INC 144A		12/17/2021	VARIOUS	XXX	63,345	62,000	62,000	62,000	0	0	0	0	0	62,000	0	1,345	1,345	3,249	01/15/2031
81377G-AB-5	SECURITIZED ASSET REC 2006-FR4		12/27/2021	PRINCIPAL RECEIPT	XXX	225,516	225,516	154,057	98,606	50,294	76,616	0	126,911	0	225,516	0	0	0	2,173	08/25/2036
78397K-AA-0	SEG HOLDING LLC / SEG FINANCE 144A		04/23/2021	JEFFERIES & CO INC, NEW YORK	XXX	52,625	50,000	50,000	50,000	0	0	0	0	0	50,000	0	2,625	2,625	1,547	10/15/2028
817565-CF-9	SERVICE CORP INTL		01/29/2021	GOLDMAN SACHS & CO	XXX	116,802	115,000	115,000	115,000	0	0	0	0	0	115,000	0	1,802	1,802	1,854	08/15/2030
817565-CG-7	SERVICE CORP INTL		10/18/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	25,656	25,000	25,000	0	0	0	0	0	0	25,000	0	656	656	406	05/15/2031
81761L-AA-0	SERVICE PPTYS TR		05/20/2021	VARIOUS	XXX	80,072	71,000	71,000	71,000	0	0	0	0	0	71,000	0	9,072	9,072	3,441	09/15/2025
82453A-AA-5	SHIFT4 PMTS LLC / SHIFT4 PMTS 144A		03/22/2021	VARIOUS	XXX	442,406	425,000	437,869	437,673	0	(694)	0	(694)	0	436,979	0	5,428	5,428	7,891	11/01/2026
82652M-AA-8	SIERRA TIMESHARE FDG 2019-2 144A		03/20/2021	VARIOUS	XXX	50,865	49,595	49,582	49,619	0	(1)	0	(1)	0	49,619	0	1,246	1,246	305	05/20/2036
82652N-AA-6	SIERRA TIMESHARE FDG 2019-3 144A		03/20/2021	VARIOUS	XXX	58,563	57,250	57,249	57,281	0	(1)	0	(1)	0	57,280	0	1,283	1,283	319	08/20/2036
82967N-BE-7	SIRIUS XM RADIO INC 144A		08/16/2021	VARIOUS	XXX	153,470	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	11,004	07/15/2024
83208A-AA-1	SMB PRIVATE ED LN 1.39 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	122,110	122,110	122,086	0	0	24	0	24	0	122,110	0	0	0	551	01/15/2053
78449T-AB-7	SMB PRIVATE ED LN 2019-A 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	95,714	95,714	95,684	95,749	0	(35)	0	(35)	0	95,714	0	0	0	1,631	07/15/2036
78449V-AA-4	SMB PRIVATE ED LN TR 2020 144A		09/26/2021	PRINCIPAL RECEIPT	XXX	1,055,178	1,055,178	1,049,048	1,044,765	0	10,413	0	10,413	0	1,055,178	0	0	0	1,618	09/15/2054
78449U-AB-4	SMB PRIVATE ED LN TR 2020-A 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	24,730	24,730	24,729	24,740	0	(10)	0	(10)	0	24,730	0	0	0	528	09/15/2037
78449U-AC-2	SMB PRIVATE ED LN TR 2020-A 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	5,620	5,620	5,620	5,620	0	0	0	0	0	5,620	0	0	0	51	09/15/2037
78449M-AA-4	SMB PRIVATE ED LN TR 2021-D 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	181,490	181,490	181,482	0	0	8	0	8	0	181,490	0	0	0	510	03/17/2053
83406C-AA-7	SOFI CONSUMER LN PRGRM 2019-2 144A		11/30/2021	VARIOUS	XXX	237,752	237,752	237,722	238,670	0	(918)	0	(918)	0	237,752	0	0	0	2,658	04/25/2028
83407A-AA-0	SOFI CONSUMER LN PRGRM 2020-1 144A		12/27/2021	PRINCIPAL RECEIPT	XXX	714,584	714,584	714,562	715,379	0	(795)	0	(795)	0	714,584	0	0	0	7,386	01/25/2029
83404W-AB-3	SOFI PRFSSNAL LN PRGRM 2019-B 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	118,608	118,608	118,601	118,628	0	(20)	0	(20)	0	118,608	0	0	0	2,103	08/17/2048
83390U-AF-4	SOFI PROFNAL LN PRG TRT 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	34,161	34,161	34,156	34,155	0	6	0	6	0	34,161	0	0	0	316	02/15/2046
83609N-AN-0	SOUND POINT CLO XIV LTD 2016 144A		10/23/2021	PRINCIPAL RECEIPT	XXX	309,119	309,119	309,119	0	0	0	0	0	0	309,119	0	0	0	1,942	01/29/2029
84265V-AH-8	SOUTHERN COPPER CORP		08/02/2021	MORGAN STANLEY & CO INC, NY	XXX	544,695	500,000	499,485	499,753	0	31	0	31	0	499,784	0	44,911	44,911	15,123	04/23/2025
845467-AM-1	SOUTHWESTERN ENERGY CO		09/14/2021	VARIOUS	XXX	377,081	357,000	357,032	353,862	0	(341)	0	(341)	0	353,520	0	3,480	3,480	45,592	04/01/2026
845467-AS-8	SOUTHWESTERN ENERGY CO		09/14/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	26,656	25,000	25,000	0	0	0	0	0	0	25,000	0	1,656	1,656	60	03/15/2030
84762L-AU-9	SPECTRUM BRANDS INC		03/25/2021	VARIOUS	XXX	619,192	600,000	617,880	616,051	0	(554)	0	(554)	0	615,497	0	3,695	3,695	22,000	07/15/2025
85172F-AN-9	SPRINGLEAF FINANCE CORPORATION		07/01/2021	VARIOUS	XXX	326,466	279,000	280,095	279,810	0	(43)	0	(43)	0	279,767	0	46,699	46,699	13,347	03/15/2026
852060-AD-4	SPRINT CAP CORP		04/08/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	575,438	450,000	466,395	464,630	0	(408)	0	(408)	0	464,222	0	111,215	111,215	12,633	11/15/2028
852060-AT-9	SPRINT CAP CORP		01/06/2021	VARIOUS	XXX	640,560	408,000	520,970	514,425	0	(100)	0	(100)	0	514,325	0	126,235	126,235	11,206	03/15/2032
85207U-AE-5	SPRINT CORP		09/15/2021	MATURITY	XXX	554,000	554,000	582,535	560,791	0	(6,791)	0	(6,791)	0	554,000	0	0	0	40,165	09/15/2021
852061-AS-9	SPRINT NEXTEL CORP		03/19/2021	MORGAN STANLEY & CO INC	XXX	411,090	386,000	361,260	379,052	0	731	0	731	0	379,782	0	31,308	31,308	8,235	11/15/2022
85208N-AA-8	SPRINT SPECTRUM CO LLC 144A		08/20/2021	VARIOUS	XXX	461,250	461,250	464,432	467,876	0	(2,073)	0	(2,073)	0	465,803	0	(4,553)	(4,553)	7,319	03/20/2023
85208N-AD-2	SPRINT SPECTRUM CO LLC 144A		12/20/2021	Sink PMT @ 100.0000000	XXX	96,563	96,563	96,563	96,563	0	0	0	0	0	96,563	0	0	0	3,455	03/20/2025
85208H-AA-1	SPRITE CAYMAN 2017-1 A 4.25% 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	52,892	52,892	52,694	52,846	0	46	0	46	0	52,892	0	0	0	1,831	12/15/2037
78472G-AA-7	SSL ROBOTICS LLC 144A		12/15/2021	VARIOUS	XXX	177,795	162,000	158,760	159,480	0	176	0	176	0	159,656	0	2,344	2,344	17,603	12/31/2023
85434V-AA-6	STANFORD HEALTH CARE		01/26/2021	PERSHING LLC	XXX	214,770	174,000	174,000	174,000	0	0	0	0	0	174,000	0	40,770	40,770	1,339	11/15/2048
857477-AW-3	STATE STR CORP		02/22/2021	NATIONAL FINL SVCS CORP	XXX	1,093,790	1,000,000	920,820	941,771	0	1,380	0	1,380	0	943,151	0	150,639	150,639	6,993	05/19/2026
857740-AA-2	STATION PLACE SECURITIZATION 144A		12/02/2021	PRINCIPAL RECEIPT	XXX	73,333	73,333	73,333	0	0	0	0	0	0	73,333	0	0	0	491	01/26/2054
858586-H#-0	STEPAN CO		12/01/2021	Principal Receipt	XXX	142,857	142,857	142,857	142,857	0	0	0	0	0	142,857	0	0	0	0	06/27/2025
86360Q-AE-5	STRUCTURED ASSET MTG 2006-AR4		12/27/2021	PRINCIPAL RECEIPT	XXX	159,744	159,744	124,600	147,288	0	12,455	0	12,455	0	159,744	0	0	0	391	06/25/2036
86364N-AA-6	STRUCTURED ASSET MTG 2007-AR4		12/27/2021	PRINCIPAL RECEIPT	XXX	156,994	156,994	127,950	145,069	0	11,925	0	11,925	0	156,994	0	0	0	227	09/25/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
864486-AK-1	SUBURBAN PROPANE PARTNERS		07/28/2021	MARKETAXESS CORPORATION, NEW Y	XXX	420,600	400,000	385,500	386,663	0	1,033	0	1,033	0	387,696	0	32,904	32,904	21,476	03/01/2027
864486-AH-8	SUBURBAN PROPANE PARTNERS L P		03/16/2021	BANC OF AMERICA SEC LLC	XXX	122,100	120,000	118,050	118,333	0	92	0	92	0	118,425	0	3,675	3,675	1,962	06/01/2024
864486-AJ-4	SUBURBAN PROPANE PARTNERS L P		05/18/2021	TENDERED BACK TO COMPANY	XXX	198,084	200,000	194,000	194,690	0	428	0	428	0	195,118	0	2,966	2,966	14,401	03/01/2025
86765L-AL-1	SUNOCO LP/SUNOCO FIN CORP SR GLBL		10/14/2021	VARIOUS	XXX	249,875	250,000	254,688	253,730	0	(1,338)	0	(1,338)	0	252,393	0	(2,518)	(2,518)	23,733	02/15/2026
87264A-AP-0	T MOBILE USA INC		03/27/2021	VARIOUS	XXX	1,706,723	1,653,000	1,751,648	1,709,035	0	(5,528)	0	(5,528)	0	1,703,507	0	(50,507)	(50,507)	128,934	01/15/2026
87264A-AQ-8	T MOBILE USA INC		05/23/2021	VARIOUS	XXX	884,000	884,000	905,911	891,801	1,458	(9,259)	0	(7,801)	0	884,000	0	0	0	32,119	04/15/2024
87264A-AU-9	T MOBILE USA INC		08/23/2021	VARIOUS	XXX	112,475	110,000	111,200	110,814	0	(245)	0	(245)	0	110,569	0	(569)	(569)	7,728	02/01/2026
87264A-AV-7	T MOBILE USA INC		10/28/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	110,775	105,000	105,000	105,000	0	0	0	0	0	105,000	0	5,775	5,775	6,234	02/01/2028
87264A-BD-6	T MOBILE USA INC		06/04/2021	VARIOUS	XXX	1,454,010	1,300,000	1,299,441	1,299,494	0	15	0	15	0	1,299,509	0	154,501	154,501	21,016	04/15/2027
87264A-CB-9	T MOBILE USA INC		02/05/2021	GOLDMAN SACHS & CO	XXX	614,964	600,000	598,758	598,813	0	10	0	10	0	598,822	0	16,142	16,142	9,563	02/15/2031
87470L-AD-3	TALLGRASS ENERGY PARTNERS 144A		05/12/2021	MORGAN STANLEY & CO INC, NY	XXX	401,000	400,000	367,750	195,910	0	1,149	0	1,149	0	370,747	0	30,253	30,253	13,460	01/15/2028
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP 144A		08/13/2021	VARIOUS	XXX	449,126	440,000	242,000	263,813	0	13,279	0	13,279	0	277,092	0	167,964	167,964	20,950	09/15/2024
87612B-BS-0	TARGA RES PARTNERS / TARGA		08/23/2021	MERRILL LYNCH	XXX	26,938	25,000	25,094	25,091	0	(6)	0	(6)	0	25,085	0	1,853	1,853	1,242	02/01/2031
87612B-BB-7	TARGA RES PARTNERS / TARGA RES		02/01/2021	CALLED @ 102.5630000	XXX	169,229	165,000	170,359	168,043	0	(70)	0	(70)	0	167,972	0	(2,972)	(2,972)	8,856	02/01/2025
87724R-AJ-1	TAYLOR MORRISON CMNTYS INC 144A		12/14/2021	GOLDMAN SACHS & CO, NY	XXX	77,390	71,000	71,000	71,000	0	0	0	0	0	71,000	0	6,390	6,390	5,094	08/01/2030
87901J-AF-2	TEGNA INC144A		03/01/2021	GOLDMAN SACHS & CO	XXX	133,125	125,000	125,000	125,000	0	0	0	0	0	125,000	0	8,125	8,125	2,853	03/15/2026
879360-AE-5	TELEDYNE TECHNOLOGIES INC		07/23/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	119,996	115,000	114,519	0	0	16	0	16	0	114,535	0	5,461	5,461	1,098	04/01/2031
88023U-AH-4	TEMPUR SEALY INTL INC 144A		10/28/2021	VARIOUS	XXX	51,531	50,000	50,000	0	0	0	0	0	0	50,000	0	1,531	1,531	1,067	04/15/2029
88033G-CS-7	TENET HEALTHCARE CORP		09/09/2021	VARIOUS	XXX	896,242	886,000	873,507	875,327	0	1,931	0	1,931	0	877,259	0	8,741	8,741	55,722	07/15/2024
88033G-CU-2	TENET HEALTHCARE CORP		06/17/2021	VARIOUS	XXX	825,301	815,000	819,953	815,586	0	(1,801)	0	(1,801)	0	813,784	0	6,841	6,841	28,207	05/01/2025
88033G-CY-4	TENET HEALTHCARE CORP 144A		09/23/2021	VARIOUS	XXX	569,688	550,000	576,813	573,332	0	(5,747)	0	(5,747)	0	567,585	0	2,102	2,102	31,931	01/01/2026
88033G-DA-5	TENET HEALTHCARE CORP 144A		07/26/2021	BOFA SECURITIES, INC./FIXED INC	XXX	445,719	425,000	436,610	436,471	0	(1,794)	0	(1,794)	0	434,677	0	11,042	11,042	16,154	11/01/2027
88033G-DE-7	TENET HEALTHCARE CORP 144A		10/13/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	1,002,351	937,000	1,004,963	1,000,031	0	(16,612)	0	(16,612)	0	983,419	0	18,932	18,932	57,895	04/01/2025
880349-AS-4	TENNECO INC 144A		06/03/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	56,250	50,000	50,000	50,000	0	0	0	0	0	50,000	0	6,250	6,250	2,045	01/15/2029
88146L-AA-1	TERRIER MEDIA BUYER INC 144A		04/16/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	210,843	194,000	194,000	194,000	0	0	0	0	0	194,000	0	16,843	16,843	5,915	12/15/2027
623115-AD-4	THE MOUNT SINAI HOSPITAL		03/03/2021	RBC DAIN RAUSCHER	XXX	250,729	232,000	232,000	232,000	0	0	0	0	0	232,000	0	18,729	18,729	6,260	07/01/2048
883556-BR-2	THERMO FISHER SCIENTIFIC INC		12/30/2021	CALLED @ 106.6330000	XXX	319,899	300,000	290,157	292,186	0	1,255	0	1,255	0	293,441	0	6,559	6,559	31,232	09/19/2026
87249F-AC-8	TICP CLO III- 2 LTD 2018 144A		10/22/2021	PRINCIPAL RECEIPT	XXX	459,958	459,958	459,958	459,958	0	0	0	0	0	459,958	0	0	0	2,893	04/20/2028
88947E-AT-7	TOLL BROS FIN CORP		10/27/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	103,586	95,000	95,238	95,201	0	(21)	0	(21)	0	95,180	0	8,406	8,406	4,982	02/15/2028
89178B-AA-2	TOWD POINT MTG TR 2019-4 144A		12/25/2021	PRINCIPAL RECEIPT	XXX	271,913	271,913	274,549	274,332	0	(2,419)	0	(2,419)	0	271,913	0	0	0	4,275	10/25/2059
89179X-AL-9	TOWD PT ASSET 0.01 20NOV61 144A FR		12/20/2021	PRINCIPAL RECEIPT	XXX	218,995	218,995	218,995	0	0	0	0	0	0	218,995	0	0	0	333	11/20/2061
892231-AB-7	TOWNSQUARE MEDIA INC 144A		03/23/2021	VARIOUS	XXX	79,250	75,000	75,000	75,000	0	0	0	0	0	75,000	0	4,250	4,250	1,103	02/01/2026
89300A-BA-4	TRALEE CLO III LTD 144A		05/13/2021	VARIOUS	XXX	563,839	563,839	563,839	563,839	0	0	0	0	0	563,839	0	0	0	3,257	10/20/2027
893647-BQ-9	TRANSDIGM INC		10/26/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	191,955	191,000	191,000	0	0	0	0	0	0	191,000	0	955	955	4,837	05/01/2029
89469A-AC-8	TREEHOUSE FOODS INC 144A		02/24/2021	VARIOUS	XXX	147,418	145,000	150,683	147,460	0	(315)	0	(315)	0	147,145	0	(448)	(448)	5,248	02/15/2024
896215-AG-5	TRIMAS CORP 144A		03/19/2021	BANC OF AMERICA SEC LLC	XXX	410,320	400,000	409,400	407,656	0	(902)	0	(902)	0	406,754	0	3,566	3,566	8,504	10/15/2025
896215-AH-3	TRIMAS CORP 144A		03/16/2021	STIFEL NICOLAUS & CO INC	XXX	300,750	300,000	300,000	0	0	0	0	0	0	300,000	0	750	750	0	04/15/2029
896818-AS-0	TRIUMPH GROUP INC NEW 144A		10/21/2021	CALLED @ 106.6560000	XXX	17,065	16,000	16,000	16,000	0	0	0	0	0	16,000	0	0	0	1,360	06/01/2024
897051-AA-6	TRONOX INC 144A		03/01/2021	CREDIT SUISSE FIRST BOS	XXX	389,213	375,000	373,318	373,752	0	33	0	33	0	373,786	0	15,427	15,427	9,276	04/15/2026
90333L-AP-7	U S CONCRETE INC		06/18/2021	BAIRD, ROBERT W & CO INC, MILW	XXX	406,580	400,000	377,000	380,102	0	2,398	0	2,398	0	382,501	0	24,079	24,079	14,167	06/01/2024
90333L-AT-9	U S CONCRETE INC 144A		09/10/2021	CALLED @ 105.1250000	XXX	157,688	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	14,991	03/01/2029
904ESC-AA-8	ULTRA RESOURCES INC 144A		03/31/2021	RECEIVED IN EXCHANGE	XXX	0	125,000	0	0	6,094	(2,960)	0	3,134	0	3,134	0	(3,134)	(3,134)	0	04/15/2025
90473L-AA-0	UNIFRAX ESCROW ISSUER CORPORA 144A		09/17/2021	VARIOUS	XXX	77,250	75,000	75,000	0	0	0	0	0	0	75,000	0	2,250	2,250	0	09/30/2028
907818-EH-7	UNION PAC CORP		06/04/2021	VARIOUS	XXX	774,009	725,000	670,324	684,715	0	2,387	0	2,387	0	687,102	0	86,907	86,907	13,606	03/01/2026
907818-FJ-2	UNION PAC CORP		02/22/2021	GOLDMAN SACHS & CO	XXX	449,221	425,000	440,776	438,946	0	(319)	0	(319)	0	438,628	0	10,593	10,593	5,051	02/05/2027
907818-FK-9	UNION PAC CORP		06/29/2021	MORGAN STANLEY & CO INC	XXX	178,325	170,000	160,567	160,692	0	92	0	92	0	160,784	0	17,541	17,541	5,003	02/05/2050
73019#-AA-0	UNION PACIFIC CORP - SERIES A		03/15/2021	Principal Receipt	XXX	33,495	33,495	33,495	33,495	0	0	0	0	0	33,495	0	0	0	502	09/13/2027
73019#-AB-8	UNION PACIFIC CORP - SERIES B		03/15/2021	Principal Receipt	XXX	34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	521	09/13/2027
73019#-AC-6	UNION PACIFIC CORP - SERIES C		03/15/2021	Principal Receipt	XXX	31,748	31,748	31,748	31,748	0	0	0	0	0	31,748	0	0	0	476	09/13/2027
90931E-AA-2	UNITED AIRLINES PTC 2019-1 2033022		08/25/2021	Sink PMT @ 100.0000000	XXX	27,684	27,684	29,750	29,449	0	(1,764)	0	(1,764)	0	27,684	0	0	0	945	02/25/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
911363-AM-1	UNITED RENTALS INC		04/01/2021	VARIOUS	XXX	931,781	925,000	941,250	940,600	0	(442)	0	(442)	0	940,158	0	(8,377)	(8,377)	23,118	02/15/2031
911365-BN-3	UNITED RENTALS NORTH AMER INC		04/06/2021	VARIOUS	XXX	663,063	650,000	649,038	649,083	0	20	0	20	0	649,103	0	13,960	13,960	18,608	07/15/2030
91324P-DX-7	UNITEDHEALTH GROUP INC		04/07/2021	US BANCORP INVESTMENTS INC, ST	XXX	409,285	415,000	411,502	411,702	0	85	0	85	0	411,787	0	(2,502)	(2,502)	3,320	05/15/2030
91679U-AA-0	UPSTART SEC TR 2020-1 144A		12/20/2021	PRINCIPAL RECEIPT	XXX	713,643	713,643	713,642	713,647	0	(4)	0	(4)	0	713,643	0	0	0	8,836	04/22/2030
90345W-AD-6	US AIRWAYS PT TRUST 2012-2		12/03/2021	PRINCIPAL RECEIPT	XXX	47,202	47,202	47,753	42,071	5,265	(133)	0	5,132	0	47,202	0	0	0	1,568	12/03/2026
90345W-AE-4	US AIRWAYS PT TRUST 2012-2		06/03/2021	PRINCIPAL RECEIPT	XXX	71,974	71,974	77,732	69,973	2,230	(229)	0	2,001	0	71,974	0	0	0	2,429	12/03/2022
90363@-AB-6	USTA NATIONAL TENNIS CENTER INC		12/01/2021	Principal Receipt	XXX	29,497	29,497	29,497	29,497	0	0	0	0	0	29,497	0	0	0	602	09/08/2039
92047W-AB-7	VALVOLINE INC		01/14/2021	CALLED @ 103.2810000	XXX	134,265	130,000	129,350	129,422	0	4	0	4	0	129,426	0	574	574	6,619	08/15/2025
92239M-A@-0	VECTREN UTILITY HOLDINGS INC		12/01/2021	MATURITY	XXX	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	140,100	11/30/2021
92331X-AC-8	VENTURE 35 CLO LTD 2018-35A AS FLO		04/22/2021	PRINCIPAL RECEIPT	XXX	2,185,000	2,185,000	2,185,000	2,185,000	0	0	0	0	0	2,185,000	0	0	0	20,646	10/22/2031
92330M-AL-3	VENTURE XXI CLO LTD 2015 144A		10/15/2021	PRINCIPAL RECEIPT	XXX	1,123,640	1,123,640	1,123,640	1,123,640	0	0	0	0	0	1,123,640	0	0	0	7,476	07/15/2027
92340L-AA-7	VEREIT OPER PARTNERSHIP L P		02/17/2021	BANK OF AMERICA SECURITIES, IN	XXX	1,174,330	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	174,330	174,330	10,563	06/01/2026
92343V-BY-9	VERIZON COMMUNICATIONS INC		11/12/2021	CALLED @ 107.7740000	XXX	3,594,263	3,335,000	3,417,141	3,382,799	0	(13,440)	0	(13,440)	0	3,369,359	0	(34,359)	(34,359)	419,579	03/15/2024
92538E-AC-1	VERUS SEC 2021-R3 TR 144A		12/25/2021	PRINCIPAL RECEIPT	XXX	585,731	585,731	585,731	0	0	1	0	1	0	585,731	0	0	0	2,579	04/25/2064
92552V-AL-4	VIASAT INC 144A		11/16/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	206,000	200,000	210,500	210,000	267	(3,126)	0	(2,859)	0	207,141	0	(1,141)	(1,141)	12,281	04/15/2027
92564R-AD-7	VICI PPTYS INC 144A		10/29/2021	UBS	XXX	77,400	75,000	75,000	75,000	0	0	0	0	0	75,000	0	2,400	2,400	3,414	02/15/2027
92564R-AE-5	VICI PPTYS INC 144A		10/14/2021	UBS SECURITIES LLC, STAMFORD	XXX	345,313	325,000	325,000	325,000	0	0	0	0	0	325,000	0	20,313	20,313	15,752	08/15/2030
92783#-AA-4	VIRGINIA INTERNATIONL GATEWAY 144A		10/28/2021	Principal Receipt	XXX	22,414	22,414	22,414	22,414	0	0	0	0	0	22,414	0	0	0	442	06/30/2030
92826C-AK-8	VISA INC		06/08/2021	WELLS FARGO SECURITIES LLC, CH	XXX	20,028	20,000	19,853	19,857	0	2	0	2	0	19,859	0	169	169	353	04/15/2040
92838@-AA-1	VISTA RIDGE LLC		04/01/2021	Sink PMT @ 100.0000000	XXX	2,897	2,897	2,897	2,897	0	0	0	0	0	2,897	0	0	0	29	10/14/2049
91835R-AA-8	VMC FIN LL 2021-FL4 144A		12/20/2021	PRINCIPAL RECEIPT	XXX	405,210	405,210	405,210	0	0	0	0	0	0	405,210	0	0	0	2,127	06/18/2036
91832Y-AA-6	VMC FINANCE 2018-FL2 LLC 2018-FL2		08/31/2021	VARIOUS	XXX	478,041	478,041	478,041	478,041	0	0	0	0	0	478,041	0	0	0	1,683	10/15/2035
928668-AP-7	VOLKSWAGEN GROUP AMER FIN LLC		11/12/2021	MATURITY	XXX	215,000	215,000	214,179	214,754	0	246	0	246	0	215,000	0	0	0	8,600	11/12/2021
92925C-BB-7	WAMU MTG CERT 2005-AR19		12/27/2021	PRINCIPAL RECEIPT	XXX	126,191	126,191	112,468	120,039	0	6,152	0	6,152	0	126,191	0	0	0	479	12/25/2045
92925C-DA-7	WAMU MTG CERT 2006-AR3		12/25/2021	PRINCIPAL RECEIPT	XXX	231,737	231,737	206,352	207,760	0	23,976	0	23,976	0	231,737	0	0	0	1,746	02/25/2046
C9716#-AH-2	WASTE CONNECTIONS INC SER 2015		09/20/2021	JP MORGAN	XXX	3,260,154	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	260,154	260,154	110,825	08/20/2025
94949L-AL-4	WELLFLEET CLO 2016-2 LTD 2016 144A		10/22/2021	PRINCIPAL RECEIPT	XXX	159,347	159,347	159,347	159,347	0	0	0	0	0	159,347	0	0	0	1,535	10/20/2028
95000U-2B-8	WELLS FARGO & CO		03/02/2021	TENDERED BACK TO COMPANY	XXX	2,093,562	2,023,000	2,001,225	2,014,815	0	868	0	868	0	2,015,683	0	77,879	77,879	32,452	07/22/2022
94974B-FC-9	WELLS FARGO CO MTN BE		04/07/2021	VARIOUS	XXX	692,058	670,000	672,747	670,868	0	(134)	0	(134)	0	670,734	0	21,324	21,324	11,737	03/08/2022
94974B-GP-9	WELLS FARGO CO MTN BE		05/18/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	2,366,011	2,150,000	2,272,409	2,251,648	0	(7,723)	0	(7,723)	0	2,243,925	0	122,085	122,085	48,975	09/29/2025
95000D-BE-0	WELLS FARGO COML TR 2016-C34		12/17/2021	VARIOUS	XXX	1,405,296	1,369,233	1,341,046	1,353,476	0	4,703	0	4,703	0	1,358,179	0	47,117	47,117	39,786	06/17/2049
95002C-AA-9	WELLS FARGO COMMERCIAL MORTGAGE TR		06/15/2021	PRINCIPAL RECEIPT	XXX	1,400,000	1,400,000	1,398,411	1,400,096	0	(96)	0	(96)	0	1,400,000	0	0	0	8,918	01/15/2035
98665#-AB-2	WELLSPAN HEALTH OBLIGATED GROUP		06/01/2021	Sink PMT @ 100.0000000	XXX	5,574	5,574	5,574	5,574	0	0	0	0	0	5,574	0	0	0	81	06/01/2044
958254-AB-0	WESTERN GAS PARTNERS LP		01/19/2021	JEFFERIES & COMPANY	XXX	232,031	225,000	216,296	218,809	0	195	0	195	0	219,005	0	13,027	13,027	5,000	07/01/2022
965249-AF-2	WHITEHORSE IX LTD 2014 144A		04/17/2021	PRINCIPAL RECEIPT	XXX	100,646	100,646	100,646	100,646	0	0	0	0	0	100,646	0	0	0	395	07/17/2026
97382W-AA-1	WINDSTREAM ESCROW LLC/ WINDST144A		09/17/2021	VARIOUS	XXX	478,100	465,000	465,206	465,199	0	(14)	0	(14)	0	465,184	0	12,916	12,916	20,663	08/15/2028
978097-AD-5	WOLVERINE WORLD WIDE INC 144A		08/26/2021	CALLED @ 102.5613300	XXX	410,245	400,000	390,750	391,672	0	652	0	652	0	392,324	0	7,676	7,676	29,968	09/01/2026
978097-AF-0	WOLVERINE WORLD WIDE INC 144A		08/26/2021	CALLED @ 107.3379900	XXX	364,949	340,000	351,550	350,725	498	(2,798)	0	(2,300)	0	348,425	0	(8,425)	(8,425)	41,868	05/15/2025
98163D-AB-4	WORLD OMNI SELECT AUTO 2020-A		12/15/2021	VARIOUS	XXX	1,499,870	1,500,000	1,499,867	1,499,888	0	99	0	99	0	1,499,987	0	(117)	(117)	4,367	06/17/2024
98212B-AE-3	WPX ENERGY INC		06/09/2021	RECEIVED IN EXCHANGE	XXX	1,407,004	1,269,000	1,224,056	1,229,419	0	4,186	0	4,186	0	1,233,605	0	173,398	173,398	34,580	09/15/2024
98212B-AJ-2	WPX ENERGY INC		06/09/2021	VARIOUS	XXX	569,160	535,000	527,500	527,951	0	377	0	377	0	528,328	0	30,962	30,962	24,124	10/15/2027
98212B-AM-5	WPX ENERGY INC		06/09/2021	VARIOUS	XXX	98,780	91,000	91,135	91,121	0	(11)	0	(11)	0	91,111	0	5,789	5,789	2,466	06/15/2028
98310W-AG-3	WYNDHAM DESTINATIONS INC		03/01/2021	MATURITY	XXX	100,000	100,000	101,250	100,100	0	(100)	0	(100)	0	100,000	0	0	0	2,813	03/01/2021
98310W-AJ-7	WYNDHAM DESTINATIONS INC		12/01/2021	CALLED @ 100.0000000	XXX	62,000	62,000	62,233	62,084	0	(84)	0	(84)	0	62,000	0	0	0	3,433	03/01/2022
983793-AD-2	XPO LOGISTICS INC 144A		01/22/2021	CALLED @ 100.0000000	XXX	346,000	346,000	347,398	346,000	0	0	0	0	0	346,000	0	0	0	2,311	06/15/2022
983793-AF-7	XPO LOGISTICS INC 144A		09/01/2021	CALLED @ 100.0000000	XXX	10,000	10,000	10,025	10,007	0	(7)	0	(7)	0	10,000	0	0	0	613	09/01/2023
983793-AG-5	XPO LOGISTICS INC 144A		04/07/2021	JP MORGAN CHASE	XXX	747,275	710,000	723,860	718,730	0	(824)	0	(824)	0	717,906	0	29,369	29,369	31,151	08/15/2024
98919V-AB-1	ZAYO GROUP HLDGS INC 144A		01/07/2021	BNY/SUNTRUST CAPITAL MARKETS	XXX	998,156	945,000	948,881	948,295	0	(12)	0	(12)	0	948,284	0	49,873	49,873	20,902	03/01/2028
68245X-AC-3	1011778 B.C. UNLIMITED LIABIL 144A	C	07/15/2021	VARIOUS	XXX	3,032	3,000	2,895	2,940	0	9	0	9	0	2,949	0	51	51	159	05/15/2024
009089-AA-1	AIR CANADA 2013-1A PTC 144A	C	11/15/2021	Sink PMT @ 100.0000000	XXX	66,772	66,772	67,900	67,524	0	(752)	0	(752)	0	66,772	0	0	0	2,066	11/15/2026
009088-AC-9	AIR CANADA 2015-2 144A	C	12/15/2021	PRINCIPAL RECEIPT	XXX	65,333	65,333	66,282	64,557	1,199	(423)	0	776	0	65,333	0	0	0	2,450	06/15/2025
C0445#-AM-8	ARC RESOURCES LTD	D	09/27/2021	Principal Receipt	XXX	2,503,893	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	103,893	103,893	97,917	08/23/2024
001940-AC-9	ATS AUTOMATION TOOLING SYS 144A	C	04/01/2021	VARIOUS	XXX	99,625	100,000	100,375	100,372	0	(16)	0	(16)	0	100,356	0	(731)	(731)	1,068	12/15/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
071734-AD-9	BAUSCH HEALTH COS INC 144A	C	04/07/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	27,344	25,000	26,750	26,644	0	(98)	0	(98)	0	26,546	0	798	798	1,283	01/15/2028
071734-AK-3	BAUSCH HEALTH COS INC 144A	C	04/12/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	53,500	50,000	50,000	50,000	0	0	0	0	0	50,000	0	3,500	3,500	2,075	02/15/2029
071734-AN-7	BAUSCH HEALTH COS INC 144A	C	06/28/2021	BOFA SECURITIES, INC./FIXED INC	XXX	51,063	50,000	50,000	0	0	0	0	0	0	50,000	0	1,063	1,063	149	06/01/2028
071734-AL-1	BAUSCH HEALTH COS INC 144AA	C	11/30/2021	VARIOUS	XXX	171,375	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(28,625)	(28,625)	10,427	02/15/2031
097751-BF-7	BOMBARDIER INC 144A	C	04/07/2021	VARIOUS	XXX	468,900	450,000	317,250	346,264	0	11,069	0	11,069	0	357,333	0	111,567	111,567	20,167	01/15/2023
097751-BJ-9	BOMBARDIER INC 144A	C	09/13/2021	VARIOUS	XXX	43,000	43,000	32,250	34,915	0	2,565	0	2,565	0	37,481	0	5,519	5,519	2,234	10/15/2022
097751-BT-7	BOMBARDIER INC 144A	C	04/12/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	248,404	250,000	166,838	172,037	0	2,076	0	2,076	0	174,113	0	74,291	74,291	9,645	04/15/2027
29163V-AC-7	EMPIRE COMMUNITIES CORPORATION144A	C	01/21/2021	SEAPORT GROUP SECURITIES LLC	XXX	52,688	50,000	50,000	50,000	0	0	0	0	0	50,000	0	2,688	2,688	321	12/15/2025
335934-AK-1	FIRST QUANTUM MINERALS LTD 144A	C	12/06/2021	VARIOUS	XXX	814,504	800,000	811,920	200,239	0	(6,729)	0	(6,729)	0	804,790	0	(4,790)	(4,790)	58,197	04/01/2023
362438-AA-1	GW HONOS SEC CORP 144A	C	05/19/2021	CANTOR FITZGERALD & CO/DEBT CA	XXX	360,732	345,000	353,458	350,468	0	(476)	0	(476)	0	349,991	0	10,741	10,741	15,513	05/15/2025
450913-AF-5	IAMGOLD CORP 144A	C	12/21/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	259,019	260,000	260,075	260,074	0	(11)	0	(11)	0	260,063	0	(1,045)	(1,045)	15,612	10/15/2028
552704-AC-2	MEG ENERGY CORP 144A	D	02/18/2021	CALLED @ 101.1670000	XXX	177,042	175,000	172,625	172,805	0	78	0	78	0	172,884	0	2,116	2,116	6,738	03/31/2024
65548P-AE-6	NORBORD INC 144A	C	06/07/2021	CALLED @ 108.9910000	XXX	526,427	483,000	509,853	496,956	0	(2,857)	0	(2,857)	0	494,099	0	(11,099)	(11,099)	62,882	04/15/2023
66977W-AN-9	NOVA CHEMICALS CORP	C	05/05/2021	TENDERED BACK TO COMPANY	XXX	44,109	45,000	44,494	44,730	0	34	0	34	0	44,764	0	(655)	(655)	3,188	08/01/2023
683715-AC-0	OPEN TEXT CORP 144A	C	09/09/2021	VARIOUS	XXX	287,040	278,000	279,239	279,033	0	(159)	0	(159)	0	278,873	0	8,167	8,167	11,407	02/15/2028
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP / P 144	C	06/04/2021	CALLED @ 103.0000000	XXX	18,540	18,000	18,000	18,000	0	0	0	0	0	18,000	0	0	0	1,127	05/15/2026
74819R-AP-1	QUEBECOR MEDIA INC	C	03/30/2021	GOLDMAN SACHS & CO	XXX	716,063	670,000	700,081	681,428	0	(1,328)	0	(1,328)	0	680,100	0	35,962	35,962	11,343	01/15/2023
86828L-AA-0	SUPERIOR PLUS LP / SUPERIOR 144A	C	03/11/2021	CALLED @ 107.4440000	XXX	644,664	600,000	617,250	615,026	0	(740)	0	(740)	0	614,287	0	(14,287)	(14,287)	72,197	07/15/2026
878742-AW-5	TECK RESOURCES LTD	C	06/17/2021	MORGAN STANLEY & CO INC, NY	XXX	38,238	29,000	31,030	30,900	0	(24)	0	(24)	0	30,876	0	7,362	7,362	1,692	07/15/2041
878742-AS-4	TECK RESOURCES LTD GTD SR NT 6%40	C	07/14/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	397,020	310,000	319,465	318,819	0	(127)	0	(127)	0	318,692	0	78,328	78,328	16,682	08/15/2040
87952V-AM-8	TELESAT CDA / TELESAT LLC 144A	C	02/11/2021	WELLS FARGO SECURITIES, LLC	XXX	549,405	522,000	526,530	525,552	0	(93)	0	(93)	0	525,458	0	23,947	23,947	11,404	10/15/2027
91911X-AV-6	VALEANT PHARMACEUTICALS 144A	C	02/10/2021	CITIGROUP GBL MKT INC/SAL	XXX	84,835	76,000	76,136	76,085	0	(3)	0	(3)	0	76,082	0	8,753	8,753	2,558	04/01/2026
91911X-AW-4	VALEANT PHARMACEUTICALS INTL 144A	C	07/16/2021	VARIOUS	XXX	220,969	200,000	206,500	204,575	0	(460)	0	(460)	0	204,115	0	16,854	16,854	14,255	01/31/2027
91831A-AC-5	VRX ESCROW CORP 144A	C	09/02/2021	VARIOUS	XXX	910,019	891,000	847,524	860,870	0	2,649	0	2,649	0	863,519	0	41,069	41,069	40,496	04/15/2025
98462Y-C#-5	YAMANA GOLD INC	C	09/08/2021	BANK OF AMERICA	XXX	3,214,874	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	214,874	214,874	98,787	06/10/2023
Q0458*-AF-6	AQUASURE FINANCE PTY. LTD	C	01/12/2021	Principal Receipt	XXX	35,135	35,135	35,135	35,135	0	0	0	0	0	35,135	0	0	0	759	01/12/2034
Q0832*-AB-2	AUSTRALIA PACIFIC AIRPORTS PTY LIM	C	09/15/2021	MATURITY	XXX	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	93,400	09/15/2021
76118V-AA-8	RESIMAC BASTILLE TRUST SERIES 2018	C	12/06/2021	PRINCIPAL RECEIPT	XXX	87,321	87,321	87,321	87,321	0	0	0	0	0	87,321	0	0	0	459	12/05/2059
76123E-AA-9	RESIMAC TRIOMPHE TRUST IN 144A	C	12/10/2021	Principal Receipt	XXX	621,681	621,681	621,681	0	0	0	0	0	0	621,681	0	0	0	1,991	07/10/2052
87124V-AA-7	SYDNEY AIRPORT FINANCE COMP 144A	C	02/22/2021	MATURITY	XXX	1,200,000	1,200,000	1,289,240	1,202,981	0	(2,981)	0	(2,981)	0	1,200,000	0	0	0	30,750	02/22/2021
980888-AF-8	WOOLWORTHS LTD 144A	C	04/12/2021	MATURITY	XXX	1,486,000	1,486,000	1,482,107	1,485,864	0	136	0	136	0	1,486,000	0	0	0	33,807	04/12/2021
067316-AE-9	BACARDI LTD 144A	C	01/11/2021	BANK OF AMERICA SECURITIES, IN	XXX	1,140,550	1,000,000	986,980	990,614	0	54	0	54	0	990,668	0	149,882	149,882	7,169	05/15/2025
44962L-AH-0	IHS MARKIT LTD	C	02/05/2021	MARKETAXESS CORP	XXX	1,359,025	1,250,000	1,246,075	1,247,341	0	71	0	71	0	1,247,412	0	111,613	111,613	12,335	05/01/2024
62886H-AR-2	NCL CORP LTD 144A	C	11/24/2021	VARIOUS	XXX	131,088	115,000	114,470	114,535	0	51	0	51	0	114,586	0	5,476	5,476	22,724	05/15/2024
62886H-AY-7	NCL CORP LTD 144A	C	11/24/2021	CALLED @ 110.2500000	XXX	143,325	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	28,495	02/01/2026
784309-AA-4	S-JETS 2017-1 LTD 20420815 144A	C	12/15/2021	Sink PMT @ 100.0000000	XXX	61,540	61,540	61,540	61,540	0	0	0	0	0	61,540	0	0	0	1,448	08/15/2042
92676X-AD-9	VIKING CRUISES LTD 144A	C	01/07/2021	VARIOUS	XXX	53,295	55,000	41,869	42,096	0	21	0	21	0	42,118	0	11,178	11,178	1,033	09/15/2027
001199-AA-6	AGL CORE CLO 2020-4 144A	C	04/20/2021	PRINCIPAL RECEIPT	XXX	500,000	500,000	495,000	495,533	0	4,467	0	4,467	0	500,000	0	0	0	6,145	04/20/2028
01749G-AL-2	ALLEGRO CLO I LTD 144A	C	02/01/2021	VARIOUS	XXX	137,986	137,986	137,917	136,884	0	35	0	35	0	136,919	0	1,066	1,066	672	01/30/2026
02014P-DJ-0	ALM XVII LTD 2016-17R	C	04/15/2021	PRINCIPAL RECEIPT	XXX	4,114,018	4,114,016	4,100,440	4,105,495	0	8,522	0	8,522	0	4,114,018	0	0	0	21,991	01/18/2028
02014P-DN-1	ALM XVII LTD 2016-17R 144A	C	04/15/2021	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	990,000	992,612	0	7,388	0	7,388	0	1,000,000	0	0	0	8,786	01/18/2028
033291-AA-3	ANCHORAGE CPA CLO 13 LTD 144A	C	04/15/2021	PRINCIPAL RECEIPT	XXX	1,265,000	1,265,000	1,271,958	1,270,614	0	(5,614)	0	(5,614)	0	1,265,000	0	0	0	10,449	04/15/2032
03835J-BA-0	APRES STATIC 2019-1R LTD 144A	C	10/15/2021	PRINCIPAL RECEIPT	XXX	731,112	731,112	731,112	731,112	0	0	0	0	0	731,112	0	0	0	5,804	10/16/2028
04964K-AL-5	ATRIUM IX LLC 2013-9R 144A	C	02/28/2021	PRINCIPAL RECEIPT	XXX	922,000	922,000	923,383	922,401	0	(401)	0	(401)	0	922,000	0	0	0	3,150	05/28/2030
05683E-AJ-1	BAIN CAPITAL CREDIT CLO 144A	C	07/19/2021	PRINCIPAL RECEIPT	XXX	250,000	250,000	250,313	251,629	0	(1,629)	0	(1,629)	0	250,000	0	0	0	9,518	07/29/2031
07131X-AV-6	BATTALION CLO VII LTD 2014-7RR 144	C	10/29/2021	VARIOUS	XXX	456,168	456,168	452,291	452,981	0	3,187	0	3,187	0	456,168	0	0	0	4,116	07/17/2028
07131X-AX-2	BATTALION CLO VII LTD 2014-7RR 144	C	10/17/2021	PRINCIPAL RECEIPT	XXX	500,000	500,000	498,500	498,313	0	1,687	0	1,687	0	500,000	0	0	0	10,224	07/17/2028
07132J-AN-4	BATTALION CLO X LTD / BATTALI SR S	C	03/05/2021	Principal Receipt	XXX	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	11,338	01/24/2029
08179X-AQ-8	BENEFIT ST PART CLO II 2013-2R 144	C	03/03/2021	Principal Receipt	XXX	1,000,000	1,000,000	1,000,200	999,448	0	51	0	51	0	999,499	0	501	501	7,954	07/15/2029
08181L-AL-1	BENEFIT STR PRT CLO X 2016-10R 144	C	03/01/2021	Principal Receipt	XXX	590,000	590,000	590,000	590,000	0	0	0	0	0	590,000	0	0	0	4,562	01/15/2029
09626R-AY-1	BLUEMOUNTAIN CLO 2012-2R2 144A	C	12/07/2021	Principal Receipt	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,216	11/20/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
13876L-AA-5	CANYON CLO LTD 2020-1 144A	C	03/24/2021	VARIOUS	XXX	495,067	493,327	488,394	489,736	0	246	0	246	0	489,982	0	5,084	5,084	4,701	07/17/2028
14317X-AE-6	CARLYLE US CLO 2020-1 LTD 144A	C	07/20/2021	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,397	07/21/2031
12482X-AA-7	CBAM 2019-11 LTD 144A	C	11/19/2021	Principal Receipt	XXX	250,000	250,000	244,975	245,209	0	780	0	780	0	245,989	0	4,011	4,011	4,242	10/20/2032
12550Y-AC-8	CIFC FUNDING 2017-II LTD 2017-2A A	C	06/10/2021	Principal Receipt	XXX	4,000,000	4,000,000	4,005,000	4,003,919	0	(211)	0	(211)	0	4,003,708	0	(3,708)	(3,708)	37,641	04/20/2030
12565D-AA-1	CLNC 2019-FL1 144A	C	12/19/2021	PRINCIPAL RECEIPT	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/17/2035
175011-84-0	COUNTRY GARDEN HLD 5.125% GTD SNR	C	11/05/2021	VARIOUS	XXX	1,548,390	1,500,000	1,506,308	1,505,131	0	(546)	0	(546)	0	1,504,585	0	43,804	43,804	52,428	01/17/2025
26246B-AJ-3	DRYDEN 85 CLO 2020-85 144A	C	10/15/2021	PRINCIPAL RECEIPT	XXX	275,000	275,000	275,138	275,140	0	(140)	0	(140)	0	275,000	0	0	0	10,932	10/15/2032
28623D-AA-7	ELEVATION CLO 2015-4R 144A	C	03/01/2021	VARIOUS	XXX	262,115	262,115	262,115	262,115	0	0	0	0	0	262,115	0	0	0	911	04/19/2027
29001L-AC-5	ELMWOOD CLO 2019 144A	C	04/20/2021	PRINCIPAL RECEIPT	XXX	500,000	500,000	502,225	501,696	0	(1,696)	0	(1,696)	0	500,000	0	0	0	5,867	04/20/2031
38136F-BC-6	GOLDENTREE LN MGMT US CL 144A	C	04/20/2021	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	13,477	04/20/2029
38136F-BA-0	GOLDENTREE LN MGMT US CL 17-1R 144	C	04/20/2021	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	9,722	04/20/2029
38138D-AC-0	GOLDENTREE LOAN MGT US 2019-5 144A	C	10/21/2021	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,005,200	1,003,402	0	(3,402)	0	(3,402)	0	1,000,000	0	0	0	15,118	10/20/2032
36255C-AA-7	GPMT LTD 2018-FL1 144A	C	08/31/2021	VARIOUS	XXX	131,409	131,409	131,121	129,863	0	1,545	0	1,545	0	131,409	0	0	0	551	11/15/2035
36259B-AA-5	GPMT LTD 2019-FL2 144A	C	12/15/2021	PRINCIPAL RECEIPT	XXX	535,221	535,221	535,221	535,221	0	0	0	0	0	535,221	0	0	0	5,504	02/21/2036
36264B-AA-8	GPMT LTD 2021-FL3 144A	C	12/16/2021	PRINCIPAL RECEIPT	XXX	320,696	320,696	320,696	0	0	0	0	0	0	320,696	0	0	0	1,540	07/16/2035
46651N-AA-2	JOL AIR LTD 2019-1 144A	C	12/15/2021	PRINCIPAL RECEIPT	XXX	49,383	49,383	49,383	49,446	0	(63)	0	(63)	0	49,383	0	0	0	1,074	04/15/2044
50188W-AE-8	LCM XX LP 20A AR FLOATING 144A	C	10/22/2021	PRINCIPAL RECEIPT	XXX	2,200,052	2,200,052	2,196,728	2,196,884	0	3,168	0	3,168	0	2,200,052	0	0	0	15,659	10/20/2027
203326-28-5	LONGFOR GROUP HLDG 3.95% SNR 16/09	C	11/08/2021	GOLDMAN SAACHS & CO	XXX	932,960	952,000	986,748	984,184	0	(2,740)	0	(2,740)	0	981,444	0	(48,484)	(48,484)	43,245	09/16/2029
55820T-AA-6	MADISON PARK FDG XXIII 2017-23 144	C	06/15/2021	VARIOUS	XXX	4,000,000	4,000,000	4,010,000	4,004,501	0	(216)	0	(216)	0	4,004,285	0	(4,285)	(4,285)	36,386	07/29/2030
55818H-BG-2	MADISON PARK FUNDING X LTD 2012-10	C	01/22/2021	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	5,552	01/20/2029
55282L-AA-4	MF1 2019-FL2 LTD 144A	C	09/26/2021	PRINCIPAL RECEIPT	XXX	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	10,862	11/27/2034
55282X-AA-8	MF1 LTD 2021-FL5 144A	C	12/16/2021	PRINCIPAL RECEIPT	XXX	89,927	89,927	89,927	0	0	0	0	0	0	89,927	0	0	0	678	03/17/2031
62405C-AN-4	MOUNTAIN HAWK CLO III 144A	C	04/30/2021	VARIOUS	XXX	556,726	556,726	556,426	555,049	0	1,677	0	1,677	0	556,726	0	0	0	2,576	04/18/2025
65504L-AG-2	NOBLE HOLD INT LTD	C	02/08/2021	RECEIVED IN EXCHANGE	XXX	5,250	350,000	1,750	1,750	0	0	0	0	0	1,750	0	3,500	3,500	0	03/01/2041
67092R-AE-8	OCP CLO 2016-12R 144A	C	10/18/2021	PRINCIPAL RECEIPT	XXX	134,044	134,044	134,044	134,044	0	0	0	0	0	134,044	0	0	0	1,001	10/18/2028
670881-AG-6	OCP CLO LTD 2020-19 144A	C	09/01/2021	Principal Receipt	XXX	500,000	500,000	490,000	490,965	0	1,170	0	1,170	0	492,134	0	7,866	7,866	28,279	07/21/2031
67590E-AQ-7	OCTAGON INV PRTNRS XV 2017-15R 144	C	07/28/2021	VARIOUS	XXX	1,500,000	1,500,000	1,501,875	1,498,999	0	188	0	188	0	1,499,187	0	813	813	16,660	07/19/2030
67109W-AJ-7	OZLM XII LTD 2015-12R	C	11/01/2021	VARIOUS	XXX	990,831	990,831	990,831	990,831	0	0	0	0	0	990,831	0	0	0	7,343	04/30/2027
67110A-AQ-6	OZLM XIII LTD 2015-13R 144A	C	11/01/2021	VARIOUS	XXX	1,393,412	1,393,412	1,393,412	1,393,412	0	0	0	0	0	1,393,412	0	0	0	12,536	07/30/2027
69689A-AY-6	PALMER SQUARE CLO 2015-1RR 144A	C	01/12/2021	Principal Receipt	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	3,626	05/21/2029
69689A-BA-7	PALMER SQUARE CLO 2015-1RR 144A	C	06/17/2021	Principal Receipt	XXX	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	38,240	05/21/2029
69701K-AE-2	PALMER SQUARE LN FDG LT 144A	C	07/20/2021	PRINCIPAL RECEIPT	XXX	400,000	400,000	398,000	398,290	0	1,710	0	1,710	0	400,000	0	0	0	10,648	07/20/2028
69689H-AA-3	PALMER SQUARE LN FNDG 2019-4 144A	C	10/24/2021	PRINCIPAL RECEIPT	XXX	489,108	489,108	489,108	489,108	0	0	0	0	0	489,108	0	0	0	3,354	10/25/2027
69290L-AA-5	PFP 2021-7 LTD 144A	C	12/16/2021	PRINCIPAL RECEIPT	XXX	95	95	95	0	0	0	0	0	0	95	0	0	0	0	04/16/2038
69346T-AA-2	PFP LTD 2019-5 CLO 144A	C	12/16/2021	PRINCIPAL RECEIPT	XXX	564,676	564,676	564,676	564,676	0	0	0	0	0	564,676	0	0	0	2,970	04/16/2036
69346W-AA-5	PFP LTD 2019-6 144A	C	12/16/2021	PRINCIPAL RECEIPT	XXX	1,170,103	1,170,103	1,170,103	1,170,103	0	0	0	0	0	1,170,103	0	0	0	6,558	04/16/2037
81180W-AT-8	SEAGATE HDD CAYMAN	C	12/27/2021	VARIOUS	XXX	22,287	21,000	20,790	20,873	0	37	0	37	0	20,910	0	1,376	1,376	1,358	03/01/2024
822538-AE-4	SHELF DRILLING HLDGS LTD 144A	C	03/04/2021	VARIOUS	XXX	123,840	172,000	67,940	70,611	0	2,062	0	2,062	0	72,673	0	51,167	51,167	8,002	02/15/2025
175917-90-5	SHIMAO PROPERTY HOLDINGS LTD CALLA	C	11/03/2021	VARIOUS	XXX	975,875	1,000,000	1,022,000	1,018,681	0	(2,984)	0	(2,984)	0	1,015,698	0	(39,822)	(39,822)	38,067	01/30/2025
830867-AA-5	SKYMILES IP LTD & DELTA AIR 144A	C	05/03/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	108,323	101,000	101,000	101,000	0	0	0	0	0	101,000	0	7,323	7,323	2,803	10/20/2025
830867-AB-3	SKYMILES IP LTD & DELTA AIR 144A	C	05/03/2021	VARIOUS	XXX	92,095	84,000	84,000	84,000	0	0	0	0	0	84,000	0	8,095	8,095	2,461	10/20/2028
83609R-AJ-0	SOUND POINT CLO 2017-15R 144A	C	04/23/2021	PRINCIPAL RECEIPT	XXX	800,000	800,000	789,600	790,031	0	9,969	0	9,969	0	800,000	0	0	0	5,514	01/23/2029
85816B-DC-1	STEELE CREEK CLO LTD 144A	C	11/22/2021	PRINCIPAL RECEIPT	XXX	216,490	216,490	216,490	0	0	0	0	0	0	216,490	0	0	0	1,587	05/21/2029
87244A-BL-3	THL CDT WD RIVER CLO 2012-1R2 144A	C	01/15/2021	PRINCIPAL RECEIPT	XXX	82,360	82,360	82,360	82,360	0	0	0	0	0	82,360	0	0	0	235	01/15/2026
87248W-AC-2	TICP CLO VIII LTD 2017-8 144A	C	11/15/2021	Principal Receipt	XXX	250,000	250,000	246,125	246,841	0	590	0	590	0	247,431	0	2,569	2,569	4,988	10/21/2030
893830-BL-2	TRANSOCEAN INC 144A	C	06/25/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	311,125	375,000	105,000	107,879	0	6,271	0	6,271	0	114,150	0	196,975	196,975	27,328	02/01/2027
89385A-AA-3	TRANSOCEAN SENTRY LTD 144A	C	04/23/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	140,276	147,942	99,121	100,911	0	9,571	0	9,571	0	110,482	0	29,794	29,794	3,572	05/15/2023
89531F-AE-7	TRESTLES CLO 2017-1 144A	C	03/26/2021	BOND CALLED	XXX	500,000	500,000	498,250	498,177	0	125	0	125	0	498,302	0	1,698	1,698	4,368	07/25/2029
92330W-BJ-5	VENTURE CLO LTD 2016-24RR 144A	C	10/20/2021	PRINCIPAL RECEIPT	XXX	70,176	70,176	70,176	0	0	0	0	0	0	70,176	0	0	0	297	10/20/2028
92329J-AY-5	VENTURE XII CLO 2013-12RR 144A	C	02/28/2021	PRINCIPAL RECEIPT	XXX	1,261,412	1,261,412	1,252,582	1,251,924	0	9,488	0	9,488	0	1,261,412	0	0	0	2,656	03/02/2026
92329Y-AL-0	VENTURE XVII CLO LTD 2014-17R 144A	C	10/15/2021	PRINCIPAL RECEIPT	XXX	210,388	210,388	210,388	210,388	0	0	0	0	0	210,388	0	0	0	1,391	04/15/2027
94354K-AA-8	WAVE 2019-1 LLC 144A	C	12/15/2021	PRINCIPAL RECEIPT	XXX	50,586	50,586	50,584	50,575	0	12	0	12	0	50,586	0	0	0	963	09/15/2044
151191-BL-6	CELULOSA ARAUCO Y CONSTITUCION 144	C	06/02/2021	MIZUHO SECURITIES USA/FIXED, N	XXX	887,050	785,000	779,584	779,675	0	34	0	34	0	779,708	0	107,342	107,342	34,251	01/29/2050
29245V-AA-3	EMPRESA NACIONAL DE TELE 144A	C	09/07/2021	TENDERED BACK TO COMPANY	XXX	1,771,910	1,700,000	1,690,550	1,696,132	0	638	0	638	0	1,696,769	0	75,141	75,141	123,516	10/30/2024
P3762T-AA-9	ENGIE ENERGIA CHILE SA	C	06/10/2021	VARIOUS	XXX	953,470	932,000	972,500	970,552	0	(1,662)	0	(1,662)	0	968,890	0	(15,420)	(15,420)	27,381	01/28/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
45846A-AA-8	INTERCHILE S A 144A	C	09/27/2021	VARIOUS	XXX	564,764	528,000	528,000	0	0	0	0	0	0	528,000	0	36,764	36,764	2,190	06/30/2056
51817T-AB-8	LATAM AIRLINES GROUP SA	C	03/01/2021	VARIOUS	XXX	688,653	688,653	571,582	579,467	0	5,121	0	5,121	0	584,588	0	104,065	104,065	8,677	11/15/2027
279158-AC-3	ECOPETROL S A	C	07/14/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	920,168	850,000	919,513	879,660	0	(5,582)	0	(5,582)	0	874,078	0	46,090	46,090	41,337	09/18/2023
279158-AN-9	ECOPETROL S A	C	01/27/2021	VARIOUS	XXX	1,424,218	1,142,000	1,154,704	1,154,076	0	(83)	0	(83)	0	1,153,993	0	270,225	270,225	19,628	04/29/2030
29246B-AF-5	EMPRESAS PUBLICAS DE MEDELLIN 144A	C	05/06/2021	CHARITABLE DONATION	XXX	379,080	390,000	385,913	386,059	0	108	0	108	0	386,166	0	(7,086)	(7,086)	13,982	02/15/2031
680617-AC-1	OLEODUCTO CENT S A 144A	C	05/10/2021	BARCLAYS BANK PLC LONDON BRANC	XXX	1,246,020	1,197,000	1,201,911	1,201,613	0	(242)	0	(242)	0	1,201,371	0	44,649	44,649	39,462	07/14/2027
654902-AD-7	NOKIA CORP	C	12/16/2021	CALLED @ 101.4650000	XXX	411,948	406,000	395,621	401,967	0	2,644	0	2,644	0	404,611	0	1,389	1,389	19,803	06/12/2022
67054K-AA-7	NUMERICABLE GROUP SA 144A	C	10/07/2021	CALLED @ 103.6880000	XXX	907,270	875,000	895,440	890,123	0	(5,765)	0	(5,765)	0	884,358	0	(9,358)	(9,358)	90,663	05/01/2026
83368J-KG-4	SOCIETE GENERALE NY 144A	C	09/13/2021	CALLED @ 100.0000000	XXX	400,000	400,000	426,440	409,612	6,166	(15,778)	0	(9,612)	0	400,000	0	0	0	29,500	06/01/2024
251526-BX-6	DEUTSCHE BK AG N Y BRH	C	10/14/2021	MATURITY	XXX	2,000,000	2,000,000	1,989,903	1,997,672	0	2,328	0	2,328	0	2,000,000	0	0	0	85,000	10/14/2021
D2736#-AM-1	FRITZ DRAXLMAIER GMBH & CO. KG	D	04/06/2021	VARIOUS	XXX	500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	11,347	04/06/2021
258258-AA-0	DORIC NIMROD AIR FIN ALPH LTD 144A	C	12/07/2021	VARIOUS	XXX	136,882	136,882	143,173	129,478	10,681	(3,271)	0	7,410	0	136,888	0	(5)	(5)	5,283	11/30/2024
Y93541-AE-3	VANKE PROPERTY HK 5.35% GTD SNR 11	C	11/05/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	1,318,907	1,254,000	1,288,822	1,276,668	0	(5,665)	0	(5,665)	0	1,271,003	0	47,904	47,904	77,898	03/11/2024
98422H-AA-4	XIAOMI BEST TIME INTERNATIONAL144A	C	04/09/2021	VARIOUS	XXX	1,251,898	1,250,000	1,230,110	1,231,235	0	282	0	282	0	1,231,517	0	20,381	20,381	13,383	04/29/2030
36164Q-6M-5	GE CAPITAL INTERNATIONAL FDG	C	02/05/2021	GOLDMAN SACHS & CO	XXX	552,875	500,000	436,455	453,267	0	788	0	788	0	454,055	0	98,820	98,820	3,935	11/15/2025
50201D-AA-1	LCPR SR SECD FING DESIGNATED 144A	C	12/10/2021	CALLED @ 103.0000000	XXX	41,200	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	3,987	10/15/2027
55818P-AL-4	MADISON PARK FUNDING XII CLO 144A	C	01/29/2021	VARIOUS	XXX	83,886	83,886	83,960	84,269	0	(383)	0	(383)	0	83,886	0	0	0	317	07/20/2026
55818P-AS-9	MADISON PARK FUNDING XII CLO 144A	C	10/20/2021	PRINCIPAL RECEIPT	XXX	1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	30,807	07/20/2026
654744-AA-9	NISSAN MOTOR CO LTD144A	C	02/17/2021	BANK OF NY/MIZUHO SECS USA TRE	XXX	1,688,448	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	88,448	88,448	20,557	09/15/2023
69832A-AA-4	PANASONIC CORP 144A	C	12/09/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	1,312,571	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	12,571	12,571	47,455	07/19/2022
86562M-AQ-3	SUMITOMO MITSUI FINL GROUP INC	C	06/04/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	2,327,899	2,265,000	2,238,170	2,253,922	0	3,013	0	3,013	0	2,256,935	0	70,964	70,964	57,102	07/12/2022
86562M-BM-1	SUMITOMO MITSUI FINL GROUP INC	C	02/24/2021	MORGAN STANLEY & CO INC	XXX	1,066,590	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	66,590	66,590	16,476	07/16/2024
86562M-BV-1	SUMITOMO MITSUI FINL GROUP INC	C	12/14/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	921,960	900,000	900,000	900,000	0	0	0	0	0	900,000	0	21,960	21,960	29,996	01/15/2025
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD	C	04/07/2021	MORGAN STANLEY & CO INC, NY	XXX	498,693	510,000	510,000	510,000	0	0	0	0	0	510,000	0	(11,307)	(11,307)	11,571	07/09/2040
03835V-AD-8	APTIV PLC	C	11/24/2021	CALLED @ 111.3270000	XXX	445,308	400,000	395,424	396,681	0	538	0	538	0	397,219	0	2,781	2,781	68,400	01/15/2026
02154C-AE-3	ALTICE FINANCING S.A. 144A	C	08/13/2021	VARIOUS	XXX	337,188	325,000	311,740	314,991	0	940	0	940	0	315,931	0	9,069	9,069	38,458	05/15/2026
65410C-AA-8	NIELSEN COMPANY 144A	C	03/21/2021	CALLED @ 100.0000000	XXX	45,000	45,000	44,775	44,889	0	32	0	32	0	44,922	0	78	78	1,169	10/01/2021
05969B-AD-5	BANCO SANTANDER MEXICO SA 144A	C	04/29/2021	MORGAN STANLEY & CO INC, NY	XXX	943,718	837,000	887,220	881,740	0	(3,151)	0	(3,151)	0	878,589	0	65,128	65,128	24,360	04/17/2025
456472-AC-3	INDUSTRIAS PENOLES S A DE C V 144A	C	04/27/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	233,000	200,000	206,740	206,622	0	(33)	0	(33)	0	206,589	0	26,411	26,411	7,125	09/12/2049
456472-AD-1	INDUSTRIAS PENOLES S.A.B. 144A	C	04/27/2021	BARCLAYS BANK PLC LONDON BRANC	XXX	317,200	305,000	305,000	305,000	0	0	0	0	0	305,000	0	12,200	12,200	10,584	08/06/2050
456829-AC-4	INFRAESTRUCTURA ENERGETICA 144A	C	01/13/2021	VARIOUS	XXX	1,082,428	991,000	920,070	920,326	0	22	0	22	0	920,349	0	162,079	162,079	15,216	01/15/2051
P57908-AH-1	MEXICHEM SAB DE CV MEXCHEM	C	01/21/2021	VARIOUS	XXX	917,813	772,000	828,356	827,430	0	(56)	0	(56)	0	827,375	0	90,438	90,438	22,314	01/15/2048
013822-AB-7	ALCOA NEDERLAND HLDG B V 144A	C	09/30/2021	CALLED @ 103.5000000	XXX	207,000	200,000	214,500	209,640	0	(2,640)	0	(2,640)	0	207,000	0	(7,000)	(7,000)	21,000	09/30/2026
10554T-AE-5	BRASKEM NETH FIN B V 144A	C	06/28/2021	BARCLAYS CAP INC/BARCLAYS PLC	XXX	220,000	200,000	197,706	197,693	0	15	0	15	0	197,708	0	22,292	22,292	10,771	01/31/2050
210383-AA-3	CONSTELLIUM NV 144A	C	06/16/2021	CALLED @ 100.9580000	XXX	757,185	750,000	768,750	765,287	604	(8,706)	0	(8,102)	0	757,185	0	(7,185)	(7,185)	32,461	05/15/2024
210383-AF-2	CONSTELLIUM NV 144A	C	02/26/2021	GOLDMAN SACHS & CO	XXX	460,000	452,000	457,215	454,327	0	(569)	0	(569)	0	453,758	0	6,242	6,242	14,973	03/01/2025
210383-AG-0	CONSTELLIUM NV 144A	C	11/24/2021	VARIOUS	XXX	524,595	517,000	507,304	507,281	0	(1,022)	0	(1,022)	0	506,259	0	10,741	10,741	44,634	02/15/2026
67777L-AC-7	OI EUROPEAN GROUP BV 144A	C	11/18/2021	CALLED @ 103.5427400	XXX	168,775	163,000	156,120	159,505	0	1,349	0	1,349	0	160,854	0	2,146	2,146	13,436	03/15/2023
85529V-AA-2	STARFRUIT FINCO B V / STARFRU 144A	C	07/02/2021	CALLED @ 105.8316600	XXX	571,491	540,000	574,425	568,899	0	(5,009)	0	(5,009)	0	563,890	0	(23,890)	(23,890)	64,011	10/01/2026
780153-AZ-5	ROYAL CARIBBEAN CRUISES LTD 144A	C	08/23/2021	CALLED @ 111.5000000	XXX	42,370	38,000	36,980	37,077	0	106	0	106	0	37,183	0	817	817	8,983	06/01/2025
143658-BC-5	CARNIVAL CORP 144A	C	10/18/2021	VARIOUS	XXX	141,261	125,000	124,220	124,374	0	183	0	183	0	124,557	0	443	443	31,315	04/01/2023
21987D-AE-4	CORP FINAN DE DESARROLO 144A	C	04/28/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	875,095	922,000	924,897	924,788	0	(126)	0	(126)	0	924,662	0	(49,567)	(49,567)	12,951	09/28/2027
P3R94G-AK-5	CORP FINAN DE DESARROLO S.A.	D	07/07/2021	CHARITABLE DONATION	XXX	705,984	640,000	658,490	652,089	0	(1,262)	0	(1,262)	0	650,827	0	55,157	55,157	29,893	07/15/2025
M1838H-AA-2	BURGAN SENIOR SPC LTD MEDIUM TERM	C	09/14/2021	MATURITY	XXX	951,000	951,000	925,694	944,973	0	6,027	0	6,027	0	951,000	0	0	0	29,719	09/14/2021
03718N-AA-4	ANTOFAGASTA PLC 144A	C	06/18/2021	VARIOUS	XXX	850,870	887,000	892,535	892,419	0	(237)	0	(237)	0	892,182	0	(41,312)	(41,312)	14,405	10/14/2030
06740L-8C-2	BARCLAYS BK PLC	C	07/14/2021	SG AMERICAS SECURITIES LLC	XXX	226,938	208,000	237,120	219,019	0	(3,028)	0	(3,028)	0	215,991	0	10,947	10,947	10,353	11/21/2022
06738E-AS-4	BARCLAYS PLC	C	08/12/2021	BAIRD, ROBERT W & CO INC, MILW	XXX	455,877	450,000	436,563	443,223	0	1,989	0	1,989	0	445,212	0	10,665	10,665	18,236	01/10/2023
05541V-AE-6	BG ENERGY CAPITAL PLC	C	10/15/2021	MATURITY	XXX	4,000,000	4,000,000	4,003,691	4,000,332	0	(332)	0	(332)	0	4,000,000	0	0	0	160,000	10/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
404280-BA-6	HSBC HLDGS PLC	C	12/09/2021	MARKETAXESS CORPORATION, NEW Y	XXX	1,557,900	1,500,000	1,555,326	1,523,604	0	(9,040)	0	(9,040)	0	1,514,564	0	43,336	43,336	56,700	05/25/2023
404280-BM-0	HSBC HLDGS PLC	C	12/09/2021	BANK OF NYC/NSIMBS	XXX	1,528,530	1,500,000	1,450,125	1,469,207	0	9,635	0	9,635	0	1,478,843	0	49,687	49,687	48,149	11/22/2023
404280-BR-9	HSBC HLDGS PLC	C	06/04/2021	MIZUHO SECURITIES USA/FIXED, N	XXX	1,438,430	1,420,000	1,420,000	1,420,000	0	0	0	0	0	1,420,000	0	18,430	18,430	9,558	05/18/2024
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY 144A	C	03/26/2021	VARIOUS	XXX	835,613	817,000	852,046	824,447	0	(1,757)	0	(1,757)	0	822,690	0	4,143	4,143	35,959	02/15/2022
53944Y-AF-0	LLOYDS BKG GROUP PLC	C	12/14/2021	JP MORGAN SECS INC-FI	XXX	1,416,714	1,300,000	1,417,325	1,393,866	0	(19,626)	0	(19,626)	0	1,374,240	0	42,474	42,474	63,956	05/08/2025
80281L-AJ-4	SANTANDER UK PLC	C	02/17/2021	MORGAN STANLEY & CO INC	XXX	1,442,571	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	142,571	142,571	16,280	11/15/2024
81727T-AA-6	SENSATA TECHNOLOGIES UK FING 144A	C	03/05/2021	VARIOUS	XXX	747,656	725,000	765,963	751,579	0	(4,007)	0	(4,007)	0	747,571	0	(22,571)	(22,571)	47,830	02/15/2026
853254-BW-9	STANDARD CHARTERED PLC 144A	C	12/14/2021	JP MORGAN SECS INC-FI	XXX	2,012,542	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	12,542	12,542	30,847	10/14/2023
89705P-AA-3	TRONOX FINANCE LLC 144A	C	03/04/2021	BAIRD (ROBERT W.) & CO. INCORP	XXX	383,588	367,000	362,805	364,024	0	55	0	55	0	364,078	0	19,510	19,510	9,027	10/01/2025
92769V-AJ-8	VIRGIN MEDIA FIN PLC 144A	C	05/07/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	326,219	325,000	315,250	315,639	0	265	0	265	0	315,904	0	10,314	10,314	14,896	07/15/2030
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						438,102,340	423,716,129	418,130,898	404,772,346	303,784	674,911	0	978,695	0	418,881,327	0	17,004,614	17,004,614	13,207,997	XXX
Bonds - Hybrid Securities																				
534187-AS-8	LINCOLN NATL CORP IND CAP SECS 7%6		08/02/2021	VARIOUS	XXX	559,028	630,000	599,068	599,169	0	184	0	184	0	599,352	0	(40,324)	(40,324)	8,371	05/17/2066
4899999 - Bonds - Hybrid Securities						559,028	630,000	599,068	599,169	0	184	0	184	0	599,352	0	(40,324)	(40,324)	8,371	XXX
Bonds - Parent, Subsidiaries, and Affiliates																				
Bonds - SVO Identified Funds																				
464287-22-6	ISHARES TR		06/08/2021	J.P. MORGAN SECURITIES LLC, NE	9,275.000	1,064,857	0	1,095,720	1,096,212	(492)	0	0	(492)	0	1,095,720	0	(30,863)	(30,863)	8,286	XXX
8099999 - Bonds - SVO Identified Funds						1,064,857	0	1,095,720	1,096,212	(492)	0	0	(492)	0	1,095,720	0	(30,863)	(30,863)	8,286	XXX
Bonds - Subtotals - Unaffiliated Bank Loans																				
LX1904-22-1	ADEVINTA BANK LOAN		12/31/2021	PER CLIENTS REQUEST	XXX	250	250	244	0	0	0	0	0	0	244	0	6	6	3	10/22/2027
LX1672-36-4	ANCHOR GLASS CONTAINER CORP 1ST LI		12/15/2021	PER CLIENTS REQUEST	XXX	93,160	106,884	58,965	58,965	0	0	0	0	0	58,965	0	34,195	34,195	3,527	12/07/2023
LX1741-66-4	AVAYA INC. TL-B		02/24/2021	PER CLIENTS REQUEST	XXX	9,909	9,909	9,772	9,772	0	0	0	0	0	9,772	0	137	137	38	12/15/2024
LX2006-47-1	BASS PRO (GREAT OUTDOORS) TERM LOAN		12/31/2021	PER CLIENTS REQUEST	XXX	2,057	2,057	2,034	0	0	0	0	0	0	2,034	0	23	23	62	03/06/2028
LX1596-95-1	CHANGE HEALTHCARE (EMDEON) TERMLOAN		12/31/2021	PER CLIENTS REQUEST	XXX	18,550	18,550	18,547	0	0	0	0	0	0	18,547	0	4	4	241	03/01/2024
LX1821-54-0	CLEAR CHANNEL OUTDOOR TERM LOAN		12/31/2021	PER CLIENTS REQUEST	XXX	1,570	1,570	1,562	1,508	54	0	0	54	0	1,562	0	8	8	37	08/09/2026
LX1921-81-1	CONNECT FINCO TERM LOAN		12/17/2021	PER CLIENTS REQUEST	XXX	3,810	3,810	3,810	3,810	0	0	0	0	0	3,810	0	0	0	18	12/12/2026
LX1941-07-4	CROWN SUBSEA COMMS HLDG INC TL		11/30/2021	PER CLIENTS REQUEST	XXX	59,390	59,390	58,797	0	0	0	0	0	0	58,797	0	594	594	814	04/27/2027
LX1784-32-6	DUN & BRADSTREET CORP TERM LOAN		12/29/2021	PER CLIENTS REQUEST	XXX	4,963	4,963	4,686	4,686	0	0	0	0	0	4,686	0	276	276	104	02/06/2026
LX1931-48-9	EG AMER LLC TERM LOAN		12/31/2021	PER CLIENTS REQUEST	XXX	730	730	604	0	0	0	0	0	0	604	0	125	125	144	03/31/2026
LX1942-13-0	FRONTIER COMM TERM LOAN		12/31/2021	PER CLIENTS REQUEST	XXX	2,205	2,205	2,172	2,172	0	0	0	0	0	2,172	0	33	33	69	10/01/2027
LX1901-70-6	GREENEDEN US HLDGSII LLC (Genesys)		11/30/2021	PER CLIENTS REQUEST	XXX	1,500	1,500	1,485	1,485	0	0	0	0	0	1,485	0	15	15	49	12/01/2027
LX1902-21-7	HARBOR FREIGHT TOOLS TERM LOAN		01/25/2021	PER CLIENTS REQUEST	XXX	201,489	200,000	198,000	198,000	0	0	0	0	0	198,000	0	3,489	3,489	469	10/19/2027
LX1890-57-8	IHEARTCOMMUNICATIONS INC TERM LOAN		07/16/2021	PER CLIENTS REQUEST	XXX	273,625	273,625	261,312	261,312	0	0	0	0	0	261,312	0	12,313	12,313	7,101	05/01/2026
LX1966-45-1	INTRAWEST RESORTS (ALTERRA) TL		12/31/2021	PER CLIENTS REQUEST	XXX	2,197	2,197	2,202	2,164	39	0	0	39	0	2,202	0	(5)	(5)	40	07/31/2024
LX1766-23-2	MCAFEE LLC TERM LOAN		12/31/2021	PER CLIENTS REQUEST	XXX	169,078	169,078	164,588	164,588	0	0	0	0	0	164,588	0	4,490	4,490	3,994	09/30/2024
LX1894-33-1	MILANO ACQ CORP TERM LOAN		02/22/2021	PER CLIENTS REQUEST	XXX	348,507	350,000	346,500	346,500	0	0	0	0	0	346,500	0	2,007	2,007	6,419	10/01/2027
LX1692-75-0	NAVISTAR TRANCHE B TERM LOAN		07/06/2021	PER CLIENTS REQUEST	XXX	704,039	704,039	702,018	701,565	453	0	0	453	0	702,018	0	2,021	2,021	13,562	11/06/2024
LX1924-68-2	PERATON CORP TERM LOAN		12/31/2021	PER CLIENTS REQUEST	XXX	6,539	6,539	6,507	0	0	0	0	0	0	6,507	0	33	33	100	02/01/2028
LX1841-12-6	PLAYTIKA HOLDING TERM LOAN		03/11/2021	PER CLIENTS REQUEST	XXX	205,093	205,093	199,804	199,804	0	0	0	0	0	199,804	0	5,289	5,289	2,792	12/10/2024
LX1745-44-2	REFINITIV US HOLDINGS TERM LOAN		01/29/2021	PER CLIENTS REQUEST	XXX	1,005,001	1,005,001	1,011,827	1,002,911	8,916	0	0	8,916	0	1,011,827	0	(6,826)	(6,826)	2,750	10/01/2045
LX1767-02-4	REGIONALCARE TERM LOAN (LIFEPOINT)		06/09/2021	PER CLIENTS REQUEST	XXX	1,234,252	1,241,373	1,208,277	1,205,381	2,896	0	0	2,896	0	1,208,277	0	25,975	25,975	21,110	11/16/2025
LX1739-77-5	SOLENIS INTERNATIONAL TERM LOAN		11/09/2021	PER CLIENTS REQUEST	XXX	581,192	581,192	570,124	570,124	0	0	0	0	0	570,124	0	11,068	11,068	23,066	12/18/2023
LX1740-18-7	STARS GROUP HOLDINGS TERM LOAN		12/31/2021	PER CLIENTS REQUEST	XXX	8,841	8,841	8,893	8,868	25	0	0	25	0	8,893	0	(52)	(52)	71	06/27/2025
LX1858-25-2	TIBCO SOFTWARE TERM LOAN		11/30/2021	PER CLIENTS REQUEST	XXX	11,330	11,330	9,784	9,784	0	0	0	0	0	9,784	0	1,546	1,546	9	06/30/2026
LX1887-96-2	TIGER MERGER SUB CO TERM LOAN		09/01/2021	PER CLIENTS REQUEST	XXX	250,000	250,000	246,250	246,250	0	0	0	0	0	246,250	0	3,750	3,750	5,489	06/30/2025
LX1942-89-0	UNITED AIRLINES INC TERM LOAN		12/31/2021	PER CLIENTS REQUEST	XXX	5,588	5,588	5,560	0	0	0	0	0	0	5,560	0	28	28	194	04/21/2028
LX1887-39-2	UNIVISION COMMUNICATIONS TL		07/16/2021	PER CLIENTS REQUEST	XXX	243,470	243,470	222,333	222,333	0	0	0	0	0	222,333	0	21,137	21,137	5,110	02/01/2022
LX1927-59-4	VERSCEND HOLDING TERM B LOAN		12/31/2021	PER CLIENTS REQUEST	XXX	5,452	5,452	5,500	5,441	59	0	0	59	0	5,500	0	(48)	(48)	185	08/27/2025
LX1727-02-8	WEST CORP 4.5 TERM LOAN		06/28/2021	PER CLIENTS REQUEST	XXX	28,215	28,215	27,586	0	0	0	0	0	0	27,586	0	629	629	12	10/10/2024
LX1687-59-4	WEST CORP TERM LOAN		06/28/2021	PER CLIENTS REQUEST	XXX	224,444	224,444	198,633	198,633	0	0	0	0	0	198,633	0	25,811	25,811	7,964	10/10/2024
LX1983-84-5	XPLORNET COMMS INC TERM LOAN		10/01/2021	PER CLIENTS REQUEST	XXX	597,000	597,000	567,150	567,150	0	0	0	0	0	567,150	0	29,850	29,850	22,018	10/31/2028
8299999 - Bonds - Subtotals - Unaffiliated Bank Loans						6,303,448	6,324,296	6,125,525	5,993,206	12,442	0	0	12,442	0	6,125,525	0	177,923	177,923	127,559	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						1,137,482,048	1,116,930,847	1,117,156,927	1,069,809,188	378,510	(1,730,788)	0	(1,352,277)	0	1,115,506,951	0	19,678,677	19,678,677	17,662,129	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						1,286,665,034	1,260,328,809	1,287,347,517	0	0	(40,807)	0	(40,807)	0	1,287,306,711	0	(870,702)	(870,702)	1,877,331	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
8399999 - Bonds - Subtotals - Bonds						2,424,147,082	2,377,259,656	2,404,504,444	1,069,809,188	378,510	(1,771,594)	0	(1,393,084)	0	2,402,813,661	0	18,807,975	18,807,975	19,539,459	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
63946C-AE-8	NBCUNIVERSAL ENTERPRISE 5.25% 144A		03/26/2021	CALLED @ 1.0000000	900,000.000	900,000	1,000.00	904,500	918,000	(13,500)	0	0	(13,500)	0	904,500	0	(4,500)	(4,500)	11,813	XXX
D94523-10-3	VOLKSWAGEN AG WOLFSBURG	B	11/10/2021	VARIOUS	3,956.000	994,890	25.00	679,027	737,768	(3,481)	0	0	(3,481)	(55,261)	679,027	29,325	286,538	315,863	0	XXX
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,894,890	XXX	1,583,527	1,655,768	(16,981)	0	0	(16,981)	(55,261)	1,583,527	29,325	282,038	311,363	11,813	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
361860-20-8	GMAC CAP TR I		10/15/2021	VARIOUS	55,312.000	1,385,972	25.00	1,386,994	1,385,335	0	48	0	48	0	1,385,383	0	589	589	48,118	XXX
8599999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						1,385,972	XXX	1,386,994	1,385,335	0	48	0	48	0	1,385,383	0	589	589	48,118	XXX
Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred																				
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						3,280,862	XXX	2,970,521	3,041,103	(16,981)	48	0	(16,933)	(55,261)	2,968,910	29,325	282,627	311,952	59,930	XXX
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						3,280,862	XXX	2,970,521	3,041,103	(16,981)	48	0	(16,933)	(55,261)	2,968,910	29,325	282,627	311,952	59,930	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
Y20246-10-7	DBS GROUP HOLDINGS LTD	B	06/24/2021	VARIOUS	17,500.000	380,983	XXX	314,511	331,561	(4,030)	0	0	(4,030)	(13,020)	314,511	9,346	57,126	66,472	0	XXX
X67925-11-9	EDP ENERGIAS DE PORTUGAL SA	B	04/06/2021	VARIOUS	192,759.000	1,113,436	XXX	776,307	1,216,044	(355,978)	0	0	(355,978)	(83,758)	776,307	52,531	284,597	337,128	0	XXX
X3078L-10-8	GALP ENERGIA SGPS SA	B	06/24/2021	CREDIT SUISSE	21,727.000	249,457	XXX	229,635	232,717	22,864	0	0	22,864	(25,945)	229,635	20,123	(301)	19,822	0	XXX
268785-20-1	EP ENERGY CORP		08/23/2021	WELLS FARGO SECURITIES LLC, CH	1,925.000	174,213	XXX	38,281	67,375	(29,094)	0	0	(29,094)	0	38,281	0	135,931	135,931	0	XXX
G31989-10-9	ESR CAYMAN LIMITED	B	06/24/2021	GOLDMAN SAACHS & CO	87,800.000	285,643	XXX	190,048	314,791	(122,641)	0	0	(122,641)	(2,103)	190,048	1,853	93,742	95,595	0	XXX
42830K-10-3	HEXION HLDGS CORP		08/10/2021	GOLDMAN SACHS & CO, NY	12,747.000	266,890	XXX	55,666	159,338	(103,671)	0	0	(103,671)	0	55,666	0	211,224	211,224	0	XXX
464287-62-2	ISHARES RUSSELL 1000 ETF		07/23/2021	VARIOUS	274,628.000	65,238,242	XXX	44,056,728	58,177,196	(14,120,468)	0	0	(14,120,468)	0	44,056,728	0	21,181,514	21,181,514	264,249	XXX
464287-63-0	ISHARES TR		05/17/2021	VARIOUS	7,337.000	1,197,270	XXX	889,656	966,650	(76,994)	0	0	(76,994)	0	889,656	0	307,614	307,614	2,872	XXX
674215-20-7	OASIS PETROLEUM INC		08/10/2021	VARIOUS	6,477.000	520,817	XXX	170,510	240,038	(69,527)	0	0	(69,527)	0	170,510	0	350,307	350,307	14,121	XXX
124765-10-8	CAE INC COMMON STOCK CAD 0	B	06/24/2021	MORGAN STANLEY & CO INC	4,624.000	146,468	XXX	129,794	0	0	0	0	0	0	129,794	2,235	14,438	16,673	0	XXX
136375-10-2	CANADIAN NATL RY CO	B	05/26/2021	VARIOUS	11,123.000	1,185,382	XXX	1,009,189	1,221,780	(192,239)	0	0	(192,239)	(20,352)	1,009,189	71,573	104,620	176,193	4,981	XXX
19239C-95-7	COGECO COMMUNICATIONS INC	B	06/24/2021	MORGAN STANLEY & CO INC	105.000	9,747	XXX	8,973	0	0	0	0	0	0	8,973	382	393	775	0	XXX
867224-10-7	SUNCOR ENERGY INC NEW	B	06/24/2021	VARIOUS	19,775.000	460,708	XXX	249,834	331,393	(79,007)	0	0	(79,007)	(2,552)	249,834	9,944	200,930	210,874	8,538	XXX
87262K-10-5	TMX GROUP LTD	B	06/24/2021	VARIOUS	3,489.000	375,917	XXX	253,847	348,187	(86,256)	0	0	(86,256)	(8,084)	253,847	15,681	106,389	122,070	0	XXX
F01764-10-3	AIR LIQUIDE	B	06/24/2021	CREDIT SUISSE	3,436.000	600,076	XXX	413,346	564,403	(124,691)	0	0	(124,691)	(26,366)	413,346	16,357	170,373	186,730	0	XXX
F0259M-47-5	ALSTOM SHS PROV REGRO	B	11/08/2021	VARIOUS	31,538.000	1,372,717	XXX	1,403,673	1,798,602	(299,444)	0	0	(299,444)	(95,485)	1,403,673	40,439	(71,394)	(30,955)	3,084	XXX
F1058Q-23-8	BNP PARIBAS ORD	B	03/09/2021	VARIOUS	16,286.000	1,011,746	XXX	558,194	858,942	(241,711)	0	0	(241,711)	(59,037)	558,194	42,031	411,521	453,552	0	XXX
F4973Q-10-1	CAPGEMINI SE	B	06/24/2021	CREDIT SUISSE	36.000	6,799	XXX	6,109	0	0	0	0	0	0	6,109	21	669	690	0	XXX
F7629A-10-7	ENGIE SA SHS	B	06/24/2021	CREDIT SUISSE	52,594.000	749,344	XXX	776,371	805,679	39,876	0	0	39,876	(69,185)	776,371	49,949	(76,976)	(27,027)	0	XXX
X5S8VL-10-5	NORDEA BANK ABP	B	06/24/2021	CREDIT SUISSE	39,302.000	426,972	XXX	302,896	321,687	12,395	0	0	12,395	(31,186)	302,896	20,014	104,063	124,076	3,415	XXX
F72027-10-9	PERNOD RICARD ACT	B	06/24/2021	CREDIT SUISSE	2,047.000	435,805	XXX	361,838	392,722	(19,855)	0	0	(19,855)	(11,029)	361,838	2,553	71,413	73,966	0	XXX
F4035A-55-7	SAFRAN SA PARIS	B	05/26/2021	VARIOUS	13,636.000	1,958,938	XXX	1,890,582	1,934,548	96,096	0	0	96,096	(140,062)	1,890,582	108,603	(40,246)	68,357	0	XXX
X75653-10-9	SAMPO INSURANCE COMPANY LTD	B	06/24/2021	VARIOUS	13,712.000	612,360	XXX	608,250	579,992	67,056	0	0	67,056	(38,798)	608,250	21,705	(17,596)	4,110	0	XXX
F5548N-10-1	SANOFI SHS	B	06/24/2021	CREDIT SUISSE	7,726.000	796,147	XXX	678,713	743,963	(8,355)	0	0	(8,355)	(56,895)	678,713	40,188	77,246	117,434	0	XXX
F5879X-10-8	VINCI SA ACT	B	02/02/2021	VARIOUS	10,117.000	952,638	XXX	980,227	1,007,127	46,366	0	0	46,366	(73,266)	980,227	58,675	(86,264)	(27,589)	1,732	XXX
F97982-10-6	VIVENDI	B	09/24/2021	VARIOUS	61,197.000	1,946,357	XXX	1,593,742	1,975,271	(233,776)	0	0	(233,776)	(147,752)	1,593,742	93,525	259,090	352,615	34,191	XXX
D0066B-18-5	ADIDAS AG	B	06/24/2021	CREDIT SUISSE	282.000	98,500	XXX	104,106	0	0	0	0	0	0	104,106	(2,495)	(3,111)	(5,606)	0	XXX
D16212-14-0	CONTINENTAL AG COMMON STOCK EUR	B	10/01/2021	VARIOUS	2,635.000	480,655	XXX	264,924	390,917	(107,638)	0	0	(107,638)	(18,355)	264,924	11,898	203,833	215,731	0	XXX
D2734Z-10-7	FRESNIUS MEDIAL CARE AG ORD	B	02/10/2021	VARIOUS	12,521.000	859,039	XXX	921,749	1,044,829	(32,051)	0	0	(32,051)	(91,028)	921,749	74,917	(137,628)	(62,711)	0	XXX
D35415-10-4	INFINEON TECHNOLOGIES AG	B	06/24/2021	VARIOUS	9,136.000	366,207	XXX	164,838	350,888	(171,980)	0	0	(171,980)	(14,070)	164,838	10,004	191,365	201,368	150	XXX
D5357W-10-3	MERCK KGAA DARMSTADT	B	06/24/2021	CREDIT SUISSE	2,374.000	433,057	XXX	314,556	407,676	(52,726)	0	0	(52,726)	(40,393)	314,556	32,328	86,173	118,501	0	XXX
D5565H-10-4	MTU AERO ENGINES AG	B	06/24/2021	CREDIT SUISSE	324.000	83,816	XXX	83,292	0	0	0	0	0	0	83,292	(1,442)	1,965	524	0	XXX
D6216S-14-3	PROSIEBENSAT 1 MEDIA SE	B	11/02/2021	VARIOUS	24,143.000	466,779	XXX	302,849	406,325	(92,762)	0	0	(92,762)	(10,714)	302,849	1,286	162,645	163,931	0	XXX
D1764R-10-0	VONOVIA SE	B	06/24/2021	CREDIT SUISSE	5,017.000	335,995	XXX	254,634	366,840	(93,400)	0	0	(93,400)	(18,806)	254,634	12,583	68,777	81,361	0	XXX
G0403H-10-8	AON PLC	C	06/24/2021	VARIOUS	2,618.000	619,258	XXX	411,060	553,105	(142,045)	0	0	(142,045)	0	411,060	0	208,198	208,198	2,040	XXX
G5960L-10-3	MEDTRONIC PLC	C	06/24/2021	VARIOUS	7,153.000	887,355	XXX	699,129	837,902	(138,774)	0	0	(138,774)	0	699,129	0	188,226	188,226	8,297	XXX
783513-20-3	RYANAIR HLDGS PLC	C	06/24/2021	VARIOUS	3,302.000	360,448	XXX	240,257	363,154	(122,897)	0	0	(122,897)	0	240,257	0	120,190	120,190	(36)	XXX
M16043-10-7	BANK LEUMI LE ISRAEL TEL AVIV	B	06/24/2021	CREDIT SUISSE	51,091.000	381,360	XXX	308,861	300,741	80,518	0	27,516	53,001	(44,882)	308,861	35,647	36,852	72,499	0	XXX
T3679P-11-5	ENEL SPA COMMON STOCK EUR 1	B	06/24/2021	CREDIT SUISSE	70,174.000	689,100	XXX	598,365	710,589	(50,925)	0	0	(50,925)	(61,299)	598,365	46,292	44,443	90,735	0	XXX
J03234-15-0	ASICS CORP	B	06/24/2021	MORGAN STANLEY & CO INC	1,200.000	27,848	XXX	28,861	0	0	0	0	0	0	28,861	(156)	(856)	(1,013)	0	XXX
J10038-11-5	DAIKIN INDUSTRIES LTD	B	09/17/2021	JP MORGAN	200.000	51,151	XXX	37,573	0	0	0	0	0	0	37,573	377	13,202	13,579	0	XXX
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD	B	06/24/2021	VARIOUS	15,900.000	474,468	XXX	470,310	471,864	47,442	0	0	47,442	(48,997)	470,310	17,017	(12,859)	4,158	0	XXX
J12432-22-5	DOWA HOLDINGS CO LTD	B	06/24/2021	MORGAN STANLEY & CO INC	700.000	27,455	XXX	28,745	0	0	0	0	0	0	28,745	(630)	(660)	(1,290)	0	XXX
J15708-15-9	FUJITSU LTD	B	06/24/2021	VARIOUS	2,300.000	382,073	XXX	304,390	332,040	(23,790)	0	0	(23,790)	(3,861)	304,390	(14,733)	92,416	77,683	0	XXX
J20454-11-2	HITACHI LIMITED COM	B	12/09/2021	VARIOUS	41,300.000	2,282,344	XXX	1,536,673	1,626,079	(21,707)	0	0	(21,707)	(67,699)	1,536,673	(45,603)	791,274	745,671	0	XXX
J30642-16-9	KAO CORP	B	02/17/2021	VARIOUS	8,600.000	608,534	XXX	634,464	663,877	(4,976)	0	0	(4,976)	(24,437)	634,464	10,635	(36,564)	(25,929)	4,634	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
J39584-10-7	MAKITA CORP	B	06/24/2021	VARIOUS	10,000.000	458,909	XXX	321,050	500,751	(146,254)	0	0	(146,254)	(33,447)	321,050	11,897	125,962	137,859	0	XXX
J41208-10-9	MATSUMOTOKIYOSHI HLDGS CO LTD	B	06/24/2021	MORGAN STANLEY & CO INC	3,100.000	137,907	XXX	142,558	0	0	0	0	0	0	142,558	(2,059)	(2,592)	(4,651)	0	XXX
J4914X-10-4	NEXON CO LTD TOKYO	B	06/24/2021	VARIOUS	32,900.000	831,558	XXX	415,122	1,013,337	(557,352)	0	0	(557,352)	(40,863)	415,122	14,980	401,456	416,436	1,090	XXX
J51699-10-6	NINTENDO LTD ORD	B	06/15/2021	GOLDMAN SAACHS & CO	3,100.000	1,824,562	XXX	1,231,834	1,976,590	(677,084)	0	0	(677,084)	(67,672)	1,231,834	(9,111)	601,838	592,728	0	XXX
J6571N-10-5	RYOHIN KEIKAKU CO LTD	B	12/28/2021	VARIOUS	43,348.000	728,341	XXX	935,657	850,196	66,526	0	0	66,526	(15,477)	935,657	(66,169)	(141,146)	(207,315)	12,089	XXX
J7771X-10-9	SUMITOMO MITSUI FINL GRP INC	B	11/01/2021	VARIOUS	36,300.000	1,229,389	XXX	1,205,797	1,120,872	178,257	0	0	178,257	(93,331)	1,205,797	(15,272)	38,863	23,591	20,866	XXX
J78529-13-8	SUZUKI MOTOR CORP	B	06/24/2021	VARIOUS	8,000.000	341,192	XXX	188,786	370,536	(170,275)	0	0	(170,275)	(11,476)	188,786	(733)	153,140	152,406	0	XXX
J95732-10-3	YAMAHA CORP	B	06/24/2021	VARIOUS	4,700.000	265,232	XXX	237,770	276,323	(13,783)	0	0	(13,783)	(24,771)	237,770	8,521	18,941	27,462	0	XXX
J9894K-10-5	Z HLDGS CORP	B	05/12/2021	VARIOUS	117,119.000	514,152	XXX	587,021	708,306	(97,130)	0	0	(97,130)	(24,155)	587,021	(9,242)	(63,627)	(72,869)	0	XXX
G3421J-10-6	FERGUSON PLC	B	07/28/2021	VARIOUS	6,289.000	861,387	XXX	486,306	763,735	(252,744)	0	0	(252,744)	(24,684)	486,306	32,247	342,834	375,080	27,408	XXX
L0302D-21-0	ARCELORMITTAL SHS	B	03/09/2021	VARIOUS	51,681.000	1,254,244	XXX	647,741	1,193,863	(474,004)	0	0	(474,004)	(72,119)	647,741	50,814	555,689	606,504	0	XXX
N01803-30-8	AKZO NOBEL NV COMMON STOCK EUR 0.5	B	06/24/2021	CREDIT SUISSE	3,703.000	460,527	XXX	401,261	398,077	7,321	0	0	7,321	(4,137)	401,261	(5,102)	64,367	59,266	0	XXX
N44664-10-5	JDE PEET'S BV COMMON STOCK EUR 0.0	B	06/24/2021	CREDIT SUISSE	4,893.000	183,199	XXX	196,112	221,213	(5,054)	0	0	(5,054)	(20,048)	196,112	15,134	(28,048)	(12,913)	0	XXX
N5017D-12-2	KONINKLIJKE DSM NV	B	06/24/2021	VARIOUS	5,445.000	982,846	XXX	497,811	938,042	(402,741)	0	0	(402,741)	(37,490)	497,811	28,347	456,687	485,035	0	XXX
N9643A-19-7	WOLTERS KLUWER N V	B	06/24/2021	CREDIT SUISSE	4,343.000	421,500	XXX	268,153	366,976	(81,718)	0	0	(81,718)	(17,105)	268,153	10,614	142,733	153,347	0	XXX
R2R90P-10-3	EQUINOR ASA	B	10/07/2021	VARIOUS	32,844.000	770,343	XXX	508,125	556,032	(32,031)	0	0	(32,031)	(15,877)	508,125	20,668	241,550	262,218	5,554	XXX
R21882-10-6	TELENOR ASA	B	06/24/2021	CREDIT SUISSE	23,837.000	416,148	XXX	419,493	406,193	0	0	0	0	13,300	419,493	(7,676)	4,332	(3,345)	0	XXX
E19790-10-9	BANCO SANTANDER S A NEW	B	12/01/2021	VARIOUS	417,379.000	1,391,219	XXX	881,796	1,296,116	(311,959)	0	0	(311,959)	(102,361)	881,796	42,675	466,748	509,423	25,670	XXX
E6282J-12-5	INDUSTRIA DE DISENO TEXTIL IND	B	06/24/2021	CREDIT SUISSE	2,739.000	100,096	XXX	98,298	0	0	0	0	0	0	98,298	(662)	2,460	1,798	0	XXX
W4R431-11-2	HEXAGON AB COMMON STOCK SEK	B	06/17/2021	VARIOUS	59,875.000	963,977	XXX	615,204	865,057	(202,945)	0	0	(202,945)	(46,908)	615,204	21,660	327,114	348,774	4,648	XXX
W74857-16-5	SANDVIK AB COMMON STOCK SEK	B	06/24/2021	CREDIT SUISSE	18,308.000	488,630	XXX	353,551	448,750	(51,101)	0	0	(51,101)	(44,098)	353,551	30,925	104,154	135,079	0	XXX
H0010V-10-1	ABB LTD ZUERICH NAMEN AKT	B	06/24/2021	VARIOUS	37,928.000	1,273,138	XXX	737,514	1,060,255	(239,273)	0	0	(239,273)	(83,468)	737,514	61,826	473,798	535,624	20,101	XXX
H26552-13-5	FLUGHAFEN ZUERICH AG	B	04/09/2021	VARIOUS	4,466.000	754,763	XXX	627,668	788,678	(129,335)	0	0	(129,335)	(31,675)	627,668	(2,276)	129,371	127,096	0	XXX
H5820Q-15-0	NOVARTIS AG	B	06/24/2021	VARIOUS	14,664.000	1,309,777	XXX	1,185,381	1,387,702	(62,175)	0	0	(62,175)	(140,147)	1,185,381	107,266	17,130	124,396	23,891	XXX
G88473-14-8	3I GROUP PLC	B	06/24/2021	CREDIT SUISSE	16,386.000	274,465	XXX	214,459	259,379	(32,082)	0	0	(32,082)	(12,838)	214,459	15,978	44,028	60,006	0	XXX
G03764-13-4	ANGLO AMERICAN PLC GBP	B	06/25/2021	VARIOUS	3,299.000	164,655	XXX	162,043	0	0	0	0	0	0	162,043	1,387	1,225	2,612	0	XXX
G08036-12-4	BARCLAYS PLC COMMON STOCK GBP 25	B	06/24/2021	CREDIT SUISSE	78,789.000	189,585	XXX	189,368	0	0	0	0	0	0	189,368	843	(626)	217	0	XXX
G10877-12-7	BHP GROUP PLC SHS	B	06/22/2021	VARIOUS	51,825.000	1,481,747	XXX	1,140,910	1,363,712	(135,283)	0	0	(135,283)	(87,520)	1,140,910	108,784	232,054	340,838	51,937	XXX
G4770L-10-6	INFORMA PLC	B	07/22/2021	VARIOUS	117,277.000	868,780	XXX	551,614	880,112	(276,538)	0	0	(276,538)	(51,960)	551,614	60,412	256,754	317,166	0	XXX
G72899-10-0	PRUDENTIAL PLC	B	09/14/2021	VARIOUS	34,444.000	717,391	XXX	638,157	634,211	49,209	0	0	49,209	(45,264)	638,157	54,760	24,474	79,234	2,728	XXX
G7493L-10-5	RELX PLC	B	06/24/2021	CREDIT SUISSE	32,861.000	877,027	XXX	686,093	805,179	(85,875)	0	0	(85,875)	(33,212)	686,093	43,294	147,640	190,935	0	XXX
G8T67X-10-2	TESCO PLC ORD	B	06/24/2021	CREDIT SUISSE	141,576.000	444,603	XXX	399,800	567,242	26,074	0	135,783	(109,709)	(57,733)	399,800	49,324	(4,521)	44,803	314,937	XXX
G92087-16-5	UNILEVER PLC	B	06/24/2021	CREDIT SUISSE	9,096.000	531,775	XXX	515,008	546,092	15,877	0	0	15,877	(46,961)	515,008	55,083	(38,315)	16,767	12,756	XXX
K36628-13-7	CARLSBERG AS	B	06/24/2021	CREDIT SUISSE	2,872.000	516,234	XXX	339,357	460,391	(98,750)	0	0	(98,750)	(22,284)	339,357	14,375	162,502	176,877	12,082	XXX
K9773J-20-1	VESTAS WIND SYS AS	B	09/21/2021	VARIOUS	22,678.000	1,026,521	XXX	544,062	1,274,272	(665,688)	0	0	(665,688)	(64,522)	544,062	46,539	435,921	482,460	9,254	XXX
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						117,446,334	XXX	84,227,435	107,715,020	(21,668,705)	0	163,299	(21,832,003)	(2,709,713)	84,227,435	1,655,707	31,563,192	33,218,899	897,280	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
000000-00-0	FEDERAL HOME LOAN BANK MEMBERSHIP		04/02/2021	CITIGROUP GLOBAL	89.000	8,900	XXX	8,900	8,900	0	0	0	0	0	8,900	0	0	0	205	XXX
000000-00-0	FHLB ACTIVITY STOCK		12/01/2021	CITIGROUP GLOBAL	16,058.000	1,605,800	XXX	1,605,800	1,605,800	0	0	0	0	0	1,605,800	0	0	0	103,265	XXX
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,614,700	XXX	1,614,700	1,614,700	0	0	0	0	0	1,614,700	0	0	0	103,471	XXX
Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded																				
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
Common Stocks - Mutual Funds																				
02368A-20-8	ABF LARGE CAP VAL R5		12/28/2021	FIDELITY INVESTMENTS	6,696.552	197,022	XXX	197,103	164,601	32,502	0	0	32,502	0	197,103	0	(81)	(81)	539	XXX
24610B-81-8	DELAWARE GROUP EQUITY FDS V		12/23/2021	VARIOUS	255.589	24,286	XXX	15,900	16,232	(332)	0	0	(332)	0	15,900	0	8,386	8,386	3,263	XXX
315911-75-0	FID 500 INDEX IPR?		12/28/2021	FIDELITY INVESTMENTS	6,718.438	1,004,045	XXX	642,220	874,539	(232,319)	0	0	(232,319)	0	642,220	0	361,825	361,825	17,130	XXX
315911-74-3	FID EXT MKT IDX IPR		12/28/2021	VARIOUS	2,502.721	228,969	XXX	162,351	208,927	(46,576)	0	0	(46,576)	0	162,351	0	66,617	66,617	12,982	XXX
31635T-10-4	FID INFL PR BD IDX		12/28/2021	FIDELITY INVESTMENTS	1,907.962	21,237	XXX	18,393	21,064	(2,671)	0	0	(2,671)	0	18,393	0	2,844	2,844	3	XXX
315911-72-7	FID INTL INDEX IPR		12/28/2021	FIDELITY INVESTMENTS	2,157.659	106,619	XXX	90,963	98,411	(7,448)	0	0	(7,448)	0	90,963	0	15,656	15,656	7,942	XXX
315911-69-3	FID TOT MKT IDX IPR		12/28/2021	FIDELITY INVESTMENTS	2,996.407	371,276	XXX	240,558	322,773	(82,215)	0	0	(82,215)	0	240,558	0	130,718	130,718	822	XXX
316146-35-6	FID US BOND IDX		12/28/2021	FIDELITY INVESTMENTS	56,820.552	686,519	XXX	692,635	707,416	(14,781)	0	0	(14,781)	0	692,635	0	(6,116)	(6,116)	6,355	XXX
316345-60-2	FIDELITY BALANCED K		12/27/2021	VARIOUS	6,601.384	216,163	XXX	149,125	186,621	(37,496)	0	0	(37,496)	0	149,125	0	67,037	67,037	10,908	XXX
316071-70-3	FIDELITY CONTRAFUND INC K		12/28/2021	VARIOUS	41,367.523	1,114,454	XXX	494,145	694,561	(200,416)	0	0	(200,416)	0	494,145	0	620,309	620,309	1,494	XXX
316128-65-1	FIDELITY EQUITY INCOME K		12/28/2021	VARIOUS	371.560	81,067	XXX	20,971	23,144	(2,174)	0	0	(2,174)	0	20,971	0	60,096	60,096	2,499	XXX
315794-82-6	FIDELITY FREEDOM 2005 K		12/29/2021	VARIOUS	8,183.726	113,221	XXX	106,031	106,716	(685)	0	0	(685)	0	106,031	0	7,191	7,191	2,734	XXX
315794-81-8	FIDELITY FREEDOM 2010 K		12/29/2021	CAPITAL GAIN	0.000	3,971	XXX	0	0	0	0	0	0	0	0	0	3,971	3,971	0	XXX
315794-79-2	FIDELITY FREEDOM 2015 K		12/29/2021	VARIOUS	104,920.226	1,445,496	XXX	1,346,219	1,413,275	(67,056)	0	0	(67,056)	0	1,346,219	0	99,277	99,277	54,160	XXX
315794-78-4	FIDELITY FREEDOM 2020 K		12/29/2021	VARIOUS	28,860.603	677,764	XXX	459,461	494,671	(35,210)	0	0	(35,210)	0	459,461	0	218,303	218,303	16,831	XXX
315794-77-6	FIDELITY FREEDOM 2025 K		12/29/2021	VARIOUS	115,899.122	2,343,462	XXX	1,639,670	1,787,164	(147,495)	0	0	(147,495)	0	1,639,670	0	703,792	703,792	137,930	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
315794-76-8	FIDELITY FREEDOM 2030 K		12/29/2021	VARIOUS	12,367.904	561,933	XXX	217,057	238,206	(21,149)	0	0	(21,149)	0	217,057	0	344,877	344,877	218	XXX
315794-75-0	FIDELITY FREEDOM 2035 K		12/29/2021	VARIOUS	11,657.023	381,081	XXX	170,659	192,924	(22,265)	0	0	(22,265)	0	170,659	0	210,422	210,422	32,849	XXX
315794-74-3	FIDELITY FREEDOM 2040 K		12/29/2021	VARIOUS	572.579	31,395	XXX	5,961	6,728	(767)	0	0	(767)	0	5,961	0	25,434	25,434	0	XXX
315794-73-5	FIDELITY FREEDOM 2045 K		12/29/2021	VARIOUS	1,275.316	24,931	XXX	14,546	17,128	(2,581)	0	0	(2,581)	0	14,546	0	10,384	10,384	0	XXX
315794-72-7	FIDELITY FREEDOM 2050 K		12/29/2021	CAPITAL GAIN	0.000	2,667	XXX	0	0	0	0	0	0	0	0	0	2,667	2,667	0	XXX
315794-71-9	FIDELITY FREEDOM 2055 K		12/29/2021	CAPITAL GAIN	0.000	722	XXX	0	0	0	0	0	0	0	0	0	722	722	0	XXX
315794-69-3	FIDELITY FREEDOM 2060 K		12/29/2021	CAPITAL GAIN	0.000	397	XXX	0	0	0	0	0	0	0	0	0	397	397	0	XXX
315796-63-1	FIDELITY FREEDOM 2065 K		12/30/2021	CAPITAL GAIN	0.000	446	XXX	0	0	0	0	0	0	0	0	0	446	446	0	XXX
315794-83-4	FIDELITY FREEDOM INCM K		12/29/2021	VARIOUS	7,836.362	97,055	XXX	89,491	95,525	(6,034)	0	0	(6,034)	0	89,491	0	7,564	7,564	2,440	XXX
316146-40-6	FIDELITY HIGH INCOME		12/28/2021	FIDELITY INVESTMENTS	9,765.031	84,698	XXX	79,804	85,346	(5,543)	0	0	(5,543)	0	79,804	0	4,895	4,895	8,872	XXX
315910-26-5	FIDELITY INTL DISCOVERY K		12/28/2021	VARIOUS	4,493.163	359,205	XXX	188,803	237,868	(49,065)	0	0	(49,065)	0	188,803	0	170,402	170,402	22	XXX
316138-20-5	FIDELITY REAL ESTATE INVS FD		12/28/2021	VARIOUS	4,290.870	213,485	XXX	178,951	169,189	9,762	0	0	9,762	0	178,951	0	34,534	34,534	8,702	XXX
315910-50-5	FIDELITY WORLDWIDE FD		12/02/2021	VARIOUS	6,393.196	395,943	XXX	161,947	218,967	(57,020)	0	0	(57,020)	0	161,947	0	233,995	233,995	18	XXX
416529-80-8	HARTFORD SM CAP GROWTH FD - Y		12/09/2021	VARIOUS	3,262.284	420,729	XXX	182,980	226,142	(43,162)	0	0	(43,162)	0	182,980	0	237,749	237,749	0	XXX
52106N-88-9	LAZARD FDS INC		06/24/2021	REINVESTMENT	1,424,058.334	28,485,423	XXX	23,990,649	25,690,012	(1,699,363)	0	0	(1,699,363)	0	23,990,649	0	4,494,773	4,494,773	0	XXX
63872R-57-4	LOOMIS CORE PL BD N		12/28/2021	VARIOUS	31,094.563	430,104	XXX	397,760	439,055	(41,296)	0	0	(41,296)	0	397,760	0	32,345	32,345	14,123	XXX
57630A-59-2	MASSMUTUAL SELECT FDS SEL MC		12/15/2021	VARIOUS	14,289.494	725,356	XXX	323,351	403,678	(80,327)	0	0	(80,327)	0	323,351	0	402,005	402,005	125	XXX
55273W-47-5	MFS SER TR XI MD CP VALUE R5		12/08/2021	VARIOUS	19.150	18,037	XXX	458	503	(44)	0	0	(44)	0	458	0	17,579	17,579	0	XXX
641233-20-0	NEUBERGER BERMAN GENESIS INSTL		12/13/2021	VARIOUS	2,818.115	344,234	XXX	164,585	198,170	(33,585)	0	0	(33,585)	0	164,585	0	179,649	179,649	3,502	XXX
00170K-72-9	TIMESQUARE SMALL CAP GROWTH FUND		12/17/2021	VARIOUS	41,371.158	2,057,266	XXX	514,657	715,721	(201,064)	0	0	(201,064)	0	514,657	0	1,542,609	1,542,609	0	XXX
9499999 - Common Stocks - Mutual Funds						43,270,679	XXX	32,957,406	36,055,278	(3,097,872)	0	0	(3,097,872)	0	32,957,406	0	10,313,273	10,313,273	346,463	XXX
Common Stocks - Unit Investment Trusts																				
Common Stocks - Closed-End Funds																				
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						162,331,713	XXX	118,799,541	145,384,997	(24,766,577)	0	163,299	(24,929,876)	(2,709,713)	118,799,541	1,655,707	41,876,466	43,532,173	1,347,214	XXX
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						6,519,036	XXX	6,310,234	0	0	0	0	0	0	6,310,234	(30,229)	239,032	208,803	611	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						168,850,750	XXX	125,109,774	145,384,997	(24,766,577)	0	163,299	(24,929,876)	(2,709,713)	125,109,774	1,625,478	42,115,498	43,740,975	1,347,826	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						172,131,611	XXX	128,080,295	148,426,101	(24,783,557)	48	163,299	(24,946,809)	(2,764,974)	128,078,684	1,654,802	42,398,125	44,052,928	1,407,756	XXX
9999999 Totals						2,596,278,693	XXX	2,532,584,739	1,218,235,289	(24,405,047)	(1,771,547)	163,299	(26,339,892)	(2,764,974)	2,530,892,345	1,654,802	61,206,101	62,860,903	20,947,215	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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	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
Bonds - U.S. Governments																				
36179V-7D-6	GNMA PASS-THRU M SINGLE FAMILY		02/01/2021	WELLS FARGO SECURITIES, LLC	02/01/2021	MORGAN STANLEY & CO INC	500,000	519,297	519,883	519,297	0	0	0	0	0	0	586	586	472	472
36179V-VY-3	GNMA PASS-THRU M SINGLE FAMILY		01/04/2021	CREDIT SUISSE AG, NEW YORK BRANCH	01/04/2021	WELLS FARGO SECURITIES, LLC	500,000	524,531	525,000	524,531	0	0	0	0	0	0	469	469	694	694
36179W-DQ-8	GNMA PASS-THRU M SINGLE FAMILY		04/01/2021	MORGAN STANLEY & CO INC, NY	04/01/2021	GOLDMAN SACHS & CO, NY	499,950	506,727	502,782	506,727	0	0	0	0	0	0	(3,945)	(3,945)	556	556
36179W-DR-6	GNMA PASS-THRU M SINGLE FAMILY		06/01/2021	GOLDMAN SACHS & CO, NY	06/01/2021	MORGAN STANLEY & CO INC	500,001	518,438	517,540	518,438	0	0	0	0	0	0	(898)	(898)	694	694
36179W-G3-6	GNMA PASS-THRU M SINGLE FAMILY		07/01/2021	JP MORGAN SECS INC-FI	11/30/2021	VARIOUS	5,790,745	5,990,254	5,964,333	5,986,755	0	(3,499)	0	(3,499)	0	0	(22,422)	(22,422)	31,257	8,043
21H020-63-4	GNMAII JUMBO TBA 30YR TBA 02.000%		01/28/2021	MS SECURITIES - FID	03/09/2021	MORGAN STANLEY & CO INC	500,000	518,965	507,871	518,965	0	0	0	0	0	0	(11,094)	(11,094)	472	472
21H022-64-8	GNMAII JUMBO TBA 30YR TBA 02.500%		03/17/2021	GOLDMAN SACHS & CO	04/12/2021	GOLDMAN SACHS & CO, NY	500,000	514,180	517,383	514,180	0	0	0	0	0	0	3,203	3,203	694	694
21H022-65-5	GNMAII JUMBO TBA 30YR TBA 02.500%		04/12/2021	GOLDMAN SACHS & CO, NY	05/11/2021	GOLDMAN SACHS & CO, NY	500,000	516,445	519,434	516,445	0	0	0	0	0	0	2,988	2,988	660	660
21H022-66-3	GNMAII JUMBO TBA 30YR TBA 02.500%		06/01/2021	VARIOUS	06/01/2021	VARIOUS	1,000,000	1,036,671	1,035,977	1,036,671	0	0	0	0	0	0	(694)	(694)	1,389	694
21H030-6C-3	GNMAII JUMBO TBA 30YR TBA 03.000%		11/04/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	12/14/2021	WELLS FARGO SECURITIES LLC, CH	500,000	519,375	517,520	519,375	0	0	0	0	0	0	(1,855)	(1,855)	792	792
21H020-62-6	TBA GNMA2 SINGLE FAMILY 30YR 2 2/2		02/01/2021	WELLS FARGO SECURITIES, LLC	02/01/2021	WELLS FARGO SECURITIES, LLC	500,000	519,883	519,297	519,883	0	0	0	0	0	0	(586)	(586)	472	472
21H020-64-2	TBA GNMA2 SINGLE FAMILY 30YR 2 4/2		04/01/2021	VARIOUS	04/01/2021	VARIOUS	1,000,000	1,009,609	1,009,609	1,009,609	0	0	0	0	0	0	0	0	1,111	1,111
21H022-61-4	TBA GNMA2 SINGLE FAMILY 30YR 2.5 1		01/04/2021	WELLS FARGO	01/04/2021	CREDIT SUISSE FIRST BOS	500,000	525,000	524,531	525,000	0	0	0	0	0	0	(469)	(469)	694	694
21H022-6C-0	TBA GNMA2 SINGLE FAMILY 30YR 2.5 1		12/10/2021	VARIOUS	12/10/2021	VARIOUS	6,000,000	6,150,938	6,151,992	6,150,938	0	0	0	0	0	0	1,055	1,055	0	0
912810-SX-7	UNITED STATES TREAS BDS		06/17/2021	BARCLAYS CAPITAL INC, NEW YORK	06/17/2021	VARIOUS	325,000	336,325	340,123	336,322	0	(3)	0	(3)	0	0	3,801	3,801	582	466
912810-SY-5	UNITED STATES TREAS BDS		06/03/2021	JPMORGAN SECURITIES INC, NEW YORK	06/17/2021	BARCLAYS CAPITAL INC, NEW YORK	100,000	100,539	103,449	100,538	0	(1)	0	(1)	0	0	2,911	2,911	208	122
912828-ZR-4	UNITED STATES TREAS NTS		05/17/2021	BANC OF AMERICA SEC LLC	09/01/2021	BNY MELLON CAPITAL MARKETS LLC	6,450,000	6,454,283	6,452,520	6,453,077	0	(1,206)	0	(1,206)	0	0	(557)	(557)	6,102	3,765
91282C-AV-3	UNITED STATES TREAS NTS		02/10/2021	JP MORGAN SECS INC-FI	09/30/2021	VARIOUS	6,915,000	6,780,009	6,569,892	6,788,834	0	8,825	0	8,825	0	0	(218,942)	(218,942)	50,944	9,355
91282C-BB-6	UNITED STATES TREAS NTS		01/13/2021	VARIOUS	02/17/2021	GOLDMAN SACHS & CO	11,400,000	11,298,914	11,180,016	11,300,369	0	1,455	0	1,455	0	0	(120,353)	(120,353)	9,644	1,954
91282C-BC-4	UNITED STATES TREAS NTS		01/21/2021	MORGAN STANLEY & CO INC	06/29/2021	GOLDMAN SACHS & CO	5,000,000	4,982,813	4,904,688	4,984,325	0	1,512	0	1,512	0	0	(79,637)	(79,637)	9,375	1,295
91282C-BG-5	UNITED STATES TREAS NTS		02/23/2021	VARIOUS	05/03/2021	VARIOUS	6,805,000	6,806,256	6,802,353	6,806,191	0	(65)	0	(65)	0	0	(3,838)	(3,838)	1,150	242
91282C-BH-3	UNITED STATES TREAS NTS		02/24/2021	MORGAN STANLEY & CO INC	11/01/2021	NATWEST MKTS SECS INC/FIXED IN	10,000,000	9,889,453	9,692,188	9,904,635	0	15,182	0	15,182	0	0	(212,447)	(212,447)	28,329	2,693
91282C-BJ-9	UNITED STATES TREAS NTS		02/03/2021	CREDIT SUISSE FIRST BOS	03/01/2021	VARIOUS	500,000	498,027	489,403	498,045	0	18	0	18	0	0	(8,643)	(8,643)	287	41
91282C-BL-4	UNITED STATES TREAS NTS		05/05/2021	VARIOUS	08/05/2021	VARIOUS	25,880,000	24,845,675	25,153,478	24,862,426	0	16,751	0	16,751	0	0	291,052	291,052	78,866	32,058
91282C-BN-0	UNITED STATES TREAS NTS		03/08/2021	VARIOUS	05/03/2021	VARIOUS	6,555,000	6,550,041	6,552,051	6,550,100	0	59	0	59	0	0	1,951	1,951	416	185
91282C-BP-5	UNITED STATES TREAS NTS		03/26/2021	VARIOUS	07/21/2021	VARIOUS	12,795,000	12,715,822	12,812,837	12,718,170	0	2,348	0	2,348	0	0	94,667	94,667	36,480	5,461
91282C-BQ-3	UNITED STATES TREAS NTS		03/12/2021	VARIOUS	12/15/2021	VARIOUS	8,595,000	8,472,505	8,422,412	8,477,709	0	5,204	0	5,204	0	0	(55,297)	(55,297)	8,762	856
91282C-BR-1	UNITED STATES TREAS NTS		04/12/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	07/21/2021	VARIOUS	4,335,000	4,323,662	4,330,883	4,324,145	0	484	0	484	0	0	6,737	6,737	2,233	854
91282C-BS-9	UNITED STATES TREAS NTS		04/07/2021	VARIOUS	07/22/2021	VARIOUS	3,250,000	3,227,408	3,293,455	3,228,060	0	653	0	653	0	0	65,394	65,394	10,564	932
91282C-BT-7	UNITED STATES TREAS NTS		04/07/2021	VARIOUS	12/08/2021	VARIOUS	26,620,000	26,440,915	26,351,938	26,451,904	0	10,990	0	10,990	0	0	(99,966)	(99,966)	55,219	3,120
91282C-BW-0	UNITED STATES TREAS NTS		05/18/2021	VARIOUS	12/15/2021	VARIOUS	6,855,000	6,822,452	6,787,716	6,823,436	0	984	0	984	0	0	(35,720)	(35,720)	12,290	1,374
91282C-BZ-3	UNITED STATES TREAS NTS		05/03/2021	CITADEL SECS LLC/INTERNAL	05/05/2021	BARCLAYS CAPITAL INC, NEW YORK	140,000	139,300	139,787	139,301	0	1	0	1	0	0	486	486	29	19
91282C-CB-5	UNITED STATES TREAS NTS		08/06/2021	VARIOUS	11/09/2021	VARIOUS	17,900,000	18,141,954	18,212,468	18,139,127	0	(2,827)	0	(2,827)	0	0	73,340	73,340	53,683	32,043
91282C-CC-3	UNITED STATES TREAS NTS		05/17/2021	JP MORGAN SECS INC-FI	10/20/2021	PIERPONT SECURITIES LLC	4,625,000	4,613,438	4,582,725	4,615,067	0	1,630	0	1,630	0	0	(32,342)	(32,342)	4,996	126
91282C-CE-9	UNITED STATES TREAS NTS		06/08/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	06/28/2021	VARIOUS	750,000	752,666	750,693	752,648	0	(18)	0	(18)	0	0	(1,955)	(1,955)	695	231
91282C-CF-6	UNITED STATES TREAS NTS		06/17/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	07/07/2021	MERRILL LYNCH PIERCE FENNER, C	10,310,000	10,245,177	10,299,109	10,245,876	0	699	0	699	0	0	53,233	53,233	8,028	4,437
91282C-CH-2	UNITED STATES TREAS NTS		06/28/2021	VARIOUS	07/15/2021	VARIOUS	395,000	394,976	399,151	394,976	0	0	0	0	0	0	4,174	4,174	154	0
91282C-CK-5	UNITED STATES TREAS NTS		07/20/2021	BANK OF NEW YORK, NEW YORK	12/17/2021	VARIOUS	140,000	139,803	139,423	139,837	0	34	0	34	0	0	(414)	(414)	69	10
91282C-CP-4	UNITED STATES TREAS NTS		07/30/2021	BNY MELLON CAPITAL MARKETS LLC, NEW YORK	09/01/2021	WELLS FARGO SECURITIES LLC, CH	8,850,000	8,819,578	8,785,008	8,820,114	0	536	0	536	0	0	(35,106)	(35,106)	4,960	301
91282C-CR-0	UNITED STATES TREAS NTS		08/12/2021	VARIOUS	08/30/2021	INTL FCSTONE FINCL INC/BD RATE	310,000	308,380	308,692	308,390	0	10	0	10	0	0	302	302	261	80
91282C-CS-8	UNITED STATES TREAS NTS		11/09/2021	VARIOUS	11/15/2021	VARIOUS	3,348,000	3,274,726	3,243,707	3,275,271	0	546	0	546	0	0	(31,564)	(31,564)	9,014	5,549
91282C-CV-1	UNITED STATES TREAS NTS		08/30/2021	INTL FCSTONE FINCL INC/BD RATE	10/04/2021	JEFFERIES & CO INC, NEW YORK	305,000	306,101	302,307	306,087	0	(15)	0	(15)	0	0	(3,779)	(3,779)	332	0
91282C-CY-5	UNITED STATES TREAS NTS		10/04/2021	JEFFERIES & CO INC, NEW YORK	11/01/2021	RBC CAPITAL MARKETS LLC, NEW Y	300,000	299,672	295,313	299,675	0	3	0	3	0	0	(4,363)	(4,363)	340	52
91282C-CZ-2	UNITED STATES TREAS NTS		10/14/2021	VARIOUS	11/01/2021	VARIOUS	790,000	784,207	782,534	784,228	0	21	0	21	0	0	(1,694)	(1,694)	190	104
91282C-DF-5	UNITED STATES TREAS NTS		11/01/2021	RBC CAPITAL MARKETS LLC, NEW YORK	11/29/2021	MORGAN STANLEY & CO INC, NY	315,000	312,637	313,327	312,662	0	25	0	25	0	0	665	665	359	24
91282C-DG-3	UNITED STATES TREAS NTS		11/22/2021	VARIOUS	11/29/2021	VARIOUS	1,470,000	1,462,190	1,464,010	1,462,245	0	55	0	55	0	0	1,765	1,765	1,302	697

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stocks)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change In B./A. C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A. C.V.	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
91282C-DJ-7	UNITED STATES TREAS NTS		11/15/2021	VARIOUS	11/26/2021	CITADEL SECURITIES LLC (CDGLLC	185,000	181,604	182,709	181,614	0	10	0	10	0	0	1,095	1,095	98	7
0599999 - Bonds - U.S. Governments							211,303,695	210,091,821	209,773,510	210,152,218	0	60,397	0	60,397	0	0	(378,707)	(378,707)	435,920	124,503
Bonds - All Other Governments																				
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
79772E-DZ-9	SAN FRANCISCO CALIF CITY & CNT		12/15/2021	NATL FINANCIAL SERVICES CORP	12/16/2021	STIFEL NICOLAUS & CO INC	1,100,000	1,126,125	1,131,163	1,126,118	0	(7)	0	(7)	0	0	5,045	5,045	4,156	4,156
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)							1,100,000	1,126,125	1,131,163	1,126,118	0	(7)	0	(7)	0	0	5,045	5,045	4,156	4,156
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
133159-GL-1	CAMDEN S C PUB UTIL REV		08/30/2021	NATIONAL FINL SVCS CORP (NRS)	12/10/2021	JP MORGAN SECS INC-FI	550,000	698,418	684,519	692,228	0	(6,190)	0	(6,190)	0	0	(7,709)	(7,709)	7,868	0
3132DW-B6-9	FHLMC SUPER 30Y FIXED		07/01/2021	MORGAN STANLEY & CO INC, NY	07/01/2021	JPMORGAN SECURITIES INC, NEW Y	499,950	516,433	514,831	516,433	0	0	0	0	0	0	(1,601)	(1,601)	451	451
3132DW-BA-0	FHLMC SUPER 30Y FIXED		03/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	04/25/2021	VARIOUS	149,633	146,967	145,628	146,987	0	19	0	19	0	0	(1,359)	(1,359)	268	62
3132DW-BB-8	FHLMC SUPER 30Y FIXED		02/01/2021	WELLS FARGO SECURITIES, LLC	02/03/2021	BARCLAYS CAP INC/BARCLAYS CAP	500,000	516,406	515,664	516,397	0	(9)	0	(9)	0	0	(733)	(733)	278	278
3132DW-BG-7	FHLMC SUPER 30Y FIXED		03/01/2021	GOLDMAN SACHS & CO	03/01/2021	CITIGROUP GBL MKT INC/SAL	250,000	247,930	245,781	247,930	0	0	0	0	0	0	(2,148)	(2,148)	104	104
3132DW-BU-6	FHLMC SUPER 30Y FIXED		05/03/2021	GOLDMAN SACHS & CO, NY	05/03/2021	MORGAN STANLEY & CO INC	500,000	513,125	517,539	513,125	0	0	0	0	0	0	4,414	4,414	417	417
3140X5-WF-6	FNMA SUPER LNG 30 YEAR		07/01/2021	JP MORGAN SECS INC-FI	07/07/2021	CREDIT SUISSE, NEW YORK (CSUS)	500,000	519,961	521,387	519,928	0	(33)	0	(33)	0	0	1,459	1,459	542	542
01F030-67-8	FNMA TBA 30Yr		07/07/2021	VARIOUS	07/07/2021	VARIOUS	11,000,000	11,470,449	11,478,555	11,470,449	0	0	0	0	0	0	8,105	8,105	1,083	1,083
01F030-68-6	FNMA TBA 30Yr		08/02/2021	VARIOUS	08/02/2021	VARIOUS	10,500,000	10,985,703	10,983,408	10,985,703	0	0	0	0	0	0	(2,295)	(2,295)	458	458
01F030-6A-1	FNMA TBA 30YR		10/01/2021	VARIOUS	10/01/2021	VARIOUS	6,500,000	6,800,098	6,797,109	6,800,098	0	0	0	0	0	0	(2,988)	(2,988)	1,625	1,625
01F040-62-8	FNMA TBA 30YR		02/02/2021	VARIOUS	02/02/2021	VARIOUS	4,400,000	4,719,953	4,719,023	4,719,953	0	0	0	0	0	0	(930)	(930)	0	0
01F022-62-6	FNMA TBA 30YR TBA 02.500% FEB		01/04/2021	JP MORGAN SECS INC-FI	01/04/2021	JP MORGAN SECS INC-FI	20,000,000	21,046,875	21,045,703	21,046,875	0	0	0	0	0	0	(1,172)	(1,172)	0	0
01F022-66-7	FNMA TBA 30YR TBA 02.500% JUN		06/01/2021	VARIOUS	06/01/2021	VARIOUS	26,250,000	27,008,740	27,133,486	27,008,740	0	0	0	0	0	0	124,746	124,746	226	1,128
01F040-64-4	FNMA TBA 30YR TBA 04.000% APR		04/09/2021	VARIOUS	04/09/2021	VARIOUS	10,400,000	11,170,938	11,148,727	11,170,938	0	0	0	0	0	0	(22,211)	(22,211)	0	0
01F030-6B-9	FNMA TBA 30YR TBA NOV		09/16/2021	VARIOUS	10/25/2021	VARIOUS	7,500,000	7,836,836	7,845,488	7,836,836	0	0	0	0	0	0	8,652	8,652	750	750
3140KE-K8-0	FNMA UMBS LNG 30 YEAR		03/31/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	04/14/2021	BARCLAYS CAP INC/BARCLAYS CAP	469,784	482,574	482,574	482,461	0	(114)	0	(114)	0	0	114	114	424	424
3140KT-T3-9	FNMA UMBS LNG 30 YEAR		03/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	05/25/2021	VARIOUS	600,367	589,673	582,316	589,756	0	83	0	83	0	0	(7,440)	(7,440)	1,075	250
3140QD-JQ-8	FNMA UMBS LNG 30 YEAR		09/01/2021	CREDIT SUISSE, NEW YORK (CSUS)	09/08/2021	CITIGROUP GBL MKTS/SALOMON, NE	500,000	521,250	523,173	521,209	0	(41)	0	(41)	0	0	1,965	1,965	542	542
31418D-2M-3	FNMA UMBS LNG 30 YEAR		06/01/2021	MORGAN STANLEY & CO INC, NY	06/01/2021	MERRILL LYNCH PIERCE FENNER, C	249,975	258,163	258,099	258,163	0	0	0	0	0	0	(63)	(63)	226	226
31418D-2N-1	FNMA UMBS LNG 30 YEAR		12/01/2021	GOLDMAN SACHS & CO, NY	12/01/2021	VARIOUS	500,000	520,508	521,641	520,508	0	0	0	0	0	0	1,133	1,133	500	500
31418D-4Y-5	FNMA UMBS LNG 30 YEAR		09/01/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	09/01/2021	GOLDMAN SACHS & CO, NY	499,950	516,628	517,058	516,628	0	0	0	0	0	0	430	430	451	451
31418D-P9-7	FNMA UMBS LNG 30 YEAR		03/01/2021	WELLS FARGO SECURITIES, LLC	03/01/2021	NOMURA SEC/FIXED INCOME	500,000	513,750	508,487	513,750	0	0	0	0	0	0	(5,264)	(5,264)	278	278
31418D-QH-8	FNMA UMBS LNG 30 YEAR		03/01/2021	NOMURA SEC/FIXED INCOME	03/01/2021	CITIGROUP GBL MKT INC/SAL	499,951	522,292	518,347	522,292	0	0	0	0	0	0	(3,945)	(3,945)	347	347
31418D-V6-6	FNMA UMBS LNG 30 YEAR		09/30/2021	CREDIT SUISSE, NEW YORK (CSUS)	10/14/2021	CREDIT SUISSE, NEW YORK (CSUS)	415,619	403,735	403,735	403,735	0	0	0	0	0	0	0	0	225	225
31418D-V7-4	FNMA UMBS LNG 30 YEAR		01/04/2021	GOLDMAN SACHS & CO	01/04/2021	VARIOUS	999,999	1,034,179	1,035,556	1,034,179	0	0	0	0	0	0	1,377	1,377	722	722
31418D-WR-9	FNMA UMBS LNG 30 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	02/01/2021	BANC OF AMERICA SEC LLC	500,000	516,953	516,093	516,953	0	0	0	0	0	0	(859)	(859)	278	278
31418D-WT-5	FNMA UMBS LNG 30 YEAR		10/01/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	10/01/2021	WELLS FARGO SECURITIES LLC, CH	500,000	523,066	523,652	523,066	0	0	0	0	0	0	586	586	542	542
31418D-XK-3	FNMA UMBS LNG 30 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	02/08/2021	BANC OF AMERICA SEC LLC	500,000	517,500	515,234	517,466	0	(34)	0	(34)	0	0	(2,232)	(2,232)	278	278
31418D-YC-0	FNMA UMBS LNG 30 YEAR		09/29/2021	GOLDMAN SACHS & CO, NY	10/14/2021	GOLDMAN SACHS & CO, NY	480,273	494,531	494,531	494,531	0	0	0	0	0	0	0	0	434	434
452252-PG-8	ILLINOIS ST TOLL HWY AUTH TOLL		02/24/2021	UBS FINANCIAL SVCS INC	04/08/2021	CHARITABLE DONATION	250,000	329,755	328,200	328,711	0	(1,044)	0	(1,044)	0	0	(511)	(511)	3,507	1,910
79766D-KU-2	SAN FRANCISCO CALIF CITY & CNT		04/14/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	10/20/2021	JPMORGAN SECURITIES INC, NEW Y	135,000	163,482	159,804	160,615	0	(2,868)	0	(2,868)	0	0	(811)	(811)	6,581	3,094
79766D-SK-6	SAN FRANCISCO CALIF CITY & CNT		04/14/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	10/20/2021	JPMORGAN SECURITIES INC, NEW Y	150,000	181,647	177,560	178,461	0	(3,186)	0	(3,186)	0	0	(901)	(901)	7,313	3,438
01F030-66-0	TBA FED NATL MORT ASSC MBPT 15/		06/01/2021	VARIOUS	06/01/2021	VARIOUS	10,000,000	10,452,539	10,442,285	10,452,539	0	0	0	0	0	0	(10,254)	(10,254)	0	0
01F030-6C-7	TBA FEDERAL NATIONAL MORTGAGE ASSO		12/09/2021	VARIOUS	12/09/2021	VARIOUS	14,250,000	14,845,410	14,789,180	14,845,410	0	0	0	0	0	0	(56,230)	(56,230)	1,250	1,250
01F040-63-6	TBA FNMA 4.00% MAT 30 YEARS SETTLE		03/02/2021	VARIOUS	03/02/2021	VARIOUS	13,400,000	14,398,672	14,396,586	14,398,672	0	0	0	0	0	0	(2,086)	(2,086)	0	0
01F030-69-4	TBA FNMA SF 30YRS SEP		09/08/2021	VARIOUS	09/09/2021	VARIOUS	11,500,000	12,010,205	12,033,525	12,010,205	0	0	0	0	0	0	23,320	23,320	1,625	1,625
01F040-65-1	TBA FNMA Sf 4.00 30 Yrs May		05/05/2021	VARIOUS	05/05/2021	VARIOUS	13,400,000	14,376,320	14,376,746	14,376,320	0	0	0	0	0	0	426	426	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	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
01F020-4A-4	TBA FNMA SINGLE FAMILY 15YR 2 10/1		10/05/2021	VARIOUS	10/05/2021	MERRILL LYNCH PIERCE FENNER, C	15,000,000	15,505,371	15,484,570	15,505,371	0	0	0	0	0	0	(20,801)	(20,801)	0	0
01F020-4B-2	TBA FNMA SINGLE FAMILY 15YR 2 11/1		09/20/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	10/26/2021	MERRILL LYNCH PIERCE FENNER, C	7,500,000	7,741,406	7,682,959	7,741,406	0	0	0	0	0	0	(58,447)	(58,447)	0	0
01F020-4C-0	TBA FNMA SINGLE FAMILY 15YR 2 12/1		10/26/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	12/01/2021	BARCLAYS CAPITAL INC, NEW YORK	7,500,000	7,670,215	7,670,215	7,670,215	0	0	0	0	0	0	0	0	0	0
01F020-42-2	TBA FNMA SINGLE FAMILY 15YR 2 2/14		02/10/2021	VARIOUS	02/10/2021	VARIOUS	5,000,000	5,230,273	5,233,008	5,230,273	0	0	0	0	0	0	2,734	2,734	0	0
01F020-47-1	TBA FNMA SINGLE FAMILY 15YR 2 7/15		07/07/2021	VARIOUS	07/07/2021	VARIOUS	5,000,000	5,159,766	5,164,453	5,159,766	0	0	0	0	0	0	4,688	4,688	0	0
01F020-48-9	TBA FNMA SINGLE FAMILY 15YR 2 8/15		08/04/2021	VARIOUS	08/04/2021	VARIOUS	10,000,000	10,318,555	10,326,172	10,318,555	0	0	0	0	0	0	7,617	7,617	0	0
01F020-49-7	TBA FNMA SINGLE FAMILY 15YR 2 9/13		09/02/2021	VARIOUS	09/02/2021	VARIOUS	15,000,000	15,489,941	15,551,367	15,489,941	0	0	0	0	0	0	61,426	61,426	0	0
01F022-6A-8	TBA FNMA SINGLE FAMILY 30YR 2.5 10		10/01/2021	VARIOUS	10/01/2021	VARIOUS	16,000,000	16,544,688	16,554,688	16,544,688	0	0	0	0	0	0	10,000	10,000	0	0
01F022-6B-6	TBA FNMA SINGLE FAMILY 30YR 2.5 11		11/01/2021	VARIOUS	11/01/2021	VARIOUS	25,600,000	26,377,000	26,391,250	26,377,000	0	0	0	0	0	0	14,250	14,250	0	0
01F022-63-4	TBA FNMA SINGLE FAMILY 30YR 2.5 3/		03/01/2021	VARIOUS	03/01/2021	VARIOUS	21,000,000	22,056,367	21,969,648	22,056,367	0	0	0	0	0	0	(86,719)	(86,719)	694	694
01F022-64-2	TBA FNMA SINGLE FAMILY 30YR 2.5 4/		02/24/2021	VARIOUS	03/10/2021	VARIOUS	20,500,000	21,411,074	21,525,000	21,411,074	0	0	0	0	0	0	113,926	113,926	451	451
01F022-65-9	TBA FNMA SINGLE FAMILY 30YR 2.5 5/		05/04/2021	VARIOUS	05/04/2021	VARIOUS	41,500,000	43,278,809	42,883,984	43,278,809	0	0	0	0	0	0	(394,824)	(394,824)	1,250	1,250
01F022-67-5	TBA FNMA SINGLE FAMILY 30YR 2.5 7/		07/07/2021	VARIOUS	07/07/2021	VARIOUS	45,750,000	47,259,126	47,381,924	47,259,126	0	0	0	0	0	0	122,798	122,798	1,580	1,580
01F022-68-3	TBA FNMA SINGLE FAMILY 30YR 2.5 8/		07/06/2021	VARIOUS	07/14/2021	VARIOUS	8,750,000	9,059,629	9,062,910	9,059,629	0	0	0	0	0	0	3,281	3,281	573	573
01F022-69-1	TBA FNMA SINGLE FAMILY 30YR 2.5 9/		09/01/2021	VARIOUS	09/01/2021	VARIOUS	17,250,000	17,868,384	17,900,352	17,868,384	0	0	0	0	0	0	31,968	31,968	1,128	1,128
01F020-45-5	TBA UMBS SINGLE FAMILY 15YR 2 5/20		03/12/2021	CREDIT SUISSE FIRST BOSTON-NY BRANCH	03/24/2021	CREDIT SUISSE FIRST BOSTON-NY	2,500,000	2,571,094	2,566,504	2,571,094	0	0	0	0	0	0	(4,590)	(4,590)	0	0
01F020-46-3	TBA UMBS SINGLE FAMILY 15YR 2 6/21		03/24/2021	CREDIT SUISSE FIRST BOSTON-NY BRANCH	05/05/2021	CREDIT SUISSE AG, NEW YORK	2,500,000	2,562,891	2,578,711	2,562,891	0	0	0	0	0	0	15,820	15,820	0	0
01F020-6A-2	TBA UMBS SINGLE FAMILY 30YR 2 10/2		10/01/2021	VARIOUS	10/01/2021	VARIOUS	48,700,000	49,052,570	49,046,434	49,052,570	0	0	0	0	0	0	(6,137)	(6,137)	361	361
01F020-6C-8	TBA UMBS SINGLE FAMILY 30YR 2 12/2		09/30/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	12/01/2021	MORGAN STANLEY & CO INC, NY	19,700,000	19,635,359	19,635,359	19,635,359	0	0	0	0	0	0	0	0	0	0
01F020-62-0	TBA UMBS SINGLE FAMILY 30YR 2 2/21		02/08/2021	VARIOUS	02/08/2021	VARIOUS	36,100,000	37,353,648	37,249,398	37,353,648	0	0	0	0	0	0	(104,250)	(104,250)	1,389	1,389
01F020-66-1	TBA UMBS SINGLE FAMILY 30YR 2 6/21		06/01/2021	VARIOUS	06/01/2021	VARIOUS	59,400,000	59,723,273	59,848,090	59,723,273	0	0	0	0	0	0	124,816	124,816	0	0
01F022-61-8	TBA UMBS SINGLE FAMILY 30YR 2.5 1/		01/05/2021	VARIOUS	01/05/2021	VARIOUS	40,000,000	42,178,125	42,177,344	42,178,125	0	0	0	0	0	0	(781)	(781)	0	0
01F022-6C-4	TBA UMBS SINGLE FAMILY 30YR 2.5 12		12/09/2021	VARIOUS	12/09/2021	VARIOUS	15,800,000	16,299,031	16,262,000	16,299,031	0	0	0	0	0	0	(37,031)	(37,031)	0	0
01F020-44-8	UMBS TBA 15YR TBA 02.000% APR		02/09/2021	CREDIT SUISSE FIRST BOSTON-NY BRANCH	03/12/2021	CREDIT SUISSE FIRST BOSTON-NY	2,500,000	2,608,984	2,574,902	2,608,984	0	0	0	0	0	0	(34,082)	(34,082)	0	0
01F020-43-0	UMBS TBA 15YR TBA 02.000% MAR		03/03/2021	VARIOUS	03/03/2021	VARIOUS	5,000,000	5,200,293	5,199,805	5,200,293	0	0	0	0	0	0	(488)	(488)	0	0
01F012-63-5	UMBS TBA 30YR TBA 01.500% MAR		03/01/2021	VARIOUS	03/01/2021	VARIOUS	1,500,000	1,476,270	1,476,270	1,476,270	0	0	0	0	0	0	0	0	625	625
01F020-64-6	UMBS TBA 30YR TBA 02.000% APR		04/01/2021	VARIOUS	04/01/2021	VARIOUS	31,300,000	31,852,766	31,534,574	31,852,766	0	0	0	0	0	0	(318,191)	(318,191)	0	0
01F020-68-7	UMBS TBA 30YR TBA 02.000% AUG		05/24/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	07/16/2021	MERRILL LYNCH PIERCE FENNER, C	24,100,000	24,224,266	24,446,908	24,224,266	0	0	0	0	0	0	222,643	222,643	0	0
01F020-61-2	UMBS TBA 30YR TBA 02.000% JAN		01/05/2021	VARIOUS	01/05/2021	VARIOUS	34,600,000	35,951,994	35,953,242	35,951,994	0	0	0	0	0	0	1,248	1,248	722	722
01F020-67-9	UMBS TBA 30YR TBA 02.000% JUL		07/06/2021	VARIOUS	07/06/2021	VARIOUS	33,157,000	33,333,701	33,423,131	33,333,701	0	0	0	0	0	0	89,429	89,429	0	0
01F020-63-8	UMBS TBA 30YR TBA 02.000% MAR		03/04/2021	VARIOUS	03/04/2021	VARIOUS	49,850,000	50,766,135	50,721,467	50,766,135	0	0	0	0	0	0	(44,668)	(44,668)	972	972
01F020-65-3	UMBS TBA 30YR TBA 02.000% MAY		05/10/2021	VARIOUS	05/10/2021	VARIOUS	45,200,000	45,629,359	45,477,586	45,629,359	0	0	0	0	0	0	(151,773)	(151,773)	0	0
01F020-6B-0	UMBS TBA 30YR TBA 02.000% NOV		11/01/2021	VARIOUS	11/01/2021	VARIOUS	28,500,000	28,703,672	28,521,945	28,703,672	0	0	0	0	0	0	(181,727)	(181,727)	0	0
01F020-69-5	UMBS TBA 30YR TBA 02.000% SEP		09/01/2021	VARIOUS	09/01/2021	VARIOUS	48,200,000	48,819,445	48,821,799	48,819,445	0	0	0	0	0	0	2,354	2,354	0	0
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							959,757,500	987,285,145	986,699,199	987,271,728	0	(13,417)	0	(13,417)	0	0	(572,529)	(572,529)	50,413	33,458
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
682357-AA-6	180 MEDICAL INC 144A		09/30/2021	GOLDMAN SACHS & CO, NY	11/08/2021	GOLDMAN SACHS & CO, NY	200,000	200,000	201,500	200,000	0	0	0	0	0	0	1,500	1,500	710	0
013092-AG-6	ALBERTSONS COS INC / SAFEWAY 144A		10/08/2021	VARIOUS	11/24/2021	VARIOUS	1,095,000	1,054,088	1,101,225	1,055,376	0	1,288	0	1,288	0	0	45,849	45,849	11,818	2,135
01741R-AL-6	ALLEGHENY TECHNOLOGIES INC		09/09/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	09/15/2021	MERRILL LYNCH PIERCE FENNER, C	125,000	125,000	125,594	125,000	0	0	0	0	0	0	594	594	37	0
01741R-AM-4	ALLEGHENY TECHNOLOGIES INC		09/09/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	09/13/2021	MERRILL LYNCH PIERCE FENNER, C	100,000	100,000	101,156	100,000	0	0	0	0	0	0	1,156	1,156	11	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	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
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC 144A		05/05/2021	CREDIT SUISSE, NEW YORK (CSUS)	05/07/2021	CREDIT SUISSE, NEW YORK (CSUS)	200,000	200,000	201,500	200,000	0	0	0	0	0	0	1,500	1,500	0	0
00164V-AF-0	AMC NETWORKS INC		01/26/2021	JP MORGAN SECS INC-FI	09/10/2021	VARIOUS	331,000	331,069	328,684	331,061	0	(8)	0	(8)	0	0	(2,377)	(2,377)	8,016	0
02406P-AR-1	AMERICAN AXLE & MFG INC		01/13/2021	GOLDMAN SACHS & CO	02/24/2021	JP MORGAN SECS INC-FI	225,000	233,156	232,313	232,567	0	(589)	0	(589)	0	0	(255)	(255)	5,664	4,063
031921-AB-5	AMWINS GROUP INC 144A		07/14/2021	GOLDMAN SACHS & CO, NY	07/14/2021	STIFEL NICOLAUS & CO INC	25,000	25,000	25,281	25,000	0	0	0	0	0	0	281	281	0	0
03666H-AC-5	ANTARES HLDGS LP 144A		01/21/2021	PERSHING LLC	05/21/2021	MITSUBISHI UFJ SECS (USA) INC	450,000	444,582	465,165	444,876	0	294	0	294	0	0	20,289	20,289	5,876	0
036752-AQ-6	ANTHEM INC		03/08/2021	CITIGROUP GBL MKT INC/SAL	12/09/2021	MERRILL LYNCH PIERCE FENNER SM	2,000,000	1,999,480	1,989,760	1,999,673	0	193	0	193	0	0	(9,913)	(9,913)	6,650	0
037411-BA-2	APACHE CORP		01/04/2021	SEAPORT GROUP SECURITIES LLC	08/11/2021	TENDERED BACK TO COMPANY	150,000	154,688	158,250	154,610	0	(78)	0	(78)	0	0	3,640	3,640	5,957	1,603
045086-AF-2	ASHTON WOODS USA LLC 144A		05/14/2021	BOFA SECURITIES, INC./FIXED INC	08/01/2021	CALLED @ 103.3750000	615,000	639,984	635,756	635,756	0	(4,228)	0	(4,228)	0	0	(20,756)	(20,756)	41,628	12,338
047649-AA-6	ATKORE INC 144A		05/18/2021	JPMORGAN SECURITIES INC, NEW YORK	07/01/2021	VARIOUS	62,000	62,000	62,775	62,000	0	0	0	0	0	0	775	775	280	0
049560-AV-7	ATMOS ENERGY CORP		03/04/2021	JP MORGAN SECS INC-FI	12/09/2021	VARIOUS	2,700,000	2,700,000	2,699,933	2,700,000	0	0	0	0	0	0	(68)	(68)	10,931	0
05453G-AC-9	AXALTA COATING SYS LLC 144A		01/26/2021	MORGAN STANLEY & CO INC	10/15/2021	BARCLAYS CAPITAL INC, NEW YORK	170,000	167,025	163,625	167,257	0	232	0	232	0	0	(3,632)	(3,632)	5,180	1,020
05508R-AE-6	B & G FOODS INC NEW		01/05/2021	MORGAN STANLEY & CO INC	03/10/2021	RBC DAIN RAUSCHER	350,000	360,938	360,063	359,617	0	(1,320)	0	(1,320)	0	0	445	445	8,218	4,900
05493E-AY-8	BBCMS MTG TR 2021-C9		02/17/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	03/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	1,470,000	1,514,094	1,474,823	1,513,782	0	(312)	0	(312)	0	0	(38,959)	(38,959)	1,596	845
07403V-AA-7	BEASLEY MEZZANINE HOLDINGS 144A		01/25/2021	GOLDMAN SACHS & CO	03/03/2021	GOLDMAN SACHS & CO	145,000	146,575	146,450	146,540	0	(35)	0	(35)	0	0	(90)	(90)	1,146	0
08179H-AE-0	BENEFIT STR 1.07375 15OCT30 144A F		10/04/2021	SG AMERICAS SECURITIES, LLC (SGAS)	12/15/2021	MERRILL LYNCH PIERCE FENNER, C	1,250,000	1,250,000	1,246,938	1,250,000	0	0	0	0	0	0	(3,063)	(3,063)	2,312	0
094234-AA-9	BLOOMIN BRANDS INC / OSI RESTA144A		04/06/2021	VARIOUS	04/09/2021	JP MORGAN CHASE	96,000	96,000	97,445	96,000	0	0	0	0	0	0	1,445	1,445	0	0
09951L-AB-9	BOOZ ALLEN HAMILTON INC 144A		06/07/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	08/17/2021	VARIOUS	450,000	450,000	465,594	450,000	0	0	0	0	0	0	15,594	15,594	2,775	0
103557-AC-8	BOYNE USA INC 144A		04/15/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	04/29/2021	VARIOUS	50,000	50,000	51,313	50,000	0	0	0	0	0	0	1,313	1,313	23	0
11134L-AR-0	BROADCOM CORP/BROADCOM CAYMAN		04/14/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	09/22/2021	RECEIVED IN EXCHANGE	70,000	74,855	75,988	74,550	0	(305)	0	(305)	0	0	1,438	1,438	8,364	619
11135F-BE-0	BROADCOM INC 144A		01/04/2021	PERSHING LLC	04/14/2021	MERRILL LYNCH PIERCE FENNER, C	70,000	69,820	68,772	69,827	0	7	0	7	0	0	(1,055)	(1,055)	330	0
66981Q-AA-4	BRUNDAGE-BONE CONCRETE PUMPING144A		01/21/2021	CREDIT SUISSE FIRST BOS	02/10/2021	CREDIT SUISSE FIRST BOS	50,000	50,000	51,625	50,000	0	0	0	0	0	0	1,625	1,625	108	0
12008R-AP-2	BUILDERS FIRSTSOURCE INC 144A		07/21/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	08/20/2021	MERRILL LYNCH PIERCE FENNER, C	175,000	175,000	178,500	175,000	0	0	0	0	0	0	3,500	3,500	239	0
12429T-AE-4	BWAY HOLDING COMPANY 144A		06/18/2021	MORGAN STANLEY & CO INC, NY	12/22/2021	VARIOUS	146,000	144,303	145,475	144,504	0	202	0	202	0	0	971	971	7,410	1,888
05607Q-AA-6	BX COML MTG TR 2020-BXLP 144A		02/24/2021	CITIGROUP GBL MKT INC/SAL	12/18/2021	VARIOUS	2,993,931	2,996,738	2,993,540	2,993,944	0	(2,794)	0	(2,794)	0	0	(404)	(404)	21,431	834
12434C-AA-2	BX TR 2021-SDMF 144A		09/17/2021	MORGAN STANLEY & CO INC	12/15/2021	BARCLAYS CAPITAL INC, NEW YORK	1,910,000	1,904,244	1,887,916	1,904,915	0	672	0	672	0	0	(17,000)	(17,000)	2,842	0
05608Q-AA-5	BY CROWN PARENT LLC / BY BD 144A		04/20/2021	VARIOUS	09/16/2021	CALLED @ 105.2637000	325,000	337,594	342,107	335,614	0	(1,980)	0	(1,980)	0	0	(10,614)	(10,614)	25,778	2,119
14879E-AK-4	CATALENT PHARMA SOLUTIONS 144A		09/23/2021	JPMORGAN SECURITIES INC, NEW YORK	10/14/2021	JEFFERIES & CO INC, NEW YORK	225,000	225,125	225,844	225,124	0	(1)	0	(1)	0	0	720	720	416	0
12511C-AA-8	CBL & ASSOCIATES HOLDCO II LLC		11/30/2021	VARIOUS	12/01/2021	VARIOUS	174,556	173,785	412,500	173,789	0	4	0	4	0	0	238,711	238,711	40	40
125ESC-AE-3	CBL AND ASSOCIATES LIMITED PARTNER		11/02/2021	RECEIVED IN EXCHANGE	11/02/2021	RECEIVED IN EXCHANGE	581,000	441,560	384,670	441,560	0	0	0	0	0	0	(56,890)	(56,890)	0	0
15189T-BA-4	CENTERPOINT ENERGY INC		05/11/2021	MIZUHO SECURITIES USA/FIXED, NEW YORK	05/26/2021	GOLDMAN SACHS & CO, NY	135,000	134,685	135,622	134,688	0	2	0	2	0	0	934	934	82	0
159864-AJ-6	CHARLES RIV LABS INTL INC 144A		03/08/2021	JP MORGAN SECS INC-FI	03/26/2021	JP MORGAN SECS INC-FI	125,000	125,000	126,094	125,000	0	0	0	0	0	0	1,094	1,094	97	0
18064P-AA-7	CLARIVATE SCIENCE HOLDINGS COR144A		06/10/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	08/12/2021	VARIOUS	668,000	668,000	668,281	668,000	0	0	0	0	0	0	281	281	371	0
18064P-AB-5	CLARIVATE SCIENCE HOLDINGS COR144A		06/10/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	06/15/2021	CITIGROUP GBL MKTS/SALOMON, NE	93,000	93,000	94,163	93,000	0	0	0	0	0	0	1,163	1,163	0	0
18451Q-AP-3	CLEAR CHANNEL WW HLDGS INC		05/03/2021	VARIOUS	06/15/2021	VARIOUS	169,000	176,731	176,816	175,816	0	(916)	0	(916)	0	0	(6,816)	(6,816)	15,568	4,792
19424K-AA-1	COLLEGE AVE STD LN LLC 144A		02/09/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	12/26/2021	VARIOUS	130,000	130,000	130,264	130,000	0	0	0	0	0	0	264	264	1,177	0
20341W-AA-3	COMM S&L / CSL CAPITAL 144A		03/09/2021	CITIGROUP GBL MKT INC/SAL	05/06/2021	VARIOUS	590,000	600,325	598,850	590,000	0	(10,325)	0	(10,325)	0	0	0	0	28,615	14,357
201723-AP-8	COMMERCIAL METALS CO		01/19/2021	CITIGROUP GBL MKT INC/SAL	01/26/2021	BANC OF AMERICA SEC LLC	50,000	50,000	51,250	50,000	0	0	0	0	0	0	1,250	1,250	0	0
20338Q-AB-9	COMMSCOPE FIN LLC		04/26/2021	VARIOUS	08/21/2021	VARIOUS	895,000	921,850	919,613	915,344	0	(6,506)	0	(6,506)	0	0	(20,344)	(20,344)	58,170	13,523
20451R-AB-8	COMPASS GROUP DIVERSIFIED 144A		03/03/2021	BANC OF AMERICA SEC LLC	03/04/2021	BANC OF AMERICA SEC LLC	66,000	66,000	67,355	66,000	0	0	0	0	0	0	1,355	1,355	0	0
205768-AS-3	COMSTOCK RES INC 144A		02/18/2021	BANC OF AMERICA SEC LLC	02/19/2021	BANC OF AMERICA SEC LLC	26,000	26,000	26,650	26,000	0	0	0	0	0	0	650	650	0	0
212015-AT-8	CONTINENTAL RES INC 144A		01/08/2021	MARKETAXESS CORP	11/30/2021	MILLER TABAK ROBERTS SEC LLC	75,000	84,799	87,300	84,031	0	(768)	0	(768)	0	0	3,269	3,269	4,396	563
21871N-AB-7	CORECIVIC INC		04/07/2021	IMPERIAL CAPITAL LLC, NEW YORK	04/23/2021	VARIOUS	150,000	148,500	152,594	148,506	0	6	0	6	0	0	4,088	4,088	223	0
21871D-AD-5	CORELOGIC INC SR SEC 144A NT28		04/14/2021	JP MORGAN SECS INC-FI	11/04/2021	GOLDMAN SACHS & CO, NY	225,000	225,000	222,013	225,000	0	0	0	0	0	0	(2,988)	(2,988)	5,269	0

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	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
23371D-AG-9	DAE FDG LLC 144A		01/12/2021	GOLDMAN SACHS & CO	01/13/2021	GOLDMAN SACHS & CO	200,000	197,422	200,000	197,423	0	1	0	1	0	0	2,577	2,577	0	0
25179M-BC-6	DEVON ENERGY CORP NEW		06/09/2021	RECEIVED IN EXCHANGE	07/07/2021	SEAPORT GROUP SECURITIES LLC,	950,000	1,053,313	1,060,438	1,050,709	0	(2,604)	0	(2,604)	0	0	9,729	9,729	15,794	0
25461L-AA-0	DIRECTV FING LLC / DIRECTV 144A		07/22/2021	CREDIT SUISSE, NEW YORK (CSUS)	08/27/2021	VARIOUS	225,000	225,000	234,600	225,000	0	0	0	0	0	0	9,600	9,600	855	0
81721M-AM-1	DIVERSIFIED HEALTHCARE TR		02/04/2021	VARIOUS	07/30/2021	JEFFERIES & CO INC, NEW YORK	300,000	299,375	303,375	299,420	0	45	0	45	0	0	3,955	3,955	13,775	6,314
25858G-AA-2	DOUBLE EAGLE III MIDCO 1 LLC 144A		01/06/2021	BAIRD (ROBERT W.) & CO. INCORPORATED	04/14/2021	SEAPORT GROUP SECURITIES LLC,	25,000	26,844	28,125	26,727	0	(117)	0	(117)	0	0	1,398	1,398	727	199
29261A-AE-0	ENCOMPASS HEALTH CORP		02/17/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	04/09/2021	TRUIST SECURITIES, INC., ATLAN	150,000	161,063	158,438	160,865	0	(197)	0	(197)	0	0	(2,428)	(2,428)	3,623	2,582
29362U-AD-6	ENTEGRIS INC 144A		04/16/2021	MORGAN STANLEY & CO INC, NY	10/27/2021	VARIOUS	612,000	612,000	616,909	612,000	0	0	0	0	0	0	4,909	4,909	3,091	0
29374E-AB-2	ENTERPRISE FLEET FIN 144A		02/17/2021	BANK OF NY/MIZUHO SECS USA TREAS FIN	09/30/2021	BK OF NEW YORK MELLON/TORONTO	2,410,000	2,409,880	2,410,471	2,409,921	0	41	0	41	0	0	550	550	6,392	0
344849-AA-2	FOOT LOCKER INC 144A		09/29/2021	JPMORGAN SECURITIES INC, NEW YORK	10/25/2021	VARIOUS	125,000	125,000	124,813	125,000	0	0	0	0	0	0	(188)	(188)	256	0
345370-CX-6	FORD MTR CO DEL		08/04/2021	MARKETAXESS CORPORATION, NEW YORK	11/16/2021	TENDERED BACK TO COMPANY	250,000	359,638	358,635	356,470	0	(3,167)	0	(3,167)	0	0	2,165	2,165	26,536	6,951
350392-AA-4	FOUNDATION BLDG MATLS INC 144A		02/03/2021	CREDIT SUISSE FIRST BOS	02/03/2021	CREDIT SUISSE FIRST BOS	39,000	39,000	39,488	39,000	0	0	0	0	0	0	488	488	0	0
363576-AA-7	GALLAGHER ARTHUR J & CO		05/13/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	08/13/2021	CALLED @ 101.0000000	225,000	223,619	227,250	223,649	0	30	0	30	0	0	1,351	1,351	3,547	0
36167R-AA-1	GCT COMMERCIAL MORTGAGE TRUST 144A		01/29/2021	CITIGROUP GLOBAL	12/09/2021	MORGAN STANLEY & CO INC, NY	2,000,000	2,000,000	1,997,500	2,000,000	0	0	0	0	0	0	(2,500)	(2,500)	15,495	0
36166N-AJ-2	GE CAP FUNDING LLC		02/22/2021	GOLDMAN SACHS & CO	12/01/2021	TENDERED BACK TO COMPANY	855,000	982,540	973,341	972,630	0	(9,911)	0	(9,911)	0	0	711	711	82,042	10,346
37255J-AA-0	GENTING NEW YORK LLC 144A		01/27/2021	WELLS FARGO SECURITIES, LLC	06/30/2021	WELLS FARGO SECURITIES LLC, CH	200,000	199,596	202,000	199,627	0	31	0	31	0	0	2,373	2,373	2,603	0
30034T-AA-1	GLOBAL CASH ACCESS INC 144A		07/01/2021	JEFFERIES & CO INC, NEW YORK	07/01/2021	JEFFERIES & CO INC, NEW YORK	63,000	63,000	64,575	63,000	0	0	0	0	0	0	1,575	1,575	0	0
389375-AL-0	GRAY TELEVISION INC 144A		04/19/2021	MARKETAXESS CORPORATION, NEW YORK	10/28/2021	WELLS FARGO SECURITIES LLC, CH	375,000	374,100	369,375	374,140	0	40	0	40	0	0	(4,765)	(4,765)	12,601	3,084
36261N-AA-5	GYP HOLDINGS III CORPORATION 144A		04/15/2021	BARCLAYS CAPITAL INC, NEW YORK	08/30/2021	MERRILL LYNCH PIERCE FENNER, C	75,000	75,000	75,750	75,000	0	0	0	0	0	0	750	750	1,243	0
410345-AL-6	HANESBRANDS INC 144A		04/15/2021	JEFFERIES & CO INC, NEW YORK	08/23/2021	GOLDMAN SACHS & CO, NY	500,000	536,250	545,850	533,775	0	(2,475)	0	(2,475)	0	0	12,075	12,075	18,958	10,427
40390F-AA-8	HCRX INVESTMENTS HOLDCO L.P 144A		07/15/2021	CREDIT SUISSE, NEW YORK (CSUS)	10/29/2021	VARIOUS	75,000	75,000	76,000	75,000	0	0	0	0	0	0	1,000	1,000	281	0
42226A-AA-5	HEALTHEQUITY INC 144A		09/28/2021	JP MORGAN SECS INC-FI	10/14/2021	VARIOUS	125,000	125,000	127,094	125,000	0	0	0	0	0	0	2,094	2,094	31	0
902104-AC-2	II-VI INC 144A		12/08/2021	JPMORGAN SECURITIES INC, NEW YORK	12/08/2021	JPMORGAN SECURITIES INC, NEW Y	87,000	87,000	88,088	87,000	0	0	0	0	0	0	1,088	1,088	0	0
45569L-AC-5	INDIGO NAT RES LLC 144A		01/19/2021	JP MORGAN SECS INC-FI	02/04/2021	JP MORGAN SECS INC-FI	69,000	69,000	69,690	69,000	0	0	0	0	0	0	690	690	62	0
46647P-CA-2	JPMORGAN CHASE & CO		03/09/2021	JP MORGAN SECS INC-FI	12/09/2021	MORGAN STANLEY & CO INC, NY	2,600,000	2,600,000	2,604,181	2,600,000	0	0	0	0	0	0	4,181	4,181	12,096	0
50077L-AL-0	KRAFT HEINZ FOODS CO SR NT 5%35		02/11/2021	CREDIT SUISSE FIRST BOS	12/06/2021	TENDERED BACK TO COMPANY	25,000	30,875	31,035	30,591	0	(284)	0	(284)	0	0	443	443	1,865	108
513075-BX-8	LAMAR MEDIA CORP 144A		01/07/2021	JP MORGAN SECS INC-FI	06/11/2021	VARIOUS	153,000	153,000	148,543	153,000	0	0	0	0	0	0	(4,458)	(4,458)	1,689	0
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LL144A		04/20/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	04/20/2021	STIFEL NICOLAUS & CO INC	15,000	15,000	15,300	15,000	0	0	0	0	0	0	300	300	0	0
50190E-AB-0	LCM INVESTMENTS HOLDINGS II LL144A		09/14/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	10/04/2021	RECEIVED IN EXCHANGE	100,000	102,000	102,000	102,000	0	0	0	0	0	0	0	0	0	2,045
524590-AA-4	LEEWARD RENEWABLE ENERGY OPER 144A		06/23/2021	JP MORGAN SECS INC-FI	07/01/2021	JEFFERIES & CO INC, NEW YORK	55,000	55,000	55,825	55,000	0	0	0	0	0	0	825	825	0	0
527298-BT-9	LEVEL 3 FING INC 144A		01/11/2021	MORGAN STANLEY & CO INC	06/11/2021	MITSUBISHI UFJ SECS (USA) INC	375,000	375,000	363,750	375,000	0	0	0	0	0	0	(11,250)	(11,250)	5,938	0
52736R-BJ-0	LEVI STRAUSS & CO NEW 144A		02/02/2021	BANC OF AMERICA SEC LLC	02/19/2021	BANC OF AMERICA SEC LLC	157,000	157,000	160,275	157,000	0	0	0	0	0	0	3,275	3,275	29	0
50187T-AF-3	LGI HOMES INC 144A		06/14/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	06/15/2021	WELLS FARGO SECURITIES LLC, CH	104,000	104,000	104,780	104,000	0	0	0	0	0	0	780	780	0	0
502160-AN-4	LSB INDS INC 144A		09/29/2021	JEFFERIES & CO INC, NEW YORK	10/20/2021	JEFFERIES & CO INC, NEW YORK	100,000	100,000	100,925	100,000	0	0	0	0	0	0	925	925	109	0
552676-AU-2	M D C HLDGS INC		01/06/2021	CITIGROUP GBL MKT INC/SAL	07/01/2021	VARIOUS	172,000	172,000	167,347	172,000	0	0	0	0	0	0	(4,653)	(4,653)	1,746	0
55617L-AP-7	MACYS RETAIL HOLDINGS LLC 144A		03/02/2021	CREDIT SUISSE FIRST BOS	11/17/2021	CREDIT SUISSE, NEW YORK (CSUS)	69,000	69,000	73,830	69,000	0	0	0	0	0	0	4,830	4,830	2,725	0
55760L-AA-5	MADISON IAQ LLC 144A		06/16/2021	GOLDMAN SACHS & CO	11/02/2021	VARIOUS	325,000	325,000	325,906	325,000	0	0	0	0	0	0	906	906	3,360	0
577081-BF-8	MATTEL INC 144A		03/09/2021	BANC OF AMERICA SEC LLC	10/18/2021	MARKETAXESS CORPORATION, NEW Y	150,000	150,000	154,995	150,000	0	0	0	0	0	0	4,995	4,995	3,297	0
588056-BA-8	MERCER INTL INC 144A		01/14/2021	CREDIT SUISSE FIRST BOS	02/24/2021	VARIOUS	178,000	178,000	181,676	178,000	0	0	0	0	0	0	3,676	3,676	320	0
594972-AF-8	MICROSTRATEGY INC 144A		06/08/2021	JEFFERIES & CO INC, NEW YORK	07/28/2021	VARIOUS	150,000	150,000	150,125	150,000	0	0	0	0	0	0	125	125	1,055	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	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
62482B-AB-8	MOZART DEBT MERGER SUB INC 144A		09/30/2021	GOLDMAN SACHS & CO, NY	12/06/2021	VARIOUS	79,000	79,000	79,395	79,000	0	0	0	0	0	0	395	395	611	0
624758-AF-5	MUELLER WTR PRODS INC 144A		05/18/2021	BOFA SECURITIES, INC./FIXED INC	09/17/2021	VARIOUS	475,000	475,000	493,250	475,000	0	0	0	0	0	0	18,250	18,250	5,314	0
626738-AF-5	MURPHY OIL USA INC 144A		02/01/2021	RBC DAIN RAUSCHER	09/10/2021	VARIOUS	151,000	151,094	153,003	151,088	0	(6)	0	(6)	0	0	1,915	1,915	2,656	0
64035D-AC-0	NELNET STUDENT LN TR 2021-A 144A		05/13/2021	BOFA SECURITIES, INC./FIXED INC	12/15/2021	MERRILL LYNCH PIERCE FENNER, C	610,000	610,000	611,906	610,000	0	0	0	0	0	0	1,906	1,906	3,987	0
64035G-AA-7	NELNET STUDENT LN TR 2021-C 144A		08/12/2021	MORGAN STANLEY & CO INC	10/20/2021	VARIOUS	500,000	500,000	500,313	500,000	0	0	0	0	0	0	313	313	17,961	0
64132T-AJ-2	NEUBERGER BERMAN L 33A AR 144A		09/10/2021	CREDIT SUISSE	12/15/2021	MERRILL LYNCH PIERCE FENNER, C	250,000	250,000	249,763	250,000	0	0	0	0	0	0	(238)	(238)	493	0
644274-AH-5	NEW ENTERPRISE STONE & LIME CO144A		09/29/2021	TRUIST SECURITIES, INC., ATLANTA	10/01/2021	SUBSIDIARY STOCK	26,000	26,000	26,325	26,000	0	0	0	0	0	0	325	325	0	0
65249B-AA-7	NEWS CORP NEW 144A		04/08/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	06/29/2021	VARIOUS	200,000	200,000	202,548	200,000	0	0	0	0	0	0	2,548	2,548	1,535	0
65339K-BU-3	NEXTERA ENERGY CAP HLDGS INC GLBL		03/15/2021	CREDIT SUISSE FIRST BOS	12/09/2021	BK OF NEW YORK MELLON/TORONTO	2,000,000	1,999,800	1,995,440	1,999,874	0	74	0	74	0	0	(4,434)	(4,434)	9,606	0
654090-BH-4	NIELSEN FIN LLC/ NIELSEN FIN 144A		05/24/2021	JP MORGAN SECS INC-FI	10/15/2021	GOLDMAN SACHS & CO, NY	150,000	150,000	147,563	150,000	0	0	0	0	0	0	(2,438)	(2,438)	2,644	0
654090-BK-7	NIELSEN FIN LLC/ NIELSEN FIN 144A		05/24/2021	JP MORGAN SECS INC-FI	10/15/2021	GOLDMAN SACHS & CO, NY	125,000	125,000	122,969	125,000	0	0	0	0	0	0	(2,031)	(2,031)	2,326	0
65505J-AC-5	NOBLE FIN CO		02/08/2021	RECEIVED IN EXCHANGE	03/08/2021	CITIGROUP GBL MKT INC/SAL	6,828	4,713	7,169	4,725	0	12	0	12	0	0	2,445	2,445	73	0
670001-AC-0	NOVELIS CORP 144A		07/06/2021	JEFFERIES & CO INC, NEW YORK	08/25/2021	CALLED @ 103.3810000	23,000	23,891	23,778	23,766	0	(125)	0	(125)	0	0	(766)	(766)	1,153	199
629377-CR-1	NRG ENERGY INC 144A		03/04/2021	CITIGROUP GBL MKT INC/SAL	03/04/2021	GOLDMAN SACHS & CO	75,000	76,688	78,000	76,688	0	0	0	0	0	0	1,313	1,313	690	725
674599-CL-7	OCCIDENTAL PETE CORP		04/20/2021	VARIOUS	12/07/2021	TENDERED BACK TO COMPANY	850,000	738,750	828,750	740,508	0	1,758	0	1,758	0	0	88,242	88,242	42,811	13,900
674599-CS-2	OCCIDENTAL PETE CORP		01/04/2021	MARKETAXESS CORP	09/27/2021	MORGAN STANLEY & CO INC, NY	225,000	204,896	229,219	206,302	0	1,406	0	1,406	0	0	22,917	22,917	8,838	3,084
674599-DK-8	OCCIDENTAL PETE CORP		01/14/2021	STIFEL NICOLAUS & CO INC	12/06/2021	TENDERED BACK TO COMPANY	800,000	724,000	808,000	725,522	0	1,522	0	1,522	0	0	82,478	82,478	32,400	400
69007T-AE-4	OUTFRONT MEDIA CAP / OUTFRONT 144A		08/11/2021	VARIOUS	08/31/2021	VARIOUS	360,000	359,704	360,384	359,702	0	(2)	0	(2)	0	0	682	682	5,608	262
67107U-BC-7	OZLM FUNDING LTD 2012-1A A1R3 144A		02/25/2021	CREDIT SUISSE	08/23/2021	Principal Receipt	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	10,403	0
694308-JS-7	PACIFIC GAS & ELEC CO		03/08/2021	CREDIT SUISSE FIRST BOS	06/02/2021	GOLDMAN SACHS & CO, NY	1,000,000	1,000,000	1,000,840	1,000,000	0	0	0	0	0	0	840	840	3,114	0
70082L-AA-5	PARK RIVER HOLDINGS INC 144A		01/19/2021	DEUTSCHE BANK SECS	01/20/2021	DEUTSCHE BANK SECS	26,000	26,000	26,163	26,000	0	0	0	0	0	0	163	163	0	0
70478J-AA-2	PEARL MERGER SUB INC 144A		10/01/2021	BARCLAYS CAPITAL INC, NEW YORK	11/04/2021	BARCLAYS CAPITAL INC, NEW YORK	275,000	275,000	276,938	275,000	0	0	0	0	0	0	1,938	1,938	661	0
71376L-AE-0	PERFORMANCE FOOD GROUP CO 144A		07/12/2021	BMOCM/BONDS	07/28/2021	VARIOUS	150,000	150,000	152,063	150,000	0	0	0	0	0	0	2,063	2,063	38	0
69335P-DZ-5	PFS FINANCING CORP 2021-A 144A		02/08/2021	JP MORGAN SECS INC-FI	09/21/2021	CITIGROUP GBL MKTS/SALOMON, NE	800,000	799,951	799,625	799,961	0	10	0	10	0	0	(336)	(336)	3,424	0
69336V-AB-7	PGT INNOVATIONS INC 144A		09/10/2021	TRUIST SECURITIES, INC., ATLANTA	09/27/2021	TRUIST SECURITIES, INC., ATLAN	125,000	125,000	126,375	125,000	0	0	0	0	0	0	1,375	1,375	61	0
72147K-AF-5	PILGRIMS PRIDE CORP 144A		05/03/2021	JPMORGAN SECURITIES INC, NEW YORK	08/18/2021	RBC CAPITAL MARKETS LLC, NEW Y	525,000	532,219	566,672	532,046	0	(173)	0	(173)	0	0	34,626	34,626	8,181	1,673
72815L-AA-5	PLAYTIKA HLDG CORP 144A		03/05/2021	BANC OF AMERICA SEC LLC	08/23/2021	SEAPORT GROUP SECURITIES LLC,	200,000	200,000	200,125	200,000	0	0	0	0	0	0	125	125	3,146	0
75024L-AA-5	RADIANT FUNDING SPV LLC 144A		02/04/2021	JP MORGAN SECS INC-FI	02/05/2021	JP MORGAN SECS INC-FI	40,000	40,000	41,600	40,000	0	0	0	0	0	0	1,600	1,600	0	0
75602B-AA-7	REAL HERO MERGER SUB 2 INC 144A		01/20/2021	JEFFERIES & COMPANY	01/22/2021	BAIRD (ROBERT W.) & CO. INCORP	40,000	40,000	41,100	40,000	0	0	0	0	0	0	1,100	1,100	0	0
75606D-AL-5	REALOGY GRP LLC/REALOGY CO 144A		01/06/2021	JP MORGAN SECS INC-FI	01/08/2021	JP MORGAN SECS INC-FI	39,000	39,000	39,780	39,000	0	0	0	0	0	0	780	780	6	0
75972A-AD-5	RENEWABLE ENERGY GROUP INC 144A		05/06/2021	CREDIT SUISSE, NEW YORK (CSUS)	06/30/2021	CREDIT SUISSE	28,000	28,000	29,365	28,000	0	0	0	0	0	0	1,365	1,365	192	0
76774L-AA-5	RITCHIE BROS HLDGS INC 144A		12/07/2021	GOLDMAN SACHS & CO, NY	12/08/2021	GOLDMAN SACHS & CO, NY	23,000	23,000	23,431	23,000	0	0	0	0	0	0	431	431	0	0
74965L-AA-9	RLJ LODGING TR 144A		06/10/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	08/25/2021	WELLS FARGO SECURITIES LLC, CH	100,000	100,000	100,375	100,000	0	0	0	0	0	0	375	375	693	0
771049-AA-1	ROBLOX CORP 144A		10/26/2021	MORGAN STANLEY & CO INC	11/17/2021	GOLDMAN SACHS & CO, NY	125,000	125,000	125,469	125,000	0	0	0	0	0	0	469	469	269	0
77289K-AA-3	ROCKCLIFF ENERGY II LLC 144A		09/28/2021	RBC CAPITAL MARKETS LLC, NEW YORK	10/27/2021	BAIRD, ROBERT W & CO INC, MILW	100,000	100,000	102,375	100,000	0	0	0	0	0	0	2,375	2,375	382	0
775631-AD-6	ROLLER BEARING CO AMER INC 144A		09/23/2021	GOLDMAN SACHS & CO, NY	09/23/2021	GOLDMAN SACHS & CO, NY	27,000	27,000	27,506	27,000	0	0	0	0	0	0	506	506	0	0
808513-BM-6	SCHWAB CHARLES CORP		03/16/2021	CREDIT SUISSE FIRST BOS	12/09/2021	STIFEL NICOLAUS & CO INC	2,700,000	2,700,000	2,703,791	2,700,000	0	0	0	0	0	0	3,791	3,791	10,853	0
78397U-AA-8	SCIL IV LLC / SCIL USA HLDGS 144A		10/19/2021	JPMORGAN SECURITIES INC, NEW YORK	10/21/2021	JPMORGAN SECURITIES INC, NEW Y	225,000	225,000	227,953	225,000	0	0	0	0	0	0	2,953	2,953	0	0
81282U-AG-7	SEAWORLD PKS & ENTMT INC 144A		08/13/2021	JP MORGAN SECS INC-FI	11/16/2021	JPMORGAN SECURITIES INC, NEW Y	137,000	137,000	140,425	137,000	0	0	0	0	0	0	3,425	3,425	1,658	0
82873M-AA-1	SIMMONS FOODS INC / SIMMONS P 144A		02/17/2021	JP MORGAN SECS INC-FI	05/18/2021	CREDIT SUISSE, NEW YORK (CSUS)	125,000	125,000	125,469	125,000	0	0	0	0	0	0	469	469	1,237	0
829259-AW-0	SINCLAIR TELEVISION GROUP 144A		04/20/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	05/12/2021	MERRILL LYNCH PIERCE FENNER, C	300,000	294,750	300,000	294,797	0	47	0	47	0	0	5,203	5,203	3,801	2,861
82967N-AW-8	SIRIUS XM RADIO INC 144A		07/14/2021	VARIOUS	09/02/2021	CALLED @ 102.6880000	945,000	975,713	970,402	970,402	0	(5,311)	0	(5,311)	0	0	(25,402)	(25,402)	32,033	141
82967N-BJ-6	SIRIUS XM RADIO INC 144A		06/07/2021	JPMORGAN SECURITIES INC, NEW YORK	07/30/2021	VARIOUS	800,000	800,000	822,638	800,000	0	0	0	0	0	0	22,638	22,638	1,607	0
83208A-AC-7	SMB PRIVATE E 0.01 144A FR		05/25/2021	CREDIT SUISSE FIRST BOS	11/02/2021	VARIOUS	260,000	260,000	260,036	260,000	0	0	0	0	0	0	36	36	494	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	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
83208A-AD-5	SMB PRIVATE E 0.01 144A FR		05/25/2021	CREDIT SUISSE FIRST BOS	11/17/2021	RBC CAPITAL MARKETS LLC, NEW Y	380,000	380,000	380,119	380,000	0	0	0	0	0	0	119	119	1,654	0
83208A-AG-8	SMB PRIVATE ED LN 3.93 15JAN53144A		05/25/2021	CREDIT SUISSE FIRST BOS	06/01/2021	CREDIT SUISSE FIRST BOS	240,000	239,948	239,948	239,948	0	0	0	0	0	0	0	0	157	0
78448Y-AB-7	SMB PRIVATE ED LN TR 2021-A 144A		02/03/2021	CREDIT SUISSE FIRST BOS	10/08/2021	GOLDMAN SACHS & CO, NY	2,130,000	2,109,336	2,139,069	2,111,295	0	1,960	0	1,960	0	0	27,774	27,774	12,063	0
78448Y-AM-3	SMB PRIVATE ED LN TR 2021-A 144A		02/03/2021	CREDIT SUISSE FIRST BOS	11/15/2021	VARIOUS	880,000	876,799	880,923	877,169	0	370	0	370	0	0	3,754	3,754	4,301	0
83283W-AC-7	SMYRNA READY MIX LLC 144A		05/19/2021	JPMORGAN SECURITIES INC, NEW YORK	06/14/2021	RECEIVED IN EXCHANGE	261,000	270,135	273,071	270,066	0	(69)	0	(69)	0	0	3,005	3,005	0	1,001
84749A-AB-3	SPECIALTY BLDG PRODS HLDG LLC 144A		01/11/2021	BANC OF AMERICA SEC LLC	01/13/2021	BANC OF AMERICA SEC LLC	25,000	26,000	26,125	25,999	0	(1)	0	(1)	0	0	126	126	487	487
852234-AL-7	SQUARE INC 144A		05/18/2021	GOLDMAN SACHS & CO, NY	12/14/2021	VARIOUS	198,000	198,000	199,180	198,000	0	0	0	0	0	0	1,180	1,180	1,186	0
852234-AM-5	SQUARE INC 144A		05/18/2021	GOLDMAN SACHS & CO, NY	12/01/2021	GOLDMAN SACHS & CO, NY	224,000	224,000	225,575	224,000	0	0	0	0	0	0	1,575	1,575	1,461	0
85571B-AU-9	STARWOOD PPTY TR INC 144A		06/29/2021	JP MORGAN SECS INC-FI	10/22/2021	GOLDMAN SACHS & CO, NY	450,000	450,000	450,000	450,000	0	0	0	0	0	0	0	0	4,622	0
85571B-AW-5	STARWOOD PPTY TR INC 144A		12/01/2021	JPMORGAN SECURITIES INC, NEW YORK	12/27/2021	VARIOUS	145,000	145,000	146,814	145,000	0	0	0	0	0	0	1,814	1,814	203	0
857477-BP-7	STATE STR CORP		02/26/2021	BANC OF AMERICA SEC LLC	10/14/2021	MERRILL LYNCH PIERCE FENNER SM	200,000	199,412	198,972	199,445	0	33	0	33	0	0	(473)	(473)	2,750	0
87264A-BR-5	T MOBILE USA INC		01/11/2021	DEUTSCHE BANK SECS	04/15/2021	VARIOUS	250,000	250,000	251,781	250,000	0	0	0	0	0	0	1,781	1,781	1,463	0
87264A-BT-1	T MOBILE USA INC		01/11/2021	DEUTSCHE BANK SECS	01/29/2021	CREDIT SUISSE FIRST BOS	250,000	250,000	252,500	250,000	0	0	0	0	0	0	2,500	2,500	359	0
87612B-BT-8	TARGA RES PARTNERS / TARGA 144A		01/19/2021	BANC OF AMERICA SEC LLC	05/25/2021	BARCLAYS CAP INC/BARCLAYS CAP	200,000	200,000	196,000	200,000	0	0	0	0	0	0	(4,000)	(4,000)	2,556	0
88023U-AJ-0	TEMPUR SEALY INTL INC 144A		09/21/2021	JPMORGAN SECURITIES INC, NEW YORK	12/01/2021	VARIOUS	83,000	83,000	81,355	83,000	0	0	0	0	0	0	(1,645)	(1,645)	552	0
88830M-AL-6	TITAN INTL INC ILL 144A		04/08/2021	GOLDMAN SACHS & CO, NY	04/16/2021	VARIOUS	76,000	76,000	76,579	76,000	0	0	0	0	0	0	579	579	0	0
87267H-AA-5	TPGI TR 2021-D 0.8 15JUN26 144A FR		06/01/2021	GOLDMAN SACHS & CO	12/15/2021	BARCLAYS CAPITAL INC, NEW YORK	1,120,000	1,120,000	1,114,400	1,120,000	0	0	0	0	0	0	(5,600)	(5,600)	4,543	0
89680E-AA-7	TRITON WATER HOLDINGS INC 144A		03/17/2021	MORGAN STANLEY & CO INC	04/19/2021	CREDIT SUISSE, NEW YORK (CSUS)	60,000	60,000	60,915	60,000	0	0	0	0	0	0	915	915	206	0
897051-AC-2	TRONOX INC 144A		03/01/2021	CREDIT SUISSE FIRST BOS	04/15/2021	CREDIT SUISSE, NEW YORK (CSUS)	138,000	138,000	140,658	138,000	0	0	0	0	0	0	2,658	2,658	587	0
90333L-AT-9	U S CONCRETE INC 144A		04/20/2021	MARKETAXESS CORPORATION, NEW YORK	09/29/2021	VARIOUS	250,000	259,625	273,145	258,731	0	(894)	0	(894)	0	0	(8,731)	(8,731)	34,281	1,815
91337C-AA-4	UNIVAR SOLUTIONS USA INC 144A		02/03/2021	CREDIT SUISSE FIRST BOS	03/18/2021	GOLDMAN SACHS & CO	260,000	273,975	264,738	273,493	0	(482)	0	(482)	0	0	(8,756)	(8,756)	4,077	2,369
91705J-AC-9	URBAN ONE INC 144A		03/23/2021	VARIOUS	09/27/2021	VARIOUS	165,000	166,119	177,538	165,931	0	(188)	0	(188)	0	0	11,606	11,606	7,664	762
92340L-AE-9	VEREIT OPERATING PRTNERSHIP LP		02/04/2021	WELLS FARGO SECURITIES, LLC	11/09/2021	RECEIVED IN EXCHANGE	170,000	180,889	182,052	180,007	0	(882)	0	(882)	0	0	2,045	2,045	2,805	776
928377-AC-4	VISTA OUTDOOR INC 144A		02/17/2021	MORGAN STANLEY & CO INC	02/17/2021	MORGAN STANLEY & CO INC	146,000	146,000	146,913	146,000	0	0	0	0	0	0	913	913	0	0
98372M-AC-9	XHR LP 144A		05/20/2021	JP MORGAN SECS INC-FI	06/15/2021	WELLS FARGO SECURITIES LLC, CH	78,000	78,000	80,535	78,000	0	0	0	0	0	0	2,535	2,535	211	0
11283Y-AG-5	BROOKFIELD RESIDENTIAL PPTYS 144A	C	05/11/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	11/17/2021	JEFFERIES & CO INC, NEW YORK	149,000	149,000	150,118	149,000	0	0	0	0	0	0	1,118	1,118	3,588	0
443628-AG-7	HUDBAY MINERALS INC 144A	C	02/18/2021	CITIGROUP GBL MKT INC/SAL	03/10/2021	BAIRD (ROBERT W.) & CO. INCORP	220,000	229,625	228,756	229,269	0	(356)	0	(356)	0	0	(513)	(513)	2,609	1,724
30251G-BC-0	FMG RESOURCES AUGUST 2006 144A	C	03/18/2021	JP MORGAN SECS INC-FI	04/06/2021	VARIOUS	250,000	250,000	256,688	250,000	0	0	0	0	0	0	6,688	6,688	377	0
46650C-AA-7	JBS INVTS II GMBH 144A	C	11/16/2021	CANTOR FITZGERALD & CO/DEBT CAP MKTS, NY	12/01/2021	CALLED @ 104.2830000	500,000	521,000	521,415	520,113	0	(887)	0	(887)	0	0	(20,113)	(20,113)	34,637	11,958
33830P-AA-9	522 FUNDING CLO I LTD19-1 144A	C	09/22/2021	MORGAN STANLEY & CO INC	10/15/2021	VARIOUS	300,000	300,330	300,330	300,330	0	0	0	0	0	0	0	0	897	897
08179H-AA-8	BENEFIT ST PRT CLO XII 2017 144A	C	01/21/2021	MORGAN STANLEY & CO INC	10/16/2021	PRINCIPAL RECEIPT	1,250,000	1,251,250	1,250,000	1,250,000	0	(1,250)	0	(1,250)	0	0	0	0	13,586	518
13876L-AG-2	CANYON CLO LTD 2020-1 144A	C	01/04/2021	BANC OF AMERICA SEC LLC	05/24/2021	Principal Receipt	400,000	400,000	400,000	400,000	0	0	0	0	0	0	0	0	5,676	493
14900A-AJ-8	CATAMARAN CLO 2016-1 LTD 144A	C	01/08/2021	CREDIT SUISSE	12/30/2021	VARIOUS	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	21,475	0
12554X-AG-7	CIFC FUNDING 2019-V LTD 144A	C	01/05/2021	CITIGROUP GBL MKT INC/SAL	12/16/2021	Principal Receipt	275,000	276,513	275,000	276,490	0	(23)	0	(23)	0	0	(1,490)	(1,490)	13,002	2,590
12547U-AS-7	CIFC FUNDING LTD 2015-5R 144A	C	09/23/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	10/25/2021	PRINCIPAL RECEIPT	400,000	400,340	400,000	400,000	0	(340)	0	(340)	0	0	0	0	2,973	2,153
G24524-AR-4	COUNTRY GARDEN HOLDINGS C REGS	C	05/21/2021	NOMURA SECURITIES	11/05/2021	JEFFRIES	454,000	471,933	406,784	469,837	0	(2,096)	0	(2,096)	0	0	(63,053)	(63,053)	31,685	8,273
NABL6J-RR-0	HAIDILAO INTERNATIONAL HO REGS	C	05/06/2021	STANDARD BANK LONDON	09/02/2021	UBS	1,009,000	1,001,231	981,051	1,001,738	0	508	0	508	0	0	(20,688)	(20,688)	14,041	6,990
41984L-AA-5	HAWAIIAN BRAND INTELLECTUAL 144A	C	01/28/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	01/29/2021	BNP PARIBAS SECURITIES	28,000	27,846	29,120	27,846	0	0	0	0	0	0	1,274	1,274	0	0
48661W-AG-3	KAYNE CLO III 2019-3 144A	C	02/24/2021	CREDIT SUISSE FIRST BOS	05/27/2021	Principal Receipt	250,000	251,000	250,000	250,970	0	(30)	0	(30)	0	0	(970)	(970)	3,825	1,222
566076-AJ-4	MARBLE PT CLO XVIII 20-18 LTD 144A	C	05/11/2021	CREDIT SUISSE, NEW YORK (CSUS)	09/29/2021	Principal Receipt	250,000	251,500	250,000	251,372	0	(128)	0	(128)	0	0	(1,372)	(1,372)	4,566	771
62432M-AA-7	MOUNTAIN VIEW CLO 2019-14 144A	C	01/14/2021	BANC OF AMERICA SEC LLC	10/15/2021	PRINCIPAL RECEIPT	2,000,000	2,000,400	2,000,000	2,000,000	0	(400)	0	(400)	0	0	0	0	19,837	1,731
62481W-AA-5	MP CLO VIII LTD 2015-8R 144A	C	05/10/2021	BNP PARIBAS SECS CP/FIXED INCOME, PA	06/10/2021	Principal Receipt	261,299	261,299	261,299	261,299	0	0	0	0	0	0	0	0	341	111
G81043-AK-0	SHIMAO GROUP HOLDINGS LTD REGS	C	05/21/2021	GOLDMAN SACHS & CO, NY	11/03/2021	VARIOUS	530,000	551,200	530,521	549,936	0	(1,264)	0	(1,264)	0	0	(19,415)	(19,415)	26,233	8,804
87190C-AS-9	TCW CLO LTD 2020-1R 144A	C	03/02/2021	CREDIT SUISSE FIRST BOS	05/20/2021	Principal Receipt	250,000	250,750	250,000	250,736	0	(14)	0	(14)	0	0	(736)	(736)	3,263	1,172
89641J-AE-6	TRINITAS CLO IX LTD 2018-19 144A	C	06/07/2021	BOFA SECURITIES, INC./FIXED INC	07/22/2021	PRINCIPAL RECEIPT	1,000,000	999,000	1,000,000	1,000,000	0	1,000	0	1,000	0	0	0	0	6,416	3,525
29245V-AE-5	EMPRESA NACIONAL DE TELE 144A	C	09/09/2021	JPMORGAN SECURITIES INC, NEW YORK	09/28/2021	VARIOUS	1,695,000	1,694,695	1,666,256	1,694,696	0	1	0	1	0	0	(28,441)	(28,441)	2,298	0

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	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
P82290-AG-5	SACI FALABELLA 144A	C	04/06/2021	VARIOUS	10/14/2021	TENDERED BACK TO COMPANY	825,000	904,450	870,375	892,378	0	(12,073)	0	(12,073)	0	0	(22,003)	(22,003)	51,219	5,757
279158-AJ-8	ECOPETROL S A	C	05/04/2021	VARIOUS	05/11/2021	VARIOUS	954,000	1,040,813	1,022,258	1,040,566	0	(247)	0	(247)	0	0	(18,308)	(18,308)	28,544	15,570
02156L-AF-8	ALTICE FRANCE S A 144A	C	04/13/2021	JP MORGAN SECS INC-FI	04/14/2021	GOLDMAN SACHS & CO, NY	250,000	250,000	251,094	250,000	0	0	0	0	0	0	1,094	1,094	0	0
67054K-AA-7	NUMERICABLE GROUP SA 144A	C	04/21/2021	VARIOUS	10/07/2021	CALLED @ 103.6880000	2,085,000	2,170,191	2,161,895	2,154,905	0	(15,286)	0	(15,286)	0	0	(69,905)	(69,905)	164,644	33,947
03969Y-AB-4	ARDAGH METAL PACKAGING FIN 144A	C	02/26/2021	CITIGROUP GBL MKT INC/SAL	05/13/2021	CITIGROUP GBL MKTS/SALOMON, NE	225,000	225,000	223,875	225,000	0	0	0	0	0	0	(1,125)	(1,125)	1,625	0
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC	C	07/06/2021	MIZUHO SECURITIES USA/FIXED, NEW YORK	10/14/2021	CITIGROUP GBL MKTS/SALOMON, NE	255,000	255,000	253,269	255,000	0	0	0	0	0	0	(1,731)	(1,731)	1,090	0
29280B-AA-3	ENDO LUXEMBOURG FIN CO / ENDO 144A	C	03/11/2021	JP MORGAN SECS INC-FI	11/05/2021	VARIOUS	200,000	200,000	200,000	200,000	0	0	0	0	0	0	0	0	7,622	0
89668Q-AF-5	TRINSEO MATLS OPER SCA / FIN 144A	C	03/17/2021	DEUTSCHE BANK SECS	04/27/2021	VARIOUS	125,000	125,000	127,313	125,000	0	0	0	0	0	0	2,313	2,313	274	0
000000-00-0	COMISION FEDERAL DE ELECTRICID144A	C	02/02/2021	CITIGROUP GBL MKT INC/SAL	04/27/2021	VARIOUS	825,000	825,000	766,986	825,000	0	0	0	0	0	0	(58,014)	(58,014)	6,246	0
200447-AH-3	COMISION FEDERAL DE ELECTRICID144A	C	02/02/2021	CITIGROUP GBL MKT INC/SAL	03/10/2021	VARIOUS	1,010,000	1,010,000	983,605	1,010,000	0	0	0	0	0	0	(26,395)	(26,395)	2,580	0
013822-AG-6	ALCOA NEDERLAND HLDG B V 144A	C	03/08/2021	MORGAN STANLEY & CO INC	11/30/2021	CITIGROUP GBL MKTS/SALOMON, NE	200,000	200,000	205,000	200,000	0	0	0	0	0	0	5,000	5,000	5,683	0
25257D-AA-6	DIAMOND BC B V 144A	C	09/15/2021	GOLDMAN SACHS & CO, NY	09/15/2021	GOLDMAN SACHS & CO, NY	20,000	20,000	20,300	20,000	0	0	0	0	0	0	300	300	0	0
05971V-2A-2	BANCO DE CREDITO DEL PERU	C	03/08/2021	CITIGROUP GBL MKT INC/SAL	04/20/2021	VARIOUS	864,000	899,640	890,735	898,708	0	(932)	0	(932)	0	0	(7,973)	(7,973)	6,185	3,823
143658-BR-2	CARNIVAL CORP 144A	C	10/19/2021	MERRILL LYNCH	10/21/2021	VARIOUS	200,000	200,000	201,461	200,000	0	0	0	0	0	0	1,461	1,461	0	0
143658-BN-1	CARNIVAL CORP MTN BE 144A	C	02/10/2021	JP MORGAN SECS INC-FI	04/27/2021	VARIOUS	200,000	200,000	206,500	200,000	0	0	0	0	0	0	6,500	6,500	1,302	0
716564-AB-5	PETROLEOS DEL PERU PETROPERU 144A	C	02/04/2021	HSBC SECURITIES (USA) INC. (HSBCSI)	06/16/2021	VARIOUS	955,000	1,095,557	998,918	1,094,551	0	(1,005)	0	(1,005)	0	0	(95,634)	(95,634)	26,542	7,759
03718N-AA-4	ANTOFAGASTA PLC 144A	C	05/06/2021	PIERPONT SECURITIES LLC	06/18/2021	MERRILL LYNCH PIERCE FENNER, C	1,113,000	1,092,410	1,068,557	1,092,634	0	224	0	224	0	0	(24,077)	(24,077)	4,993	1,909
539439-AP-4	LLOYDS TSB GROUP PLC	C	03/10/2021	TORONTO DOMINION SECS	12/09/2021	EUROCLEAR BANK SA/NV	400,000	414,364	406,740	407,913	0	(6,451)	0	(6,451)	0	0	(1,173)	(1,173)	12,791	4,038
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							87,616,614	88,313,845	88,524,637	88,226,026	0	(87,818)	0	(87,818)	0	0	69,585	69,585	1,383,702	263,886
Bonds - Hybrid Securities																				
534187-AS-8	LINCOLN NATL CORP IND CAP SECS 7%6		05/24/2021	MARKETAXESS CORPORATION, NEW YORK	08/02/2021	RECEIVED IN EXCHANGE	148,000	128,650	130,981	128,689	0	38	0	38	0	0	2,292	2,292	0	93
92840M-AC-6	VISTRA CORP PERP SUB -B 144A		12/07/2021	GOLDMAN SACHS & CO, NY	12/08/2021	GOLDMAN SACHS & CO, NY	33,000	33,000	33,248	33,000	0	0	0	0	0	0	248	248	0	0
4899999 - Bonds - Hybrid Securities							181,000	161,650	164,228	161,689	0	38	0	38	0	0	2,540	2,540	0	93
Bonds - Parent, Subsidiaries, and Affiliates																				
Bonds - SVO Identified Funds																				
464287-22-6	ISHARES TR		01/07/2021	JP MORGAN SECS INC-FI	06/08/2021	J.P. MORGAN SECURITIES LLC, NE	20	2,344	2,296	2,344	0	0	0	0	0	0	(48)	(48)	18	0
8099999 - Bonds - SVO Identified Funds								2,344	2,296	2,344	0	0	0	0	0	0	(48)	(48)	18	0
Bonds - Subtotals - Unaffiliated Bank Loans																				
LX1741-66-4	AVAYA INC. TL-B		01/21/2021	PER CLIENTS REQUEST	02/24/2021	PER CLIENTS REQUEST	60,000	59,688	60,000	59,688	0	0	0	0	0	0	312	312	1,055	0
LX1943-99-7	CIMPRESS USA INC TERM LOAN		05/27/2021	PER CLIENTS REQUEST	07/26/2021	PER CLIENTS REQUEST	310,000	306,900	310,000	306,900	0	0	0	0	0	0	3,100	3,100	2,067	0
8299999 - Bonds - Subtotals - Unaffiliated Bank Loans							370,000	366,588	370,000	366,588	0	0	0	0	0	0	3,412	3,412	3,122	0
8399998 - Bonds - Subtotals - Bonds							1,260,328,809	1,287,347,517	1,286,665,034	1,287,306,711	0	(40,807)	0	(40,807)	0	0	(870,702)	(870,702)	1,877,331	426,096
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
S84485-10-1	THUNGELA RES LTD	B	06/07/2021	VARIOUS	06/07/2021	LBI-LEHMAN GOVT SEC INC	2,046.000	40,771	3,372	40,771	0	0	0	0	0	(132)	(37,267)	(37,399)	0	0
097793-40-0	BONANZA CREEK ENERGY INC		04/05/2021	RECEIVED IN EXCHANGE	10/29/2021	VARIOUS	4,556.810	174,267	188,808	174,267	0	0	0	0	0	0	14,541	14,541	0	0
17888H-10-3	CIVITAS RESOURCES INC		11/01/2021	RECEIVED IN EXCHANGE	11/26/2021	VARIOUS	4,771.140	327,014	242,132	327,014	0	0	0	0	0	0	(84,883)	(84,883)	0	0
30227M-30-3	EXTRACTION OIL & GAS INC		01/22/2021	RECEIVED IN EXCHANGE	11/01/2021	VARIOUS	4,016.520	105,450	327,060	105,450	0	0	0	0	0	0	221,610	221,610	0	0
46817M-10-7	JACKSON FINANCIAL INC	B	09/14/2021	SPIN OFF	09/22/2021	VARIOUS	1,163.000	29,064	33,922	29,064	0	0	0	0	0	(7,982)	12,839	4,858	0	0
124765-10-8	CAE INC COMMON STOCK CAD 0	B	03/11/2021	GOLDMAN SAACHS & CO	06/24/2021	MORGAN STANLEY & CO INC	5,016.000	140,704	158,884	140,704	0	0	0	0	0	2,857	15,323	18,180	0	0
19239C-95-7	COGECO COMMUNICATIONS INC	B	02/01/2021	VARIOUS	06/24/2021	VARIOUS	2,328.000	197,207	217,680	197,207	0	0	0	0	0	5,806	14,667	20,473	611	0
G6610J-20-9	NOBLE CORP NEW USD0.00001	C	02/08/2021	RECEIVED IN EXCHANGE	03/16/2021	BARCLAYS CAPITAL INC./LE	778.000	537	13,421	537	0	0	0	0	0	0	12,883	12,883	0	0
F4973Q-10-1	CAPGEMINI SE	B	03/19/2021	LIQUIDNET INC	06/24/2021	CREDIT SUISSE	2,044.000	346,045	381,486	346,045	0	0	0	0	0	1,328	34,113	35,441	0	0
F97982-10-6	VIVENDI	B	03/24/2021	VARIOUS	09/27/2021	VARIOUS	11,983.000	401,398	329,624	401,398	0	0	0	0	0	(6,739)	(65,035)	(71,774)	0	0
D0066B-18-5	ADIDAS AG	B	05/21/2021	UBS	06/24/2021	CREDIT SUISSE	179.000	65,751	62,523	65,751	0	0	0	0	0	(1,576)	(1,652)	(3,229)	0	0
D5565H-10-4	MTU AERO ENGINES AG	B	05/07/2021	VARIOUS	06/24/2021	CREDIT SUISSE	727.000	182,566	188,069	182,566	0	0	0	0	0	(3,140)	8,643	5,503	0	0
D8T4KW-10-7	VITESCO TECHNOLOGIES GRP AG	B	10/01/2021	SPIN OFF	10/19/2021	VARIOUS	1,521.400	94,059	80,750	94,059	0	0	0	0	0	(292)	(13,018)	(13,309)	0	0
J03234-15-0	ASICS CORP	B	06/01/2021	VARIOUS	06/24/2021	MORGAN STANLEY & CO INC	4,200.000	101,127	97,468	101,127	0	0	0	0	0	(1,111)	(2,548)	(3,660)	0	0
J10038-11-5	DAIKIN INDUSTRIES LTD	B	06/17/2021	VARIOUS	09/17/2021	VARIOUS	1,000.000	187,847	217,055	187,847	0	0	0	0	0	20	29,188	29,209	0	0
J12432-22-5	DOWA HOLDINGS CO LTD	B	03/09/2021	MERRILL LYNCH	06/24/2021	VARIOUS	4,500.000	181,007	183,578	181,007	0	0	0	0	0	(2,311)	4,882	2,571	0	0
J41208-10-9	MATSUMOTOKIYOSHI HLDGS CO LTD	B	03/16/2021	VARIOUS	06/24/2021	VARIOUS	2,600.000	120,564	113,995	120,564	0	0	0	0	0	(696)	(5,872)	(6,569)	0	0
J6571N-10-5	RYOHIN KEIKAKU CO LTD	B	06/28/2021	SMBC SECURITIES, INC	12/28/2021	JP MORGAN	600.000	12,529	9,029	12,529	0	0	0	0	0	(453)	(3,046)	(3,500)	0	0
J9894K-10-5	Z HLDGS CORP	B	02/17/2021	VARIOUS	05/14/2021	VARIOUS	64,900.000	413,412	266,269	413,412	0	0	0	0	0	(13,858)	(133,285)	(147,143)	0	0

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	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
E6282J-12-5	INDUSTRIA DE DISENO TEXTIL IND	B	05/03/2021	VARIOUS	06/24/2021	CREDIT SUISSE	4,676.000	168,813	170,884	168,813	0	0	0	0	0	(1,727)	3,798	2,071	0	0
G03764-13-4	ANGLO AMERICAN PLC GBP	B	03/05/2021	JP MORGAN SECURITIES LTD	06/25/2021	VARIOUS	5,529.000	225,238	229,987	225,238	0	0	0	0	0	71	4,677	4,749	0	0
G08036-12-4	BARCLAYS PLC COMMON STOCK GBP 25	B	03/05/2021	VARIOUS	06/24/2021	CREDIT SUISSE	59,037.000	142,671	151,649	142,671	0	0	0	0	0	(294)	9,272	8,978	0	0
236820-12-2	BRIDGEPOINT GROUP ORD GBP0.00005	B	07/21/2021	JP MORGAN	07/21/2021	GOLDMAN SAACHS & CO	33,527.000	162,194	203,800	162,194	0	0	0	0	0	0	41,607	41,607	0	0
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								3,820,234	3,871,442	3,820,234	0	0	0	0	0	(30,229)	81,437	51,208	611	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded																				
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
Common Stocks - Mutual Funds																				
52106N-88-9	LAZARD FDS INC		01/25/2021	REINVESTMENT	06/24/2021	REINVESTMENT	131,329.110	2,490,000	2,647,595	2,490,000	0	0	0	0	0	0	157,595	157,595	0	0
9499999 - Common Stocks - Mutual Funds								2,490,000	2,647,595	2,490,000	0	0	0	0	0	0	157,595	157,595	0	0
Common Stocks - Unit Investment Trusts																				
Common Stocks - Closed-End Funds																				
9799998 - Common Stocks - Subtotals - Common Stocks								6,310,234	6,519,036	6,310,234	0	0	0	0	0	(30,229)	239,032	208,803	611	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks								6,310,234	6,519,036	6,310,234	0	0	0	0	0	(30,229)	239,032	208,803	611	0
9999999 Totals								1,293,657,751	1,293,184,071	1,293,616,944	0	(40,807)	0	(40,807)	0	(30,229)	(631,670)	(661,899)	1,877,942	426,096

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
Preferred Stocks - Parent										
Preferred Stocks - U.S. Property & Casualty Insurer										
Preferred Stocks - U.S. Life Insurer										
Preferred Stocks - U.S. Health Entity										
Preferred Stocks - Alien Insurer										
Preferred Stocks - Non-Insurer Which Controls Insurer										
Preferred Stocks - Investment Subsidiary										
Preferred Stocks - Other Affiliates										
Common Stocks - Parent										
Common Stocks - U.S. Property & Casualty Insurer										
Common Stocks - U.S. Life Insurer										
Common Stocks - U.S. Health Entity										
Common Stocks - Alien Insurer										
Common Stocks - Non-Insurer Which Controls Insurer										
000000-00-0	Horizon Healthcare Plan Holding Company				8bii	1,248,436,590				
000000-00-0	NJ Collaborative Care LLC				8bii	11,969,124				
1599999 - Common Stocks - Non-Insurer Which Controls Insurer						1,260,405,714	0	0	XXX	XXX
Common Stocks - Investment Subsidiary										
Common Stocks - Other Affiliates										
000000-00-0	Enterprise Property Holdings LLC				8biii	24,567,382				
000000-00-0	3 PP Property Holdings Urban Renewal				8biii	124,653,724				
000000-00-0	Multi State Professoinal Services				8biii	(1,600)				
000000-00-0	Multi State Investment Services Inc				8biii	113,597,858				
000000-00-0	Horizon Casualty Services, Inc				8biii	88,857,422				
000000-00-0	Greenwood Insurance Company				8biii	10,601,539				
1799999 - Common Stocks - Other Affiliates						362,276,325	0	0	XXX	XXX
1899999 - Common Stocks - Subtotals - Common Stocks						1,622,682,039	0	0	XXX	XXX
1999999 Totals - Preferred and Common Stocks						1,622,682,039	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
Preferred Stocks					
Common Stocks					
000000-00-0	Horizon Healthcare of New Jersey, Inc.	Horizon Healthcare Plan Holding Company		900.000	100.0
000000-00-0	Horizon Insurance Company	Horizon Healthcare Plan Holding Company		140.000	100.0
000000-00-0	Horizon Healthcare Dental, Inc	Horizon Healthcare Plan Holding Company		100.000	100.0
000000-00-0	Greenwood Insurance Company	Horizon Healthcare Plan Holding Company			100.0
000000-00-0	Horizon Casualty Services, Inc	Horizon Healthcare Plan Holding Company		10.000	100.0
000000-00-0	Healthier New Jersey Insurance Company	NJ Collaborative Care LLC			50.0
0399999 Totals - Preferred and Common			0	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	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	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
Bonds - U.S. Governments Issuer Obligations																			
UNITED STATES TREAS BILLS	@		12/02/2021	PIERPOINT SECURITIES	12/01/2022	1,561,134	0	0	0	0	1,565,000	1,561,134	318	0	0.000	0.245	N/A	0	0
0199999 - Bonds - U.S. Governments - Issuer Obligations						1,561,134	0	0	0	0	1,565,000	1,561,134	318	0	XXX	XXX	XXX	0	0
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																			
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																			
Bonds - U.S Governments - Other Loan-Backed and Structured Securities																			
0599999 - Bonds - Subtotals - U.S. Governments						1,561,134	0	0	0	0	1,565,000	1,561,134	318	0	XXX	XXX	XXX	0	0
Bonds - All Other Governments - Issuer Obligations																			
Bonds - All Other Governments - Residential Mortgage-Backed Securities																			
Bonds - All Other Governments - Single Class Mortgage-Backed/Asset-Backed Securities																			
Bonds - All Other Governments - Other Loan-Backed and Structured Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Issuer Obligations																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Residential Mortgage-Backed Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Commercial Mortgage-Backed Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Other Loan-Backed and Structured Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
PACIFIC GAS & ELEC CO			06/30/2021	MARKETAXESS CORP	06/16/2022	999,957	0	47	0	0	1,000,000	999,910	729	0	1.750	1.767	JD	8,750	729
WELLS FARGO STAGECOACH SWEEP REPO	M		12/31/2021	WELLS FARGO	04/28/2022	11,587,480	0	0	0	0	11,587,480	11,587,480	0	0	0.000	0.000	MON	153	0
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						12,587,437	0	47	0	0	12,587,480	12,587,390	729	0	XXX	XXX	XXX	8,903	729
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																			
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						12,587,437	0	47	0	0	12,587,480	12,587,390	729	0	XXX	XXX	XXX	8,903	729
Bonds - Hybrid Securities - Issuer Obligations																			
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities																			
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities																			
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans – Acquired																			
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO																			
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued																			
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																			
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						14,148,571	0	47	0	0	14,152,480	14,148,524	1,047	0	XXX	XXX	XXX	8,903	729
8399999 - Bonds - Total Bonds - Subtotals - Bonds						14,148,571	0	47	0	0	14,152,480	14,148,524	1,047	0	XXX	XXX	XXX	8,903	729
Parent, Subsidiaries and Affiliates - Mortgage Loans																			
Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets																			
Mortgage Loans																			
Other Short-Term Invested Assets																			
9199999 Totals						14,148,571	0	47	0	0	XXX	14,148,524	1,047	0	XXX	XXX	XXX	8,903	729

1.

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 13,148,614	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0
1B	2A $ 0	2B $ 0	2C $ 999,957				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

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 *
OPEN DEPOSITORIES						
Wells Fargo San Francisco, CA					30,749	XXX
					(260,729)	XXX
JP Morgan Chase San Francisco, CA					7,938,956	XXX
Wells Fargo San Francisco, CA					(65,399)	XXX
PNC Bank Pittsburg, PA					1,568,115	XXX
Bank of America					2,593	XXX
PNC Bank Pittsburg, PA					3,171,315	XXX
Wells Fargo San Francisco, CA					(29,240,609)	XXX
Wells Fargo San Francisco, CA					(96,702,880)	XXX
Wells Fargo San Francisco, CA					(35,757,321)	XXX
Wells Fargo San Francisco, CA					(34,692,637)	XXX
FHLBNY San Francisco, CA					1,759,091	XXX
Wells Fargo San Francisco, CA					209,018	XXX
Wells Fargo Pittsburg, PA					(4,717,690)	XXX
Wells Fargo San Francisco, CA					(5,975,627)	XXX
Wells Fargo San Francisco, CA					2,599,075	XXX
Wells Fargo San Francisco, CA					28,247	XXX
PNC Bank Pittsburg, PA					356,948	XXX
TD Bank Cherry Hill, NJ					(18,721,152)	XXX
Wells Fargo San Francisco, CA					(19,967,270)	XXX
Wells Fargo San Francisco, CA					(4,156,379)	XXX
Wells Fargo San Francisco, CA					(319,660)	XXX
Wells Fargo San Francisco, CA					(126,560,994)	XXX
PNC Bank Pittsburg, PA					102,859	XXX
Wells Fargo San Francisco, CA					(6,305,801)	XXX
Wells Fargo San Francisco, CA					(112)	XXX
Wells Fargo San Francisco, CA					346	XXX
TD Bank Cherry Hill, NJ					(8,803)	XXX
Wells Fargo San Francisco, CA					(103,173)	XXX
0199998 Deposits in 1 depositories that do not exceed the allowable limit in any one depository - Open Depositories	XXX	XXX	(190)	0	62	XXX
0199999 Totals - Open Depositories	XXX	XXX	(190)	0	(365,788,862)	XXX
0399999 Total Cash on Deposit	XXX	XXX	(190)	0	(365,788,862)	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX	XXX	(190)	0	(365,788,862)	XXX

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

1. January	(223,717,592)	4. April	160,563	7. July	(409,153,315)	10. October	302,762
2. February	(321,275,708)	5. May	15,274	8. August	(316,240,172)	11. November	214,720
3. March	(448,291,557)	6. June	(324,083,021)	9. September	(378,526,018)	12. December	101,809

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 & Accrued	9 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
Bonds - U.S. Governments - Residential Mortgage-Backed Securities								
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities								
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities								
Bonds - All Other Governments - Issuer Obligations								
Bonds - All Other Governments - Residential Mortgage-Backed Securities								
Bonds - All Other Governments - Commercial Mortgage-Backed Securities								
Bonds - All Other Governments - Other Loan-Backed and Structured Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - .S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities								
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities								
Bonds - Industrial and Miscellaneous - Issuer Obligations								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities								
Bonds - Hybrid Securities - Issuer Obligations								
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities								
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities								
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired								
Bonds - SVO Identified Funds - Exchange Traded Funds –as Identified by the SVO								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired								
Sweep Accounts								
Exempt Money Market Mutual Funds – as Identified by SVO								
All Other Money Market Mutual Funds								
09248U-64-3	BLACKROCK LQDTY FDS TMPCASH INSTL		02/02/2021	0.000	XXX	0	0	6,857
19765K-29-0	BOFA FDS SER TR TREAS RSV ADV		12/31/2018	0.000	XXX	0	0	0
262006-20-8	DREYFUS GOVT CASH MGMT		12/31/2021	0.000	XXX	68,509,699	4	34,095
31607A-70-3	FMMT RETIRE GOV II		12/31/2021	0.000	XXX	1,466,193	13	85,718
316175-10-8	FIDELITY INVESTS INSTL GOVT CL I		01/05/2021	0.000	XXX	8,112	0	261
4812A0-36-7	JPMORGAN FUNDS PRIME MM CAPITAL SH		01/05/2021	0.000	XXX	0	0	0
60934N-10-4	FEDERATED INVESTORS GOVT OBL INSTL		12/30/2021	0.000	XXX	12,045	0	0
61747C-71-5	MORGAN STANLEY INSTL LIQUIDITY PRI		01/05/2021	0.000	XXX	0	0	0
928989-36-7	JP MORGAN US GOVT MMF MORGAN SHARE		03/31/2021	0.000	XXX	0	0	75
8699999 - All Other Money Market Mutual Funds						69,996,049	16	127,007
Qualified Cash Pools Under SSAP No. 2R								
Other Cash Equivalents								
9999999 Total Cash Equivalents						69,996,049	16	127,007

1.

1.

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

Schedule E - Part 3

NONE

Life Supplements - Cover

NONE

Life Supplement - Exhibit 5

NONE

Life Supp. - Exhibit 5 - Interrogatories

NONE

Exhibit 7 - Deposit Type Contracts

NONE

Schedule S - Part 1 - Section 1

NONE

Schedule S - Part 3 - Section 1

NONE

Relief from the five-year rotation requirement for lead audit partner

Relief from the one-year cooling off period for independent CPA

Relief from the Requirements for Audit Committees

5 5 0 6 9 2 0 2 1 3 6 5 0 0 0 0 5

SUPPLEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)
(To Be Filed By March 1)

NAIC Group Code 1202 NAIC Company Code 55069

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1. Premiums Collected					
1.1 Standard Coverage					
1.11 With Reinsurance Coverage	0	XXX	0	XXX	0
1.12 Without Reinsurance Coverage	0	XXX	0	XXX	0
1.13 Risk-Corridor Payment Adjustments	0	XXX	0	XXX	0
1.2 Supplemental Benefits	0	XXX	0	XXX	0
2. Premiums Due and Uncollected-change					
2.1 Standard Coverage					
2.11 With Reinsurance Coverage	0	XXX	0	XXX	XXX
2.12 Without Reinsurance Coverage	0	XXX	0	XXX	XXX
2.2 Supplemental Benefits	0	XXX	0	XXX	XXX
3. Unearned Premium and Advance Premium-change					
3.1 Standard Coverage					
3.11 With Reinsurance Coverage	0	XXX	0	XXX	XXX
3.12 Without Reinsurance Coverage	0	XXX	0	XXX	XXX
3.2 Supplemental Benefits	0	XXX	0	XXX	XXX
4. Risk-Corridor Payment Adjustments-change					
4.1 Receivable	0	XXX	0	XXX	XXX
4.2 Payable	0	XXX	0	XXX	XXX
5. Earned Premiums					
5.1 Standard Coverage					
5.11 With Reinsurance Coverage	0	XXX	0	XXX	XXX
5.12 Without Reinsurance Coverage	0	XXX	0	XXX	XXX
5.13 Risk-Corridor Payment Adjustments	0	XXX	0	XXX	XXX
5.2 Supplemental Benefits	0	XXX	0	XXX	XXX
6. Total Premiums	0	XXX	0	XXX	0
7. Claims Paid					
7.1 Standard Coverage					
7.11 With Reinsurance Coverage	0	XXX	0	XXX	0
7.12 Without Reinsurance Coverage	0	XXX	0	XXX	0
7.2 Supplemental Benefits	0	XXX	0	XXX	0
8. Claim Reserves and Liabilities-change					
8.1 Standard Coverage					
8.11 With Reinsurance Coverage	0	XXX	0	XXX	XXX
8.12 Without Reinsurance Coverage	0	XXX	0	XXX	XXX
8.2 Supplemental Benefits	0	XXX	0	XXX	XXX
9. Health Care Receivables-change					
9.1 Standard Coverage					
9.11 With Reinsurance Coverage	0	XXX	0	XXX	XXX
9.12 Without Reinsurance Coverage	0	XXX	0	XXX	XXX
9.2 Supplemental Benefits	0	XXX	0	XXX	XXX
10 Claims Incurred					
10.1 Standard Coverage					
10.11 With Reinsurance Coverage	0	XXX	0	XXX	XXX
10.12 Without Reinsurance Coverage	0	XXX	0	XXX	XXX
10.2 Supplemental Benefits	0	XXX	0	XXX	XXX
11. Total Claims	0	XXX	0	XXX	0
12. Reinsurance Coverage and Low Income Cost Sharing					
12.1 Claims Paid – Net of Reimbursements Applied	XXX		XXX		0
12.2 Reimbursements Received but Not Applied-change	XXX		XXX		0
12.3 Reimbursements Receivable-change	XXX		XXX		XXX
12.4 Health Care Receivables-change	XXX		XXX		XXX
13. Aggregate Policy Reserves-change					XXX
14. Expenses Paid		XXX		XXX	0
15. Expenses Incurred		XXX		XXX	XXX
16. Underwriting Gain/Loss	0	XXX	0	XXX	XXX
17. Cash Flow Result	XXX	XXX	XXX	XXX	0

NONE

Actuarial Opinion (Statement) on Non-guaranteed Elements

Actuarial Opinion on Participating and Non-Participating Policies

Schedule SIS

NONE

Schedule SIS II

NONE

Schedule SIS III

NONE

Schedule SIS IV

NONE

orizon ealthcare Services, Inc.

Statement of Actuarial Opinion

Table of Key Indicators-appropriate boxes are indicated with an "x"

This opinion is	X	Unqualified		Qualified		Adverse		Inconclusive
Identification Section	X	Prescribed wording only		Prescribed wording only with Additional wording		Revised wording		
Scope Section	X	Prescribed wording only		Prescribed wording only with Additional wording		Revised wording		
Reliance Section	X	Prescribed wording only		Prescribed wording only with Additional wording		Revised wording		
Opinion Section	X	Prescribed wording only		Prescribed wording only with Additional wording		Revised wording		
Relevant Comments		Revised wording-the Actuarial Memorandum includes "Deviation from Standard" wording regarding conformity with an Actuarial Standard of Practice.						

I, Kenny Kan, Vice President and Chief Actuary, am an employee of Horizon Healthcare Services, Inc. (d/b/a Horizon Blue Cross Blue Shield of New Jersey), and a member of the American Academy of Actuaries. I was appointed on April 8, 2019 in accordance with the requirements of the annual statement instructions. I meet the Academy qualification standards for rendering the opinion.

I have examined the assumptions and methods used in determining loss reserves, actuarial liabilities and related items listed below, as shown in the annual statement of the organization as prepared for filing with state regulatory officials, as of December 31, 2021:

A. Claims unpaid (page 3, line 1);	$	1,567,174,159
B. Accrued medical incentive pool and bonus payments (page 3, line 2);	$	0
C. Unpaid claims adjustment expenses (page 3, line 3);	$	10,986,301
D. Aggregate health policy reserves (page 3, line 4) including unearned premium reserves, premium deficiency reserves and additional policy reserves from the Underwriting and Investment Exhibit, Part 2D;	$	310,411,925
E. Aggregate life policy reserves (page 3, line 5);	$	0
F. Property/casualty unearned premium reserves (page 3, line 6);	$	0
G. Aggregate health claim reserves (page 3, line 7);	$	0
H. Any other loss reserves, actuarial liabilities or related items presented as liabilities in the annual statement; and		Not Applicable
I. Specified actuarial items presented as assets in the annual statements.		Not Applicable

In forming my opinion on Underwriting and Investment Exhibit (Part 2B) and Liabilities, Capital, and Surplus Section, I relied upon financial and accounting data, reconciliation, and analyses prepared by Catherine Merlino, Controller, Horizon Healthcare Services Inc. I evaluated that data, reconciliation, or analyses for reasonableness and accuracy. I also reconciled data to the extent applicable to other relevant sections of the company's annual statement. In other respects, my examination included review of the assumptions, projections, reserve and claims' data analyses and documentation, I considered necessary.

In my opinion, the amounts carried in the balance sheet on account of the items identified above:

A. Are in accordance with accepted actuarial standards consistently applied and are fairly stated in accordance with sound actuarial principles;

B. Are based on actuarial assumptions relevant to contract provisions and appropriate to the purpose for which the statement was prepared;

C. Meet the requirements of the Insurance Laws and regulations of the state of New Jersey and are at least as great as the minimum aggregate amounts required by any state;

D. Make a good and sufficient provision for all unpaid claims and other actuarial liabilities of the organization under the terms of its contracts and agreements;

E. Are computed on the basis of assumptions and methods consistent with those used in computing the corresponding items in the annual statement of the preceding year end; and

F. Include appropriate provision for all actuarial items that ought to be established.

The Underwriting and Investment Exhibit, Part 2B was reviewed for reasonableness and consistency with the applicable Actuarial Standards of Practice.

Actuarial methods, considerations, and analyses used in forming my opinion conform to the relevant Standards of Practice as promulgated from time to time by the Actuarial Standards Board, which standards form the basis of this statement of opinion.

This opinion has been prepared solely for the Board and management of the Company, for filing with insurance regulatory agencies of states in which the Company is licensed, and for the Blue Cross and Blue Shield Association.

Kenny Kan, FSA, MAAA
Vice President and Chief Actuary
c/o Horizon Healthcare Services, Inc.
3 Penn Plaza, Newark, NJ 07105
973-466-5646
February 25, 2022

Horizon Healthcare Services, Inc. (HHSI)
3 Penn Plaza,
Newark, NJ 07105

February 24, 2022

I, Catherine Merlino, Controller, Horizon Healthcare Services, Inc., hereby affirm that the financial and accounting data, reconciliation, and analyses prepared related to the five following companies, and any supporting documentation prepared for and submitted to Kenny Kan, FSA, MAAA, VP and Chief Actuary, are substantially accurate and complete, to the best of my knowledge, and are the basis as the record and data which form the basis for the Companies' 2021 Annual Statements. The five companies are Horizon Healthcare Service, Inc., Horizon Healthcare of New Jersey, Inc., Horizon Insurance Company, Healthier New Jersey Insurance Company, and Horizon Healthcare Dental, Inc.

Catherine Merlino

Catherine Merlino
Controller
c/o Horizon Healthcare Services, Inc.
3 Penn Plaza, Newark, NJ 07105
973-466-5954
Feb 24, 2022

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SUPPLEMENTAL COMPENSATION EXHIBIT

For the Year Ended December 31, 2021

(To Be Filed by March 1)

PART 1 - INTERROGATORIES

1. Is the reporting insurer a member of a group of insurers or other holding company system? Yes [ ] No [ ]
   If yes, do the amounts below represent 1) total gross compensation paid to each individual by or on behalf of all companies that are part of the group: Yes [ ];
   or 2) allocation to each insurer: Yes [ ].
2. Did any person while an officer, director, or trustee of the reporting entity, receive directly or indirectly, during the period covered by this statement any commission on the business transactions of the reporting entity? Yes [ ] No [ ]
3. Except for retirement plans generally applicable to its staff employees, has the reporting entity any agreement with any person, other than contracts with its agents for the payment of commissions whereby it agrees that for any service rendered or to be rendered, that he/she shall receive directly or indirectly, any salary, compensation or emolument that will extend beyond a period of 12 months from the date of the agreement? Yes [ ] No [ ]

PART 2 - OFFICERS AND EMPLOYEES COMPENSATION

1 Name and Principal Position	2 Year	3 Salary	4 Bonus	5 Stock Awards	6 Option Awards	7 Sign-on Payments	8 Severance Payments	9 All Other Compensation	10 Totals
Current:									
1. ,	2021								0
,	2020								0
,	2019								0
Current:									
2. ,	2021								0
,	2020								0
,	2019								0
3. ,	2021								0
,	2020								0
,	2019								0
4. ,	2021								0
,	2020								0
,	2019								0
5. ,	2021								0
,	2020								0
,	2019								0
6. ,	2021								0
,	2020								0
,	2019								0
7. ,	2021								0
,	2020								0
,	2019								0
8. ,	2021								0
,	2020								0
,	2019								0
9. ,	2021								0
,	2020								0
,	2019								0
10. ,	2021								0
,	2020								0
,	2019								0

PART 3 - DIRECTOR COMPENSATION

1	Paid or Deferred for Services as Director				6	7
Name and Principal Position or Occupation and Company (if Outside Director)	2 Direct Compensation	3 Stock Awards	4 Option Awards	5 Other	All Other Compensation Paid or Deferred	Totals
						0
						0
						0
						0
						0
						0
						0
						0
						0
						0
						0
						0
						0
						0
						0
						0
						0
						0

PART 4 – NARRATIVE DESCRIPTION OF MATERIAL FACTORS

Provide a narrative description of any material factors necessary to gain an understanding of the information disclosed in the tables.

Application to form Mutual Holding Company System and for

Approval of the Plan for the Simultaneous Mutualization and Reorganization

of

HORIZON HEALTHCARE SERVICES, INC.,
a New Jersey Health Service Corporation

to

HORIZON MUTUAL HOLDINGS, **INC.**,
a New Jersey Mutual Holding Company
and
HORIZON HEALTHCARE SERVICES, INC.,
a New Jersey Stock Insurance Company
and
Other Subsidiary Companies

EXHIBIT 5-B. BALANCE SHEET AND INCOME STATEMENTS

PART I - HORIZON HEALTHCARE SERVICES, INC

PART II - HORIZON HEALTHCARE OF NEW JERSEY, INC.

PART III - HORIZON INSURANCE COMPANY

PART IV - HORIZON HEALTHCARE DENTAL, INC.

Part V - HEALTHIER NEW JERSEY INSURANCE COMPANY

PART II.

HORIZON HEALTHCARE OF NEW JERSEY, INC.

2021 ANNUAL STATEMENT

ANNUAL STATEMENT

OF THE

Horizon Healthcare of New Jersey, Inc.

of

Newark

in the state of

New Jersey

TO THE

DEPARTMENT OF BANKING AND INSURANCE

OF THE

STATE OF New Jersey

FOR THE YEAR ENDED

DECEMBER 31, 2021

2021

HEALTH

2021

9 5 5 2 9 2 0 2 1 2 0 1 0 0 1 0 0

ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

Horizon Healthcare of New Jersey, Inc.

(Name)

NAIC Group Code 1202 (Current Period), 1202 (Prior Period) NAIC Company Code 95529 Employer's ID Number 22-2651245

Organized under the Laws of New Jersey, State of Domicile or Port of Entry New Jersey

Country of Domicile United States

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

Incorporated/Organized 10/24/1985 Commenced Business 06/01/1986

Statutory Home Office 3 Penn Plaza East Ste PP-15D (Street and Number), Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code)

Main Administrative Office 3 Penn Plaza East Ste PP-15D (Street and Number)
Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code) 973-466-5954 (Area Code) (Telephone Number)

Mail Address 3 Penn Plaza East Ste PP-15D (Street and Number or P.O. Box), Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3 Penn Plaza East Ste PP-15D (Street and Number)
Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code), 973-466-5954 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.horizonblue.com

Statutory Statement Contact Catherine Merlino (Name), 973-466-5954 (Area Code) (Telephone Number) (Extension)
catherine_merlino@horizonblue.com (E-Mail Address) 973-466-7110 (Fax Number)

OFFICERS

Name	Title	Name	Title
Gary Dean St. Hilaire	Chair & CEO	Linda Anne Willett	Secretary
Douglas Richard Simpson	CFO & Treasurer	Mark Leon Barnard	President

OTHER OFFICERS

Donald Liss M.D.	Chief Medical Officer	Christopher Michael Lepre	Executive Vice President

DIRECTORS OR TRUSTEES

Mark Leon Barnard	Gary Dean St. Hilaire	Allen James Karp	Suzanne Kunis
Christopher Michael Lepre	Donald Liss MD	David Jeffrey Rosenberg #	Douglas Richard Simpson

State of New Jersey
County of Essex
ss

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

	/s/ Nicholas Peterson	/s/ Douglas Simpson
	Nicholas Herbert Peterson Secretary	Douglas Richard Simpson CFO & Treasurer

Subscribed and sworn to before me this
______ day of ______, ______

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

ASSETS

	Current Year 1 Assets	Current Year 2 Nonadmitted Assets	Current Year 3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1. Bonds (Schedule D)	1,121,566,026	0	1,121,566,026	1,272,328,548
2. Stocks (Schedule D):				
2.1 Preferred stocks	636,499	0	636,499	736,640
2.2 Common stocks	55,662,816	0	55,662,816	55,525,263
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $ encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $ encumbrances)	0	0	0	0
4.3 Properties held for sale (less $ encumbrances)	0	0	0	0
5. Cash ($ (118,087,141) , Schedule E-Part 1), cash equivalents ($ 446,693,556 , Schedule E-Part 2) and short-term investments ($ 88,539,338 , Schedule DA)	417,145,753	0	417,145,753	436,613,993
6. Contract loans (including $ premium notes)		0	0	0
7. Derivatives (Schedule DB)	0	0	0	0
8. Other invested assets (Schedule BA)	0	0	0	0
9. Receivables for securities	26,871,854	0	26,871,854	57,748,242
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,621,882,948	0	1,621,882,948	1,822,952,686
13. Title plants less $ charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	4,712,379	0	4,712,379	5,604,716
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	6,888,683	338,095	6,550,588	7,099,830
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	0	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	2,959,629		2,959,629	9,454,317
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	661,362	0	661,362	1,557,972
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($)	29,113	29,113	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care ($ 4,342,798) and other amounts receivable	17,487,366	11,454,486	6,032,880	4,592,624
25. Aggregate write-ins for other-than-invested assets	5,001,567	2,145,746	2,855,821	5,366,837
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,659,623,047	13,967,440	1,645,655,607	1,856,628,981
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	1,659,623,047	13,967,440	1,645,655,607	1,856,628,981
DETAILS OF WRITE-INS				
1101.			0	0
1102.			0	0
1103.			0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Prepaid expenses	1,920,579	1,920,579	0	0
2502. State Tax Recoverables	2,818,157	0	2,818,157	5,320,479
2503. Intangible	225,167	225,167	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	37,664	0	37,664	46,358
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	5,001,567	2,145,746	2,855,821	5,366,837

LIABILITIES, CAPITAL AND SURPLUS

	Current Year 1 Covered	2 Uncovered	3 Total	Prior Year 4 Total
1. Claims unpaid (less $ 716,954,276 reinsurance ceded)	79,661,588	0	79,661,588	61,142,788
2. Accrued medical incentive pool and bonus amounts	1,133,385	0	1,133,385	520,823
3. Unpaid claims adjustment expenses	496,356	0	496,356	461,467
4. Aggregate health policy reserves, including the liability of $ .... for medical loss ratio rebate per the Public Health Service Act	21,558,781	0	21,558,781	26,429,347
5. Aggregate life policy reserves	0	0	0	0
6. Property/casualty unearned premium reserves	0	0	0	0
7. Aggregate health claim reserves	0	0	0	0
8. Premiums received in advance	23,245	0	23,245	16,946
9. General expenses due or accrued	23,373,396	0	23,373,396	20,978,143
10.1 Current federal and foreign income tax payable and interest thereon (including $ .... on realized capital gains (losses))	11,372,520	0	11,372,520	15,531,117
10.2 Net deferred tax liability	0	0	0	0
11. Ceded reinsurance premiums payable	0	0	0	0
12. Amounts withheld or retained for the account of others	0	0	0	5,441
13. Remittances and items not allocated	0	0	0	0
14. Borrowed money (including $ .... current) and interest thereon $ .... (including $ .... current)	0	0	0	0
15. Amounts due to parent, subsidiaries and affiliates	258,539,183	0	258,539,183	198,508,930
16. Derivatives	0	0	0	0
17. Payable for securities	33,583,092	0	33,583,092	131,131,633
18. Payable for securities lending		0	0	0
19. Funds held under reinsurance treaties (with $ 26,934,664 authorized reinsurers, $ .... unauthorized reinsurers and $ .... certified reinsurers)	26,934,664	0	26,934,664	264,907,087
20. Reinsurance in unauthorized and certified ($ ....) companies	0	0	0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates	0	0	0	0
22. Liability for amounts held under uninsured plans	244,000	0	244,000	248,000
23. Aggregate write-ins for other liabilities (including $ .... current)	0	0	0	0
24. Total liabilities (Lines 1 to 23)	456,920,209	0	456,920,209	719,881,722
25. Aggregate write-ins for special surplus funds	XXX	XXX	0	0
26. Common capital stock	XXX	XXX	0	0
27. Preferred capital stock	XXX	XXX	0	0
28. Gross paid in and contributed surplus	XXX	XXX	123,147,430	123,147,430
29. Surplus notes	XXX	XXX	0	0
30. Aggregate write-ins for other-than-special surplus funds	XXX	XXX	0	0
31. Unassigned funds (surplus)	XXX	XXX	1,065,587,968	1,013,599,829
32. Less treasury stock, at cost:				
32.1 .... shares common (value included in Line 26 $ ....)	XXX	XXX	0	0
32.2 .... shares preferred (value included in Line 27 $ ....)	XXX	XXX	0	0
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	1,188,735,398	1,136,747,259
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	1,645,655,607	1,856,628,981
DETAILS OF WRITE-INS				
2301.			0	0
2302.			0	0
2303.			0	0
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	0	0	0	0
2501.	XXX	XXX		0
2502.	XXX	XXX		0
2503.	XXX	XXX		0
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX	0	0
3001.	XXX	XXX		0
3002.	XXX	XXX		0
3003.	XXX	XXX		0
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

	Current Year		Prior Year
	1 Uncovered	2 Total	3 Total
1. Member Months	XXX	13,072,915	11,187,999
2. Net premium income (including $ 0 non-health premium income)	XXX	769,931,551	595,066,325
3. Change in unearned premium reserves and reserve for rate credits	XXX	42,748	(739,660)
4. Fee-for-service (net of $ medical expenses)	XXX	0	0
5. Risk revenue	XXX	0	0
6. Aggregate write-ins for other health care related revenues	XXX	0	0
7. Aggregate write-ins for other non-health revenues	XXX	0	0
8. Total revenues (Lines 2 to 7)	XXX	769,974,299	594,326,665
Hospital and Medical:			
9. Hospital/medical benefits	0	3,352,275,826	3,251,792,787
10. Other professional services	0	1,979,315,973	957,557,311
11. Outside referrals	0	5,050,557	7,239,336
12. Emergency room and out-of-area	0	236,279,169	137,564,991
13. Prescription drugs	0	970,712,061	699,046,634
14. Aggregate write-ins for other hospital and medical	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts	0	9,748,339	5,124,736
16. Subtotal (Lines 9 to 15)	0	6,553,381,924	5,058,325,795
Less:			
17. Net reinsurance recoveries		5,898,028,252	4,552,421,530
18. Total hospital and medical (Lines 16 minus 17)	0	655,353,672	505,904,265
19. Non-health claims (net)		0	0
20. Claims adjustment expenses, including $ 9,522,777 cost containment expenses	0	14,884,885	13,519,215
21. General administrative expenses		82,063,080	75,226,364
22. Increase in reserves for life and accident and health contracts (including $ increase in reserves for life only)		0	0
23. Total underwriting deductions (Lines 18 through 22)	0	752,301,638	594,649,844
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	17,672,661	(323,179)
25. Net investment income earned (Exhibit of Net Investment Income, Line 17)		27,220,243	30,618,422
26. Net realized capital gains (losses) less capital gains tax of $ 1,800,259		6,664,765	1,900,979
27. Net investment gains (losses) (Lines 25 plus 26)	0	33,885,008	32,519,401
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered $) (amount charged off $)]		0	0
29. Aggregate write-ins for other income or expenses	0	0	0
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	51,557,669	32,196,222
31. Federal and foreign income taxes incurred	XXX	6,423,458	16,331,048
32. Net income (loss) (Lines 30 minus 31)	XXX	45,134,211	15,865,174
DETAILS OF WRITE-INS			
0601.	XXX		0
0602.	XXX		0
0603.	XXX		0
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	XXX	0	0
0701.	XXX		0
0702.	XXX		0
0703.	XXX		0
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above)	XXX	0	0
1401.			0
1402.			0
1403.			0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	0	0	0
2901.			0
2902.			0
2903.			0
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	0	0	0

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year	2 Prior Year
	CAPITAL & SURPLUS ACCOUNT		
33.	Capital and surplus prior reporting year	1,136,747,259	1,115,145,737
34.	Net income or (loss) from Line 32	45,134,211	15,865,174
35.	Change in valuation basis of aggregate policy and claim reserves	0	0
36.	Change in net unrealized capital gains (losses) less capital gains tax of $ 942,069	5,015,120	4,251,604
37.	Change in net unrealized foreign exchange capital gain or (loss)	(1,471,146)	1,078,542
38.	Change in net deferred income tax	45,459	(2,121,102)
39.	Change in nonadmitted assets	3,264,496	2,527,304
40.	Change in unauthorized and certified reinsurance	0	0
41.	Change in treasury stock	0	0
42.	Change in surplus notes	0	0
43.	Cumulative effect of changes in accounting principles	0	0
44.	Capital Changes:		
	44.1 Paid in	0	0
	44.2 Transferred from surplus (Stock Dividend)	0	0
	44.3 Transferred to surplus	0	0
45.	Surplus adjustments:		
	45.1 Paid in	0	0
	45.2 Transferred to capital (Stock Dividend)	0	0
	45.3 Transferred from capital	0	0
46.	Dividends to stockholders	0	0
47.	Aggregate write-ins for gains or (losses) in surplus	0	0
48.	Net change in capital and surplus (Lines 34 to 47)	51,988,140	21,601,522
49.	Capital and surplus end of reporting year (Line 33 plus 48)	1,188,735,399	1,136,747,259
DETAILS OF WRITE-INS			
4701.			0
4702.			0
4703.			0
4798.	Summary of remaining write-ins for Line 47 from overflow page	0	0
4799.	Totals (Lines 4701 through 4703 plus 4798) (Line 47 above)	0	0

CASH FLOW

	1 Current Year	2 Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	765,480,207	619,901,166
2. Net investment income	33,467,630	35,533,329
3. Miscellaneous income	0	0
4. Total (Lines 1 through 3)	798,947,837	655,434,494
5. Benefit and loss related payments	636,222,310	490,624,749
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		0
7. Commissions, expenses paid and aggregate write-ins for deductions	88,027,136	93,717,972
8. Dividends paid to policyholders		0
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	12,382,314	6,928,447
10. Total (Lines 5 through 9)	736,631,759	591,271,167
11. Net cash from operations (Line 4 minus Line 10)	62,316,078	64,163,327
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	1,809,081,149	1,142,119,987
12.2 Stocks	24,171,864	6,083,211
12.3 Mortgage loans	0	0
12.4 Real estate	0	0
12.5 Other invested assets	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	223	551
12.7 Miscellaneous proceeds	107,384	69,187,234
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,833,360,621	1,217,390,983
13. Cost of investments acquired (long-term only):		
13.1 Bonds	1,659,596,960	1,182,243,792
13.2 Stocks	15,334,896	7,091,754
13.3 Mortgage loans	0	0
13.4 Real estate	0	0
13.5 Other invested assets	0	0
13.6 Miscellaneous applications	66,779,790	1,625,110
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,741,711,647	1,190,960,656
14. Net increase (decrease) in contract loans and premium notes	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	91,648,974	26,430,327
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0
16.3 Borrowed funds	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities		0
16.5 Dividends to stockholders	0	0
16.6 Other cash provided (applied)	(173,433,290)	318,641,181
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(173,433,290)	318,641,181
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(19,468,238)	409,234,835
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	436,613,993	27,379,158
19.2 End of year (Line 18 plus Line 19.1)	417,145,755	436,613,993

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefit Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other Health	10 Other Non-Health
1. Net premium income	769,931,551	1,763,720	0	0	0	0	41,415,583	726,752,247	0	0
2. Change in unearned premium reserves and reserve for rate credit	42,748	53	0	0	0	0	42,695	0	0	0
3. Fee-for-service (net of $ .... medical expenses)	0	0	0	0	0	0	0	0	0	XXX
4. Risk revenue	0	0	0	0	0	0		0	0	XXX
5. Aggregate write-ins for other health care related revenues	0	0	0	0	0	0	0	0	0	XXX
6. Aggregate write-ins for other non-health care related revenues	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
7. Total revenues (Lines 1 to 6)	769,974,299	1,763,773	0	0	0	0	41,458,278	726,752,247	0	0
8. Hospital/medical benefits	3,352,275,827	10,960,867	0	0	0	0	344,661,505	2,996,653,455	0	XXX
9. Other professional services	1,979,315,972	545,856	0	0	0	0	0	1,978,770,116	0	XXX
10. Outside referrals	5,050,557	5,050,557	0	0	0	0	0	0	0	XXX
11. Emergency room and out-of-area	236,279,168	152,145	0	0	0	0	0	236,127,023	0	XXX
12. Prescription drugs	970,712,062	647,966	0	0	0	0	19,662,356	950,401,740	0	XXX
13. Aggregate write-ins for other hospital and medical	0	0	0	0	0	0	0	0	0	XXX
14. Incentive pool, withhold adjustments and bonus amounts	9,748,339	0	0	0	0	0	2,611,743	7,136,596	0	XXX
15. Subtotal (Lines 8 to 14)	6,553,381,925	17,357,391	0	0	0	0	366,935,604	6,169,088,930	0	XXX
16. Net reinsurance recoveries	5,898,028,252	15,606,172	0	0	0	0	330,242,043	5,552,180,037	0	XXX
17. Total hospital and medical (Lines 15 minus 16)	655,353,673	1,751,219	0	0	0	0	36,693,561	616,908,893	0	XXX
18. Non-health claims (net)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
19. Claims adjustment expenses including $ 9,522,777 cost containment expenses	14,884,886	423,610	0	0	0	0	814,210	13,647,066	0	0
20. General administrative expenses	82,063,080	2,335,440	0	0	0	0	4,488,888	75,238,752	0	0
21. Increase in reserves for accident and health contracts	0	0	0	0	0	0	0	0	0	XXX
22. Increase in reserves for life contracts	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
23. Total underwriting deductions (Lines 17 to 22)	752,301,639	4,510,269	0	0	0	0	41,996,659	705,794,711	0	0
24. Net underwriting gain or (loss) (Line 7 minus Line 23)	17,672,660	(2,746,496)	0	0	0	0	(538,381)	20,957,536	0	0
DETAILS OF WRITE-INS										
0501.	0	0	0	0	0	0	0	0	0	XXX
0502.	0	0	0	0	0	0	0	0	0	XXX
0503.	0	0	0	0	0	0	0	0	0	XXX
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	0	XXX
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0	XXX
0601.		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0602.		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0603.		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0698. Summary of remaining write-ins for Line 6 from overflow page	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
1301.										XXX
1302.										XXX
1303.										XXX
1398. Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	XXX
1399. Totals (Lines 1301 through 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	XXX

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS

Line of Business	1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Ceded	4 Net Premium Income (Cols. 1+2-3)
1. Comprehensive (hospital and medical)	17,637,208	0	15,873,488	1,763,720
2. Medicare Supplement	0	0	0	0
3. Dental only	0	0	0	0
4. Vision only	0	0	0	0
5. Federal Employees Health Benefits Plan	0	0	0	0
6. Title XVIII - Medicare	414,155,834	0	372,740,251	41,415,583
7. Title XIX - Medicaid	7,267,522,470	0	6,540,770,223	726,752,247
8. Other health	0	0	0	0
9. Health subtotal (Lines 1 through 8)	7,699,315,512	0	6,929,383,961	769,931,551
10. Life	0	0	0	0
11. Property/casualty	0	0	0	0
12. Totals (Lines 9 to 11)	7,699,315,512	0	6,929,383,961	769,931,551

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 – CLAIMS INCURRED DURING THE YEAR

	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefits Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other Health	10 Other Non-Health
1. Payments during the year:										
1.1 Direct	6,358,445,592	20,815,037	0	0	0	0	361,027,860	5,976,602,695	0	0
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	5,722,585,551	18,718,052	0	0	0	0	324,925,074	5,378,942,425	0	0
1.4 Net	635,860,041	2,096,985	0	0	0	0	36,102,786	597,660,270	0	0
2. Paid medical incentive pools and bonuses	362,272	0	0	0	0	0	96,667	265,605	0	0
3. Claim liability December 31, current year from Part 2A:										
3.1 Direct	796,615,862	1,694,000	0	0	0	0	49,373,000	745,548,862	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	716,954,276	1,524,600	0	0	0	0	44,435,700	670,993,976	0	0
3.4 Net	79,661,586	169,400	0	0	0	0	4,937,300	74,554,886	0	0
4. Claim reserve December 31, current year from Part 2D:										
4.1 Direct	0	0	0	0	0	0	0	0	0	0
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
4.4 Net	0	0	0	0	0	0	0	0	0	0
5. Accrued medical incentive pools and bonuses, current year	1,133,385	0	0	0	0	0	294,866	838,519	0	0
6. Net healthcare receivables (a)	0	0	0	0	0	0	0	0	0	0
7. Amounts recoverable from reinsurers December 31, current year	0	0	0	0	0	0	0	0	0	0
8. Claim liability December 31, prior year from Part 2A:										
8.1 Direct	611,427,868	5,151,645	0	0	0	0	46,077,000	560,199,223	0	0
8.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
8.3 Reinsurance ceded	550,285,080	4,636,480	0	0	0	0	41,469,300	504,179,300	0	0
8.4 Net	61,142,788	515,165	0	0	0	0	4,607,700	56,019,923	0	0
9. Claim reserve December 31, prior year from Part 2D:										
9.1 Direct	0	0	0	0	0	0	0	0	0	0
9.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
9.4 Net	0	0	0	0	0	0	0	0	0	0
10. Accrued medical incentive pools and bonuses, prior year	520,823	0	0	0	0	0	130,359	390,464	0	0
11. Amounts recoverable from reinsurers December 31, prior year	0	0	0	0	0	0	0	0	0	0
12. Incurred benefits:										
12.1 Direct	6,543,633,586	17,357,392	0	0	0	0	364,323,860	6,161,952,334	0	0
12.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
12.3 Reinsurance ceded	5,889,254,747	15,606,172	0	0	0	0	327,891,474	5,545,757,101	0	0
12.4 Net	654,378,839	1,751,220	0	0	0	0	36,432,386	616,195,233	0	0
13. Incurred medical incentive pools and bonuses	974,834	0	0	0	0	0	261,174	713,660	0	0

(a) Excludes $ .... 6,044,192 loans or advances to providers not yet expensed.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - CLAIMS LIABILITY END OF CURRENT YEAR

	1 Total	2 Comprehensive (Hospital and Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefits Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other Health	10 Other Non-Health
1. Reported in Process of Adjustment:										
1.1. Direct	66,863,590	0	0	0	0	0	0	66,863,590	0	0
1.2. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
1.3. Reinsurance ceded	60,177,231	0	0	0	0	0	0	60,177,231	0	0
1.4. Net	6,686,359	0	0	0	0	0	0	6,686,359	0	0
2. Incurred but Unreported:										
2.1. Direct	729,752,272	1,694,000	0	0	0	0	49,373,000	678,685,272	0	0
2.2. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
2.3. Reinsurance ceded	656,777,045	1,524,600	0	0	0	0	44,435,700	610,816,745	0	0
2.4. Net	72,975,227	169,400	0	0	0	0	4,937,300	67,868,527	0	0
3. Amounts Withheld from Paid Claims and Capitations:										
3.1. Direct	0	0	0	0	0	0	0	0	0	0
3.2. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
3.3. Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
3.4. Net	0	0	0	0	0	0	0	0	0	0
4. TOTALS:										
4.1. Direct	796,615,862	1,694,000	0	0	0	0	49,373,000	745,548,862	0	0
4.2. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.3. Reinsurance ceded	716,954,276	1,524,600	0	0	0	0	44,435,700	670,993,976	0	0
4.4. Net	79,661,586	169,400	0	0	0	0	4,937,300	74,554,886	0	0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2B - ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR-NET OF REINSURANCE

	Claims Paid During the Year		Claim Reserve and Claim Liability December 31 of Current Year		5	6
Line of Business	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical)	578,787	1,518,197	2,330	167,071	581,117	515,166
2. Medicare Supplement	0	0	0	0	0	0
3. Dental Only	0	0	0	0	0	0
4. Vision Only	0	0	0	0	0	0
5. Federal Employees Health Benefits Plan	0	0	0	0	0	0
6. Title XVIII - Medicare	3,756,377	32,346,409	115,512	4,821,788	3,871,889	4,607,700
7. Title XIX - Medicaid	45,377,433	558,315,717	2,971,515	71,583,371	48,348,948	56,019,924
8. Other health	0	0	0	0	0	0
9. Health subtotal (Lines 1 to 8)	49,712,597	592,180,323	3,089,357	76,572,230	52,801,954	61,142,790
10. Healthcare receivables (a)	0	6,032,881	0	0	0	0
11. Other non-health	0	0	0	0	0	0
12. Medical incentive pools and bonus amounts	193,670	168,602	271,434	861,952	465,104	520,823
13. Totals (Lines 9-10+11+12)	49,906,267	586,316,044	3,360,791	77,434,182	53,267,058	61,663,613

(a) Excludes $ 6,044,192 loans or advances to providers not yet expensed.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A – Paid Health Claims - Hospital and Medical

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	9,056	9,175	9,175	9,175	9,175
2. 2017	4,309	5,802	5,798	5,804	5,804
3. 2018	XXX	2,034	2,330	2,333	2,333
4. 2019	XXX	XXX	1,843	2,151	2,157
5. 2020	XXX	XXX	XXX	1,780	2,716
6. 2021	XXX	XXX	XXX	XXX	1,518

Section B – Incurred Health Claims - Hospital and Medical

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	9,137	9,182	9,175	9,175	9,175
2. 2017	4,572	5,798	5,800	5,805	5,804
3. 2018	XXX	2,321	2,330	2,337	2,333
4. 2019	XXX	XXX	2,461	2,210	2,160
5. 2020	XXX	XXX	XXX	2,607	2,715
6. 2021	XXX	XXX	XXX	XXX	1,685

Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Hospital and Medical

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2017	2,844	5,804	(195)	(3.4)	5,609	197.2	0	0	5,609	197.2
2. 2018	2,373	2,333	(342)	(14.7)	1,991	83.9	0	0	1,991	83.9
3. 2019	1,803	2,157	336	15.6	2,493	138.3	3	0	2,496	138.4
4. 2020	2,026	2,716	144	5.3	2,860	141.2	(1)	0	2,859	141.1
5. 2021	1,764	1,518	420	27.7	1,938	109.9	167	26	2,131	120.8

Pt 2C - Sn A - Paid Claims - MS

NONE

Pt 2C - Sn A - Paid Claims - DO

NONE

Pt 2C - Sn A - Paid Claims - VO

NONE

Pt 2C - Sn A - Paid Claims - FE

NONE

UNDERWRITING AND INVESTMENT EXHIBIT
PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS
($000 Omitted)
Section A - Paid Health Claims - Medicare

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid 1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	0	4	4	1	3
2. 2017	4,812	5,624	5,644	5,674	5,673
3. 2018	XXX	10,279	11,562	11,730	11,728
4. 2019	XXX	XXX	19,135	22,048	22,127
5. 2020	XXX	XXX	XXX	23,884	27,562
6. 2021	XXX	XXX	XXX	XXX	32,346

Section B - Incurred Health Claims - Medicare

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year 1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	0	4	4	1	3
2. 2017	5,874	5,641	5,644	5,674	5,673
3. 2018	XXX	11,442	11,597	11,730	11,728
4. 2019	XXX	XXX	21,581	22,173	22,127
5. 2020	XXX	XXX	XXX	28,570	27,677
6. 2021	XXX	XXX	XXX	XXX	37,168

Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Medicare

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2017	7,970	5,673	552	9.7	6,225	78.1	0	0	6,225	78.1
2. 2018	18,072	11,728	1,166	9.9	12,894	71.3	0	0	12,894	71.3
3. 2019	28,997	22,127	576	2.6	22,703	78.3	0	0	22,703	78.3
4. 2020	35,488	27,562	603	2.2	28,165	79.4	116	0	28,281	79.7
5. 2021	41,458	32,346	803	2.5	33,149	80.0	4,822	43	38,014	91.7

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A - Paid Health Claims - Title XIX Medicaid

	Cumulative Net Amounts Paid				
Year in Which Losses Were Incurred	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	77,816	77,998	77,997	77,968	77,992
2. 2017	728,662	764,385	764,830	765,157	765,147
3. 2018	XXX	437,725	465,989	467,805	467,785
4. 2019	XXX	XXX	438,566	470,173	471,121
5. 2020	XXX	XXX	XXX	427,815	472,082
6. 2021	XXX	XXX	XXX	XXX	552,451

Section B – Incurred Health Claims - Title XIX Medicaid

	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
Year in Which Losses Were Incurred	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	107,046	77,998	77,997	77,968	77,992
2. 2017	762,599	766,807	764,830	765,157	765,147
3. 2018	XXX	479,696	469,535	467,805	467,785
4. 2019	XXX	XXX	478,302	474,272	471,121
5. 2020	XXX	XXX	XXX	479,679	475,325
6. 2021	XXX	XXX	XXX	XXX	624,897

Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Title XIX Medicaid

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2017	495,422	765,147	17,693	2.3	782,840	158.0	0	0	782,840	158.0
2. 2018	519,262	467,785	32,637	7.0	500,422	96.4	0	0	500,422	96.4
3. 2019	515,431	471,121	11,717	2.5	482,838	93.7	0	0	482,838	93.7
4. 2020	556,811	472,082	12,585	2.7	484,667	87.0	3,243	0	487,910	87.6
5. 2021	726,752	552,451	13,477	2.4	565,928	77.9	72,445	427	638,800	87.9

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A - Paid Health Claims - Grand Total

	Cumulative Net Amounts Paid				
Year in Which Losses Were Incurred	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	86,872	87,177	87,176	87,144	87,170
2. 2017	737,783	775,811	776,272	776,635	776,624
3. 2018	XXX	450,038	479,881	481,868	481,846
4. 2019	XXX	XXX	459,544	494,372	495,405
5. 2020	XXX	XXX	XXX	453,479	502,360
6. 2021	XXX	XXX	XXX	XXX	586,315

Section B - Incurred Health Claims - Grand Total

	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
Year in Which Losses Were Incurred	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	116,183	87,184	87,176	87,144	87,170
2. 2017	773,045	778,246	776,274	776,636	776,624
3. 2018	XXX	493,459	483,462	481,872	481,846
4. 2019	XXX	XXX	502,344	498,655	495,408
5. 2020	XXX	XXX	XXX	510,856	505,717
6. 2021	XXX	XXX	XXX	XXX	663,750

Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Grand Total

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2017	506,236	776,624	18,050	2.3	794,674	157.0	0	0	794,674	157.0
2. 2018	539,707	481,846	33,461	6.9	515,307	95.5	0	0	515,307	95.5
3. 2019	546,231	495,405	12,629	2.5	508,034	93.0	3	0	508,037	93.0
4. 2020	594,325	502,360	13,332	2.7	515,692	86.8	3,358	0	519,050	87.3
5. 2021	769,974	586,315	14,700	2.5	601,015	78.1	77,434	496	678,945	88.2

Pt 2C - Sn B - Incurred Claims - MS

NONE

Pt 2C - Sn B - Incurred Claims - DO

NONE

Pt 2C - Sn B - Incurred Claims - VO

NONE

Pt 2C - Sn B - Incurred Claims - FE

NONE

Part 2C - Sn C - Claims Expense Ratio MS

NONE

Part 2C - Sn C - Claims Expense Ratio DO

NONE

Part 2C - Sn C - Claims Expense Ratio VO

NONE

Part 2C - Sn C - Claims Expense Ratio FE

NONE

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2D - AGGREGATE RESERVE FOR ACCIDENT AND HEALTH CONTRACTS ONLY

	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefit Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other
1. Unearned premium reserves	3,845,709	88,978	0	0	0	0	0	3,756,732	0
2. Additional policy reserves (a)	0	0	0	0	0	0	0	0	0
3. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
4. Reserve for rate credits or experience rating refunds (including $ for investment income)	211,545,173	0	0	0	0	0	9,563,392	201,981,781	0
5. Aggregate write-ins for other policy reserves	0	0	0	0	0	0	0	0	0
6. Totals (gross)	215,390,883	88,978	0	0	0	0	9,563,392	205,738,513	0
7. Reinsurance ceded	193,832,102	80,080	0	0	0	0	8,587,360	185,164,662	0
8. Totals (Net) (Page 3, Line 4)	21,558,781	8,898	0	0	0	0	976,032	20,573,851	0
9. Present value of amounts not yet due on claims	0	0	0	0	0	0	0	0	0
10. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
11. Aggregate write-ins for other claim reserves	0	0	0	0	0	0	0	0	0
12. Totals (gross)	0	0	0	0	0	0	0	0	0
13. Reinsurance ceded	0	0	0	0	0	0	0	0	0
14. Totals (Net) (Page 3, Line 7)	0	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS									
0501.	0								
0502.	0								
0503.	0								
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0
1101.	0								
1102.	0								
1103.	0								
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0	0	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0	0	0	0	0	0

(a) Includes $ 0 premium deficiency reserve.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - ANALYSIS OF EXPENSES

	Claim Adjustment Expenses 1 Cost Containment Expenses	2 Other Claim Adjustment Expenses	3 General Administrative Expenses	4 Investment Expenses	5 Total
1. Rent ($ .... for occupancy of own building)	40,756	0	1,446,912	0	1,487,668
2. Salaries, wages and other benefits	4,912,256	0	1,986,726	0	6,898,982
3. Commissions (less $ .... ceded plus $ .... assumed)	0	0	91,558	0	91,558
4. Legal fees and expenses	0	0	4,500	0	4,500
5. Certifications and accreditation fees	0	0	0	0	0
6. Auditing, actuarial and other consulting services	81,328	0	4,829,528	0	4,910,856
7. Traveling expenses	0	0	23,007	0	23,007
8. Marketing and advertising	0	0	225,131	0	225,131
9. Postage, express and telephone	102	0	289,551	0	289,653
10. Printing and office supplies	0	0	281,042	0	281,042
11. Occupancy, depreciation and amortization	0	0	2,687	0	2,687
12. Equipment	0	0	0	0	0
13. Cost or depreciation of EDP equipment and software	0	0	6,487	0	6,487
14. Outsourced services including EDP, claims, and other services	4,176,811	5,818,851	35,598,952	0	45,594,614
15. Boards, bureaus and association fees	8,983	0	219,798	0	228,781
16. Insurance, except on real estate	0	0	551,359	0	551,359
17. Collection and bank service charges	0	0	0	0	0
18. Group service and administration fees	0	0	0	0	0
19. Reimbursements by uninsured plans	0	(486,731)	(7,449,050)	0	(7,935,781)
20. Reimbursements from fiscal intermediaries	0	0	0	0	0
21. Real estate expenses	0	0	0	0	0
22. Real estate taxes	0	0	0	0	0
23. Taxes, licenses and fees:					
23.1 State and local insurance taxes	0	0	6,982,362	0	6,982,362
23.2 State premium taxes	0	0	36,425,801	0	36,425,801
23.3 Regulatory authority licenses and fees	0	0	183,027	0	183,027
23.4 Payroll taxes	302,541		113,966	0	416,507
23.5 Other (excluding federal income and real estate taxes)	0	0	1,895	0	1,895
24. Investment expenses not included elsewhere	0	0	0	52,138	52,138
25. Aggregate write-ins for expenses	0	29,988	247,841	0	277,829
26. Total expenses incurred (Lines 1 to 25)	9,522,777	5,362,108	82,063,080	52,138	(a) 97,000,103
27. Less expenses unpaid December 31, current year	0	496,356	23,373,396	0	23,869,752
28. Add expenses unpaid December 31, prior year	0	461,467	20,978,143	0	21,439,610
29. Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0
30. Amounts receivable relating to uninsured plans, current year	0	0	0	0	0
31. Total expenses paid (Lines 26 minus 27 plus 28 minus 29 plus 30)	9,522,777	5,327,219	79,667,827	52,138	94,569,961
DETAILS OF WRITE-INS					
2501. Prompt Pay Interest	0	0	247,841	0	247,841
2502. Provision for Claims Processing	0	29,988	0	0	29,988
2503.	0	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0	0
2599. Totals (Line 2501 through 2503 plus 2598) (Line 25 above)	0	29,988	247,841	0	277,829

(a) Includes management fees of $ ....0 to affiliates and $ ....0 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 6,635,548	6,352,976
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 20,509,815	19,896,352
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 27,526	27,526
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	936,760	933,628
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 0	0
4.	Real estate	(d) 0	0
5.	Contract loans	0	0
6.	Cash, cash equivalents and short-term investments	(e) 55,069	61,899
7.	Derivative instruments	(f) 0	0
8.	Other invested assets	0	0
9.	Aggregate write-ins for investment income	0	0
10.	Total gross investment income	28,164,718	27,272,381
11.	Investment expenses		(g) 52,138
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 0
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		52,138
17.	Net investment income (Line 10 minus Line 16)		27,220,243
	DETAILS OF WRITE-INS		
0901.			
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	0
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		0

(a) Includes $ 1,150,016 accrual of discount less $ 6,505,065 amortization of premium and less $ 1,283,270 paid for accrued interest on purchases.
(b) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.
(c) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.
(d) Includes $ 0 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.
(e) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.
(f) Includes $ .... accrual of discount less $ .... amortization of premium.
(g) Includes $ .... investment expenses and $ .... investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $ .... interest on surplus notes and $ .... interest on capital notes.
(i) Includes $ .... depreciation on real estate and $ .... depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	588,163	0	588,163		
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	3,445,712	0	3,445,712	42,841	
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	70,618	5,246	75,865	(12,090)	(36,383)
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	4,121,982	233,079	4,355,061	5,926,690	(1,434,763)
2.21	Common stocks of affiliates	0	0	0	0	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	223	0	223	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	0	0	0	0	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	(252)	0
10.	Total capital gains (losses)	8,226,698	238,326	8,465,024	5,957,189	(1,471,146)
	DETAILS OF WRITE-INS					
0901.	Miscellaneous Adjustments			0	(252)	
0902.				0		
0903.				0		
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	0	0	(252)	0

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks	0	0	0
2.2 Common stocks	0	0	0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens	0	0	0
3.2 Other than first liens	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company	0	0	0
4.2 Properties held for the production of income	0	0	0
4.3 Properties held for sale	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)	0	0	0
6. Contract loans	0	0	0
7. Derivatives (Schedule DB)	0	0	0
8. Other invested assets (Schedule BA)	0	0	0
9. Receivables for securities	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11. Aggregate write-ins for invested assets	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	0	0	0
13. Title plants (for Title insurers only)	0	0	0
14. Investment income due and accrued	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	338,095	159,030	(179,065)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2 Net deferred tax asset	0	0	0
19. Guaranty funds receivable or on deposit	0	0	0
20. Electronic data processing equipment and software	0	0	0
21. Furniture and equipment, including health care delivery assets	29,113	55,987	26,874
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0
24. Health care and other amounts receivable	11,454,486	10,538,848	(915,638)
25. Aggregate write-ins for other-than-invested assets	2,145,746	6,478,071	4,332,325
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	13,967,440	17,231,936	3,264,496
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28. Total (Lines 26 and 27)	13,967,440	17,231,936	3,264,496
DETAILS OF WRITE-INS			
1101.		0	0
1102.		0	0
1103.		0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0
2501. Prepaid Expenses	1,920,579	6,140,570	4,219,991
2502. Intangibles	225,167	337,501	112,334
2503.		0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	2,145,746	6,478,071	4,332,325

EXHIBIT 1 - ENROLLMENT BY PRODUCT TYPE FOR HEALTH BUSINESS ONLY

	Total Members at End of					6
Source of Enrollment	1 Prior Year	2 First Quarter	3 Second Quarter	4 Third Quarter	5 Current Year	Current Year Member Months
1. Health Maintenance Organizations	1,022,908	1,059,835	1,086,933	1,110,966	1,132,888	13,072,915
2. Provider Service Organizations	0	0	0	0	0	0
3. Preferred Provider Organizations	0	0	0	0	0	0
4. Point of Service	0	0	0	0	0	0
5. Indemnity Only	0	0	0	0	0	0
6. Aggregate write-ins for other lines of business	0	0	0	0	0	0
7. Total	1,022,908	1,059,835	1,086,933	1,110,966	1,132,888	13,072,915
DETAILS OF WRITE-INS						
0601.	0	0	0	0	0	0
0602.	0	0	0	0	0	0
0603.	0	0	0	0	0	0
0698. Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0

EXHIBIT 2 - ACCIDENT AND HEALTH PREMIUMS DUE AND UNPAID

1 Name of Debtor	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 Over 90 Days	6 Nonadmitted	7 Admitted
0199999 Total individuals	0	0	0	0	0	0
Group subscribers:						
0299997 Group subscriber subtotal	0	0	0	0	0	0
0299998 Premiums due and unpaid not individually listed	2,326,043	1,755,153	325,569	2,481,918	338,095	6,550,589
0299999 Total group	2,326,043	1,755,153	325,569	2,481,918	338,095	6,550,589
0399999 Premiums due and unpaid from Medicare entities	0	0	0	0	0	0
0499999 Premiums due and unpaid from Medicaid entities	0	0	0	0	0	0
0599999 Accident and health premiums due and unpaid (Page 2, Line 15)	2,326,043	1,755,153	325,569	2,481,918	338,095	6,550,589

EXHIBIT 3 - HEALTH CARE RECEIVABLES

1 Name of Debtor	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 Over 90 Days	6 Nonadmitted	7 Admitted
Pharmaceutical Rebate Receivables						
0199998 - Aggregate of amounts not individually listed above.	1,610,552	0	0	0	0	1,610,552
0199999 - Pharmaceutical Rebate Receivables	1,610,552	0	0	0	0	1,610,552
Claim Overpayment Receivables						
0299998 - Aggregate of amounts not individually listed above.	1,074,838	392,005	841,626	423,776	0	2,732,246
0299999 - Claim Overpayment Receivables	1,074,838	392,005	841,626	423,776	0	2,732,246
Loans and Advances to Providers						
Capitation Arrangement Receivables						
Risk sharing Receivables						
Other Receivables						
0799999 Gross Health Care Receivables	2,685,390	392,005	841,626	423,776	0	4,342,798

EXHIBIT 3A – ANALYSIS OF HEALTH CARE RECEIVABLES COLLECTED AND ACCRUED

	Health Care Receivables Collected or Offset During the Year		Health Care Receivables Accrued as of December 31 of Current Year		5	6
	1	2	3	4		
Type of Health Care Receivable	On Amounts Accrued Prior to January 1 of Current Year	On Claims Accrued During the Year	On Amounts Accrued December 31 of Prior Year	On Amounts Accrued During the Year	Health Care Receivables from Prior Years (Cols. 1 + 3)	Estimated Health Care Receivables Accrued as of December 31 of Prior Year
1. Pharmaceutical rebate receivables	631,866	0	0	1,610,552	631,866	631,866
2. Claim overpayment receivables	2,999,077	0	0	2,732,245	2,999,077	2,999,077
3. Loans and advances to providers	0	0	0	0	0	0
4. Capitation arrangement receivables	0	0	0	0	0	0
5. Risk sharing receivables	0	0	0	0	0	0
6. Other health care receivables	2,519	0	0		2,519	2,519
7. Totals (Lines 1 through 6)	3,633,462	0	0	4,342,797	3,633,462	3,633,462

Note that the accrued amounts in columns 3, 4 and 6 are the total health care receivables, not just the admitted portion.

EXHIBIT 4 – CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
	66,863,590	0	0	0	0	66,863,590
0199999 Individually listed claims unpaid	66,863,590	0	0	0	0	66,863,590
0299999 Aggregate accounts not individually listed-uncovered	0	0	0	0	0	0
0399999 Aggregate accounts not individually listed-covered	0	0	0	0	0	0
0499999 Subtotals	66,863,590	0	0	0	0	66,863,590
0599999 Unreported claims and other claim reserves						729,752,273
0699999 Total amounts withheld						0
0799999 Total claims unpaid						796,615,863
0899999 Accrued medical incentive pool and bonus amounts						1,133,385

EXHIBIT 5 - AMOUNTS DUE FROM PARENT, SUBSIDIARIES AND AFFILIATES

1	2	3	4	5	6	Admitted	
						7	8
Name of Affiliate	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Current	Non-Current
NONE							
0199999 Individually listed receivables	0	0	0	0	0	0	0
0299999 Receivables not individually listed							
0399999 Total gross amounts receivable	0	0	0	0	0	0	0

EXHIBIT 6 - AMOUNTS DUE TO PARENT, SUBSIDIARIES AND AFFILIATES

1 Affiliate	2 Description	3 Amount	4 Current	5 Non-Current
Horizon Healthcare Services, Inc.		256,996,093	256,996,093	0
Horizon Insurance Company		1,540,445	1,540,445	0
Horizon Healthcare Plan Holding Company		2,644	2,644	
0199999 Individually listed payables		258,539,182	258,539,182	0
0299999 Payables not individually listed				
0399999 Total gross payables		258,539,182	258,539,182	0

EXHIBIT 7 - PART 1- SUMMARY OF TRANSACTIONS WITH PROVIDERS

Payment Method	1 Direct Medical Expense Payment	2 Column 1 as a % of Total Payments	3 Total Members Covered	4 Column 3 as a % of Total Members	5 Column 1 Expenses Paid to Affiliated Providers	6 Column 1 Expenses Paid to Non-Affiliated Providers
Capitation Payments:						
1. Medical groups	49,101,024	0.8	0	0.0	0	49,101,024
2. Intermediaries	92,216,875	1.4	0	0.0	0	92,216,875
3. All other providers	0	0.0	0	0.0	0	0
4. Total capitation payments	141,317,899	2.2	0	0.0	0	141,317,899
Other Payments:						
5. Fee-for-service	366,091,132	5.8	XXX	XXX	0	366,091,132
6. Contractual fee payments	5,854,659,274	92.0	XXX	XXX	0	5,854,659,274
7. Bonus/withhold arrangements - fee-for-service	0	0.0	XXX	XXX	0	0
8. Bonus/withhold arrangements - contractual fee payments	0	0.0	XXX	XXX	0	0
9. Non-contingent salaries	0	0.0	XXX	XXX	0	0
10. Aggregate cost arrangements	0	0.0	XXX	XXX	0	0
11. All other payments	0	0.0	XXX	XXX	0	0
12. Total other payments	6,220,750,406	97.8	XXX	XXX	0	6,220,750,406
13. Total (Line 4 plus Line 12)	6,362,068,305	100 %	XXX	XXX	0	6,362,068,305

EXHIBIT 7 - PART 2 - SUMMARY OF TRANSACTIONS WITH INTERMEDIARIES

1 NAIC Code	2 Name of Intermediary	3 Capitation Paid	4 Average Monthly Capitation	5 Intermediary's Total Adjusted Capital	6 Intermediary's Authorized Control Level RBC
	CareCentrix	200,572	16,714	0	0
	Care Core National	79,584,866	6,632,072	0	0
	Care Transition	(533,502)	(44,459)	0	0
	LabCorp	12,964,939	1,080,412	0	0
9999999 Totals		92,216,875	XXX	XXX	XXX

EXHIBIT 8 – FURNITURE, EQUIPMENT AND SUPPLIES OWNED

Description	1 Cost	2 Improvements	3 Accumulated Depreciation	4 Book Value Less Encumbrances	5 Assets Not Admitted	6 Net Admitted Assets
1. Administrative furniture and equipment	3,874,159	0	3,874,159	0	0	0
2. Medical furniture, equipment and fixtures	0	0	0	0	0	0
3. Pharmaceuticals and surgical supplies	0	0	0	0	0	0
4. Durable medical equipment	0	0	0	0	0	0
5. Other property and equipment	5,107,033	2,564,588	7,642,507	29,113	29,113	0
6. Total	8,981,192	2,564,588	11,516,666	29,113	29,113	0

NOTES TO FINANCIAL STATEMENTS

1) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices

The accompanying financial statements of Horizon Healthcare of New Jersey, Inc. (the Company) have been prepared with the National Association of Insurance Commissioners Annual Statement Instructions and Accounting Practices and Procedures manuals except to the extent that state law differs.

	SSSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) Company state basis (Page 4, Line 32, Colum	NJ	4	32	$ 45,134,210	$ 15,865,173
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				$ -	$ -
(3) State Permitted Practices that increase/(decrease) NAIC SAP				$ -	$ -
(4) NAIC SAP (1-2-3=4)	NJ	4	32	$ 45,134,210	$ 51,268,063
RESERVES					
(5) Company state basis (Page 3, Line 33, Colum	NJ	5	49	$ 1,188,735,398	$ 1,136,747,259
(6) State Prescribed Practices that increase/decrease NAIC SAP				$ -	$ -
(7) State Permitted Practices that increase/(decrease) NAIC SAP				$ -	$ -
(8) NAIC SAP (5-6-7=8)	NJ	5	49	$ 1,188,735,398	$ 1,136,747,259

B. Use of Estimates

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

The Company uses the following accounting policies:

1) Short-term investments are carried at market value.
2) Long term bond investments that are NAIC designated as 1 and 2 are carried at amortized cost. Bond investments that are NAIC designated as 3 and 4 are carried at lower of cost or market value.
3) Common stocks are stated at market value.
4) Preferred stocks – The estimated market value of investments is determined by using the “Association Values” provided by the Securities Valuation Office (SVO) of the NAIC. For those securities not valued by the SVO, available quoted market prices are used.
5) Mortgage loans – None.
6) Loan-backed securities – Stated at either amortized cost or the lower of amortized cost or fair value.
7) Investments in subsidiaries and affiliates – None.
8) Investments in joint ventures and partnerships – None.
9) Derivatives – None.
10) Premium deficiency calculation – None.
11) The liability for claims incurred but unpaid for current and prior years is estimated based upon certain actuarial assumptions which consider such factors as average enrollment, utilization, and claims paid in the current and preceding years. In addition, a provision is made for claim processing costs. Adjustments to these estimates are reflected in the year the actual results are known.
12) The Company has not changed its capitalization policy from the prior period.
13) Pharmacy rebate estimates are accrued for in accordance with SSAP No. 84, Certain Healthcare Receivables and Receivables Under Government Insured Plans.

D. Going Concern

Management has assessed the company’s ability as a going concern and noted no such risk exists. There are no conditions or events that raise any concerns.

2) ACCOUNTING CHANGES AND CORRECTION OF ERRORS

There were no accounting changes or correction of errors in year-end 2021 or 2020.

3) BUSINESS COMBINATIONS AND GOODWILL

Not applicable

4) DISCONTINUED OPERATIONS

Not applicable

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5) INVESTMENTS

A. Mortgage loans – None
B. Debt restructuring – None
C. Reverse mortgages – None
D. Loan-backed securities

a. The aggregate amount of unrealized losses

1.	Less than 12 Months	$ 1,308,433
2.	12 Months or Longer	$ 807,766

b. The aggregate related fair value of securities with unrealized losses

1.	Less than 12 Months	$ 150,414,937
2.	12 Months or Longer	$ 24,995,596

E. Dollar Repurchase agreements – None
F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – None
G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – None
H. Repurchase Agreements Transactions Accounted for as a Sale – None
I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - None
J. Real estate – None
K. Low-Income Housing Tax Credits (LIHTC) – None
L. Restricted Assets

Restricted Asset Category	1	2	2	4	5	6	7
	Total Gross (Admitted & Nonadmitted) Restricted from Current Year	Total Gross (Admitted & Nonadmitted) Restricted From Prior Year	Increase/ Decrease (1 minus 2)	Total Current Year Nonadmitted Restricted	Total Current Year Restricted (1 minus 4)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (a)	Admitted Restricted to Total Admitted Assets (b)
L. Restricted Assets							
1.) Restricted Assets (Including Pledged)							
a. Subject to contractual obligation for which liability is not shown	-	-	-	-	-	-	-
b. Collateral held under security lending agreements	-	-	-	-	-	-	-
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchse agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	-	-	-	-	-	-	-
k. On deposit with other regulatory bodies	79,161,267	75,343,553	3,817,714	-	79,161,267	4.8	4.8
l. Pledged as collateral to FHLB (including assets backing fundng agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	-	-	-	-	-	-	-
n. Other restricted assets	-	-	-	-	-	-	-
o. Total Restricted Assets	**79,161,267**	**75,343,553**	**3,817,714**	**-**	**79,161,267**	**4.8**	**4.8**

(a) Column 1 divided by Asset Page, Column 1, Line 28
(b) Column 5 divided by Asset Page, Column 3, Line 28

M. Working Capital Finance Investments - None
N. Offsetting and Netting of Assets and Liabilities – None
O. Structured Notes – None
P. 5* Securities – None
Q. Short Sales – None
R. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	22	
(2) Aggregate Amount of Investment Income	409,415.20	

6) JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES
Not applicable

7) INVESTMENT INCOME
Not applicable

8) DERIVATIVE INSTRUMENTS
Not applicable

9) INCOME TAXES

The Company has adopted SSAP No. 101 – Income Taxes effective from January 1, 2013. SSAP No. 101 replaces SSAP No. 10R, Income Taxes – Revised, A Temporary Replacement of SSAP No. 10 which established SAP for current and deferred Federal and foreign income taxes and current state income taxes.

SSAP No. 101 adopts the concepts of Statement of Financial Accounting Standard No. 109, *Income Taxes*, with certain modifications for state income taxes, the realization criteria for deferred tax assets, and the recording of the impact of changes in its deferred tax balances. SSAP No. 101 retains the expanded net deferred tax asset ("DTA") admissibility of SSAP No. 10R, including the possibility of a three-year reversal period and a 15 percent surplus limitation. The expanded admissibility under SSAP No. 101 is subject to the new "realization threshold limitation criteria" which determine the future realization period under which reversals are considered (0, 1, or 3 years) and the applicable percentage of adjusted statutory surplus (0%, 10%, or 15%). In addition to SSAP No. 101, SSAP No. 5 "Liabilities, Contingencies and Impairments of Assets" was replaced with SSAP No. 5R "Liabilities, Contingencies and Impairments of Assets - Revised". SSAP 5R changes the recognition and measurement guidance on uncertain tax positions by reducing the recognition threshold from "probable and reasonably estimated" criterion to "more likely than not and reasonably estimated." SSAP 5R and SSAP 101 did not have a material impact on the balance sheets, statement of income, or cash flows for the years ended December 31, 2021 and 2020.

Current Federal income taxes are provided on the basis of amounts currently payable or receivable. Deferred Federal income tax assets and liabilities are provided for temporary differences between statutory financial statement carrying amounts of assets and liabilities and their respective tax bases. Temporary differences expected to reverse within one year are recognized subject to certain limitations. Changes in deferred tax assets and liabilities are recognized as a separate component of surplus.

A The components of the net deferred tax asset/(liability) are as follows:

1.

Description	December 31, 2021 Ordinary	December 31, 2021 Capital	December 31, 2021 Total	December 31, 2020 Ordinary	December 31, 2020 Capital	December 31, 2020 Total
(a) Gross deferred tax assets	$ 4,835,992	$ 325,131	$ 5,161,124	$ 4,724,586	$ 412,700	$ 5,137,286
(b) Statutory valuation allowance adjustments	-	-	-	-	-	-
(c) Adjusted gross deferred tax assets (1a - 1b)	4,835,992	325,131	5,161,124	4,724,586	412,700	5,137,286
(d) Deferred tax assets nonadmitted	-	-	-	-	-	-
(e) Sub-total net admitted deferred tax asset (1c - 1d)	4,835,992	325,131	5,161,124	4,724,586	412,700	5,137,286
(f) Deferred tax liabilities	618,554	3,881,207	4,499,761	640,175	2,939,139	3,579,314
(g) Net admitted deferred tax asset (Net deferred tax liability) (1e - 1f)	$ 4,217,439	$ (3,556,076)	$ 661,363	$ 4,084,411	$ (2,526,439)	$ 1,557,972

2.

Description	December 31, 2021 Ordinary	December 31, 2021 Capital	December 31, 2021 Total	December 31, 2020 Ordinary	December 31, 2020 Capital	December 31, 2020 Total
Admission calculation components SSAP No. 101						
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	$ 4,661,521	$ -	$ 4,661,521	$ 4,550,045	$ -	$ 4,550,045
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation (The Lessor of 2(b)1 and 2(b)2 Below)	-	-	-	-	-	-
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	-	-	-	-	-	-
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	178,296,120	-	178,296,120	170,278,393	-	170,278,393
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities	174,541	325,131	499,672	174,541	412,700	587,241
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101 (2(a) + 2(b) + 2(c))	$ 4,836,062	$ 325,131	$ 5,161,193	$ 4,724,586	$ 412,700	$ 5,137,286

(3)

	2021	2020
(a) Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount.	4278%	4901%
(b) Amount of Adjusted Capital And Surplus Used to Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	1,188,640,797	1,135,189,287

(4) Impact of tax planning strategies (TPS) on adjusted gross DTAs and net admitted DTAs:

Description	December 31, 2021 Ordinary	December 31, 2021 Capital	December 31, 2021 Total	December 31, 2020 Ordinary	December 31, 2020 Capital	December 31, 2020 Total
(a) Adjusted gross DTA's - Percentage	0%	0%	0%	0%	0%	0%
(b) Admitted adjusted gross DTA's - Percentage	0%	0%	0%	0%	0%	0%
(c) Do TPS include a reinsurance strategy?			No			No

B. Temporary differences for which a DTL has not been established:

The Company has no unrecognized DTLs for amounts described in SSAP 101, paragraph 23.

C. Significant components of income taxes incurred.

(1) Current income taxes incurred consist of the following major components:

Description	2021	2020
(a) Current federal income tax expense / (benefit)	$ 9,301,848	$ 18,737,580
(b) Foreign income tax expense / (benefit)	-	-
(c) Subtotal	9,301,848	18,737,580
(d) Tax expense / benefit on realized capital gains / (losses)	1,800,259	505,323
(e) Utilization of capital loss carryforwards	-	-
(f) Other, including prior year underaccrual (overaccrual)	(2,878,390)	(2,406,053)
(g) Federal and foreign income taxes incurred	$ 8,223,717	$ 16,836,850

The tax effects of temporary differences that give rise to significant portions of the deferred tax assets and liabilities are as follows:

(2) DTAs Resulting From Book/Tax Differences In	December 31, 2021	December 31, 2020	Change
(a) Ordinary			
(1) Discounted claims reserves	$ 1,015,048	$ 903,515	$ 111,533
(2) Non-admitted assets	3,618,706	3,618,705	1
(3) Unearned income	17,128	16,866	262
(4) Non-deductible accrued expenses	-	-	-
(5) Book over tax depreciation	185,110	185,500	(390)
(6) Charitable contributions	-	-	-
Subtotal - Gross ordinary DTAs	4,835,992	4,724,586	111,406

(b)	Statutory valuation allowance adjustment - ordinary	-	-	-
(c)	Nonadmitted ordinary DTAs	-	-	-
(d)	Admitted ordinary DTAs	$ 4,835,992	$ 4,724,586	$ 111,406
(e)	Capital			
(1)	Other than temporary impairments	$ 325,131	$ 412,700	$ (87,569)
	Gross capital DTAs	325,131	412,700	(87,569)
(f)	Statutory valuation allowance adjustment - capital	-	-	-
(g)	Nonadmitted capital DTAs	-	-	-
(h)	Admitted capital DTAs	$ 325,131	$ 412,700	$ (87,569)
(i)	**Admitted DTAs**	**$ 5,161,124**	**$ 5,137,286**	**$ 23,838**

(3)	**DTLs Resulting From Book/Tax Differences In**	**December 31, 2021**	**December 31, 2020**	**Change**
(a)	**Ordinary**			
(1)	Accrued market discount	$ (571,269)	$ (569,300)	$ (1,969)
(2)	Accrued dividends	(658)	(658)	0
(3)	Intangible amortization	(47,285)	(70,875)	23,590
	Ordinary DTLs	(619,211)	(640,833)	21,622
(b)	**Capital**			
(1)	Unrealized capital gains	$ (3,880,550)	$ (2,938,481)	$ (942,069)
	Capital DTLs	(3,880,550)	(2,938,481)	(942,069)
(c)	**DTLs**	**(4,499,761)**	**(3,579,314)**	**(920,447)**
(4)	**Net deferred tax assets/liabilities**	**$ 661,363**	**$ 1,557,972**	**$ (896,609)**

The change in net deferred income taxes is comprised of the following:

		December 31, 2021	December 31, 2020	Bal. Sheet Change
Total deferred tax assets		$ 5,161,124	$ 5,137,286	$ 23,838
Total deferred tax liabilities		(4,499,761)	(3,579,314)	(920,447)
Net deferred tax assets/liabilities		661,363	1,557,972	(896,609)
Statutory valuation allowance adjustment				
Net deferred tax assets/liabilities after SVA		$ 661,363	$ 1,557,972	$ (896,609)
Tax effect of unrealized gains/(losses)		3,880,550	2,938,481	942,069
Statutory valuation allowance adjustment allocated to unrealized				-
Other intraperiod allocation of deferred tax movement				-
Change in net deferred income tax [(charge)/benefit]				$ 45,459

On March 27, 2020, the Coronavirus Aid, Relief, and Economic Security Act ("CARES Act") was signed into law in the United States to provide certain relief as a result of the COVID-19 pandemic. The CARES Act did not have a material impact on the Company's financial statements as of and for the year ended December 31, 2020. The Company continues to evaluate the potential impacts the CARES Act may have on its operations and consolidated financial statements in future periods.

D. Reconciliation of total statutory income taxes reported to tax at statutory rate:

The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before taxes including realized capital gains losses.
The significant items causing this difference are as follows:

Description	Amount	Tax Effect	Effective Tax Rate
Income Before Taxes	$ 44,785,266	$ 9,404,905	17.63%
Tax on Realized Capital Gains (Losses)	8,572,660	1,800,258	3.37%
	$ 53,357,926	$ 11,205,163	21.00%
Change in deferred taxes on nonadmitted assets	(6)	(1)	0.00%
Nondeductible ACA insurer fee	-	-	0.00%
Transfer pricing	(1,529,547)	(321,205)	-0.60%
Prior year adjustments	(14,031,490)	(2,946,613)	-5.52%
Nondeductible expenses	1,307,791	274,636	0.51%
Dividends Received Deduction	(160,580)	(33,722)	-0.06%
Total	$ 38,944,094	$ 8,178,258	15.33%
Federal income taxed incurred [expense/(benefit)]		9,301,848	17.43%
Tax on Realized Capital Gains (Losses)		1,800,259	3.37%
Prior year underaccrual (overaccrual)		(2,878,390)	-5.39%
Change in net deferred income tax [charge/(benefit)]		(45,459)	-0.09%
Total statutory income taxes		$ 8,178,258	15.3300%

E. **Carryforwards, recoverable taxes, and IRC 6603 deposits:**

At December 31, 2021, the Company did not have any net operating loss carryforwards.

At December 31, 2021, the Company did not have any capital loss carryforwards.

At December 31, 2021, the Company did not have any AMT credit carryforwards.

At December 31, 2021, the Company did not have any foreign tax credit carryforwards.

Income taxes, ordinary and capital, available for recoupment in the event of future losses include:

Available from tax year		Ordinary		Capital		Total
2019	$	301,124	$	9,533,474	$	9,834,598
2020		15,603,163		761,350		16,364,513
2021		9,301,848		1,800,259		11,102,107
Total	$	25,206,135	$	12,095,083	$	37,301,218

At December 31, 2021, the Company had no tax amounts deposited in accordance with Section 6603 of the Internal Revenue Code.

F. **Income tax loss contingencies**

At December 31, 2021, the Company did not have any income tax loss contingencies as described under SSAP 101, paragraph 27.

G. **The Company's federal income tax return is consolidated with the following entities:**

Greenwood Insurance Company Inc.
Horizon Casualty Services, Inc.
Horizon Healthcare Dental, Inc.
Horizon Healthcare Plan Holding Company, Inc.
Horizon Healthcare Services, Inc. (Common Parent)
Horizon Insurance Company, Inc.
Multistate Investment Services, Inc.
Multistate Professional Services, Inc.

The Company files its U.S. Federal Corporate Income Tax Return as a member of the Horizon Healthcare Services, Inc. & Subsidiaries consolidated group and participates in the Horizon Healthcare Services, Inc. & Subsidiaries tax sharing agreement. The agreement provides that the Company's tax liability/benefit is computed on a separate company basis using the Consolidated Group's applicable tax rate. In addition, the agreement provides that the Company will be reimbursed by the Parent for tax benefits relating to any net losses or any tax credits generated by the Company and utilized in filing the consolidated return. The federal income tax recoverable/payable in the accompanying statement of admitted assets, liabilities, capital and surplus are due to/from the Parent. Intercompany tax balances are settled annually following the filing of the consolidated federal income tax return.
As of December 31, 2021, the Company has a federal intercompany tax payable of $11,102,107 and a state intercompany tax payable of $270,413

10) INFORMATION REGARDING PARENT, SUBSIDIARIES AND AFFILIATES AND OTHER RELATED PARTIES

A. The Company is a wholly owned subsidiary of Horizon Healthcare Plan Holding Company, Inc. (HHPHC), which is a wholly-owned subsidiary of Horizon Healthcare Services, Inc. d/b/a Horizon Blue Cross Blue Shield of New Jersey (HHSI).

B. Effective January 1, 2017, HHSI and HHNJ entered into a 90% quota share reinsurance agreement whereby HHSI reinsured 90% of all Medicare DSNP, Medicaid, as well as 90% of Commercial Health insured business, all on a prospective basis. At December 31, 2021, the amount of premiums, claims and general and administrative costs ceded were $6,929,768,690, $5,898,028,252 and $788,141,329 respectively. Receivables ceded were $112,355,621 and liabilities and payables ceded were $1,133,459,419.

C. At December 31, 2021, the Company reported amounts payable to Horizon BCBSNJ, Horizon Healthcare Plan Holding and Horizon Insurance Company of $256,996,141, 2,644 and $1,540,397, respectively, intercompany balances are typically settled within 30 days of month end. At December 31, 2021, the Company reported amounts payable to Horizon BCBSNJ and Horizon Insurance Company of $197,096,942 and $1,412,035, respectively.

D. The Company and Horizon BCBSNJ have entered into several service agreements whereby Horizon BCBSNJ provides the Company with certain marketing, data processing, clerical, financial and administrative support functions.

   a) Horizon BCBSNJ sales representatives market both Horizon BCBSNJ and the Company’s products. The Company incurred $4,939,480 and $3,910,904 in 2021 and 2020, respectively, for these sales support services. In addition, the Company was responsible for its share of advertising.

   b) Horizon BCBSNJ provides the Company with certain administrative services, including executive, financial, legal and human resource support. Horizon BCBSNJ also provides the computer systems and programming support needed by the Company for claims processing and customer service. These services are allocated to the Company according to a defined formula. Additionally, Horizon BCBSNJ provides various other direct support services related to hospital contract negotiations, enrollment and billing services, front-end clerical functions and mail services. The Company is billed for these items at cost. The Company paid $246,126,574 in 2021 and $245,426,027 in 2020 to Horizon BCBSNJ for these services.

   c) The Company and Horizon BCBSNJ have entered into another agreement whereby Horizon BCBSNJ provides services to the Company related to provider network services and medical management functions. These services are provided at cost, which totaled $118,030,982 in 2021 and $109,108,156 in 2020.

E. None
F. None
G. None
H. None
I. None

J. None
K. None
L. None

11) DEBT
Home Loan Bank Facility

In August 2018, HHNJ became a member of the Federal Home Loan Bank of New York (FHLBNY). As a member of the FHLBNY, HHNJ has obtained access to HHSI's previously established working capital facility with a maximum principal amount not to exceed $500 million (FHLBNY Advance Facility). The FHLBNY Advance Facility is secured by a pledge of US Treasury/Agency or mortgage securities in HHNJ's held-to-maturity investment portfolio and must equal or exceed one hundred and ten percent of any amount then outstanding. HHNJ did not have any borrowings outstanding against the FHLBNY Advance Facility as of December 30, 2021 and December 31, 2020
.

(2) FHLB Capital Stock

a. Aggregate Totals

	Total
1. Current Year	
(a) Membership Stock - Class A	
(b) Membership Stock - Class B	518,100
(c) Activity Stock	
(d) Excess Stock	-
(e) Aggregate Total (a+b+c+d)	518,100
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ -

	Total
2. Prior Year-end	
(a) Membership Stock - Class A	-
(b) Membership Stock - Class B	437,700
(c) Activity Stock	
(d) Excess Stock	-
(e) Aggregate Total (a+b+c+d)	437,700
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ -

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

	1	2	Eligible for Redemption			
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Class A	-	-	-	-	-	-
Class B	518,100	518,100	-	-	-	-

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
Current Year Total Collateral Pledged	$ 135,784,035	$ 130,915,967	$ -
Prior Year-end Total Collateral Pledged	$ -	$ -	$ -

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
Current Year Total Maximum Collateral Pledged	$ 135,784,035	$ 130,915,967	$ -
Prior Year-end Total Maximum Collateral Pledged	$ -	$ -	$ -

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

		Total		Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$	-	$	135,784,035
(b) Funding Agreements		-		-
(c) Other		-		-
(d) Aggregate Total (a+b+c)	$	-	$	135,784,035
2. Prior Year-end				
(a) Debt	$	-	$	-
(b) Funding Agreements		-		-
(c) Other		-		-
(d) Aggregate Total (a+b+c)	$	-	$	-

b. Maximum Amount during Reporting Period (Current Year)

		Total
1. Debt	$	135,784,035
2. Funding Agreements		-
3. Other		-
4. Aggregate Total (1+2+3)	$	135,784,035

12) RETIREMENT PLANS, DEFERRED COMPENSATION, POSTRETIREMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POST RETIREMENT BENEFIT PLANS

Employees of the Company participate in the Horizon BCBSNJ benefit programs. These programs provide retirement benefits as well as health and life insurance for current and former employees, based upon employee compensation and years of service. Under the existing arrangements with Horizon BCBSNJ, all pension and post retirement liabilities and funding are recorded by Horizon BCBSNJ, which is responsible for all pension and post retirement liabilities accrued by the Company's employees. The Company's share of these pension and postretirement expenses were $408,653 in 2021 and $403,333 in 2020.

In addition, eligible employees of the Company can participate in Horizon BCBSNJ's Management and Union Employees' Savings and Investment Plans, which are contributory savings plans for management and union employees. All management and union employees with 30 days of service can participate. In 2021 and 2020, the Company's contributions were $1,320,019 and $1,243,387, respectively.

13) CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI – REORGANIZATIONS

1. The Company has 1,000 shares of common stock authorized, and 900 shares issued and outstanding.
2. The Company has no preferred stock outstanding.
3. The Company is required to maintain minimum amounts of paid-in capital and paid-in surplus, as specified under New Jersey Insurance Law. The Company's capital and surplus currently exceed those requirements. The Company is subject to the Holding Company Act, which requires the New Jersey Department of Banking and Insurance (NJDOBI) approval for any dividends that exceed 3% of surplus or 25% of total assets.
4. The Company paid no dividends in 2021 or 2020.
5. Within the limitations of (3) above, there are limited to this year earnings without realized gain and losses paid as ordinary dividends to stockholders.
6. There were no restrictions placed on the Company's surplus.
7. There were no unpaid advances to surplus.
8. There was no stock held by the Company for special purposes.
9. There were no special surplus funds.
10. The portion of unassigned surplus represented or reduced by unrealized gains and losses was $14,598,259.
11. The Company has no surplus notes.
12. There has been no quasi-reorganization.
13. There has been no quasi-reorganization.

14) LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent commitments-None
B. Assessments-None
C. Gain Contingencies - None
D. Claims related extra contractual obligation and bad faith losses stemming from lawsuits-None
E. Joint and Several Liabilities – None
F. All other contingencies - None

15) LEASES

Total rent expense for operating leases in 2021 and same period in 2020 was $84,000 and approximately $0, respectively.

16) INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK
Not applicable

17) SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENT OF LIABILITIES
Not applicable

18) GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

Cost-Plus contracts represent funding arrangements with certain larger group customers, whereby they agree to fully fund claims and administrative expenses as incurred by the Company. These contracts have been classified as uninsured health plans for financial statement purposes, leaving only the reimbursement for administrative expenses from these groups shown as a reduction in operating expenses.

Had these groups been considered as insured business, premiums, claims, and operating expenses would have been increased by the following amounts:

ASC Plans		ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total SASC
The gain from operations from Administrative Service Contract (ASC) uninsured plans and the uninsured portion of partially insured plans was as follows during 2021:				
a.	Gross reimbursement for medical cost incurred	$ 239,979,430	$ -	$ 239,979,430
b.	Gross administrative fees accrued	$ 7,935,780	$ -	$ 7,935,780
c.	Other income or expenses (including interest	$ -	$ -	$ -
d.	Gross expenses incurred (claims and administrativ	$ 247,915,210	$ -	$ 247,915,210
e.	Total net gain or loss from operations	-	$ -	$ -

ASC Plans		ASC Uninsured	Uninsured Portion of	Total SASC
The gain from operations from Administrative Service Contract (ASC) uninsured plans and the uninsured portion of partially insured plans was as follows during 2020:				
a.	Gross reimbursement for medical cost incurred	$ 252,079,108	$ -	$ 252,079,108
b.	Gross administrative fees accrued	$ 8,475,675	$ -	$ 8,475,675
c.	Other income or expenses (including interest	$ -	$ -	$ -
d.	Gross expenses incurred (claims and administrativ	$ 260,554,783	$ -	$ 260,554,783
e.	Total net gain or loss from operations	$ -	$ -	$ -

19) DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS
Not applicable

20) FAIR VALUE MEASUREMENTS
Assets and liabilities that are required to be reported at fair value should be classified in a hierarchy for disclosure purposes consisting of three levels based on the observability of inputs used to determine fair value. The levels are as follows:

- Level 1 – Unadjusted observable inputs for identical assets, such as quoted market prices in active markets at the measurement date.
- Level 2 – Inputs other than quoted prices in active markets that are either directly or indirectly observable.
- Level 3 – Unobservable inputs for which little or no market data exists, therefore requiring an entity to develop its own assumptions.

December 31, 2021	Level I	Level II	Level III	Total
Fixed income debt securities				
Corporate bonds, available-for-sale, at fair value	-	591,475	-	591,475
Total fixed income debt securities	-	591,475	-	591,475
Equity securities				
Domestic Common Stocks	$ 35,170,329	$ -	$ -	$ 35,170,329
Foreign Common Stocks	20,492,487	-	-	20,492,487
Preferred Stocks	636,499	-	-	636,499
Total equity securities	56,299,315	-	-	56,299,315
Total	$ 56,299,315	$ 591,475	$ -	$ 56,890,790

December 31, 2020	Level I	Level II	Level III	Total
Fixed income debt securities				
Corporate bonds, available-for-sale, at fair value	$ -	$ 473,899	$ -	$ 473,899
Total fixed income debt securities	-	473,899	-	473,899
Equity securities				
Domestic Common Stocks	28,098,708	-	-	28,098,708
Foreign Common Stocks	27,426,555	-	-	27,426,555
Preferred Stocks	736,640			736,640
Total equity securities	56,261,903	-	-	56,261,903
Total	$ 56,261,903	$ 473,899	$ -	$ 56,735,803

A. Aggregate Fair Value by Hierarchical Level

2021

Type of Financial Instrumer	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bond	$ 777,498,171	$ 757,157,784		$ 777,498,171	$ -	$ -
CMO	134,998,237	133,196,224		134,998,237	-	-
MBS	233,726,931	231,212,018		233,726,931	-	-
Perpetual Preferred Stocks	636,499	636,499	636,499		-	-
Common Stock	55,662,816	55,662,816	55,662,816		-	-
Short Term	88,520,542	88,539,338		88,520,542	-	-
Cash and Cash Equivalents	446,693,556	446,693,556	446,693,556		-	-
Total:	$ 1,737,736,752	$ 1,713,098,235	$ 502,992,871	$ 1,234,743,881	$ -	$ -

B. Not Practicable Estimate Fair Value Detail

None

21. OTHER ITEMS

A. Unusual or infrequent items – None
B. Trouble Debt Restructuring – None
C. Other Disclosures – The Company is subject to a risk corridor for State fiscal year 2021 which runs from July 1, 2020 through June 30, 2021 and for State fiscal year 2022 which runs from July 1, 2021 through June 30, 2022.
D. Business Interruption Insurance Recoveries - None
E. State transferable and non-transferrable tax credits – None
F. Sub-prime mortgage related risk exposure – None
G. Retained assets – None
H. Insurance –Linked Securities (ILS) Contracts – None

22) EVENTS SUBSEQUENT

The Company follows established guidelines for accounting and disclosure of events that occur after the balance sheet date but before financial statements are issued. The Company has evaluated subsequent events for recognition or disclosure in these financial statements through the date of their issuance on February 28, 2022.

23) REINSURANCE

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

Yes ( ) No (X)

If yes, give full details.

(2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

Yes ( ) No (X)

If yes, give full details.

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credit?

Yes ( ) No (X)

a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate $______________.

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability for these agreements in this statement? $1,021,104

(2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured polices?

Yes ( ) No (X)

If yes, give full details.

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. $243,599 increase to surplus.

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?

Yes ( ) No (X)

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? $______________

B. Uncollectible Reinsurance
Not applicable

C. Commutation of Ceded Reinsurance
Not applicable

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation
Not applicable

24) RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

D. Medical loss ratio rebates required pursuant to the Public Health Services Act

		1	2	3	4	5
		Individual	Small Group Employer	Large Group Employer	Other Categories with Rebates	Total
Prior Reporting Year						
(1)	Medical loss ratio rebates incurred	$ -	$ -	$ -	$ -	$ -
(2)	Medical loss ratio rebates paid	-	-	-	-	-
(3)	Medical loss ratio rebates unpaid	-	-	-	-	-
(4)	Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	-
(5)	Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	-
(6)	Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	$ -
Current Reporting Year-to-Date						
(7)	Medical loss ratio rebates incurred	$ -	$ -	$ -	$ -	$ -
(8)	Medical loss ratio rebates paid	-	-	-	-	-
(9)	Medical loss ratio rebates unpaid	-	-	-	-	-
(10)	Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	-
(11)	Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	-
(12)	Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	$ -

E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

(1) Did the reporting entity write accidental and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions — Yes

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

		Amount
a. Permanent ACA Risk Adjustment Program		
Asset		
1	Premium adjustments receivable due to ACA Risk Adjustment	28,306
Liabilities		
2	Risk adjustment user fees payable for ACA Risk Adjustment	412
3	Premium adjustments payable due to ACA Risk Adjustment	19,693
Operations (Revenue & Expense)		
4	Reported as revenue in Premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	28,306
5	Reported in expenses as ACA risk adjustment user fees (incurred/paid)	412
b. ι Reinsurance Program		
Asset		
1	Amounts recoverable for claims paid due to ACA Reinsurance	-
2	Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	-
3	Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	-
Liabilities		
4	Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded pı	-
5	Ceded reinsurance premium payable due to ACA Reinsurance	-
6	Liabilities for amounts held under uninsured plans contributions for ACA reinsurance	-
Operations (Revenue & Expense)		
7	Ceded reinsurance premium payable due to ACA Reinsurance	-
8	Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	-
9	ACA Reinsurance contributions - not reported as ceded premium	-
c Temporary ACA Risk Corridors Program		
Asset		
1	Accrued retrospective premium due to ACA Risk Corridors	-
Liabilities		
2	Reserve for credits or policy experience rating refunds due to ACA Risk Corridors	-
Operations (Revenue & Expense)		
3	Effect of ACA Risk Corridors on net premium income (paid/received)	-
4	Effect of ACA Risk Corridors on change in reserves for rate credits	-

	Accrued During the prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balance as of Reporting Date	
					Accrued Less Payments (Col 1-3)	Accrued Less Payments (Co 2-4)	To Prior Year Balance	To Prior Year Balance		Balance from Prior Years (Col 1-3+7)	Balance from Prior Years (Col 2-4+8)
	1	2	3	4	5	6	7	8	Ref	9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
(3) Roll-forward of proir year ACA risk-sharing provisions, on a direct basis, for the following asset (gross of any nonadmission)											
a Permanent ACA Risk Adjustment Program											
1 Premium adjustment receivable	463,585	-	1,089,980	-	(626,395)	-	719,980	-	A	93,585	-
2 Premium adjustment (payable)	-	(652,037)	-	(652,037)	-	-	-	-	B	-	-
3 Subtotal ACA Permanent Risk Adjustment Progra	463,585	(652,037)	1,089,980	(652,037)	463,585	-	719,980	-		93,585	-
b Transitional ACA Reinsurance Program											
1 Amounts recoverable for claims paid	-	-	-	-	-	-	-	-	C	-	-
2 Amounts recoverable for claims unpaid (contra liab	-	-	-	-	-	-	-	-	D	-	-
3 Amounts receivable relating to uninsured plans	-	-	-	-	-	-	-	-	E	-	-
4 Liabilities for contributions payable due to ACA reinsurance - not reported as cede premium	-	-	-	-	-	-	-	-	F	-	-
5 Ceded reinsurance premiums payable	-	-	-	-	-	-	-	-	G	-	-
6 Liability for amounts held under uninsured plans	-	-	-	-	-	-	-	-	H	-	-
7 Subtotal ACA transitional Reinsurance program	-	-	-	-	-	-	-	-		-	-
c Temporary ACA Risk Corridors Program											
1 Accrued retrospective premium	-	-	-	-	-	-	-	-	I	-	-
2 Reserve for rate credited or policy experience ratin	-	-	-	-	-	-	-	-	J	-	-
3 Subtotal ACA Risk Corridors program	-	-	-	-	-	-	-	-		-	-
d Total for ACA Risk sharing provisions	463,585	(652,037)	1,089,980	(652,037)	463,585	-	719,980	-		93,585	-

25) CHANGE IN INCURRED CLAIMS AND CLAIM ADJUSTMENT EXPENSES

From a direct business perspective, reserves for incurred claims attributable to insured events of prior years of $4,956,142, favorably impacted the results of operations at December 31, 2021 as a result of re-estimation of unpaid claims. The favorable impact is the result of ongoing analysis of recent loss development trends. Original estimates are revised as additional information becomes available.

26) INTERCOMPANY POOLING ARRANGEMENTS

Not applicable

27) STRUCTURED SETTLEMENTS

Not applicable

28) HEALTH CARE RECEIVABLES

The Company reported a receivable from its pharmacy benefits manager for pharmacy rebates.

29) PARTICIPATING POLICIES

Not applicable

30) PREMIUM DEFICIENCY RESERVES

Not applicable

31) ANTICIPATED SALVAGE AND SUBROGATION

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]

If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

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

1.3 State Regulating? New Jersey

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

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

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

2.2 If yes, date of change:

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

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2015

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/10/2017

3.4 By what department or departments? New Jersey Department of Banking and Insurance

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11 sales of new business? Yes [ ] No [X]

4.12 renewals? Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21 sales of new business? Yes [ ] No [X]

4.22 renewals? Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

If yes, complete and file the merger history data file with the NAIC.

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

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

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

6.2 If yes, give full information

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

7.2 If yes,

7.21 State the percentage of foreign control 0.0 %

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

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

Ernst & Young, LLP 5 Times Square, New York, NY 10036-6530

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

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

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

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

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

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

The Audit Committee of Horizon BCBSNJ, the reporting entity's ultimate parent, is designated as the Audit Committe for the reporting entity.

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

Kenny Kan (Vice President and Chief Actuary), Horizon BCBSNJ, 3 Penn Plaza East PP_15, Newark, NJ 07105-2248

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

12.11 Name of real estate holding company

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value $

12.2 If yes, provide explanation

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

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

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

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

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

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

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

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

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

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

e. Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers $ 0
- 20.12 To stockholders not officers $ 0
- 20.13 Trustees, supreme or grand (Fraternal only) $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers $ 0
- 20.22 To stockholders not officers $ 0
- 20.23 Trustees, supreme or grand (Fraternal only) $ 0

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

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others $ 0
- 21.22 Borrowed from others $ 0
- 21.23 Leased from others $ 0
- 21.24 Other $ 0

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ 2,605,903
- 22.22 Amount paid as expenses $ 0
- 22.23 Other amounts paid $ 0

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

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

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

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

1 Name of Third-Party	2 Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

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

GENERAL INTERROGATORIES

25.02 If no, give full and complete information, relating thereto

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

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 0

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $ 0

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

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

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

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

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0

25.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0

25.093 Total payable for securities lending reported on the liability page $ 0

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 24.1 and 25.03). Yes [X] No [ ]

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

26.21 Subject to repurchase agreements $ 0

26.22 Subject to reverse repurchase agreements $ 0

26.23 Subject to dollar repurchase agreements $ 0

26.24 Subject to reverse dollar repurchase agreements $ 0

26.25 Placed under option agreements $ 0

26.26 Letter stock or securities restricted as to sale – excluding FHLB Capital Stock $ 0

26.27 FHLB Capital Stock $ 518,100

26.28 On deposit with states $ 79,161,267

26.29 On deposit with other regulatory bodies $ 0

26.30 Pledged as collateral – excluding collateral pledged to an FHLB $ 0

26.31 Pledged as collateral to FHLB – including assets backing funding agreements $ 130,915,967

26.32 Other $ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		0
		0
		0

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

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

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

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

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

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

27.42 Permitted accounting practice Yes [ ] No [X]

27.43 Other accounting guidance Yes [ ] No [X]

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
BNY Mellon	New York, NY
Citibank, NA	New York, NY
TD Bank	Cherry Hill, NJ

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Prudential Investment Mgmt, Inc.	U
Black Rock, Inc.	U
Lazard Asset Management, LLC	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105676	Prudential Investment Management, Inc.	5493009SX8QJBZYIGB87	SEC	NO
122836	Lazard Asset Managment, LLC	P1IBQ1I6K7EXV2Q96E20	SEC	NO
107105	BlackRock, Inc.	549300LVXY1VJKE13M84	SEC	NO

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

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2001		
30.2002		0
30.2003		0
30.2999 TOTAL		0

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	1,210,105,363	1,234,743,881	24,638,517
31.2 Preferred Stocks	636,499	636,499	0
31.3 Totals	1,210,741,863	1,235,380,380	24,638,517

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

The reporting entity used ICE Data Services

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

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

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

The reporting entity used ICE Data Services to value its securities

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

33.2 If no, list exceptions:

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 2,287,810

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

1 Name	2 Amount Paid
Blue Cross Blue Shield Association	$ 2,287,810

39.1 Amount of payments for legal expenses, if any? $ 0

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

1 Name	2 Amount Paid
	$
	$
	$

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? $ 0

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

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

PART 2 - HEALTH INTERROGATORIES

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

1.2 If yes, indicate premium earned on U.S. business only. $ 0

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 0

1.31 Reason for excluding

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 0

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 0

1.62 Total incurred claims $ 0

1.63 Number of covered lives 0

All years prior to most current three years:

1.64 Total premium earned $ 0

1.65 Total incurred claims $ 0

1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 0

1.72 Total incurred claims $ 0

1.73 Number of covered lives 0

All years prior to most current three years:

1.74 Total premium earned $ 0

1.75 Total incurred claims $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	$ 769,974,299	$ 594,326,666
2.2	Premium Denominator	$ 769,931,551	$ 595,066,325
2.3	Premium Ratio (2.1/2.2)	1.000	0.999
2.4	Reserve Numerator	$ 80,794,973	$ 61,663,610
2.5	Reserve Denominator	$ 102,353,754	$ 88,092,958
2.6	Reserve Ratio (2.4/2.5)	0.789	0.700

3.1 Has the reporting entity received any endowment or gift from contracting hospitals, physicians, dentists, or others that is agreed will be returned when, as and if the earnings of the reporting entity permits? Yes [ ] No [X]

3.2 If yes, give particulars:

4.1 Have copies of all agreements stating the period and nature of hospitals', physicians', and dentists' care offered to subscribers and dependents been filed with the appropriate regulatory agency? Yes [X] No [ ]

4.2 If not previously filed, furnish herewith a copy(ies) of such agreement(s). Do these agreements include additional benefits offered? Yes [ ] No [X]

5.1 Does the reporting entity have stop-loss reinsurance? Yes [ ] No [X]

5.2 If no, explain:

Contracts with participating providers conventional hold harmless and completion of treatment provisions. In addition, the reporting entity has entered into a parental support agreement with its ultimate parent, Horizon Healthcare Services, Inc.

5.3 Maximum retained risk (see instructions)

5.31 Comprehensive Medical $ 0

5.32 Medical Only $ 0

5.33 Medicare Supplement $ 0

5.34 Dental and Vision $ 0

5.35 Other Limited Benefit Plan $ 0

5.36 Other $ 0

6. Describe arrangement which the reporting entity may have to protect subscribers and their dependents against the risk of insolvency including hold harmless provisions, conversion privileges with other carriers, agreements with providers to continue rendering services, and any other agreements:

Contracts with participating providers conventional hold harmless and completion of treatment provisions. In addition, the reporting entity has entered into a parental support agreement with its ultimate parent, Horizon Healthcare Services, Inc.

7.1 Does the reporting entity set up its claim liability for provider services on a service date basis? Yes [ ] No [X]

7.2 If no, give details

The reporting entity utilizes actuarial triangles.

8. Provide the following information regarding participating providers:

8.1 Number of providers at start of reporting year 26,978

8.2 Number of providers at end of reporting year 25,006

9.1 Does the reporting entity have business subject to premium rate guarantees? Yes [ ] No [X]

9.2 If yes, direct premium earned:

9.21 Business with rate guarantees between 15-36 months 0

9.22 Business with rate guarantees over 36 months 0

GENERAL INTERROGATORIES

PART 2 - HEALTH INTERROGATORIES

10.1 Does the reporting entity have Incentive Pool, Withhold or Bonus Arrangements in its provider contracts? Yes [ ] No [X]

10.2 If yes:

- 10.21 Maximum amount payable bonuses $ 0
- 10.22 Amount actually paid for year bonuses $ 0
- 10.23 Maximum amount payable withholds $ 0
- 10.24 Amount actually paid for year withholds $ 0

11.1 Is the reporting entity organized as:

- 11.12 A Medical Group/Staff Model, Yes [ ] No [X]
- 11.13 An Individual Practice Association (IPA), or, Yes [ ] No [X]
- 11.14 A Mixed Model (combination of above) ? Yes [ ] No [X]

11.2 Is the reporting entity subject to Statutory Minimum Capital and Surplus Requirements? Yes [X] No [ ]

11.3 If yes, show the name of the state requiring such minimum capital and surplus. New Jersey

11.4 If yes, show the amount required. $ 55,584,738

11.5 Is this amount included as part of a contingency reserve in stockholder's equity? Yes [ ] No [X]

11.6 If the amount is calculated, show the calculation

See RBC calculation

12. List service areas in which reporting entity is licensed to operate:

1 Name of Service Area
All 21 Counties in the State of New Jersey

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

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

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

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

14.1 Are any of the captive affiliates reported on Schedule S, Part 3 as authorized reinsurers? Yes [ ] No [N/A [X]

14.2 If the answer to 14.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other

15. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).

- 15.1 Direct Premium Written $
- 15.2 Total Incurred Claims $
- 15.3 Number of Covered Lives

***Ordinary Life Insurance Includes**
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

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

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

FIVE - YEAR HISTORICAL DATA

	1 2021	2 2020	3 2019	4 2018	5 2017
Balance Sheet (Pages 2 and 3)					
1. Total admitted assets (Page 2, Line 28)	1,645,655,607	1,856,628,981	1,342,451,504	1,228,001,571	1,354,728,122
2. Total liabilities (Page 3, Line 24)	456,920,209	719,881,722	227,305,767	172,139,791	310,138,645
3. Statutory minimum capital and surplus requirement	55,584,738	46,327,190	43,685,480	49,972,577	65,844,936
4. Total capital and surplus (Page 3, Line 33)	1,188,735,398	1,136,747,259	1,115,145,737	1,055,861,781	1,044,589,477
Income Statement (Page 4)					
5. Total revenues (Line 8)	769,974,299	594,326,665	546,231,117	539,707,068	506,237,244
6. Total medical and hospital expenses (Line 18)	655,353,672	505,904,265	490,367,970	469,661,062	448,938,886
7. Claims adjustment expenses (Line 20)	14,884,885	13,519,215	12,591,477	15,716,066	13,559,459
8. Total administrative expenses (Line 21)	82,063,080	75,226,364	59,274,186	54,827,338	32,624,097
9. Net underwriting gain (loss) (Line 24)	17,672,661	(323,179)	(16,002,516)	(497,398)	11,114,802
10. Net investment gain (loss) (Line 27)	33,885,008	32,519,401	68,328,151	48,171,715	41,667,100
11. Total other income (Lines 28 plus 29)	0	0	0	0	0
12. Net income or (loss) (Line 32)	45,134,211	15,865,174	51,268,063	26,311,583	44,197,079
Cash Flow (Page 6)					
13. Net cash from operations (Line 11)	62,316,078	64,163,327	2,385,660	10,940,946	(311,144,648)
Risk-Based Capital Analysis					
14. Total adjusted capital	1,188,735,398	1,136,747,259	1,115,145,737	1,055,861,781	1,044,589,477
15. Authorized control level risk-based capital	27,792,369	23,163,595	21,842,740	24,986,289	32,922,468
Enrollment (Exhibit 1)					
16. Total members at end of period (Column 5, Line 7)	1,132,888	1,022,908	845,022	866,397	878,351
17. Total members months (Column 6, Line 7)	13,072,915	11,187,999	10,258,885	10,648,274	10,667,318
Operating Percentage (Page 4)					
(Item divided by Page 4, sum of Lines 2, 3, and 5) x 100.0					
18. Premiums earned plus risk revenue (Line 2 plus Lines 3 and 5)	100.0	100.0	100.0	100.0	100.0
19. Total hospital and medical plus other non-health (Lines 18 plus Line 19)	85.1	85.1	89.8	87.0	88.7
20. Cost containment expenses	1.2	1.4	1.4	2.1	1.9
21. Other claims adjustment expenses	0.7	0.8	0.9	0.8	0.8
22. Total underwriting deductions (Line 23)	97.7	100.1	102.9	100.1	97.8
23. Total underwriting gain (loss) (Line 24)	2.3	(0.1)	(2.9)	(0.1)	2.2
Unpaid Claims Analysis					
(U&I Exhibit, Part 2B)					
24. Total claims incurred for prior years (Line 13, Col. 5)	53,267,058	41,432,499	33,887,384	40,775,109	116,183,559
25. Estimated liability of unpaid claims – [prior year (Line 13, Col. 6)]	61,663,613	46,384,094	45,863,810	64,573,914	440,290,006
Investments in Parent, Subsidiaries and Affiliates					
26. Affiliated bonds (Sch. D Summary, Line 12, Col. 1)	0	0	0	0	0
27. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)	0	0	0	0	0
28. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	0	0	0	0	0
29. Affiliated short-term investments (subtotal included in Sch. DA Verification, Col. 5, Line 10)	0	0	0	0	0
30. Affiliated mortgage loans on real estate	0	0	0	0	0
31. All other affiliated	0	0	0	0	0
32. Total of above Lines 26 to 31	0	0	0	0	0
33. Total investment in parent included in Lines 26 to 31 above	0	0	0	0	0

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

If no, please explain

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION Horizon Healthcare of New Jersey, Inc. 2. ______ (LOCATION)

NAIC Group Code 1202 BUSINESS IN THE STATE OF New Jersey DURING THE YEAR 2021 NAIC Company Code 95529

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	1,022,908	5	2,191	0	0	0	0	14,939	1,005,773	0
2 First Quarter	1,059,835	30	1,850	0	0	0	0	15,666	1,042,289	0
3 Second Quarter	1,086,933	44	1,806	0	0	0	0	16,120	1,068,963	0
4. Third Quarter	1,110,966	57	1,783	0	0	0	0	16,411	1,092,715	0
5. Current Year	1,132,888	63	1,761	0	0	0	0	16,805	1,114,259	0
6 Current Year Member Months	13,072,915	529	21,698	0	0	0	0	193,300	12,857,388	0
Total Member Ambulatory Encounters for Year:										
7. Physician	17,584,630	0	24,665	0	0	0	0	601,286	16,958,679	0
8. Non-Physician	3,626,039	0	15,367	0	0	0	0	295,023	3,315,649	0
9. Total	21,210,669	0	40,032	0	0	0	0	896,309	20,274,328	0
10. Hospital Patient Days Incurred	525,212	0	605	0	0	0	0	78,739	445,868	0
11. Number of Inpatient Admissions	92,831	0	111	0	0	0	0	8,133	84,587	0
12. Health Premiums Written (b)	7,699,315,512	188,879	17,448,329	0	0	0	0	414,155,834	7,267,522,470	0
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	7,699,742,991	188,770	17,448,968	0	0	0	0	414,582,783	7,267,522,470	0
16. Property/Casualty Premiums Earned	0	0		0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	6,362,068,304	701,758	20,113,278	0	0	0	0	361,994,531	5,979,258,737	0
18. Amount Incurred for Provision of Health Care Services	6,553,381,926	847,653	16,509,739	0	0	0	0	366,935,604	6,169,088,930	0

(a) For health business: number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 255,596,016

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION Horizon Healthcare of New Jersey, Inc. 2. (LOCATION)

NAIC Group Code 1202 BUSINESS IN THE STATE OF Consolidated DURING THE YEAR 2021 NAIC Company Code 95529

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	1,022,908	5	2,191	0	0	0	0	14,939	1,005,773	0
2 First Quarter	1,059,835	30	1,850	0	0	0	0	15,666	1,042,289	0
3 Second Quarter	1,086,933	44	1,806	0	0	0	0	16,120	1,068,963	0
4. Third Quarter	1,110,966	57	1,783	0	0	0	0	16,411	1,092,715	0
5. Current Year	1,132,888	63	1,761	0	0	0	0	16,805	1,114,259	0
6 Current Year Member Months	13,072,915	529	21,698	0	0	0	0	193,300	12,857,388	0
Total Member Ambulatory Encounters for Year:										
7. Physician	17,584,630	0	24,665	0	0	0	0	601,286	16,958,679	0
8. Non-Physician	3,626,039	0	15,367	0	0	0	0	295,023	3,315,649	0
9. Total	21,210,669	0	40,032	0	0	0	0	896,309	20,274,328	0
10. Hospital Patient Days Incurred	525,212	0	605	0	0	0	0	78,739	445,868	0
11. Number of Inpatient Admissions	92,831	0	111	0	0	0	0	8,133	84,587	0
12. Health Premiums Written (b)	7,699,315,512	188,879	17,448,329	0	0	0	0	414,155,834	7,267,522,470	0
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	7,699,742,991	188,770	17,448,968	0	0	0	0	414,582,783	7,267,522,470	0
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	6,362,068,304	701,758	20,113,278	0	0	0	0	361,994,531	5,979,258,737	0
18. Amount Incurred for Provision of Health Care Services	6,553,381,926	847,653	16,509,739	0	0	0	0	366,935,604	6,169,088,930	0

(a) For health business: number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 255,596,016

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type Of Reinsurance Assumed	7 Type Of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than For Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
9999999 Totals							0	0	0	0	0	0

NONE

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
Life and Annuity - Affiliates - U.S. - Captive						
Life and Annuity - Affiliates - U.S. - Other						
Life and Annuity - Affiliates - Non-U.S. - Captive						
Life and Annuity - Affiliates - Non-U.S. - Other						
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates						
Accident and Health - Affiliates - U.S. - Captive						
Accident and Health - Affiliates - U.S. - Other						
55069	22-0999690	01/01/2017	HORIZON HLTHCARE SERV INC	NJ	0	716,954,276
1399999 - Accident and Health - Affiliates - U.S. - Other					0	716,954,276
1499999 - Accident and Health - Affiliates - U.S. - Total					0	716,954,276
Accident and Health - Affiliates - Non-U.S. - Captive						
Accident and Health - Affiliates - Non-U.S. - Other						
1899999 - Accident and Health - Affiliates - Total Affiliates					0	716,954,276
Accident and Health - Non-Affiliates - U.S. Non-Affiliates						
Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates						
2299999 - Accident and Health - Total Accident and Health					0	716,954,276
2399999 - Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					0	716,954,276
9999999 Totals—Life, Annuity and Accident and Health					0	716,954,276

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	11 Current Year	12 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
General Account - Authorized - Affiliates - U.S. - Captive													
General Account - Authorized - Affiliates - U.S. - Other													
55069	22-0999690	01/01/2017	HORIZON HLTHCARE SERV INC	NJ	QA/I	CMM	15,873,488	666,913	1,524,600				
55069	22-0999690	01/01/2017	HORIZON HLTHCARE SERV INC	NJ	QA/I	MR	372,740,251	8,607,053	44,435,700				
55069	22-0999690	01/01/2017	HORIZON HLTHCARE SERV INC	NJ	QA/I	MC	6,540,770,223	3,381,058	670,993,976				
0299999 - General Account - Authorized - Affiliates - U.S. - Other							6,929,383,962	12,655,024	716,954,276	0	0	0	0
0399999 - General Account - Authorized - Affiliates - U.S. - Total							6,929,383,962	12,655,024	716,954,276	0	0	0	0
General Account - Authorized - Affiliates - Non-U.S. - Captive													
General Account - Authorized - Affiliates - Non-U.S. - Other													
0799999 - General Account - Authorized - Affiliates - Total Authorized Affiliates							6,929,383,962	12,655,024	716,954,276	0	0	0	0
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates													
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates													
1199999 - General Account - Authorized - Total General Account Authorized							6,929,383,962	12,655,024	716,954,276	0	0	0	0
General Account - Unauthorized - Affiliates - U.S. - Captive													
General Account - Unauthorized - Affiliates - U.S. - Other													
General Account - Unauthorized - Affiliates - Non-U.S. - Captive													
General Account - Unauthorized - Affiliates - Non-U.S. - Other													
General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates													
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates													
General Account - Certified - Affiliates - U.S. - Captive													
General Account - Certified - Affiliates - U.S. - Other													
General Account - Certified - Affiliates - Non-U.S. - Captive													
General Account - Certified - Affiliates - Non-U.S. - Other													
General Account - Certified - Non-Affiliates - U.S. Non-Affiliates													
General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates													
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Captive													
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Other													
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive													
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other													
General Account - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates													
General Account - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates													
4599999 - General Account - Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							6,929,383,962	12,655,024	716,954,276	0	0	0	0
Separate Accounts - Authorized - Affiliates - U.S. - Captive													
Separate Accounts - Authorized - Affiliates - U.S. - Other													
Separate Accounts - Authorized - Affiliates - Non-U.S. - Captive													
Separate Accounts - Authorized - Affiliates - Non-U.S. - Other													
Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates													
Separate Accounts - Unauthorized - Affiliates - U.S. - Captive													
Separate Accounts - Unauthorized - Affiliates - U.S. - Other													
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Captive													
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Other													
Separate Accounts - Unauthorized - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates													
Separate Accounts - Certified - Affiliates - U.S. - Captive													
Separate Accounts - Certified - Affiliates - U.S. - Other													
Separate Accounts - Certified - Affiliates - Non-U.S. - Captive													
Separate Accounts - Certified - Affiliates - Non-U.S. - Other													
Separate Accounts - Certified - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Certified - Non-Affiliates - Non-U.S. Non-Affiliates													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Captive													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Other													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other													
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates													
9199999 - Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							6,929,383,962	12,655,024	716,954,276	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	11 Current Year	12 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
9999999 Totals							6,929,383,962	12,655,024	716,954,276	0	0	0	0

Schedule S - Part 4

NONE

Schedule S - Part 5

NONE

SCHEDULE S – PART 6

Five-Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

	1 2021	2 2020	3 2019	4 2018	5 2017
A. OPERATIONS ITEMS					
1. Premiums	15,873	17,555	17,478	21,330	25,575
2. Title XVIII-Medicare	372,740	326,881	260,674	157,351	79,204
3. Title XIX-Medicaid	6,540,770	5,094,547	4,640,240	4,673,107	4,462,574
4. Commissions and reinsurance expense allowance	0	0	0	0	0
5. Total hospital and medical expenses	655,353,673	505,904,266	490,367,971	469,661,063	448,938,886
B. BALANCE SHEET ITEMS					
6. Premiums receivable	112,016,641	105,232,087	92,277,073	88,899,256	15,805,383
7. Claims payable	716,954,276	550,285,080	415,988,180	349,337,720	62,458,350
8. Reinsurance recoverable on paid losses	0	0	0	0	0
9. Experience rating refunds due or unpaid	0	0	0	0	0
10. Commissions and reinsurance expense allowances due	0	0	0	0	0
11. Unauthorized reinsurance offset	0	0	0	0	0
12. Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
13. Funds deposited by and withheld from (F)	0	0	0	0	0
14. Letters of credit (L)	0	0	0	0	0
15. Trust agreements (T)	0	0	0	0	0
16. Other (O)	0	0	0	0	0
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
17. Multiple Beneficiary Trust	0	0	0	0	0
18. Funds deposited by and withheld from (F)	0	0	0	0	0
19. Letters of credit (L)	0	0	0	0	0
20. Trust agreements (T)	0	0	0	0	0
21. Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	1,621,882,948	0	1,621,882,948
2.	Accident and health premiums due and unpaid (Line 15)	6,550,588	0	6,550,588
3.	Amounts recoverable from reinsurers (Line 16.1)	0	0	0
4.	Net credit for ceded reinsurance	XXX	716,954,276	716,954,276
5.	All other admitted assets (Balance)	17,222,071		17,222,071
6.	Total assets (Line 28)	1,645,655,607	716,954,276	2,362,609,883
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
7.	Claims unpaid (Line 1)	79,661,588	716,954,276	796,615,864
8.	Accrued medical incentive pool and bonus payments (Line 2)	1,133,385	0	1,133,385
9.	Premiums received in advance (Line 8)	23,245	0	23,245
10.	Funds held under reinsurance treaties with authorized and unauthorized reinsurers (Line 19, first inset amount plus second inset amount)	26,934,664	0	26,934,664
11.	Reinsurance in unauthorized companies (Line 20 minus inset amount)	0	0	0
12.	Reinsurance with Certified Reinsurers (Line 20 inset amount)	0	0	0
13.	Funds held under reinsurance treaties with Certified Reinsurers (Line 19 third inset amount)	0	0	0
14.	All other liabilities (Balance)	349,167,328	0	349,167,328
15.	Total liabilities (Line 24)	456,920,209	716,954,276	1,173,874,485
16.	Total capital and surplus (Line 33)	1,188,735,398	XXX	1,188,735,398
17.	Total liabilities, capital and surplus (Line 34)	1,645,655,607	716,954,276	2,362,609,883
	NET CREDIT FOR CEDED REINSURANCE			
18.	Claims unpaid	716,954,276		
19.	Accrued medical incentive pool	0		
20.	Premiums received in advance	0		
21.	Reinsurance recoverable on paid losses	0		
22.	Other ceded reinsurance recoverables	0		
23.	Total ceded reinsurance recoverables	716,954,276		
24.	Premiums receivable	0		
25.	Funds held under reinsurance treaties with authorized and unauthorized reinsurers	0		
26.	Unauthorized reinsurance	0		
27.	Reinsurance with Certified Reinsurers	0		
28.	Funds held under reinsurance treaties with Certified Reinsurers	0		
29.	Other ceded reinsurance payables/offsets	0		
30.	Total ceded reinsurance payables/offsets	0		
31.	Total net credit for ceded reinsurance	716,954,276		

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Allocated by States and Territories

	1	Direct Business Only								
		2	3	4	5	6	7	8	9	10
State, Etc.	Active Status (a)	Accident & Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Plan Premiums	Life & Annuity Premiums & Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 8	Deposit-Type Contracts
1. Alabama AL	N								0	0
2. Alaska AK	N								0	0
3. Arizona AZ	N								0	0
4. Arkansas AR	N								0	0
5. California CA	N								0	0
6. Colorado CO	N								0	0
7. Connecticut CT	N								0	0
8. Delaware DE	N								0	0
9. District of Columbia DC	N								0	0
10. Florida FL	N								0	0
11. Georgia GA	N								0	0
12. Hawaii HI	N								0	0
13. Idaho ID	N								0	0
14. Illinois IL	N								0	0
15. Indiana IN	N								0	0
16. Iowa IA	N								0	0
17. Kansas KS	N								0	0
18. Kentucky KY	N								0	0
19. Louisiana LA	N								0	0
20. Maine ME	N								0	0
21. Maryland MD	N								0	0
22. Massachusetts MA	N								0	0
23. Michigan MI	N								0	0
24. Minnesota MN	N								0	0
25. Mississippi MS	N								0	0
26. Missouri MO	N								0	0
27. Montana MT	N								0	0
28. Nebraska NE	N								0	0
29. Nevada NV	N								0	0
30. New Hampshire NH	N								0	0
31. New Jersey NJ	L	17,637,208	414,155,834	7,267,522,470	0	0	0		7,699,315,512	0
32. New Mexico NM	N								0	0
33. New York NY	N								0	0
34. North Carolina NC	N								0	0
35. North Dakota ND	N								0	0
36. Ohio OH	N								0	0
37. Oklahoma OK	N								0	0
38. Oregon OR	N								0	0
39. Pennsylvania PA	N								0	0
40. Rhode Island RI	N								0	0
41. South Carolina SC	N								0	0
42. South Dakota SD	N								0	0
43. Tennessee TN	N								0	0
44. Texas TX	N								0	0
45. Utah UT	N								0	0
46. Vermont VT	N								0	0
47. Virginia VA	N								0	0
48. Washington WA	N								0	0
49. West Virginia WV	N								0	0
50. Wisconsin WI	N								0	0
51. Wyoming WY	N								0	0
52. American Samoa AS	N								0	0
53. Guam GU	N								0	0
54. Puerto Rico PR	N								0	0
55. U.S. Virgin Islands VI	N								0	0
56. Northern Mariana Islands MP	N								0	0
57. Canada CAN	N								0	0
58. Aggregate other alien OT	XXX	0	0	0	0	0	0	0	0	0
59. Subtotal	XXX	17,637,208	414,155,834	7,267,522,470	0	0	0	0	7,699,315,512	0
60. Reporting entity contributions for Employee Benefit Plans	XXX								0	
61. Total (Direct Business)	XXX	17,637,208	414,155,834	7,267,522,470	0	0	0	0	7,699,315,512	0
DETAILS OF WRITE-INS										
58001.	XXX									
58002.	XXX									
58003.	XXX									
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0	0	0	0

(a) Active Status Counts

L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG 1

R – Registered – Non-domiciled RRGs 0

E – Eligible – Reporting entities eligible or approved to write surplus lines in the state 0

Q – Qualified – Qualified or accredited reinsurer 0

N – None of the above – Not allowed to write business in the state lines in the state 56

(b) Explanation of basis of allocation of premiums by states, etc.

Situs of contract

SCHEDULE T – PART 2
INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN

Allocated By States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL						0
2. Alaska	AK						0
3. Arizona	AZ						0
4. Arkansas	AR						0
5. California	CA						0
6. Colorado	CO						0
7. Connecticut	CT						0
8. Delaware	DE						0
9. District of Columbia	DC						0
10. Florida	FL						0
11. Georgia	GA						0
12. Hawaii	HI						0
13. Idaho	ID						0
14. Illinois	IL						0
15. Indiana	IN						0
16. Iowa	IA						0
17. Kansas	KS						0
18. Kentucky	KY						0
19. Louisiana	LA						0
20. Maine	ME						0
21. Maryland	MD						0
22. Massachusetts	MA						0
23. Michigan	MI						0
24. Minnesota	MN						0
25. Mississippi	MS						0
26. Missouri	MO						0
27. Montana	MT						0
28. Nebraska	NE						0
29. Nevada	NV						0
30. New Hampshire	NH						0
31. New Jersey	NJ						0
32. New Mexico	NM						0
33. New York	NY						0
34. North Carolina	NC						0
35. North Dakota	ND						0
36. Ohio	OH						0
37. Oklahoma	OK						0
38. Oregon	OR						0
39. Pennsylvania	PA						0
40. Rhode Island	RI						0
41. South Carolina	SC						0
42. South Dakota	SD						0
43. Tennessee	TN						0
44. Texas	TX						0
45. Utah	UT						0
46. Vermont	VT						0
47. Virginia	VA						0
48. Washington	WA						0
49. West Virginia	WV						0
50. Wisconsin	WI						0
51. Wyoming	WY						0
52. American Samoa	AS						0
53. Guam	GU						0
54. Puerto Rico	PR						0
55. US Virgin Islands	VI						0
56. Northern Mariana Islands	MP						0
57. Canada	CAN						0
58. Aggregate Other Alien	OT						0
59. Totals		0	0	0	0	0	0

NONE

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAIC#	Federal Employee #	
55069	22-0999690	A. Horizon Healthcare Services, Inc. (1)
	22-2561496	B. Horizon Healthcare Plan Holding Company, Inc.
95529	22-2651245	1. Horizon Healthcare of New Jersey, Inc. (2)
11146	22-3331515	2. Horizon Healthcare Dental, Inc. (3)
	22-3346524	3. Horizon Casualty Services, Inc.
14690	46-1362174	4. Horizon Insurance Company (4)
	86-1229594	5. Greenwood Insurance Company, Inc. (6)
	13-4290405	C. Enterprise Property Holdings, LLC
	27-1179993	D. Three Penn Plaza Property Holdings Urban Renewal, LLC
	20-0252405	E. Horizon Charitable Foundation, Inc.
	46-2605607	F. Multistate Professional Services, Inc.
	47-4428396	G. Multistate Investment Services, Inc.
	84-2280217	H. NJ Collaborative Care, LLC (50.00%)
16714	84-3673030	1. Healthier New Jersey Insurance Company, d/b/a Braven Health (5)

(1) Horizon Healthcare Services, Inc., a New Jersey domestic health service corporation, d/b/a Horizon Blue Cross Blue Shield of New Jersey.
(2) Horizon Healthcare of New Jersey, Inc., a New Jersey domestic health maintenance organization.
(3) Horizon Healthcare Dental, Inc., a New Jersey domestic dental plan organization.
(4) Horizon Insurance Company, a New Jersey domestic Life, Accident and Health Organization
(5) Healthier New Jersey Insurance Company, d/b/a/ Braven Health, a New Jersey a domestic Life, Accident and Health Organization
(6) Greenwood Insurance Company, Inc. is a New Jersey captive insurance company.

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
01202	BCBS of NJ Group	55069	22-0999690				Horizon Healthcare Services, Inc.	NJ	UIP			0.0			0
01202	BCBS of NJ Group	00000	22-2561496				Horizon Healthcare Plan Holding Company, Inc.	NJ	UDP	Horizon Healthcare Services, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	00000	22-3346524				Horizon Casualty Services, Inc.	NJ	NIA	Horizon Healthcare Plan Holding Company, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	11146	22-3331515				Horizon Healthcare Dental, Inc.	NJ	IA	Horizon Healthcare Plan Holding Company, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	95529	22-2651245				Horizon Healthcare of New Jersey, Inc.	NJ	IA	Horizon Healthcare Plan Holding Company, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	00000	13-4290405				Enterprise Property Holdings, LLC	NJ	NIA	Horizon Healthcare Services, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	00000	27-1179993				Three Penn Plaza Property Holdings Urban Renewal, LLC	NJ	NIA	Horizon Healthcare Services, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	14690	46-1362174				Horizon Insurance Company	NJ	IA	Horizon Healthcare Plan Holding Company, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	00000	20-0522405				Horizon Charitable Foundation, Inc.	NJ	NIA	Horizon Healthcare Services, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	00000	46-2605607				Multistate Professional Services, Inc.	NJ	NIA	Horizon Healthcare Services, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	00000	47-4428396				Multistate Investment Services, Inc.	NJ	NIA	Horizon Healthcare Services, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	00000	84-2280217				NJ Collaborative Care, LLC	NJ	UDP	Horizon Healthcare Services, Inc.	Ownership	50.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	16714	84-3673030				Healthier New Jersey Insurance Company, Inc	NJ	NIA	Horizon Healthcare Plan Holding Company, Inc	Ownership	100.0	Horizon Healthcare Services, Inc.		0
00000	BCBS of NJ Group	00000	86-1229594				Greenwood Insurance Company, Inc	NJ	NIA	Horizon Healthcare Plan Holding Company, Inc	Ownership	100.0	Horizon Healthcare Services Inc		0

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
11146	22-3331515	Horizon Healthcare Dental, Inc.	0	0	0	0	3,472,466	0		0	3,472,466	0
	22-2561496	Horizon Healthcare Plan Holding Company,	0	10,000,000	0	0	10,625	0		0	10,010,625	0
95529	22-2651245	Horizon Healthcare of New Jersey, Inc.	0	0	0	0	384,119,165	243,599,109		0	627,718,274	(26,934,664)
	22-3346524	Horizon Casualty Services, Inc.	0	0	0	0	16,061,641	0		0	16,061,641	0
	46-2605607	Muitistate Professional Services, Inc.	0	0	0	0	0	0		0	0	0
55069	22-0999690	Horizon Healthcare Services, Inc.	37,000,000	(130,564,445)	0	0	(423,584,464)	(242,662,436)		0	(759,811,345)	26,118,224
00000	13-4290405	Enterprise Property Holdings, LLC	(3,000,000)	1,943,218	0	0	(2,979,000)	0		0	(4,035,782)	0
	27-1179993	3 Penn Plaza Prop. Urban Renewal Holding	(4,000,000)	70,486,227	0	0	(10,736,757)	0		0	55,749,470	0
14690	46-1362174	Horizon Insurance Company	0	0	0	0	34,567,467	(936,673)		0	33,630,794	816,440
	47-4428396	Multistate Investment Services, Inc.	(30,000,000)	15,335,000	0	0	(135,036)	0		0	(14,800,036)	0
	84-3673030	Healthier New Jersey Insurance Company	0	22,800,000	0	0	0	0		0	22,800,000	0
	86-1229594	Greenwood Insurance Company, Inc	0	10,000,000	0	0	(796,107)	0		0	9,203,893	0
	84-2280217	NJ Collaborative Care, LLC	0	0	0	0	0	0		0	0	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

SCHEDULE Y

PART 3 – ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Columns 5 of Column 6)	8 Granted Disclaimer of Control\Affiliation of Column 5 Over Column 6 (Yes/No)
		%				%	
		%				%	
		%				%	
		%				%	
		%				%	
		%				%	
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		%				%	
		%				%	
		%				%	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will an actuarial opinion be filed by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
7.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

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

	MARCH FILING	
10.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
11.	Will the Supplemental Life data due March 1 be filed with the state of domicile and the NAIC?	NO
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 on Exhibit 5 to Life Supplement be filed with the state of domicile and electronically with the NAIC by March 1?	NO
14.	Will the actuarial opinion on non-guaranteed elements as required in Interrogatory 3 to Exhibit 5 to Life Supplement be filed with the state of domicile and electronically with the NAIC by March 1?	NO
15.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
16.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
17.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
18.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed with electronically with the NAIC by March 1?	NO
	APRIL FILING	
19.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
20.	Will the Supplemental Life data due April 1 be filed with the state of domicile and the NAIC?	NO
21.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	YES
22.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Allocation Report be filed with the state of domicile and the NAIC by April 1?	YES
23.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	YES
	AUGUST FILING	
24.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanation:

10. Business not written

11. Business not written

12. Business not written

13. Business not written

14. Business not written

15. Business not written

16. Business not written

17. Business not written

18. Business not written

19. Business not written

20. Business not written

Bar code:

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

10. 9 5 5 2 9 2 0 2 1 3 6 0 5 9 0 0 0

11. 9 5 5 2 9 2 0 2 1 2 0 5 5 9 0 0 0

12. 9 5 5 2 9 2 0 2 1 4 2 0 0 0 0 0 0

13. 9 5 5 2 9 2 0 2 1 3 7 1 0 0 0 0 0

14. 9 5 5 2 9 2 0 2 1 3 7 0 0 0 0 0 0

15. 9 5 5 2 9 2 0 2 1 3 6 5 0 0 0 0 0

16. 9 5 5 2 9 2 0 2 1 2 2 4 0 0 0 0 0

17. 9 5 5 2 9 2 0 2 1 2 2 5 0 0 0 0 0

18. 9 5 5 2 9 2 0 2 1 2 2 6 0 0 0 0 0

19. 9 5 5 2 9 2 0 2 1 3 0 6 0 0 0 0 0

20. 9 5 5 2 9 2 0 2 1 2 1 1 0 0 0 0 0

OVERFLOW PAGE FOR WRITE-INS

M002 Additional Aggregate Lines for Page 02 Line 25.
*ASSETS - Assets

	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 – 2)	4 Net Admitted Assets
2504. ACA Risk Adjustment Receivable	37,664	0	37,664	46,358
2505.			0	0
2597. Summary of remaining write-ins for Line 25 from Page 2	37,664	0	37,664	46,358

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
Investment Categories	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	424,303,467	26.161	424,303,467	0	424,303,467	26.161
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	475,000	0.029	475,000	0	475,000	0.029
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	409,520,536	25.250	409,520,536	0	409,520,536	25.250
1.06 Industrial and miscellaneous	286,251,161	17.649	286,251,161	0	286,251,161	17.649
1.07 Hybrid securities	1,015,862	0.063	1,015,862	0	1,015,862	0.063
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	0	0.000	0	0	0	0.000
1.11 Total long-term bonds	1,121,566,026	69.152	1,121,566,026	0	1,121,566,026	69.152
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	636,499	0.039	636,499	0	636,499	0.039
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	636,499	0.039	636,499	0	636,499	0.039
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	55,144,716	3.400	55,144,716	0	55,144,716	3.400
3.02 Industrial and miscellaneous Other (Unaffiliated)	518,100	0.032	518,100	0	518,100	0.032
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	55,662,816	3.432	55,662,816	0	55,662,816	3.432
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(118,087,141)	(7.281)	(118,087,141)	0	(118,087,141)	(7.281)
6.02 Cash equivalents (Schedule E, Part 2)	446,693,556	27.542	446,693,556	0	446,693,556	27.542
6.03 Short-term investments (Schedule DA)	88,539,338	5.459	88,539,338	0	88,539,338	5.459
6.04 Total cash, cash equivalents and short-term investments	417,145,753	25.720	417,145,753	0	417,145,753	25.720
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	26,871,854	1.657	26,871,854	0	26,871,854	1.657
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	1,621,882,948	100.000	1,621,882,948	0	1,621,882,948	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
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	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

NONE

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,328,590,452
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,674,931,857
3.	Accrual of discount		1,150,016
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(637)	
	4.2 Part 2, Section 1, Column 15	(9,364)	
	4.3 Part 2, Section 2, Column 13	8,315,784	
	4.4 Part 4, Column 11	(2,348,342)	5,957,441
5.	Total gain (loss) on disposals, Part 4, Column 19		8,572,437
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,833,662,429
7.	Deduct amortization of premium		6,505,065
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	(20,095)	
	8.3 Part 2, Section 2, Column 16	(706,004)	
	8.4 Part 4, Column 15	(745,047)	(1,471,146)
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	64,360	
	9.4 Part 4, Column 13	43,276	107,636
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		409,415
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,177,865,341
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,177,865,341

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	424,303,467	430,103,762	425,090,280	422,633,396
Governments (including all obligations	2.	Canada	0	0	0	0
guaranteed by governments)	3.	Other Countries	0	0	0	0
	4.	Totals	424,303,467	430,103,762	425,090,280	422,633,396
U.S. States, Territories and Possessions (direct and guaranteed)	5.	Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6.	Totals	475,000	468,787	475,000	475,000
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	409,520,536	419,749,363	412,995,453	402,126,274
Industrial and Miscellaneous, SVO Identified	8.	United States	230,167,143	238,058,920	229,971,623	229,548,344
Funds, Unaffiliated Bank Loans and Hybrid	9.	Canada	3,399,313	3,577,912	3,377,550	3,404,000
Securities (unaffiliated)	10.	Other Countries	53,700,566	54,264,595	53,711,368	53,584,075
	11.	Totals	287,267,023	295,901,427	287,060,541	286,536,419
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	**Total Bonds**	1,121,566,026	1,146,223,339	1,125,621,274	1,111,771,088
PREFERRED STOCKS	14.	United States	323,663	323,663	315,000	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	312,837	312,837	324,568	
	17.	Totals	636,499	636,499	639,568	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	**Total Preferred Stocks**	636,499	636,499	639,568	
COMMON STOCKS	20.	United States	35,466,401	35,466,401	21,314,901	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	1,188,105	1,188,105	1,071,080	
	22.	Other Countries	19,008,310	19,008,310	16,965,511	
	23.	Totals	55,662,816	55,662,816	39,351,492	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	**Total Common Stocks**	55,662,816	55,662,816	39,351,492	
	26.	**Total Stocks**	56,299,315	56,299,315	39,991,061	
	27.	**Total Bonds and Stocks**	1,177,865,341	1,202,522,654	1,165,612,335	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	99,879,238	351,820,975	48,025,006	12,172,553	945,032	XXX	512,842,804	42.4	675,034,058	44.3	512,842,804	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	99,879,238	351,820,975	48,025,006	12,172,553	945,032	XXX	512,842,804	42.4	675,034,058	44.3	512,842,804	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	60,000	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	60,000	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	0	475,000	0	0	XXX	475,000	0.0	0	0.0	475,000	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	475,000	0	0	XXX	475,000	0.0	0	0.0	475,000	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	75,095,214	230,255,489	54,750,093	38,143,578	11,006,162	XXX	409,250,536	33.8	510,283,942	33.5	409,250,536	0
5.2 NAIC 2	0	0	0	270,000	0	XXX	270,000	0.0	0	0.0	270,000	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	75,095,214	230,255,489	54,750,093	38,413,578	11,006,162	XXX	409,520,536	33.8	510,283,942	33.5	409,520,536	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	11,613,866	72,515,682	73,125,287	2,564,659	293,504	XXX	160,112,997	13.2	192,664,983	12.7	90,747,641	69,365,356
6.2 NAIC 2	7,023,218	56,444,528	49,396,322	8,036,850	1,142,174	XXX	122,043,093	10.1	137,000,371	9.0	96,394,843	25,648,250
6.3 NAIC 3	2,144,511	901,533	1,049,027	0	0	XXX	4,095,071	0.3	6,190,585	0.4	3,726,871	368,201
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	13,899	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	20,781,595	129,861,743	123,570,636	10,601,509	1,435,677	XXX	286,251,161	23.7	335,869,839	22.1	190,869,354	95,381,806
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	149,995	0	712,000	0	153,868	XXX	1,015,862	0.1	1,071,508	0.1	1,015,862	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	149,995	0	712,000	0	153,868	XXX	1,015,862	0.1	1,071,508	0.1	1,015,862	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 186,588,317	654,592,146	176,375,387	52,880,790	12,244,697	0	1,082,681,337	89.5	XXX	XXX	1,013,315,982	69,365,356
11.2 NAIC 2	(d) 7,173,213	56,444,528	50,108,322	8,306,850	1,296,041	0	123,328,955	10.2	XXX	XXX	97,680,705	25,648,250
11.3 NAIC 3	(d) 2,144,511	901,533	1,049,027	0	0	0	4,095,071	0.3	XXX	XXX	3,726,871	368,201
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	195,906,042	711,938,207	227,532,736	61,187,640	13,540,739	0	(b) 1,210,105,363	100.0	XXX	XXX	1,114,723,557	95,381,806
11.8 Line 11.7 as a % of Col. 7	16.2	58.8	18.8	5.1	1.1	0.0	100.0	XXX	XXX	XXX	92.1	7.9
12. Total Bonds Prior Year												
12.1 NAIC 1	447,404,535	621,301,211	200,561,734	40,490,620	68,284,883	0	XXX	XXX	1,378,042,983	90.5	1,283,011,198	95,031,785
12.2 NAIC 2	4,876,948	62,816,489	61,763,750	5,890,170	2,724,521	0	XXX	XXX	138,071,879	9.1	110,433,789	27,638,090
12.3 NAIC 3	222,470	4,029,004	1,395,424	508,802	34,885	0	XXX	XXX	6,190,585	0.4	4,767,080	1,423,505
12.4 NAIC 4	0	13,899	0	0	0	0	XXX	XXX	13,899	0.0	13,899	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	452,503,953	688,160,605	263,720,908	46,889,592	71,044,289	0	XXX	XXX	(b) 1,522,319,347	100.0	1,398,225,967	124,093,380
12.8 Line 12.7 as a % of Col. 9	29.7	45.2	17.3	3.1	4.7	0.0	XXX	XXX	100.0	XXX	91.9	8.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	179,362,093	616,917,309	153,859,889	50,965,600	12,211,090	0	1,013,315,982	83.7	1,283,011,198	84.3	1,013,315,982	XXX
13.2 NAIC 2	6,134,624	43,780,255	41,570,661	5,410,004	785,161	0	97,680,705	8.1	110,433,789	7.3	97,680,705	XXX
13.3 NAIC 3	1,776,311	901,533	1,049,027	0	0	0	3,726,871	0.3	4,767,080	0.3	3,726,871	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	13,899	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	187,273,028	661,599,097	196,479,577	56,375,604	12,996,251	0	1,114,723,557	92.1	1,398,225,967	91.9	1,114,723,557	XXX
13.8 Line 13.7 as a % of Col. 7	16.8	59.4	17.6	5.1	1.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	15.5	54.7	16.2	4.7	1.1	0.0	92.1	XXX	XXX	XXX	92.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	7,226,224	37,674,837	22,515,498	1,915,190	33,607	0	69,365,356	5.7	95,031,785	6.2	XXX	69,365,356
14.2 NAIC 2	1,038,589	12,664,273	8,537,661	2,896,846	510,880	0	25,648,250	2.1	27,638,090	1.8	XXX	25,648,250
14.3 NAIC 3	368,201	0	0	0	0	0	368,201	0.0	1,423,505	0.1	XXX	368,201
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	8,633,014	50,339,110	31,053,159	4,812,036	544,487	0	95,381,806	7.9	124,093,380	8.2	XXX	95,381,806
14.8 Line 14.7 as a % of Col. 7	9.1	52.8	32.6	5.0	0.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.7	4.2	2.6	0.4	0.0	0.0	7.9	XXX	XXX	XXX	XXX	7.9

(a) Includes $ 92,975,429 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1$ 88,539,338 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0 .

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	94,333,590	337,311,699	39,243,297	5,937,026	0	XXX	476,825,613	39.4	590,349,261	38.8	476,825,613	0
1.02 Residential Mortgage-Backed Securities	5,545,648	14,509,276	8,781,709	6,235,527	945,032	XXX	36,017,192	3.0	84,684,797	5.6	36,017,192	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	99,879,238	351,820,975	48,025,006	12,172,553	945,032	XXX	512,842,804	42.4	675,034,058	44.3	512,842,804	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	60,000	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	60,000	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	475,000	0	0	XXX	475,000	0.0	0	0.0	475,000	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	475,000	0	0	XXX	475,000	0.0	0	0.0	475,000	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	44,927,630	147,099,927	1,113,012	2,345,648	846,802	XXX	196,333,020	16.2	234,042,660	15.4	196,333,020	0
5.02 Residential Mortgage-Backed Securities	30,003,671	82,647,533	53,456,299	35,918,694	10,159,360	XXX	212,185,558	17.5	275,037,297	18.1	212,185,558	0
5.03 Commercial Mortgage-Backed Securities	163,913	508,028	180,782	149,235	0	XXX	1,001,958	0.1	1,203,985	0.1	1,001,958	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	75,095,214	230,255,489	54,750,093	38,413,578	11,006,162	XXX	409,520,536	33.8	510,283,942	33.5	409,520,536	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	9,007,258	70,942,072	81,222,288	8,524,806	1,361,305	XXX	171,057,728	14.1	193,545,333	12.7	140,205,815	30,851,913
6.02 Residential Mortgage-Backed Securities	0	1,280,000	0	0	0	XXX	1,280,000	0.1	0	0.0	0	1,280,000
6.03 Commercial Mortgage-Backed Securities	4,324,544	23,205,351	22,075,891	174,833	40,766	XXX	49,821,385	4.1	53,530,238	3.5	48,453,231	1,368,154
6.04 Other Loan-Backed and Structured Securities	7,449,793	34,434,320	20,272,457	1,901,870	33,607	XXX	64,092,047	5.3	88,794,268	5.8	2,210,308	61,881,739
6.05 Totals	20,781,595	129,861,743	123,570,636	10,601,509	1,435,677	XXX	286,251,161	23.7	335,869,839	22.1	190,869,354	95,381,806
7. Hybrid Securities												
7.01 Issuer Obligations	149,995	0	712,000	0	153,868	XXX	1,015,862	0.1	1,071,508	0.1	1,015,862	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	149,995	0	712,000	0	153,868	XXX	1,015,862	0.1	1,071,508	0.1	1,015,862	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans – Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans – Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Bank Loans – Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	148,418,473	555,353,698	122,765,597	16,807,480	2,361,974	XXX	845,707,223	69.9	XXX	XXX	814,855,310	30,851,913
11.02 Residential Mortgage-Backed Securities	35,549,319	98,436,809	62,238,008	42,154,222	11,104,392	XXX	249,482,750	20.6	XXX	XXX	248,202,750	1,280,000
11.03 Commercial Mortgage-Backed Securities	4,488,457	23,713,379	22,256,673	324,068	40,766	XXX	50,823,344	4.2	XXX	XXX	49,455,189	1,368,154
11.04 Other Loan-Backed and Structured Securities	7,449,793	34,434,320	20,272,457	1,901,870	33,607	XXX	64,092,047	5.3	XXX	XXX	2,210,308	61,881,739
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	195,906,042	711,938,207	227,532,736	61,187,640	13,540,739	0	1,210,105,363	100.0	XXX	XXX	1,114,723,557	95,381,806
11.09 Lines 11.08 as a % Col. 7	16.2	58.8	18.8	5.1	1.1	0.0	100.0	XXX	XXX	XXX	92.1	7.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations	369,144,703	472,186,017	160,927,508	10,172,083	6,638,451	XXX	XXX	XXX	1,019,068,762	66.9	982,445,807	36,622,956
12.02 Residential Mortgage-Backed Securities	65,207,477	141,943,848	65,327,577	26,521,754	60,721,437	XXX	XXX	XXX	359,722,094	23.6	359,722,094	0
12.03 Commercial Mortgage-Backed Securities	5,484,765	27,951,779	11,006,051	6,906,265	3,385,363	XXX	XXX	XXX	54,734,222	3.6	51,952,004	2,782,218
12.04 Other Loan-Backed and Structured Securities	12,667,008	46,078,961	26,459,772	3,289,489	299,038	XXX	XXX	XXX	88,794,268	5.8	4,106,062	84,688,206
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	452,503,953	688,160,605	263,720,908	46,889,592	71,044,289	0	XXX	XXX	1,522,319,347	100.0	1,398,225,967	124,093,380
12.09 Line 12.08 as a % of Col. 9	29.7	45.2	17.3	3.1	4.7	0.0	XXX	XXX	100.0	XXX	91.9	8.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	146,951,684	540,042,120	112,099,779	13,910,634	1,851,094	XXX	814,855,310	67.3	982,445,807	64.5	814,855,310	XXX
13.02 Residential Mortgage-Backed Securities	35,549,319	97,156,809	62,238,008	42,154,222	11,104,392	XXX	248,202,750	20.5	359,722,094	23.6	248,202,750	XXX
13.03 Commercial Mortgage-Backed Securities	4,292,507	23,305,968	21,505,201	310,748	40,766	XXX	49,455,189	4.1	51,952,004	3.4	49,455,189	XXX
13.04 Other Loan-Backed and Structured Securities	479,519	1,094,201	636,589	0	0	XXX	2,210,308	0.2	4,106,062	0.3	2,210,308	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	187,273,028	661,599,097	196,479,577	56,375,604	12,996,251	0	1,114,723,557	92.1	1,398,225,967	91.9	1,114,723,557	XXX
13.09 Line 13.08 as a % of Col. 7	16.8	59.4	17.6	5.1	1.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	15.5	54.7	16.2	4.7	1.1	0.0	92.1	XXX	XXX	XXX	92.1	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1,466,790	15,311,579	10,665,818	2,896,846	510,880	XXX	30,851,913	2.5	36,622,956	2.4	XXX	30,851,913
14.02 Residential Mortgage-Backed Securities	0	1,280,000	0	0	0	XXX	1,280,000	0.1	0	0.0	XXX	1,280,000
14.03 Commercial Mortgage-Backed Securities	195,950	407,411	751,473	13,320	0	XXX	1,368,154	0.1	2,782,218	0.2	XXX	1,368,154
14.04 Other Loan-Backed and Structured Securities	6,970,274	33,340,120	19,635,868	1,901,870	33,607	XXX	61,881,739	5.1	84,688,206	5.6	XXX	61,881,739
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	8,633,014	50,339,110	31,053,159	4,812,036	544,487	0	95,381,806	7.9	124,093,380	8.2	XXX	95,381,806
14.09 Line 14.08 as a % of Col. 7	9.1	52.8	32.6	5.0	0.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.7	4.2	2.6	0.4	0.0	0.0	7.9	XXX	XXX	XXX	XXX	7.9

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	0	0	0	0	0
2. Cost of short-term investments acquired	95,745,921	95,745,921	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	223	223	0	0	0
6. Deduct consideration received on disposals	7,206,806	7,206,806	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	88,539,338	88,539,338	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	88,539,338	88,539,338	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	430,579,122	249,990,799	180,588,323	0
2. Cost of cash equivalents acquired	4,829,745,699	0	4,829,745,699	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	4,813,631,265	249,990,799	4,563,640,466	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	446,693,556	0	446,693,556	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	446,693,556	0	446,693,556	0

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912810-TA-6	UNITED STATES TREAS BDS				1.A	1,550,605	97.2660	1,580,566	1,625,000	1,551,376	0	771	0	0	1.750	2.041	FA	10,741	0	09/30/2021	08/15/2041
912810-TC-2	UNITED STATES TREAS BDS				1.A	4,385,679	101.4690	4,398,672	4,335,000	4,385,650	0	(29)	0	0	2.000	1.938	MN	6,167	0	12/31/2021	11/15/2041
912796-M7-1	UNITED STATES TREAS BILLS	@			1.A	799,454	99.8480	798,786	800,000	799,454	0	0	0	0	0.000	0.067	N/A	172	0	09/08/2021	09/08/2022
912828-2A-7	UNITED STATES TREAS NTS				1.A	13,960,625	101.1910	14,166,796	14,000,000	13,981,037	0	3,929	0	0	1.500	1.536	FA	79,321	210,000	08/18/2016	08/15/2026
912828-6T-2	UNITED STATES TREAS NTS				1.A	5,584,482	106.6760	5,600,480	5,250,000	5,507,625	0	(32,590)	0	0	2.375	1.672	MN	16,189	124,688	08/13/2019	05/15/2029
912828-D5-6	UNITED STATES TREAS NTS				1.A	17,971,875	103.8560	18,693,990	18,000,000	17,991,957	0	2,937	0	0	2.375	2.407	FA	161,474	427,500	08/19/2014	08/15/2024
912828-J2-7	UNITED STATES TREAS NTS				1.A	13,996,517	103.0310	13,845,333	13,438,000	13,651,535	0	(66,334)	0	0	2.000	1.483	FA	101,515	268,760	08/18/2016	02/15/2025
912828-K7-4	UNITED STATES TREAS NTS				1.A	5,862,188	103.1720	6,190,314	6,000,000	5,946,059	0	14,132	0	0	2.000	2.273	FA	45,326	120,000	09/15/2015	08/15/2025
912828-M5-6	UNITED STATES TREAS NTS				1.A	64,556,094	104.1990	65,645,496	63,000,000	63,650,536	0	(160,985)	0	0	2.250	1.983	MN	184,040	1,417,500	02/16/2016	11/15/2025
912828-R3-6	UNITED STATES TREAS NTS				1.A	14,840,625	101.7310	15,259,575	15,000,000	14,926,898	0	15,961	0	0	1.625	1.749	MN	31,647	243,750	05/17/2016	05/15/2026
912828-TY-6	UNITED STATES TREAS NTS				1.A	4,945,313	101.0700	5,053,515	5,000,000	4,994,798	0	5,878	0	0	1.625	1.754	MN	10,549	81,250	12/26/2012	11/15/2022
912828-VS-6	UNITED STATES TREAS NTS				1.A	28,487,969	103.0000	29,870,000	29,000,000	28,907,329	0	55,124	0	0	2.500	2.721	FA	273,845	725,000	08/13/2013	08/15/2023
912828-XB-1	UNITED STATES TREAS NTS				1.A	32,253,750	103.5470	33,135,008	32,000,000	32,102,430	0	(29,374)	0	0	2.125	2.038	MN	88,287	680,000	05/17/2016	05/15/2025
91282C-AE-1	UNITED STATES TREAS NTS				1.A	676,946	93.3590	639,512	685,000	677,926	0	791	0	0	0.625	0.750	FA	1,617	4,281	10/05/2020	08/15/2030
91282C-AV-3	UNITED STATES TREAS NTS				1.A	7,537,598	95.1800	7,314,560	7,685,000	7,551,616	0	14,018	0	0	0.875	1.084	MN	8,731	67,244	01/07/2021	11/15/2030
91282C-AY-7	UNITED STATES TREAS NTS				1.A	5,605,664	95.8560	5,391,872	5,625,000	5,608,590	0	2,711	0	0	0.625	0.677	MN	3,091	35,156	12/03/2020	11/30/2027
91282C-BH-3	UNITED STATES TREAS NTS				1.A	2,438,611	96.7890	2,371,333	2,450,000	2,440,658	0	2,046	0	0	0.375	0.470	JJ	3,845	4,594	02/05/2021	01/31/2026
91282C-BJ-9	UNITED STATES TREAS NTS				1.A	6,132,188	96.3790	5,975,492	6,200,000	6,140,476	0	8,289	0	0	0.750	0.915	JJ	19,459	23,250	02/16/2021	01/31/2028
91282C-BL-4	UNITED STATES TREAS NTS				1.A	1,268,932	97.1600	1,287,373	1,325,000	1,272,435	0	3,503	0	0	1.125	1.600	FA	5,630	7,453	05/07/2021	02/15/2031
91282C-CB-5	UNITED STATES TREAS NTS				1.A	3,465,121	101.3750	3,481,218	3,434,000	3,463,483	0	(1,638)	0	0	1.625	1.532	MN	7,245	27,901	06/09/2021	05/15/2031
91282C-CH-2	UNITED STATES TREAS NTS				1.A	6,513,486	99.0590	6,443,762	6,505,000	6,512,900	0	(586)	0	0	1.250	1.234	JD	225	40,656	06/30/2021	06/30/2028
91282C-CP-4	UNITED STATES TREAS NTS				1.A	1,536,259	97.2930	1,493,448	1,535,000	1,536,158	0	(101)	0	0	0.625	0.609	JJ	4,015	0	08/04/2021	07/31/2026
91282C-CS-8	UNITED STATES TREAS NTS				1.A	2,307,586	97.8910	2,322,944	2,373,000	2,309,074	0	1,488	0	0	1.250	1.559	FA	11,204	0	10/08/2021	08/15/2031
91282C-DB-4	UNITED STATES TREAS NTS				1.A	2,545,219	99.2110	2,534,839	2,555,000	2,545,751	0	532	0	0	0.625	0.758	AO	3,422	0	11/03/2021	10/15/2024
91282C-DD-0	UNITED STATES TREAS NTS				1.A	5,976,797	99.4220	5,965,314	6,000,000	5,978,111	0	1,314	0	0	0.375	0.577	AO	3,854	0	11/22/2021	10/31/2023
91282C-DH-1	UNITED STATES TREAS NTS				1.A	15,541,500	99.4610	15,515,900	15,600,000	15,543,119	0	1,619	0	0	0.750	0.881	MN	15,191	0	12/02/2021	11/15/2024
91282C-DJ-7	UNITED STATES TREAS NTS				1.A	199,164	98.8590	197,719	200,000	199,171	0	7	0	0	1.375	1.425	MN	357	0	12/01/2021	11/15/2031
91282C-DK-4	UNITED STATES TREAS NTS				1.A	17,364,412	100.0000	17,340,000	17,340,000	17,364,128	0	(284)	0	0	1.250	1.224	MN	19,055	0	12/16/2021	11/30/2026
91282C-DM-0	UNITED STATES TREAS NTS				1.A	47,970,355	99.6290	47,921,501	48,100,000	47,973,071	0	2,715	0	0	0.500	0.640	MN	21,143	0	12/17/2021	11/30/2023
91282C-DN-8	UNITED STATES TREAS NTS				1.A	51,193,605	100.1330	51,147,834	51,080,000	51,192,059	0	(1,545)	0	0	1.000	0.927	JD	23,856	0	12/17/2021	12/15/2024
91282C-DR-9	UNITED STATES TREAS NTS				1.A	1,580,867	100.0550	1,580,867	1,580,000	1,580,866	0	(1)	0	0	0.750	0.724	JD	33	0	12/31/2021	12/31/2023
0199999 - Bonds - U.S. Governments - Issuer Obligations						389,049,484	XXX	393,164,017	387,720,000	388,286,275	0	(155,701)	0	0	XXX	XXX	XXX	1,161,245	4,508,983	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36241K-YY-8	GNMA PASS-THRU M PLATINUM 30YR			4	1.A	18,338	111.4920	20,125	18,050	18,278	0	(8)	0	0	5.000	4.574	MON	75	902	02/04/2009	12/20/2038
36179M-K7-4	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	52,192	107.1490	51,513	48,076	51,679	0	(78)	0	0	3.500	1.990	MON	140	1,683	11/13/2012	08/20/2042
36179M-X3-9	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	527,810	104.9310	563,035	536,576	528,076	0	172	0	0	3.000	3.315	MON	1,341	16,097	10/11/2018	01/20/2043
36179N-BA-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	922,221	104.9310	937,190	893,148	920,790	0	(713)	0	0	3.000	2.478	MON	2,233	26,794	11/15/2019	04/20/2043
36179N-LD-8	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	367,935	107.1560	390,239	364,179	367,632	0	(77)	0	0	3.500	3.325	MON	1,062	12,746	10/11/2018	08/20/2043
36179N-Q4-3	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	384,687	107.0580	414,331	387,016	384,763	0	27	0	0	3.500	3.642	MON	1,129	13,546	10/11/2018	10/20/2043
36179N-Q5-0	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	184,678	108.1820	192,626	178,057	184,484	0	(71)	0	0	4.000	2.952	MON	594	7,122	04/03/2019	10/20/2043
36179R-4E-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	1,690,235	105.8270	1,711,699	1,617,450	1,688,166	0	(1,062)	0	0	3.500	2.660	MON	4,718	56,611	11/05/2019	03/20/2046
36179R-BX-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	94,540	105.8450	97,136	91,772	94,375	0	(42)	0	0	3.500	2.946	MON	268	3,212	12/16/2016	04/20/2045
36179R-F8-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	44,861	105.0390	46,872	44,623	44,836	0	(6)	0	0	3.000	2.935	MON	112	1,339	02/01/2017	06/20/2045
36179R-LQ-0	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	186,219	108.1980	198,362	183,333	186,156	0	(26)	0	0	4.000	3.559	MON	611	7,333	10/11/2018	08/20/2045

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36179R-Q2-8	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	1,087,775	105.7760	1,097,773	1,037,829	1,086,314	0	(750)	0	0	3.500	2.600	MON	3,027	36,324	11/05/2019	10/20/2045
36179R-U9-8	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	320,567	103.0680	319,808	310,288	320,449	0	(118)	0	0	2.500	2.052	MON	646	5,171	04/21/2021	12/20/2045
36179R-VC-0	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	174,765	108.2330	179,372	165,727	174,830	0	(81)	0	0	4.000	2.467	MON	552	6,629	03/07/2019	12/20/2045
36179S-2P-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	1,370,108	105.0750	1,384,275	1,317,411	1,368,641	0	(697)	0	0	3.500	2.764	MON	3,842	46,109	09/09/2019	04/20/2047
36179S-5K-9	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	778,543	104.1620	784,202	752,869	777,785	0	(461)	0	0	3.000	2.491	MON	1,882	22,586	02/12/2020	05/20/2047
36179S-B7-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	452,028	104.4080	450,501	431,481	451,701	0	(134)	0	0	3.000	1.435	MON	1,079	12,944	10/01/2019	05/20/2046
36179S-EH-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	279,508	105.3480	282,198	267,872	279,252	0	(92)	0	0	3.500	1.787	MON	781	9,376	11/05/2019	06/20/2046
36179S-GL-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	389,318	105.3430	394,085	374,098	388,836	0	(212)	0	0	3.500	2.749	MON	1,091	13,093	11/05/2019	07/20/2046
36179S-JR-9	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	173,871	103.0230	170,046	165,057	173,657	0	(199)	0	0	2.500	1.805	MON	344	4,126	10/14/2020	08/20/2046
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	958,030	104.4190	965,254	924,403	958,284	0	(651)	0	0	3.000	2.431	MON	2,311	27,732	02/19/2020	08/20/2046
36179S-LR-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	347,838	104.4230	376,809	360,849	348,254	0	88	0	0	3.000	4.038	MON	902	10,825	10/11/2018	09/20/2046
36179S-LS-4	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	681,541	105.2710	721,427	685,303	681,940	0	25	0	0	3.500	3.622	MON	1,999	23,986	04/30/2019	09/20/2046
36179S-LT-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	174,171	106.4370	182,622	171,577	174,116	0	(22)	0	0	4.000	3.579	MON	572	6,863	10/11/2018	09/20/2046
36179S-NT-0	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	29,593	102.7200	29,423	28,644	29,583	0	(9)	0	0	2.500	2.060	MON	60	477	04/21/2021	10/20/2046
36179S-NU-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	410,124	104.4240	431,234	412,966	410,324	0	25	0	0	3.000	3.139	MON	1,032	12,389	02/11/2020	10/20/2046
36179S-NV-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	644,339	105.4230	673,022	638,404	644,122	0	(89)	0	0	3.500	3.339	MON	1,862	22,344	01/16/2019	10/20/2046
36179S-NX-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	149,649	110.5460	159,176	143,990	149,501	0	(60)	0	0	4.500	3.410	MON	540	6,480	10/11/2018	10/20/2046
36179S-QV-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	897,725	104.4260	920,275	881,273	897,145	0	(308)	0	0	3.000	2.727	MON	2,203	26,438	01/08/2020	11/20/2046
36179S-QX-8	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	366,126	106.4350	379,822	356,858	365,957	0	(77)	0	0	4.000	3.282	MON	1,190	14,274	10/11/2018	11/20/2046
36179S-QY-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	115,984	110.5320	120,942	109,419	115,805	0	(69)	0	0	4.500	2.825	MON	410	4,924	07/24/2017	11/20/2046
36179S-SN-8	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	1,088,135	103.0770	1,100,546	1,067,696	1,088,431	0	(178)	0	0	2.500	2.270	MON	2,224	20,296	04/21/2021	12/20/2046
36179S-SP-3	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	279,798	104.4270	295,884	283,340	279,927	0	51	0	0	3.000	3.216	MON	708	8,500	01/16/2019	12/20/2046
36179S-SQ-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	803,686	105.3110	839,606	797,264	803,510	0	(104)	0	0	3.500	3.371	MON	2,325	27,904	04/30/2019	12/20/2046
36179S-UX-3	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	452,444	109.2630	462,282	423,092	452,202	0	(260)	0	0	4.500	2.580	MON	1,587	19,039	11/15/2019	01/20/2047
36179S-WY-9	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	128,616	106.0740	133,830	126,166	128,611	0	(20)	0	0	4.000	3.458	MON	421	5,047	10/11/2018	02/20/2047
36179S-YQ-4	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	174,932	102.8950	174,225	169,323	174,878	0	(54)	0	0	2.500	2.064	MON	353	2,822	04/21/2021	03/20/2047
36179S-YR-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	934,164	104.4100	949,712	909,603	933,228	0	(443)	0	0	3.000	2.601	MON	2,274	27,288	11/05/2019	03/20/2047
36179T-4N-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	300,609	104.8140	302,100	288,224	301,093	0	(160)	0	0	3.500	2.670	MON	841	10,088	02/19/2020	07/20/2048

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36179T-7K-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	1,101,687	105.7490	1,117,359	1,056,615	1,101,200	0	(297)	0	0	4.000	2.835	MON	3,522	42,265	11/05/2019	08/20/2048
36179T-7L-3	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	518,745	105.9110	526,537	497,152	519,395	0	(143)	0	0	4.500	3.261	MON	1,864	22,372	11/14/2019	08/20/2048
36179T-AK-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	402,228	105.0790	415,598	395,512	403,100	0	(103)	0	0	3.500	3.141	MON	1,154	13,843	04/30/2019	06/20/2047
36179T-CV-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	95,033	102.7800	94,543	91,986	95,005	0	(28)	0	0	2.500	2.067	MON	192	1,533	04/21/2021	07/20/2047
36179T-CY-9	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	1,608,970	106.5900	1,636,864	1,535,666	1,608,358	0	(535)	0	0	4.000	2.689	MON	5,119	61,427	11/05/2019	07/20/2047
36179T-E3-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	120,571	107.3330	125,873	117,273	120,929	0	(16)	0	0	4.500	3.209	MON	440	5,277	10/25/2018	08/20/2047
36179T-G2-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	101,965	102.8000	101,459	98,696	101,935	0	(30)	0	0	2.500	2.069	MON	206	1,645	04/21/2021	09/20/2047
36179T-G5-8	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	1,034,472	106.3250	1,063,082	999,842	1,036,073	0	(264)	0	0	4.000	2.988	MON	3,333	39,994	05/17/2019	09/20/2047
36179T-LS-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	281,282	105.1770	290,801	276,486	281,902	0	(71)	0	0	3.500	3.136	MON	806	9,677	11/15/2019	11/20/2047
36179T-QP-3	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	417,383	105.1550	422,941	402,206	417,269	0	(65)	0	0	3.500	1.990	MON	1,173	14,077	08/22/2019	01/20/2048
36179T-XW-0	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	168,907	106.3640	173,522	163,140	168,830	0	(38)	0	0	4.500	3.525	MON	612	7,341	01/16/2019	05/20/2048
36179U-EA-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	326,839	105.7320	329,045	311,206	326,679	0	(99)	0	0	4.500	3.127	MON	1,167	14,004	11/05/2019	10/20/2048
36179U-EB-4	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	119,087	106.9160	121,063	113,231	119,471	0	(39)	0	0	5.000	3.472	MON	472	5,662	07/31/2019	10/20/2048
36179U-GA-4	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	490,732	104.2910	496,884	476,438	490,236	0	(248)	0	0	3.000	2.558	MON	1,191	14,293	11/05/2019	11/20/2048
36179U-GB-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	735,145	104.6080	741,114	708,467	734,545	0	(312)	0	0	3.500	2.818	MON	2,066	24,796	11/05/2019	11/20/2048
36179U-H2-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	909,765	104.1460	918,353	881,795	908,739	0	(478)	0	0	3.000	2.535	MON	2,204	26,454	09/06/2019	12/20/2048
36179U-KW-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	133,413	105.0560	135,604	129,077	133,661	0	(60)	0	0	3.500	2.833	MON	376	4,518	11/27/2019	01/20/2049
36179U-UG-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	49,336	103.0840	49,227	47,754	49,324	0	(12)	0	0	2.500	2.083	MON	99	796	04/21/2021	06/20/2049
36179V-7E-4	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	154,965	102.5920	152,810	148,949	154,911	0	(54)	0	0	2.500	2.021	MON	310	2,482	04/16/2021	02/20/2051
36179V-BF-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	279,257	103.5810	276,925	267,352	279,024	0	(169)	0	0	3.000	2.383	MON	668	8,021	10/21/2020	12/20/2049
36179W-DR-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	2,692,007	102.5920	2,655,418	2,588,327	2,690,921	0	(1,086)	0	0	2.500	2.027	MON	5,392	41,025	05/04/2021	04/20/2051
36202E-6D-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	77,004	109.6400	81,671	74,490	76,845	0	(43)	0	0	4.500	3.519	MON	279	3,352	10/11/2018	06/20/2039
36202F-2M-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	214,902	108.3380	224,621	207,332	214,296	0	(97)	0	0	4.000	3.014	MON	691	8,293	10/11/2018	01/20/2042
36202F-3M-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	67,002	107.1490	66,196	61,779	66,269	0	(103)	0	0	3.500	2.012	MON	180	2,162	08/01/2012	02/20/2042
36202F-4Q-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	191,728	107.1440	189,988	177,321	189,775	0	(282)	0	0	3.500	2.062	MON	517	6,206	09/04/2012	03/20/2042
36202F-B3-9	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	60,637	109.6410	63,702	58,100	60,510	0	(42)	0	0	4.500	3.220	MON	218	2,615	10/11/2018	10/20/2039
36202F-BH-8	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	39,872	109.6410	42,575	38,832	39,771	0	(17)	0	0	4.500	3.767	MON	146	1,747	02/22/2016	09/20/2039
36202F-JP-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	111,093	108.3360	118,044	108,961	110,988	0	(33)	0	0	4.000	3.427	MON	363	4,358	10/11/2018	08/20/2040

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		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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36202F-KN-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	263,295	109.8500	277,294	252,429	262,740	0	(212)	0	0	4.500	3.487	MON	947	11,358	10/11/2018	09/20/2040
36202F-LQ-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	163,325	112.9720	174,389	154,364	162,902	0	(146)	0	0	5.000	3.316	MON	643	7,718	10/11/2018	10/20/2040
36202F-MA-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	631,810	108.3270	640,393	591,168	630,856	0	(620)	0	0	4.000	2.026	MON	1,971	23,647	11/15/2019	11/20/2040
36202F-P7-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	5,338	111.0510	5,767	5,193	5,322	0	(2)	0	0	4.500	3.745	MON	19	234	02/03/2011	02/20/2041
36202F-PF-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	905,448	108.3290	956,779	883,215	903,909	0	(325)	0	0	4.000	3.295	MON	2,944	35,329	10/11/2018	01/20/2041
36202F-PG-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	220,702	111.0510	235,048	211,657	220,291	0	(130)	0	0	4.500	3.267	MON	794	9,525	10/11/2018	01/20/2041
36202F-Q8-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	62,118	112.9750	64,439	57,038	61,672	0	(69)	0	0	5.000	2.610	MON	238	2,852	06/23/2011	03/20/2041
36202F-SE-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	178,906	110.2870	189,223	171,574	178,600	0	(103)	0	0	4.500	3.267	MON	643	7,721	10/11/2018	04/20/2041
36202F-UF-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	30,337	110.5630	30,553	27,634	30,175	0	(37)	0	0	4.500	1.857	MON	104	1,244	10/13/2016	06/20/2041
36202F-XC-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	47,014	110.7470	47,428	42,826	46,759	0	(57)	0	0	4.500	1.864	MON	161	1,927	10/13/2016	09/20/2041
36241L-T9-7	GNMA PASS-THRU X PLATINUM 30YR			4	1.A	433,977	112.0970	439,751	392,295	434,436	0	460	0	0	4.500	1.495	MON	1,471	1,471	11/19/2021	03/15/2041
36176W-7E-5	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	493,552	106.8590	524,196	490,550	493,179	0	(73)	0	0	3.500	3.415	MON	1,431	17,169	10/11/2018	01/15/2042
36178N-ME-6	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	51,735	104.4600	50,640	48,478	51,220	0	(73)	0	0	3.000	2.043	MON	121	1,454	12/03/2012	11/15/2042
36180E-PX-7	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	601,904	104.7420	640,537	611,539	601,916	0	214	0	0	3.000	3.272	MON	1,529	18,346	10/11/2018	04/15/2043
36200N-RE-3	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	8,037	113.8630	9,195	8,075	8,042	0	1	0	0	5.500	0.000	MON	37	444	09/20/2004	04/15/2034
36201E-CX-6	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	9,576	113.0470	10,863	9,609	9,579	0	1	0	0	5.500	0.000	MON	44	529	09/20/2004	05/15/2034
36201M-JF-0	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	18,386	117.1700	21,206	18,099	18,284	0	(14)	0	0	6.000	0.000	MON	90	1,086	08/18/2003	07/15/2032
36290R-MX-8	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	14,711	109.7490	16,223	14,782	14,721	0	2	0	0	5.500	0.000	MON	68	813	09/20/2004	09/15/2034
36290R-QC-0	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	536	113.3600	613	540	537	0	0	0	0	5.500	0.000	MON	2	30	08/18/2003	06/15/2033
36290S-R8-6	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	14,458	114.2080	16,557	14,497	14,460	0	0	0	0	5.500	0.000	MON	66	797	09/20/2004	01/15/2034
36290X-HT-0	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	16,151	110.0580	17,916	16,279	16,180	0	4	0	0	5.500	0.000	MON	75	895	08/18/2003	08/15/2033
36291B-QX-8	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	30,725	114.3020	35,213	30,807	30,729	0	1	0	0	5.500	0.000	MON	141	1,694	09/20/2004	01/15/2034
36291G-XM-3	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	15,798	110.4140	17,498	15,848	15,803	0	1	0	0	5.500	0.000	MON	73	872	09/20/2004	05/15/2034
36291J-EU-0	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	18,917	111.4160	21,141	18,975	18,922	0	1	0	0	5.500	0.000	MON	87	1,044	09/20/2004	02/15/2034
36296T-QB-2	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	82,753	115.7840	86,889	75,044	82,106	0	(231)	0	0	6.000	4.361	MON	375	4,503	10/11/2018	10/15/2038
36297F-J7-8	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	779,561	116.0580	874,600	753,592	776,280	0	(880)	0	0	4.500	4.049	MON	2,826	33,912	10/11/2018	10/15/2039
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						36,040,796	XXX	36,939,745	34,913,396	36,017,192	0	(13,995)	0	0	XXX	XXX	XXX	101,003	1,158,309	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						425,090,280	XXX	430,103,762	422,633,396	424,303,467	0	(169,696)	0	0	XXX	XXX	XXX	1,262,248	5,667,292	XXX	XXX

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
Bonds - All Other Governments - Issuer Obligations																					
Bonds - All Other Governments - Residential Mortgage-Backed Securities																					
Bonds - All Other Governments - Commercial Mortgage-Backed Securities																					
Bonds - All Other Governments - Other Loan-Backed and Structured Securities																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
68587F-BB-9	OREGON ED DISTS FULL FAITH & C				1.C FE	475,000	98.6920	468,787	475,000	475,000	0	0	0	0	1.887	1.896	JD	25	3,262	07/23/2021	06/30/2031
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						475,000	XXX	468,787	475,000	475,000	0	0	0	0	XXX	XXX	XXX	25	3,262	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						475,000	XXX	468,787	475,000	475,000	0	0	0	0	XXX	XXX	XXX	25	3,262	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
01026C-AD-3	ALABAMA ECONOMIC SETTLEMENT REV			1	1.G FE	20,000	113.8490	22,770	20,000	20,000	0	0	0	0	4.263	4.308	MS	251	853	12/02/2016	09/15/2032
010268-CT-5	ALABAMA FED AID HWY FIN AUTH S				1.C FE	325,000	100.5600	326,820	325,000	325,000	0	0	0	0	2.056	2.067	MS	1,429	0	10/07/2021	09/01/2031
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL			4	1.C FE	402,337	159.8160	511,411	320,000	396,896	0	(1,768)	0	0	6.263	4.741	AO	5,010	20,042	10/11/2018	04/01/2049
072024-WS-7	BAY AREA TOLL AUTH CALIF TOLL				1.C FE	355,000	103.0260	365,742	355,000	355,000	0	0	0	0	2.574	2.591	AO	2,284	9,138	09/20/2019	04/01/2031
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & REV			4	1.C FE	530,370	140.8420	633,789	450,000	518,118	0	(4,642)	0	0	6.899	5.280	JD	2,587	31,046	10/11/2018	12/01/2040
3133XM-FY-2	FEDERAL HOME LN BKS				1.A	17,303,986	103.7770	14,632,512	14,100,000	14,382,688	0	(369,504)	0	0	5.375	2.669	MS	191,574	757,875	09/27/2013	09/30/2022
3137EA-DB-2	FEDERAL HOME LN MTG CORP				1.A	15,766,580	100.0650	15,510,059	15,500,000	15,501,024	0	(30,264)	0	0	2.375	2.189	JJ	171,792	368,125	06/12/2012	01/13/2022
3130A1-XJ-2	FEDERAL HOME LOAN BANKS				1.A	8,057,680	104.8670	8,389,325	8,000,000	8,015,911	0	(6,182)	0	0	2.875	2.810	JD	10,861	230,000	08/19/2014	06/14/2024
3130A2-UW-4	FEDERAL HOME LOAN BANKS				1.A	9,678,600	105.1050	9,984,986	9,500,000	9,553,990	0	(19,035)	0	0	2.875	2.673	MS	81,938	273,125	12/01/2014	09/13/2024
3130A3-GE-8	FEDERAL HOME LOAN BANKS				1.A	17,599,225	105.1710	18,404,907	17,500,000	17,531,981	0	(10,281)	0	0	2.750	2.703	JD	24,063	481,250	12/01/2014	12/13/2024
3130A4-CH-3	FEDERAL HOME LOAN BANKS				1.A	19,704,400	104.2090	20,841,826	20,000,000	19,897,132	0	30,442	0	0	2.375	2.559	MS	141,181	475,000	03/11/2015	03/14/2025
3130A5-DA-4	FEDERAL HOME LOAN BANKS				1.A	24,110,247	105.2630	25,789,362	24,500,000	24,352,992	0	40,002	0	0	2.625	2.829	JD	32,156	643,125	06/12/2015	06/13/2025
3130A5-R3-5	FEDERAL HOME LOAN BANKS				1.A	22,291,720	105.9820	23,316,119	22,000,000	22,111,419	0	(30,398)	0	0	2.875	2.739	JD	31,625	632,500	08/18/2015	06/13/2025
3130A6-EU-7	FEDERAL HOME LOAN BANKS				1.A	4,024,640	105.8510	4,234,053	4,000,000	4,009,992	0	(2,557)	0	0	2.750	2.696	MS	36,361	110,000	11/16/2015	09/02/2025
313379-Q6-9	FEDERAL HOME LOAN BANKS				1.A	8,982,900	100.8260	9,074,363	9,000,000	8,999,164	0	1,862	0	0	2.125	2.158	JD	11,156	191,250	06/12/2012	06/10/2022
313383-WD-9	FEDERAL HOME LOAN BANKS				1.A	6,051,180	101.9460	6,116,789	6,000,000	6,004,450	0	(6,290)	0	0	3.125	3.038	MS	58,333	187,500	09/27/2013	09/09/2022
313383-Y6-2	FEDERAL HOME LOAN BANKS				1.A	10,160,900	104.9170	10,491,679	10,000,000	10,030,371	0	(17,504)	0	0	3.570	3.409	FA	119,992	357,000	08/27/2013	08/28/2023
3135G0-Q2-2	FEDERAL NATL MTG ASSN				1.A	25,583,870	102.7810	26,723,068	26,000,000	25,791,157	0	41,616	0	0	1.875	2.065	MS	131,354	487,500	10/20/2016	09/24/2026
3135G0-ZR-7	FEDERAL NATL MTG ASSN				1.A	5,583,985	104.6310	5,754,716	5,500,000	5,527,488	0	(9,804)	0	0	2.625	2.446	MS	46,120	144,375	11/16/2015	09/06/2024
63607V-AF-3	NATIONAL FIN AUTH N H FED LEAS				2.C FE	270,000	100.1410	270,381	270,000	270,000	0	0	0	0	3.300	3.341	JAJO	1,609	0	10/15/2021	04/01/2032
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV			4	1.F FE	727,365	160.9730	829,011	515,000	703,723	0	(7,684)	0	0	7.414	4.345	JJ	19,091	38,182	10/11/2018	01/01/2040
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV			4	1.F FE	576,537	156.8920	721,703	460,000	563,503	0	(4,236)	0	0	7.102	5.255	JJ	16,335	32,669	10/11/2018	01/01/2041
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL			4	1.A FE	605,657	125.3600	676,944	540,000	590,175	0	(5,064)	0	0	5.767	4.477	FA	12,976	31,142	10/11/2018	08/01/2036
67766W-QG-0	OHIO ST WTR DEV AUTH WTR POLLU			4	1.A FE	212,484	117.9870	241,873	205,000	210,236	0	(729)	0	0	4.879	4.460	JD	833	10,002	10/11/2018	12/01/2034
68607D-NL-5	OREGON ST DEPT TRANSN HWY USER			4	1.B FE	166,400	136.2880	204,432	150,000	163,561	0	(868)	0	0	5.834	4.923	MN	1,118	8,751	10/11/2018	11/15/2034
709223-A2-7	PENNSYLVANIA ST TPK COMMN TPK			4	1.E FE	90,000	142.0770	127,869	90,000	90,000	0	0	0	0	5.511	5.587	JD	413	4,960	08/31/2010	12/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
759136-QP-2	REGIONAL TRANSN DIST COLO SALE REV			4	1.C FE	295,829	153.8610	376,959	245,000	292,958	0	(934)	0	0	5.844	4.664	MN	2,386	14,318	10/11/2018	11/01/2050
914440-SU-7	UNIVERSITY MASS BLDG AUTH PROJ				1.C FE	43,900	104.5710	52,286	50,000	44,081	0	103	0	0	3.544	4.306	MN	295	1,772	03/19/2020	11/01/2050
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV				1.C FE	44,784	105.3220	52,661	50,000	45,010	0	129	0	0	3.504	4.231	MN	292	1,752	03/19/2020	11/01/2044
915217-WX-7	UNIVERSITY VA UNIV REV			1,2	1.A FE	35,000	138.9800	48,643	35,000	35,000	0	0	0	0	4.179	4.223	MS	488	1,463	09/21/2017	09/01/2117
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						199,600,577	XXX	204,727,057	195,680,000	196,333,020	0	(413,592)	0	0	XXX	XXX	XXX	1,155,903	5,544,713	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128M8-MH-4	FHLMC GIANT MBS GOLD COMB 30			4	1.A	501,562	111.1810	502,097	451,603	501,259	0	(303)	0	0	4.000	1.612	MON	1,505	6,021	08/10/2021	03/01/2041
3128MJ-YR-5	FHLMC GIANT MBS GOLD COMB 30			4	1.A	244,564	102.7080	252,807	246,141	244,590	0	14	0	0	2.500	2.631	MON	513	6,154	12/11/2019	08/01/2046
3128MJ-YW-4	FHLMC GIANT MBS GOLD COMB 30			4	1.A	218,746	102.7720	225,657	219,570	218,758	0	6	0	0	2.500	2.581	MON	457	5,489	11/15/2019	09/01/2046
3128MJ-ZG-8	FHLMC GIANT MBS GOLD COMB 30			4	1.A	552,190	106.6590	553,093	518,564	551,427	0	(272)	0	0	3.500	2.009	MON	1,512	18,150	04/16/2020	01/01/2047
3128MJ-Y5-3	FHLMC GIANT MBS GOLD COMB 30			4	1.A	312,327	102.5960	303,775	296,089	312,118	0	(177)	0	0	2.500	1.545	MON	617	7,402	10/01/2020	11/01/2046
31335B-2M-7	FHLMC GIANT MBS GOLD COMB 30			4	1.A	1,264,403	104.9190	1,259,117	1,200,086	1,263,202	0	(752)	0	0	3.000	1.721	MON	3,000	36,003	11/17/2020	04/01/2047
312938-Z4-8	FHLMC MBS GOLD COMB 30			4	1.A	302,660	110.6620	304,049	274,755	302,709	0	48	0	0	4.500	2.911	MON	1,030	0	12/14/2021	01/01/2040
312946-K6-2	FHLMC MBS GOLD COMB 30			4	1.A	848,506	113.1810	889,213	785,654	847,696	0	(848)	0	0	5.000	2.404	MON	3,274	39,283	03/25/2020	03/01/2041
3132WG-YK-7	FHLMC MBS GOLD PC 30YR			4	1.A	580,945	105.0930	599,114	570,078	581,957	0	(121)	0	0	3.000	2.598	MON	1,425	17,102	10/29/2019	10/01/2046
3132XV-V4-2	FHLMC MBS GOLD PC 30YR			4	1.A	116,988	106.6800	116,503	109,207	116,981	0	(7)	0	0	4.000	2.100	MON	364	1,820	07/13/2021	01/01/2048
31307E-ZF-4	FHLMC PC GOLD 15 YR			4	1.A	497,629	105.6420	525,805	497,725	496,637	0	52	0	0	3.000	3.087	MON	1,244	14,932	10/11/2018	10/01/2028
31307F-KH-3	FHLMC PC GOLD 15 YR			4	1.A	433,605	105.0170	461,780	439,720	435,100	0	485	0	0	3.000	3.370	MON	1,099	13,192	10/11/2018	12/01/2028
31292L-YA-7	FHLMC PC GOLD CASH 30			4	1.A	295,394	105.7110	326,203	308,581	296,065	0	190	0	0	3.000	3.883	MON	771	9,257	10/11/2018	11/01/2042
3132L7-S6-7	FHLMC PC GOLD CI 30YR			4	1.A	368,883	109.8120	391,106	356,160	368,743	0	(139)	0	0	4.000	3.035	MON	1,187	14,246	10/11/2018	01/01/2044
3128MD-5G-4	FHLMC PC GOLD COMB 15			4	1.A	191,239	105.5150	194,551	184,382	188,366	0	(455)	0	0	3.000	2.243	MON	461	5,531	09/02/2014	08/01/2029
3128MD-6C-2	FHLMC PC GOLD COMB 15			4	1.A	120,457	105.8330	126,456	119,486	120,200	0	(83)	0	0	3.500	3.275	MON	349	4,182	08/07/2018	08/01/2029
3128ME-3X-7	FHLMC PC GOLD COMB 15			4	1.A	146,953	105.8230	154,850	146,330	146,803	0	(52)	0	0	3.500	3.396	MON	427	5,122	10/11/2018	09/01/2031
3128ME-RR-4	FHLMC PC GOLD COMB 15			4	1.A	244,356	106.2200	263,884	248,432	245,155	0	267	0	0	3.000	3.427	MON	621	7,453	10/11/2018	12/01/2030
3128MF-NW-4	FHLMC PC GOLD COMB 15			4	1.A	349,685	105.7280	368,491	348,528	349,446	0	(81)	0	0	3.500	3.434	MON	1,017	12,198	10/11/2018	02/01/2033
3128MM-TJ-2	FHLMC PC GOLD COMB 15			4	1.A	103,088	105.2260	106,840	101,533	102,671	0	(117)	0	0	3.000	2.640	MON	254	3,046	01/12/2018	05/01/2030
3128MM-VM-2	FHLMC PC GOLD COMB 15			4	1.A	542,165	103.7250	555,591	535,637	541,182	0	(498)	0	0	2.500	2.224	MON	1,116	13,391	11/20/2019	11/01/2031
3128K8-F5-0	FHLMC PC GOLD COMB 30			4	1.A	8,528	112.1460	9,379	8,363	8,497	0	(5)	0	0	5.000	4.604	MON	35	418	03/11/2009	10/01/2035
3128LX-AU-4	FHLMC PC GOLD COMB 30			4	1.A	12,372	113.1510	13,725	12,130	12,317	0	(8)	0	0	4.500	4.092	MON	45	606	02/25/2009	06/01/2035
3128M4-RW-5	FHLMC PC GOLD COMB 30			4	1.A	4,151	114.3300	4,813	4,210	4,159	0	1	0	0	5.500	5.930	MON	19	232	05/10/2007	05/01/2037
3128M6-VH-8	FHLMC PC GOLD COMB 30			4	1.A	5,950	113.3390	6,621	5,842	5,934	0	(2)	0	0	5.000	4.651	MON	24	292	01/06/2009	09/01/2038
3128MJ-2H-2	FHLMC PC GOLD COMB 30			4	1.A	499,641	106.6320	517,142	484,978	499,443	0	(86)	0	0	4.000	3.170	MON	1,617	19,399	04/16/2019	08/01/2047
3128MJ-3A-6	FHLMC PC GOLD COMB 30			4	1.A	375,347	106.0930	398,527	375,640	376,405	0	(7)	0	0	3.500	3.469	MON	1,096	13,147	01/16/2019	12/01/2047
3128MJ-Q9-4	FHLMC PC GOLD COMB 30			4	1.A	460,246	107.9400	493,590	457,280	459,627	0	(53)	0	0	3.500	3.420	MON	1,334	16,005	10/11/2018	03/01/2042
3128MJ-V2-3	FHLMC PC GOLD COMB 30			4	1.A	326,517	106.9060	350,097	327,481	326,485	0	3	0	0	3.500	3.610	MON	955	11,462	10/11/2018	03/01/2045
3128MJ-XF-2	FHLMC PC GOLD COMB 30			4	1.A	220,661	108.4140	237,456	219,027	220,608	0	(16)	0	0	4.000	3.837	MON	730	8,761	10/11/2018	11/01/2045
3128MJ-XK-1	FHLMC PC GOLD COMB 30			4	1.A	662,072	106.7900	720,793	674,965	662,431	0	92	0	0	3.500	3.993	MON	1,969	23,624	10/11/2018	12/01/2045
3128MJ-Z9-4	FHLMC PC GOLD COMB 30			4	1.A	510,347	107.3410	523,707	487,890	510,183	0	(138)	0	0	4.000	2.749	MON	1,626	19,516	04/08/2020	06/01/2047
3128MJ-ZF-0	FHLMC PC GOLD COMB 30			4	1.A	1,358,600	104.8650	1,396,804	1,332,001	1,360,726	0	438	0	0	3.000	2.624	MON	3,330	30,239	05/19/2021	01/01/2047
312938-VC-4	FHLMC PC GOLD COMB 30			4	1.A	70,095	110.2900	74,425	67,481	69,924	0	(54)	0	0	4.500	3.638	MON	253	3,037	10/11/2018	01/01/2040
312940-2H-1	FHLMC PC GOLD COMB 30			4	1.A	277,269	110.6250	294,112	265,864	276,400	0	(222)	0	0	4.500	3.566	MON	997	11,964	10/11/2018	07/01/2040
312942-SZ-9	FHLMC PC GOLD COMB 30			4	1.A	264,087	109.8650	290,405	264,328	264,213	0	(6)	0	0	4.000	4.050	MON	881	10,573	10/11/2018	09/01/2040
312944-E3-1	FHLMC PC GOLD COMB 30			4	1.A	333,729	109.6890	357,743	326,142	332,970	0	(139)	0	0	4.000	3.498	MON	1,087	13,046	10/11/2018	12/01/2040
312944-FX-4	FHLMC PC GOLD COMB 30			4	1.A	345,537	109.3540	371,847	340,041	345,109	0	(98)	0	0	4.000	3.653	MON	583	13,602	10/11/2018	12/01/2040
312946-MC-7	FHLMC PC GOLD COMB 30			4	1.A	351,193	110.6490	381,995	345,232	350,488	0	(105)	0	0	4.500	4.165	MON	1,295	15,535	03/29/2011	03/01/2041
312946-ZJ-8	FHLMC PC GOLD COMB 30			4	1.A	495,010	110.6410	526,935	476,258	493,964	0	(339)	0	0	4.500	3.633	MON	1,786	21,432	10/11/2018	04/01/2041
31296L-CF-6	FHLMC PC GOLD COMB 30			4	1.A	113,617	112.2480	120,386	107,250	112,817	0	(275)	0	0	5.000	3.487	MON	447	5,363	10/11/2018	08/01/2033
31296U-SS-1	FHLMC PC GOLD COMB 30			4	1.A	13,024	112.4010	15,227	13,547	13,127	0	14	0	0	5.000	0.000	MON	56	677	08/10/2004	03/01/2034
31297E-UZ-7	FHLMC PC GOLD COMB 30			4	1.A	31,944	109.6900	36,232	33,032	32,125	0	27	0	0	5.500	0.000	MON	151	1,817	09/13/2004	09/01/2034
31297M-3W-6	FHLMC PC GOLD COMB 30			4	1.A	101,307	109.6780	102,846	93,771	100,474	0	(296)	0	0	5.500	3.485	MON	430	5,157	10/11/2018	04/01/2035
31297Q-C3-1	FHLMC PC GOLD COMB 30			4	1.A	472,788	110.9200	489,636	441,432	469,711	0	(1,072)	0	0	5.500	3.203	MON	2,023	24,279	10/11/2018	04/01/2035
31297R-MH-7	FHLMC PC GOLD COMB 30			4	1.A	74,088	113.2020	79,292	70,045	73,669	0	(145)	0	0	5.000	3.597	MON	292	3,502	10/11/2018	07/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31297U-ZY-9	FHLMC PC GOLD COMB 30			4	1.A	193,024	109.9460	201,474	183,247	192,127	0	(341)	0	0	5.500	2.619	MON	840	10,079	10/11/2018	05/01/2035
31335A-YT-9	FHLMC PC GOLD COMB 30			4	1.A	757,976	105.5270	809,608	767,206	758,179	0	76	0	0	3.000	3.263	MON	1,918	23,016	04/16/2019	10/01/2046
31335B-Q6-6	FHLMC PC GOLD COMB 30			4	1.A	958,500	105.7290	1,031,627	975,728	961,475	0	125	0	0	3.000	3.421	MON	2,439	29,272	01/22/2019	08/01/2043
3132GK-MU-7	FHLMC PC GOLD PC 30YR			4	1.A	101,559	109.8540	104,375	95,012	100,862	0	(105)	0	0	4.000	2.593	MON	317	3,800	05/01/2015	11/01/2041
3132HM-KF-7	FHLMC PC GOLD PC 30YR			4	1.A	110,935	106.2670	112,273	105,652	110,171	0	(83)	0	0	3.000	2.170	MON	264	3,170	11/27/2012	09/01/2042
3132HP-G7-3	FHLMC PC GOLD PC 30YR			4	1.A	86,492	105.6860	87,174	82,484	85,930	0	(61)	0	0	3.000	2.196	MON	206	2,475	11/29/2012	11/01/2042
3132JB-Q4-8	FHLMC PC GOLD PC 30YR			4	1.A	296,554	107.5430	317,722	295,437	296,281	0	(18)	0	0	3.500	3.468	MON	862	10,340	10/11/2018	07/01/2043
3132QT-W8-5	FHLMC PC GOLD PC 30YR			4	1.A	131,792	109.0000	142,590	130,816	131,760	0	(9)	0	0	4.000	3.837	MON	436	5,233	10/11/2018	10/01/2045
3132WK-B4-9	FHLMC PC GOLD PC 30YR			4	1.A	167,652	108.2050	180,120	166,462	167,615	0	(10)	0	0	4.000	3.831	MON	555	6,659	10/11/2018	08/01/2046
3137AU-UC-1	FHLMC REMIC SERIES 4117			4	1.A	1,591,945	105.6990	1,592,786	1,506,910	1,593,609	0	1,664	0	0	3.000	1.789	MON	3,767	7,506	10/20/2021	10/15/2042
3137AW-2P-9	FHLMC REMIC SERIES 4134			4	1.A	30,024	101.0100	29,578	29,282	29,558	0	(251)	0	0	3.500	1.233	MON	85	1,025	08/20/2019	04/15/2038
3137B7-3P-2	FHLMC REMIC SERIES 4289			4	1.A	1,291,590	105.4190	1,296,309	1,229,668	1,299,296	0	7,705	0	0	3.000	2.029	MON	3,074	18,285	06/08/2021	01/15/2044
3137BT-KX-8	FHLMC REMIC SERIES 4640			4	1.A	2,067,875	107.1250	2,065,988	1,928,580	2,080,919	0	13,044	0	0	3.500	2.246	MON	5,625	39,031	04/30/2021	12/15/2046
3137BY-6K-1	FHLMC REMIC SERIES 4680			4	1.A	1,257,109	108.3710	1,268,350	1,170,381	1,269,227	0	12,118	0	0	3.500	2.513	MON	3,414	23,686	04/29/2021	03/15/2047
3137F1-SB-5	FHLMC REMIC SERIES 4700			4	1.A	2,680,278	108.5120	2,693,185	2,481,924	2,703,927	0	23,649	0	0	3.500	2.336	MON	7,239	50,230	04/30/2021	07/15/2047
3137F3-MU-5	FHLMC REMIC SERIES 4763			4	1.A	1,295,106	100.5950	1,292,313	1,284,668	1,293,888	0	(1,217)	0	0	3.500	2.498	MON	3,747	7,494	10/07/2021	06/15/2038
3137FN-QZ-6	FHLMC REMIC SERIES 4916			4	1.A	1,139,562	104.6650	1,152,783	1,101,400	1,130,172	0	(1,668)	0	0	3.000	2.322	MON	2,754	33,042	08/22/2019	09/25/2049
3137BJ-P6-4	FHLMC REMIC SERIES K-046			4	1.A	261,914	105.7750	264,438	250,000	256,589	0	(2,188)	0	0	3.205	2.278	MON	668	8,012	07/10/2019	03/25/2025
3137F8-2T-9	FHLMC REMIC SERIES K-122			4,6	1.A	686,384	6.7480	619,938	0	559,986	0	(119,478)	0	0	0.883	(16.649)	MON	6,757	84,673	12/09/2020	11/25/2030
3137BX-HC-9	FHLMC REMIC SERIES K-1503			4	1.A	1,050,625	110.5280	1,105,282	1,000,000	1,041,565	0	(4,563)	0	0	3.117	2.573	MON	2,598	31,170	01/09/2020	10/25/2031
3137FD-ET-5	FHLMC REMIC SERIES K-1504			4	1.A	1,433,504	113.4210	1,474,474	1,300,000	1,413,257	0	(9,662)	0	0	3.459	2.510	MON	3,747	44,967	11/25/2019	11/25/2032
35563P-KG-3	FHLMC SCRTT SERIES 2019-2			4	1.A	465,095	104.3460	474,146	454,399	456,965	0	(430)	0	0	3.500	3.083	MON	1,325	15,904	05/28/2019	08/26/2058
35563P-LH-0	FHLMC SCRTT SERIES 2019-3			4	1.A	126,179	103.9190	126,857	122,074	125,415	0	(524)	0	0	3.500	1.701	MON	356	4,273	08/27/2019	10/25/2058
35564K-GX-1	FHLMC STARC 2021-DNA5			4	1.A	143,293	99.9680	143,247	143,293	143,293	0	0	0	0	0.700	0.708	MON	19	437	07/19/2021	01/25/2034
3132A9-SJ-7	FHLMC SUPER 15Y FIXED			4	1.A	247,990	103.9010	254,522	244,966	247,520	0	(247)	0	0	2.500	2.201	MON	510	6,124	11/27/2019	09/01/2031
3132A5-FW-0	FHLMC SUPER 30Y FIXED			4	1.A	509,827	102.7310	528,958	514,895	509,918	0	42	0	0	2.500	2.682	MON	1,073	12,872	11/07/2019	10/01/2046
3132AC-YG-9	FHLMC SUPER 30Y FIXED			4	1.A	452,187	105.4730	466,013	441,831	453,291	0	(59)	0	0	3.500	2.796	MON	1,289	15,464	07/26/2019	10/01/2048
3132AD-TZ-1	FHLMC SUPER 30Y FIXED			4	1.A	510,452	105.9910	520,692	491,262	510,292	0	(132)	0	0	3.000	2.014	MON	1,228	14,738	08/28/2019	11/01/2046
3132DM-A6-2	FHLMC SUPER 30Y FIXED			4	1.A	298,202	106.1680	303,621	285,981	297,980	0	(83)	0	0	3.000	1.937	MON	715	8,579	09/03/2019	12/01/2047
3132DM-A8-8	FHLMC SUPER 30Y FIXED			4	1.A	44,364	105.6730	45,071	42,651	44,338	0	(16)	0	0	3.000	1.952	MON	107	1,280	08/29/2019	08/01/2046
3132DM-FD-2	FHLMC SUPER 30Y FIXED			4	1.A	3,383,767	106.9430	3,396,838	3,176,314	3,383,535	0	(232)	0	0	3.500	1.622	MON	9,264	9,264	11/04/2021	12/01/2049
3132DM-U8-6	FHLMC SUPER 30Y FIXED			4	1.A	1,976,356	102.5770	1,953,426	1,904,348	1,975,780	0	(575)	0	0	2.500	1.926	MON	3,967	23,804	05/28/2021	05/01/2051
3132DV-4H-5	FHLMC SUPER 30Y FIXED			4	1.A	150,297	103.7040	148,443	143,140	150,224	0	(74)	0	0	3.000	1.826	MON	358	3,221	02/17/2021	11/01/2049
3132DV-7B-5	FHLMC SUPER 30Y FIXED			4	1.A	1,365,952	99.8310	1,346,573	1,348,854	1,365,673	0	(279)	0	0	2.000	1.839	MON	2,248	20,233	02/22/2021	09/01/2050
3132DV-KP-9	FHLMC SUPER 30Y FIXED			4	1.A	274,743	106.7680	282,862	264,932	274,714	0	(43)	0	0	3.500	2.375	MON	773	9,273	09/13/2019	07/01/2049
3132DV-KQ-7	FHLMC SUPER 30Y FIXED			4	1.A	686,453	107.1930	704,037	656,795	686,560	0	(131)	0	0	3.500	1.870	MON	1,916	22,988	09/24/2019	08/01/2049
3132DW-AD-5	FHLMC SUPER 30Y FIXED			4	1.A	5,983,929	96.6920	5,895,612	6,097,339	5,985,003	0	1,074	0	0	1.500	1.757	MON	7,622	56,828	05/06/2021	11/01/2050
3132DW-AW-3	FHLMC SUPER 30Y FIXED			4	1.A	463,417	99.8310	447,259	448,016	463,198	0	(219)	0	0	2.000	1.543	MON	747	8,214	01/04/2021	01/01/2051
3132DW-B5-1	FHLMC SUPER 30Y FIXED			4	1.A	559,105	99.8310	549,965	550,896	559,032	0	(73)	0	0	2.000	1.821	MON	918	3,673	07/21/2021	08/01/2051
3132DW-BJ-1	FHLMC SUPER 30Y FIXED			4	1.A	1,819,834	102.2290	1,803,296	1,763,974	1,819,534	0	(300)	0	0	2.500	2.019	MON	3,675	28,459	05/20/2021	04/01/2051
3132D5-3H-3	FHLMC SUPER15Y FIXED			4	1.A	169,912	104.9850	174,912	166,606	169,511	0	(173)	0	0	3.000	2.579	MON	417	4,998	07/10/2019	07/01/2034
3132DW-BY-8	FHLMC SUPER30Y FIXED			4	1.A	1,519,566	99.8310	1,493,198	1,495,727	1,519,429	0	(136)	0	0	2.000	1.806	MON	2,493	12,464	07/07/2021	07/01/2051
3132DW-CC-5	FHLMC SUPER30Y FIXED			4	1.A	537,549	102.2540	529,140	517,477	537,455	0	(94)	0	0	2.500	1.911	MON	1,078	3,234	09/01/2021	09/01/2051
3133G8-DD-0	FHLMC UMBS 15Y FIXED			4	1.A	909,372	105.8150	907,918	858,025	908,008	0	(1,364)	0	0	3.000	1.766	MON	2,145	17,160	04/22/2021	04/01/2035
3133KY-TW-9	FHLMC UMBS 20Y FIXED			4	1.A	1,961,182	101.5350	1,925,690	1,896,579	1,959,323	0	(1,859)	0	0	2.000	1.439	MON	3,161	31,610	01/29/2021	07/01/2040
3133KY-U6-4	FHLMC UMBS 20Y FIXED			4	1.A	833,560	101.5360	830,534	817,968	833,438	0	(122)	0	0	2.000	1.703	MON	1,363	2,727	10/01/2021	03/01/2041
3131XY-UL-1	FHLMC UMBS 30Y FIXED			4	1.A	480,370	104.6570	479,730	458,382	480,168	0	(190)	0	0	3.000	2.127	MON	1,146	13,751	10/08/2020	12/01/2047
31334X-KT-5	FHLMC UMBS 30Y FIXED			4	1.A	33,136	104.9220	33,703	32,122	33,133	0	(5)	0	0	3.000	2.214	MON	80	964	08/29/2019	07/01/2049
31334X-S7-5	FHLMC UMBS 30Y FIXED			4	1.A	1,075,006	107.3500	1,107,641	1,031,799	1,074,897	0	(188)	0	0	3.500	2.236	MON	3,009	36,113	08/13/2019	08/01/2049
31334Y-VF-1	FHLMC UMBS 30Y FIXED			4	1.A	34,933	105.8820	35,667	33,685	34,928	0	(6)	0	0	3.000	2.085	MON	84	1,011	08/29/2019	09/01/2049
31334Y-VH-7	FHLMC UMBS 30Y FIXED			4	1.A	59,403	105.4340	60,504	57,386	59,396	0	(11)	0	0	3.000	2.128	MON	143	1,722	08/29/2019	09/01/2049
3133AE-N8-3	FHLMC UMBS 30Y FIXED			4	1.A	4,113,727	100.1600	4,054,202	4,047,735	4,113,367	0	(360)	0	0	2.000	1.799	MON	6,746	20,239	09/02/2021	01/01/2051
3133AG-W4-7	FHLMC UMBS 30Y FIXED			4	1.A	2,096,795	103.6820	2,096,052	2,021,616	2,096,690	0	(105)	0	0	3.000	2.573	MON	5,054	0	12/01/2021	03/01/2051
3133AU-TM-0	FHLMC UMBS 30Y FIXED			4	1.A	1,300,789	102.2240	1,293,348	1,265,205	1,300,534	0	(255)	0	0	2.500	2.078	MON	2,636	2,636	10/13/2021	10/01/2051
3133KJ-6X-5	FHLMC UMBS 30Y FIXED			4	1.A	20,056	107.2820	20,042	18,682	20,050	0	(6)	0	0	4.000	1.516	MON	62	623	02/09/2021	09/01/2050
3138WF-RS-7	FNMA PASS-THRU INT 15 YEAR			4	1.A	249,102	103.8880	255,494	245,932	247,872	0	(233)	0	0	2.500	2.238	MON	512	6,148	12/09/2015	10/01/2030
3138WH-RP-9	FNMA PASS-THRU INT 15 YEAR			4	1.A	155,563	102.8340	157,619	153,275	154,824	0	(149)	0	0	2.000	1.719	MON	255	3,066	08/09/2016	08/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138XS-5T-0	FNMA PASS-THRU INT 15 YEAR			4	1.A	142,091	105.3480	151,381	143,696	142,418	0	111	0	0	3.000	3.300	MON	359	4,311	10/11/2018	05/01/2029
3140J9-G2-1	FNMA PASS-THRU INT 15 YEAR			4	1.A	154,433	105.7890	163,207	154,276	154,341	0	(32)	0	0	3.500	3.462	MON	450	5,400	11/14/2018	12/01/2030
31418C-BX-1	FNMA PASS-THRU INT 15 YEAR			4	1.A	104,764	105.8570	106,442	100,553	103,924	0	(265)	0	0	3.500	2.426	MON	293	3,519	06/30/2017	08/01/2031
31371K-TC-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	3,095	114.9390	3,506	3,051	3,082	0	(2)	0	0	6.000	0.000	MON	15	183	09/11/2003	09/01/2032
31371K-UB-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	3,184	114.9300	3,610	3,141	3,171	0	(2)	0	0	6.000	0.000	MON	16	181	09/11/2003	10/01/2032
31371P-SY-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,000	108.9490	2,268	2,082	2,018	0	3	0	0	5.000	0.000	MON	9	104	06/09/2005	06/01/2034
31374T-2X-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,472	111.7940	2,717	2,431	2,453	0	(3)	0	0	6.000	0.000	MON	12	146	09/11/2003	10/01/2029
31384W-KA-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	12,370	110.3250	13,212	11,975	12,231	0	(16)	0	0	6.500	0.000	MON	65	778	03/10/2005	04/01/2031
31385J-RT-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	10,353	114.9610	11,711	10,187	10,300	0	(9)	0	0	6.000	0.000	MON	51	611	09/11/2003	11/01/2032
31385W-2D-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	5,875	114.7560	6,644	5,789	5,848	0	(4)	0	0	6.000	0.000	MON	29	347	09/11/2003	03/01/2033
31385X-HR-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	6,207	114.9570	7,021	6,108	6,174	0	(5)	0	0	6.000	0.000	MON	31	366	09/11/2003	07/01/2033
31389J-VX-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	12,481	113.0940	13,666	12,084	12,373	0	(15)	0	0	6.500	0.000	MON	65	785	08/10/2004	03/01/2032
31389S-HN-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	212	111.5740	230	206	211	0	0	0	0	6.500	0.000	MON	1	13	03/10/2005	03/01/2032
3138A8-RD-0	FNMA Pass-Thru Lng 30 Year			4	1.A	448,430	109.4680	449,324	410,462	448,277	0	(153)	0	0	4.000	1.977	MON	1,368	5,473	08/10/2021	03/01/2041
3138A8-RH-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	299,435	110.6080	319,325	288,699	298,041	0	(188)	0	0	4.500	3.720	MON	1,083	12,991	05/06/2011	03/01/2041
3138AB-CW-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	430,950	110.6100	458,651	414,656	430,009	0	(310)	0	0	4.500	3.607	MON	1,555	18,660	10/11/2018	04/01/2041
3138AE-KN-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	145,698	112.2150	149,567	133,286	144,793	0	(149)	0	0	5.000	2.179	MON	555	6,664	01/11/2017	04/01/2041
3138E0-RA-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	205,505	107.6340	215,168	199,907	204,815	0	(91)	0	0	3.500	2.947	MON	583	6,997	07/07/2014	12/01/2041
3138E9-AZ-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	329,947	109.8490	354,945	323,122	329,368	0	(112)	0	0	4.000	3.524	MON	1,077	12,925	10/11/2018	03/01/2042
3138EE-N5-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	570,692	109.4480	612,474	559,604	569,862	0	(173)	0	0	4.000	3.556	MON	1,865	22,384	10/11/2018	03/01/2042
3138EJ-C9-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	112,930	108.2850	120,281	111,078	112,661	0	(29)	0	0	3.500	3.176	MON	324	3,888	10/08/2013	06/01/2042
3138EJ-QL-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	205,074	107.3090	215,055	200,408	204,658	0	(70)	0	0	3.500	3.027	MON	585	7,014	03/06/2017	08/01/2042
3138ER-DK-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	109,292	108.7100	115,343	106,101	109,215	0	(23)	0	0	4.500	3.609	MON	398	4,775	10/11/2018	10/01/2046
3138ET-QL-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	20,698	114.3490	20,648	18,057	20,412	0	(56)	0	0	6.000	1.530	MON	90	1,083	09/08/2016	07/01/2041
3138LQ-QG-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	306,778	108.0070	335,788	310,895	306,944	0	46	0	0	3.500	3.799	MON	907	10,881	10/11/2018	08/01/2042
3138M5-7H-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	99,196	104.4020	97,845	93,719	98,367	0	(94)	0	0	3.000	2.008	MON	234	2,812	09/27/2012	09/01/2042
3138MG-FU-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	160,007	105.9980	164,314	155,017	159,290	0	(72)	0	0	3.000	2.464	MON	388	4,651	02/19/2013	12/01/2042
3138MH-LY-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	146,598	108.0000	148,314	137,329	145,426	0	(124)	0	0	3.500	2.239	MON	401	4,807	12/19/2012	11/01/2042
3138W1-LC-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	339,866	106.0970	342,535	322,851	337,328	0	(242)	0	0	3.000	2.153	MON	807	9,686	05/01/2013	03/01/2043
3138W2-WX-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	695,821	106.1210	767,159	722,913	697,175	0	334	0	0	3.000	3.725	MON	1,807	21,687	10/11/2018	05/01/2043
3138WE-EV-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	513,412	106.8900	549,367	513,954	513,234	0	(7)	0	0	3.500	3.543	MON	1,499	17,988	10/11/2018	03/01/2045
3138WE-V3-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	254,066	107.0380	276,913	258,704	254,193	0	33	0	0	3.500	3.939	MON	755	9,055	10/11/2018	06/01/2045
3138WF-PH-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	276,318	107.3870	302,148	281,362	276,456	0	36	0	0	3.500	3.940	MON	821	9,848	10/11/2018	09/01/2045
3138X0-YX-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	466,346	107.8840	510,835	473,504	466,599	0	69	0	0	3.500	3.844	MON	1,381	16,573	10/11/2018	07/01/2043
3138XF-KF-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	37,265	103.6770	39,640	38,234	37,369	0	10	0	0	3.000	3.449	MON	96	1,147	03/03/2014	11/01/2043
31391G-PW-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	4,205	110.0140	4,556	4,141	4,184	0	(4)	0	0	6.000	0.000	MON	21	248	09/11/2003	11/01/2032
31391H-CR-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	407	110.3250	436	395	403	0	0	0	0	6.500	0.000	MON	2	26	03/10/2005	07/01/2032
31402C-4B-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,977	111.6650	2,138	1,914	1,960	0	(2)	0	0	6.500	0.000	MON	10	124	03/10/2005	05/01/2034
31402C-PC-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	118,992	114.9700	124,593	108,370	117,763	0	(446)	0	0	6.000	3.481	MON	542	6,502	10/11/2018	11/01/2033
31402D-M5-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,357	114.9290	1,517	1,320	1,349	0	(1)	0	0	6.500	0.000	MON	7	86	03/10/2005	09/01/2034
31402Q-6T-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	223,763	112.9100	238,424	211,163	222,352	0	(482)	0	0	5.000	3.507	MON	880	10,558	10/11/2018	04/01/2035
31402R-FU-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	237,102	112.8360	252,596	223,862	235,860	0	(423)	0	0	5.000	3.584	MON	933	11,193	10/11/2018	06/01/2035
31402V-GU-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,524	110.3250	2,702	2,449	2,506	0	(2)	0	0	6.500	0.000	MON	13	159	03/10/2005	09/01/2033
31403V-S8-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,578	111.4110	2,787	2,502	2,559	0	(3)	0	0	6.500	0.000	MON	14	163	03/10/2005	01/01/2034
31404E-C7-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	9,753	110.3250	10,500	9,518	9,702	0	(4)	0	0	6.500	0.000	MON	52	619	03/10/2005	02/01/2034
31405H-GX-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,752	112.6810	1,918	1,702	1,742	0	(1)	0	0	6.500	0.000	MON	9	111	03/10/2005	08/01/2034
31406N-6V-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	11,648	113.1000	12,779	11,298	11,569	0	(8)	0	0	6.500	0.000	MON	61	734	03/10/2005	03/01/2035
31410F-5E-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	218,065	112.9560	228,113	201,949	216,045	0	(727)	0	0	5.500	3.382	MON	926	11,107	10/11/2018	11/01/2034
31410K-JY-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	299,518	115.9920	317,959	274,122	297,344	0	(667)	0	0	6.000	3.873	MON	1,371	16,432	10/11/2018	05/01/2038
31416T-NK-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	292,959	110.5750	311,597	281,797	292,164	0	(253)	0	0	4.500	3.585	MON	1,057	12,681	10/11/2018	07/01/2039
31416X-Q4-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	214,887	110.6070	228,693	206,762	214,432	0	(148)	0	0	4.500	3.614	MON	775	9,304	10/11/2018	02/01/2041
31416X-WV-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	203,629	109.8090	220,528	200,828	203,438	0	(57)	0	0	4.000	3.685	MON	669	8,033	10/11/2018	03/01/2041
31416Y-3S-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	387,997	109.6770	419,951	382,896	387,681	0	(96)	0	0	4.000	3.703	MON	1,276	15,316	10/11/2018	09/01/2041
31417B-FU-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	198,337	107.3540	215,780	200,999	198,446	0	31	0	0	3.500	3.800	MON	586	7,035	10/11/2018	03/01/2042
31417D-NB-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	171,765	105.5980	178,234	168,785	171,805	0	(56)	0	0	3.000	2.642	MON	422	5,064	11/10/2016	10/01/2042
31417E-S4-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	305,382	105.6070	336,956	319,067	306,041	0	186	0	0	3.000	3.861	MON	798	9,572	10/11/2018	01/01/2043
31417G-T5-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	139,809	108.0360	145,815	134,969	139,251	0	(61)	0	0	3.500	2.789	MON	394	4,724	06/19/2013	06/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31417K-SE-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	98,914	109.7790	107,226	97,674	98,819	0	(28)	0	0	4.000	3.696	MON	326	3,907	10/11/2018	08/01/2039
31417Y-7B-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	26,677	107.9730	28,449	26,348	26,622	0	(6)	0	0	3.500	3.265	MON	77	922	10/12/2011	10/01/2041
31418A-JV-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	73,129	105.6340	74,558	70,582	72,727	0	(41)	0	0	3.000	2.393	MON	176	2,117	09/11/2012	09/01/2042
31418C-CT-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	477,422	102.7080	519,474	505,779	478,433	0	243	0	0	2.500	3.604	MON	1,054	12,644	10/11/2018	10/01/2046
31418C-DN-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	80,238	108.2310	82,389	76,123	80,298	0	(32)	0	0	4.000	2.528	MON	254	3,045	09/26/2017	11/01/2046
31418C-R8-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	98,132	106.0500	100,580	94,842	98,351	0	(23)	0	0	3.500	2.583	MON	277	3,319	11/25/2019	12/01/2047
31419B-7B-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	62,556	109.7920	66,010	60,123	62,252	0	(41)	0	0	4.000	3.119	MON	200	2,405	10/31/2011	10/01/2040
31419E-6N-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	270,243	109.7600	292,899	266,855	270,020	0	(71)	0	0	4.000	3.712	MON	890	10,674	10/11/2018	03/01/2041
31419E-EJ-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	291,342	110.5870	310,004	280,326	290,708	0	(206)	0	0	4.500	3.610	MON	1,051	12,615	10/11/2018	01/01/2041
31419F-C3-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	171,059	109.2620	175,187	160,337	170,301	0	(198)	0	0	4.000	2.479	MON	534	6,413	01/21/2016	09/01/2040
31419F-FW-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	431,907	109.8320	471,006	428,841	431,751	0	(70)	0	0	4.000	3.833	MON	1,429	17,153	10/11/2018	11/01/2040
3138WJ-EN-4	FNMA PASS-THRU INT 15 YEAR			4	1.A	577,738	104.3030	605,437	580,459	579,046	0	36	0	0	2.500	2.550	MON	1,209	14,511	05/17/2019	11/01/2031
3138WJ-EP-9	FNMA PASS-THRU INT 15 YEAR			4	1.A	712,713	104.2280	759,579	728,769	716,785	0	887	0	0	2.500	2.941	MON	1,518	18,219	01/16/2019	11/01/2031
3140EW-WY-7	FNMA PASS-THRU INT 15 YEAR			4	1.A	476,725	104.8250	495,086	472,298	475,811	0	(376)	0	0	3.000	2.752	MON	1,181	14,169	05/10/2019	02/01/2031
3138WJ-EX-2	FNMA PASS-THRU INT 20 YEAR			4	1.A	543,634	104.5050	564,003	539,692	542,930	0	(130)	0	0	3.000	2.871	MON	1,349	16,191	10/11/2018	11/01/2036
31385X-D9-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	5,241	114.2580	5,901	5,164	5,216	0	(4)	0	0	6.000	0.000	MON	26	310	09/11/2003	04/01/2033
3138MB-MB-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	249,357	105.8580	276,205	260,919	250,276	0	149	0	0	3.000	3.856	MON	652	7,828	10/11/2018	09/01/2042
3138W9-HL-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	136,334	108.9280	147,830	135,713	136,298	0	(11)	0	0	4.000	3.901	MON	452	5,429	10/11/2018	08/01/2043
3138WJ-FK-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,490,707	104.9570	1,479,530	1,409,652	1,488,973	0	(795)	0	0	3.000	1.940	MON	3,524	42,290	08/14/2020	11/01/2046
3138WJ-Q2-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	956,479	106.5340	1,008,883	947,008	958,846	0	(106)	0	0	3.500	3.182	MON	2,762	33,145	04/16/2019	12/01/2046
3138WJ-TG-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,118,777	104.9450	1,204,351	1,147,601	1,122,450	0	201	0	0	3.000	3.456	MON	2,869	34,428	01/16/2019	01/01/2047
3138WJ-YV-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	97,340	107.3840	102,056	95,038	97,558	0	(16)	0	0	4.000	3.235	MON	317	3,802	02/23/2018	02/01/2047
3138YW-JZ-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	145,313	108.7760	151,372	139,160	145,035	0	(55)	0	0	4.000	2.906	MON	464	5,566	01/01/2018	10/01/2045
31402C-4G-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	174,427	112.0440	180,920	161,473	173,118	0	(458)	0	0	5.500	3.524	MON	740	8,881	10/11/2018	05/01/2034
31402C-VZ-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	207,994	112.7190	221,703	196,687	206,750	0	(419)	0	0	5.000	3.575	MON	820	9,834	10/11/2018	03/01/2034
31402R-FV-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	176,823	112.8380	188,404	166,968	175,659	0	(397)	0	0	5.000	3.506	MON	696	8,348	10/11/2018	06/01/2035
31402R-JV-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	283,852	112.9090	302,622	268,023	281,982	0	(638)	0	0	5.000	3.505	MON	1,117	13,400	10/11/2018	07/01/2035
3140J9-Z3-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	557,172	106.8090	574,867	538,218	558,418	0	36	0	0	4.000	2.843	MON	1,794	18,374	07/13/2021	01/01/2048
3140JA-Q4-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	292,115	108.1490	305,604	282,578	292,022	0	(55)	0	0	4.000	2.908	MON	942	11,303	05/08/2019	01/01/2048
3140Q9-MT-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	217,613	107.2650	224,208	209,023	218,244	0	(49)	0	0	4.500	3.163	MON	784	9,406	04/25/2019	08/01/2048
31417B-P3-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	462,043	107.9960	502,404	465,205	462,010	0	31	0	0	3.500	3.665	MON	1,357	16,282	10/11/2018	04/01/2042
31417D-SW-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	208,689	107.6060	219,219	203,723	209,012	0	(84)	0	0	3.500	2.926	MON	594	7,130	03/27/2019	11/01/2042
31418C-G6-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	215,772	104.9380	227,316	216,618	216,309	0	(1)	0	0	3.000	3.030	MON	542	6,499	05/17/2019	03/01/2047
31418C-KW-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	191,813	107.4820	194,121	180,609	191,702	0	(68)	0	0	4.500	2.712	MON	677	8,127	11/08/2019	05/01/2047
31418C-NE-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	219,520	107.0840	225,381	210,470	219,356	0	(54)	0	0	4.000	2.807	MON	702	8,419	04/01/2019	08/01/2047
31418C-QA-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	488,629	106.0590	509,712	480,594	488,515	0	(55)	0	0	3.500	3.080	MON	1,402	16,821	05/17/2019	10/01/2047
31418C-RC-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	752,482	106.0650	798,994	753,306	754,593	0	(18)	0	0	3.500	3.453	MON	2,197	26,366	01/16/2019	11/01/2047
31418C-Z9-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	168,546	106.4850	174,275	163,662	169,008	0	(25)	0	0	4.000	2.968	MON	546	6,546	03/27/2019	09/01/2048
31418C-ZH-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	452,465	106.3320	467,810	439,954	453,656	0	(63)	0	0	4.000	3.014	MON	1,467	17,598	05/17/2019	08/01/2048
3136AL-E4-9	FNMA REMIC TRUST 2014-85			4	1.A	284,937	100.2480	284,046	283,344	284,645	0	(292)	0	0	3.000	1.756	MON	708	1,417	10/14/2021	11/25/2040
3136AY-6U-2	FNMA REMIC TRUST 2017-M15			4	1.A	530,313	105.3490	526,746	500,000	520,313	0	(4,930)	0	0	3.140	1.763	MON	1,308	15,811	08/27/2019	11/25/2027
3136AW-WF-0	FNMA REMIC TRUST 2017-M5			4	1.A	511,650	109.0590	530,956	486,851	505,652	0	(2,449)	0	0	3.120	1.871	MON	1,266	18,869	07/30/2019	04/25/2029
3136B2-R7-9	FNMA REMIC TRUST 2018-67			4	1.A	55,503	101.5080	55,137	54,318	54,890	0	(288)	0	0	3.500	1.957	MON	158	1,901	08/20/2019	04/25/2044
3136B5-NV-3	FNMA REMIC TRUST 2019-M12			4	1.A	229,500	108.1570	243,354	225,000	227,565	0	(535)	0	0	2.885	2.757	MON	541	6,491	07/16/2019	06/25/2029
31385X-AZ-0	FNMA SUPER LNG 30 YEAR			4	1.A	110,306	111.6900	108,696	97,320	110,202	0	(104)	0	0	5.500	1.910	MON	446	892	10/13/2021	05/01/2033
3138EG-BY-9	FNMA SUPER LNG 30 YEAR			4	1.A	372,095	110.5840	379,025	342,747	371,080	0	(559)	0	0	4.500	2.584	MON	1,285	15,424	11/08/2019	02/01/2041
3138EN-6J-3	FNMA SUPER LNG 30 YEAR			4	1.A	754,978	110.2980	767,929	696,233	755,759	0	(595)	0	0	4.500	1.996	MON	2,611	31,331	11/15/2019	07/01/2044
3138EP-4C-5	FNMA SUPER LNG 30 YEAR			4	1.A	1,524,522	109.8090	1,575,121	1,434,422	1,522,645	0	(911)	0	0	4.000	2.420	MON	4,781	57,377	07/10/2019	08/01/2045
3138EQ-VC-3	FNMA SUPER LNG 30 YEAR			4	1.A	648,251	105.4710	641,707	608,419	647,814	0	(526)	0	0	3.000	1.669	MON	1,521	18,253	11/17/2020	10/01/2044
3138ER-CJ-7	FNMA SUPER LNG 30 YEAR			4	1.A	249,891	113.8020	257,466	226,242	249,383	0	(354)	0	0	5.000	2.153	MON	943	11,312	11/08/2019	07/01/2044
3140J9-3G-4	FNMA SUPER LNG 30 YEAR			4	1.A	630,252	105.5260	652,937	618,747	629,945	0	(117)	0	0	3.000	2.500	MON	1,547	18,562	07/10/2019	09/01/2043
3140J9-YH-8	FNMA SUPER LNG 30 YEAR			4	1.A	1,051,591	109.5600	1,077,537	983,513	1,052,811	0	(597)	0	0	4.000	1.766	MON	3,278	39,341	11/15/2019	03/01/2045
3140X3-A8-1	FNMA SUPER LNG 30 YEAR			4	1.A	339,569	104.8570	344,697	328,731	340,169	0	(78)	0	0	3.000	2.111	MON	822	9,862	02/19/2020	02/01/2049
3140X4-4B-9	FNMA SUPER LNG 30 YEAR			4	1.A	2,499,754	107.9320	2,564,977	2,376,474	2,497,775	0	(1,119)	0	0	3.500	1.876	MON	6,931	83,177	11/05/2019	12/01/2045
3140X4-5D-4	FNMA SUPER LNG 30 YEAR			4	1.A	1,952,262	105.4550	2,001,232	1,897,703	1,951,155	0	(511)	0	0	3.000	2.244	MON	4,744	56,931	11/06/2019	01/01/2047
3140X4-7H-3	FNMA SUPER LNG 30 YEAR			4	1.A	2,059,881	105.4760	2,112,284	2,002,619	2,062,819	0	(579)	0	0	3.000	2.194	MON	5,007	60,079	11/15/2019	04/01/2048
3140X4-TZ-9	FNMA SUPER LNG 30 YEAR			4	1.A	615,786	105.5270	637,274	603,897	617,036	0	(102)	0	0	3.000	2.426	MON	1,510	18,117	10/29/2019	12/01/2047
3140X4-XZ-4	FNMA SUPER LNG 30 YEAR			4	1.A	573,001	107.3540	587,247	547,018	572,795	0	(150)	0	0	4.000	2.488	MON	1,823	21,881	11/05/2019	12/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140X5-6F-5	FNMA SUPER LNG 30 YEAR			4	1.A	1,110,338	106.6440	1,104,382	1,035,582	1,110,084	0	(254)	0	0	4.000	1.532	MON	3,452	13,054	07/30/2021	03/01/2048
3140X8-6B-8	FNMA SUPER LNG 30 YEAR			4	1.A	706,779	102.1710	683,871	669,338	706,055	0	(724)	0	0	2.500	1.534	MON	1,394	13,945	01/15/2021	06/01/2046
3140X9-LZ-6	FNMA SUPER LNG 30 YEAR			4	1.A	969,588	102.1710	971,513	950,868	969,520	0	(68)	0	0	2.500	2.284	MON	1,981	0	11/23/2021	02/01/2051
3140XA-2Y-7	FNMA SUPER LNG 30 YEAR			4	1.A	442,732	102.6290	440,805	429,511	442,656	0	(76)	0	0	2.500	2.034	MON	895	4,474	07/01/2021	05/01/2051
3140XC-AX-6	FNMA SUPER LNG 30 YEAR			4	1.A	6,590,840	100.0700	6,448,328	6,443,840	6,589,871	0	(968)	0	0	2.000	1.716	MON	10,740	42,959	07/30/2021	06/01/2051
31419A-VZ-7	FNMA SUPER LNG 30 YEAR			4	1.A	274,748	110.5240	274,496	248,360	274,633	0	(115)	0	0	4.500	2.191	MON	931	4,657	07/20/2021	12/01/2040
31419B-CJ-2	FNMA SUPER LNG 30 YEAR			4	1.A	100,679	112.8730	103,016	91,267	100,418	0	(124)	0	0	5.000	1.760	MON	380	4,563	11/08/2019	02/01/2041
3140Q7-GX-9	FNMA UMBS INT 15 YEAR			4	1.A	180,849	105.1160	185,917	176,869	180,329	0	(261)	0	0	3.000	2.463	MON	442	5,306	11/13/2019	08/01/2032
31418C-GG-3	FNMA UMBS INT 15 YEAR			4	1.A	409,336	103.8320	420,228	404,719	408,602	0	(360)	0	0	2.500	2.234	MON	843	10,118	11/08/2019	02/01/2032
31418C-LS-1	FNMA UMBS INT 15 YEAR			4	1.A	272,661	105.7940	272,452	257,531	271,412	0	(906)	0	0	3.500	1.899	MON	751	9,014	04/28/2020	06/01/2032
31418C-SF-2	FNMA UMBS INT 15 YEAR			4	1.A	414,814	103.8410	425,955	410,200	414,804	0	(377)	0	0	2.500	2.212	MON	855	10,255	11/15/2019	12/01/2032
31418C-TE-4	FNMA UMBS INT 15 YEAR			4	1.A	428,896	105.7860	437,575	413,643	427,245	0	(851)	0	0	3.500	2.520	MON	1,206	14,477	11/12/2019	01/01/2033
31418D-QZ-8	FNMA UMBS INT 20 YEAR			4	1.A	1,125,491	101.3700	1,104,802	1,089,869	1,124,522	0	(969)	0	0	2.000	1.461	MON	1,816	18,896	02/05/2021	07/01/2040
31418D-V2-5	FNMA UMBS INT 20 YEAR			4	1.A	4,441,829	101.6580	4,346,378	4,275,486	4,438,305	0	(3,524)	0	0	2.000	1.365	MON	7,126	78,384	01/04/2021	01/01/2041
31418D-W6-5	FNMA UMBS INT 20 YEAR			4	1.A	2,756,401	101.6600	2,688,343	2,644,458	2,755,224	0	(1,177)	0	0	2.000	1.332	MON	4,407	53,903	09/02/2021	02/01/2041
31418D-Y7-1	FNMA UMBS INT 20 YEAR			4	1.A	5,674,622	101.6600	5,621,634	5,529,836	5,672,686	0	(1,936)	0	0	2.000	1.593	MON	9,216	67,364	09/01/2021	05/01/2041
31418D-Y8-9	FNMA UMBS INT 20 YEAR			4	1.A	3,667,224	103.2960	3,644,008	3,527,747	3,664,544	0	(2,680)	0	0	2.500	1.793	MON	7,349	46,054	05/13/2021	05/01/2041
31418D-Z8-8	FNMA UMBS INT 20 YEAR			4	1.A	2,194,831	103.2660	2,175,099	2,106,301	2,193,409	0	(1,423)	0	0	2.500	1.747	MON	4,388	17,553	07/15/2021	06/01/2041
3138AF-C6-5	FNMA UMBS LNG 30 YEAR			4	1.A	252,161	112.8740	255,697	226,534	251,449	0	(336)	0	0	5.000	1.483	MON	944	11,327	11/08/2019	05/01/2041
3138W9-BG-4	FNMA UMBS LNG 30 YEAR			4	1.A	321,227	105.5410	318,196	301,489	320,941	0	(326)	0	0	3.000	1.823	MON	754	9,045	11/17/2020	07/01/2043
3138W9-BN-9	FNMA UMBS LNG 30 YEAR			4	1.A	308,273	105.5200	305,301	289,331	308,001	0	(310)	0	0	3.000	1.825	MON	723	8,680	11/17/2020	07/01/2043
3138W9-WH-9	FNMA UMBS LNG 30 YEAR			4	1.A	1,184,887	107.9130	1,215,594	1,126,453	1,186,048	0	(809)	0	0	3.500	2.344	MON	3,285	39,426	11/15/2019	10/01/2043
3138WA-N9-4	FNMA UMBS LNG 30 YEAR			4	1.A	589,549	109.5090	604,521	552,028	590,083	0	(504)	0	0	4.000	2.399	MON	1,840	22,081	11/15/2019	12/01/2043
3138WE-RM-3	FNMA UMBS LNG 30 YEAR			4	1.A	1,621,551	107.4120	1,674,245	1,558,716	1,620,191	0	(600)	0	0	3.500	2.556	MON	4,546	54,555	07/10/2019	05/01/2045
3138WG-5R-1	FNMA UMBS LNG 30 YEAR			4	1.A	186,554	105.1100	191,085	181,796	186,438	0	(50)	0	0	3.000	2.490	MON	454	5,454	08/07/2019	05/01/2046
3138WH-N5-7	FNMA UMBS LNG 30 YEAR			4	1.A	417,512	102.3410	426,122	416,374	418,300	0	(27)	0	0	2.500	2.410	MON	867	10,409	01/16/2020	07/01/2046
3138WH-XU-1	FNMA UMBS LNG 30 YEAR			4	1.A	1,185,299	104.8380	1,177,160	1,122,841	1,184,314	0	(620)	0	0	3.000	1.967	MON	2,807	33,685	06/02/2020	09/01/2046
3138WJ-A4-0	FNMA UMBS LNG 30 YEAR			4	1.A	1,296,431	106.5540	1,325,878	1,244,325	1,295,590	0	(442)	0	0	3.500	2.484	MON	3,629	43,551	11/05/2019	10/01/2046
3138X0-3Q-9	FNMA UMBS LNG 30 YEAR			4	1.A	565,763	105.4280	557,970	529,243	565,118	0	(603)	0	0	3.000	1.765	MON	1,323	15,877	11/02/2020	08/01/2043
3140FP-C9-8	FNMA UMBS LNG 30 YEAR			4	1.A	1,048,619	106.3660	1,075,880	1,011,492	1,048,145	0	(253)	0	0	3.500	2.595	MON	2,950	35,402	11/05/2019	06/01/2047
3140GU-MA-2	FNMA UMBS LNG 30 YEAR			4	1.A	224,644	106.0200	228,117	215,163	225,096	0	(65)	0	0	3.500	2.367	MON	628	7,531	02/20/2020	11/01/2047
3140GV-2D-6	FNMA UMBS LNG 30 YEAR			4	1.A	264,984	107.4030	262,911	244,789	265,006	0	21	0	0	4.500	2.204	MON	918	4,590	07/20/2021	12/01/2047
3140GY-GZ-6	FNMA UMBS LNG 30 YEAR			4	1.A	1,071,175	105.6240	1,064,866	1,008,165	1,071,044	0	(131)	0	0	3.500	1.910	MON	2,940	20,583	05/11/2021	01/01/2048
3140HG-L2-1	FNMA UMBS LNG 30 YEAR			4	1.A	1,359,179	102.1940	1,329,778	1,301,234	1,358,531	0	(487)	0	0	2.500	1.763	MON	2,711	32,531	10/28/2020	09/01/2050
3140JY-G2-6	FNMA UMBS LNG 30 YEAR			4	1.A	1,305,294	105.3070	1,338,387	1,270,939	1,304,941	0	(175)	0	0	3.000	2.328	MON	3,177	38,128	08/13/2019	08/01/2049
3140K0-5T-1	FNMA UMBS LNG 30 YEAR			4	1.A	122,338	104.3550	121,316	116,253	122,290	0	(48)	0	0	3.000	1.770	MON	291	2,906	02/01/2021	12/01/2049
3140K8-RB-9	FNMA UMBS LNG 30 YEAR			4	1.A	251,567	102.2670	245,678	240,231	251,448	0	(104)	0	0	2.500	1.708	MON	500	6,006	10/05/2020	03/01/2050
3140KE-K8-0	FNMA UMBS LNG 30 YEAR			4	1.A	4,090,473	102.1710	4,068,516	3,982,056	4,090,703	0	230	0	0	2.500	2.047	MON	8,296	66,368	04/14/2021	08/01/2050
3140KK-GD-0	FNMA UMBS LNG 30 YEAR			4	1.A	578,978	100.0390	576,503	576,277	578,970	0	(7)	0	0	2.000	1.951	MON	960	1,921	10/05/2021	08/01/2050
3140KM-TF-7	FNMA UMBS LNG 30 YEAR			4	1.A	807,828	100.0390	804,375	804,059	807,817	0	(10)	0	0	2.000	1.951	MON	1,340	2,680	10/05/2021	09/01/2050
3140KM-U3-2	FNMA UMBS LNG 30 YEAR			4	1.A	1,881,755	102.2850	1,861,072	1,819,495	1,881,619	0	(136)	0	0	2.500	1.930	MON	3,791	7,581	10/05/2021	09/01/2050
3140KP-Q4-8	FNMA UMBS LNG 30 YEAR			4	1.A	2,763,953	100.3070	2,668,021	2,659,845	2,762,425	0	(1,582)	0	0	2.000	1.479	MON	4,433	53,197	12/08/2020	12/01/2050
3140KS-AG-2	FNMA UMBS LNG 30 YEAR			4	1.A	952,823	99.8620	954,486	955,810	952,838	0	15	0	0	2.000	2.057	MON	0	0	12/13/2021	11/01/2050
3140KV-F8-8	FNMA UMBS LNG 30 YEAR			4	1.A	966,496	99.8970	930,880	931,844	966,180	0	(316)	0	0	2.000	1.503	MON	1,553	17,084	01/04/2021	01/01/2051
3140KV-FP-0	FNMA UMBS LNG 30 YEAR			4	1.A	1,425,092	99.8620	1,372,199	1,374,100	1,424,345	0	(773)	0	0	2.000	1.506	MON	2,290	27,482	12/08/2020	12/01/2050
3140KX-QQ-2	FNMA UMBS LNG 30 YEAR			4	1.A	900,607	102.6720	897,329	873,978	900,535	0	(72)	0	0	2.500	2.015	MON	1,821	14,566	04/14/2021	04/01/2051
3140L5-FL-5	FNMA UMBS LNG 30 YEAR			4	1.A	1,805,626	103.0290	1,797,514	1,744,669	1,804,970	0	(656)	0	0	2.500	1.971	MON	3,635	21,916	04/20/2021	03/01/2051
3140L8-W2-2	FNMA UMBS LNG 30 YEAR			4	1.A	2,004,228	103.0020	1,991,282	1,933,242	2,003,661	0	(567)	0	0	2.500	1.943	MON	4,028	24,166	05/28/2021	05/01/2051
3140QB-JE-9	FNMA UMBS LNG 30 YEAR			4	1.A	330,182	107.0600	340,869	318,392	330,082	0	(51)	0	0	3.500	2.382	MON	929	11,144	09/13/2019	07/01/2049
3140QG-RN-9	FNMA UMBS LNG 30 YEAR			4	1.A	1,973,836	103.0260	1,955,648	1,898,205	1,973,269	0	(567)	0	0	2.500	1.841	MON	3,955	23,728	05/27/2021	01/01/2051
3140QG-TZ-0	FNMA UMBS LNG 30 YEAR			4	1.A	1,797,879	99.8310	1,738,605	1,741,551	1,797,034	0	(845)	0	0	2.000	1.592	MON	2,903	31,928	01/04/2021	10/01/2050
31416V-BY-9	FNMA UMBS LNG 30 YEAR			4	1.A	126,477	110.1860	126,980	115,241	126,343	0	(133)	0	0	4.500	2.000	MON	432	2,161	07/20/2021	12/01/2034
31417G-L8-7	FNMA UMBS LNG 30 YEAR			4	1.A	466,884	105.5540	474,644	449,670	467,349	0	(315)	0	0	3.000	2.243	MON	1,124	13,490	02/19/2020	05/01/2043
31418C-6A-7	FNMA UMBS LNG 30 YEAR			4	1.A	80,192	107.0670	81,942	76,533	80,398	0	(19)	0	0	4.500	2.986	MON	287	3,444	07/18/2019	01/01/2049
31418C-7F-5	FNMA UMBS LNG 30 YEAR			4	1.A	76,712	107.1950	78,561	73,288	76,894	0	(15)	0	0	4.500	2.838	MON	275	3,298	07/12/2019	02/01/2049
31418C-DL-5	FNMA UMBS LNG 30 YEAR			4	1.A	2,012,649	104.4600	2,036,979	1,950,013	2,011,604	0	(630)	0	0	3.000	2.388	MON	4,875	58,500	07/01/2020	11/01/2046
31418C-FE-9	FNMA UMBS LNG 30 YEAR			4	1.A	270,593	106.7950	277,449	259,796	270,424	0	(89)	0	0	3.500	2.494	MON	758	9,093	11/05/2019	01/01/2047
31418C-LH-5	FNMA UMBS LNG 30 YEAR			4	1.A	406,451	107.0250	406,845	380,139	406,376	0	(164)	0	0	4.000	2.102	MON	1,267	15,206	04/08/2020	06/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31418C-MF-8	FNMA UMBS LNG 30 YEAR			4	1.A	748,729	106.2890	767,285	721,884	750,213	0	(193)	0	0	3.500	2.525	MON	2,105	25,266	11/15/2019	07/01/2047
31418C-QB-3	FNMA UMBS LNG 30 YEAR			4	1.A	248,764	107.0470	248,582	232,219	248,748	0	(16)	0	0	4.000	2.097	MON	774	3,870	07/13/2021	10/01/2047
31418C-YM-0	FNMA UMBS LNG 30 YEAR			4	1.A	34,693	106.3090	34,399	32,357	34,685	0	(8)	0	0	4.000	1.874	MON	108	407	07/30/2021	07/01/2048
31418C-YN-8	FNMA UMBS LNG 30 YEAR			4	1.A	107,204	107.0530	109,577	102,358	107,473	0	(27)	0	0	4.500	2.995	MON	384	4,606	06/18/2019	07/01/2048
31418C-ZG-2	FNMA UMBS LNG 30 YEAR			4	1.A	660,966	105.4960	676,981	641,715	662,555	0	(107)	0	0	3.500	2.625	MON	1,872	22,460	11/26/2019	08/01/2048
31418D-3G-5	FNMA UMBS LNG 30 YEAR			4	1.A	1,053,840	99.8310	1,036,430	1,038,186	1,053,700	0	(139)	0	0	2.000	1.818	MON	1,730	6,921	07/21/2021	08/01/2051
31418D-JR-4	FNMA UMBS LNG 30 YEAR			4	1.A	139,282	103.6870	137,560	132,669	139,180	0	(102)	0	0	3.000	1.835	MON	332	2,985	02/17/2021	11/01/2049
31418D-RW-4	FNMA UMBS LNG 30 YEAR			4	1.A	6,213,089	99.8310	6,193,946	6,204,438	6,213,033	0	(56)	0	0	2.000	1.999	MON	9,082	68,898	12/14/2021	08/01/2050
31418D-SH-6	FNMA UMBS LNG 30 YEAR			4	1.A	428,215	99.8310	426,674	427,397	428,209	0	(6)	0	0	2.000	1.991	MON	712	5,699	04/14/2021	09/01/2050
31418D-TP-7	FNMA UMBS LNG 30 YEAR			4	1.A	1,143,131	96.7090	1,124,226	1,162,480	1,143,390	0	259	0	0	1.500	1.731	MON	1,453	7,426	07/19/2021	10/01/2050
31418D-TQ-5	FNMA UMBS LNG 30 YEAR			4	1.A	2,169,355	99.8310	2,148,148	2,151,787	2,169,109	0	(245)	0	0	2.000	1.902	MON	3,586	32,277	02/24/2021	10/01/2050
31418D-TR-3	FNMA UMBS LNG 30 YEAR			4	1.A	1,554,239	102.1710	1,514,339	1,482,158	1,553,521	0	(617)	0	0	2.500	1.693	MON	3,088	37,054	10/01/2020	10/01/2050
31418D-UF-7	FNMA UMBS LNG 30 YEAR			4	1.A	910,646	96.7080	902,360	933,080	910,909	0	263	0	0	1.500	1.830	MON	1,166	10,497	03/05/2021	11/01/2050
31418D-V6-6	FNMA UMBS LNG 30 YEAR			4	1.A	2,313,136	96.9470	2,308,529	2,381,224	2,313,410	0	275	0	0	1.500	1.895	MON	2,977	5,953	10/01/2021	01/01/2051
31418D-V7-4	FNMA UMBS LNG 30 YEAR			4	1.A	1,386,157	99.8310	1,335,855	1,338,118	1,385,493	0	(664)	0	0	2.000	1.523	MON	2,230	23,033	02/01/2021	01/01/2051
31418D-YC-0	FNMA UMBS LNG 30 YEAR			4	1.A	9,527,191	102.1850	9,454,301	9,252,132	9,525,926	0	(1,265)	0	0	2.500	2.049	MON	16,089	77,804	12/17/2021	04/01/2051
31419E-JE-0	FNMA UMBS LNG 30 YEAR			4	1.A	188,690	112.2240	191,498	170,639	188,044	0	(365)	0	0	5.000	2.705	MON	711	8,532	11/08/2019	10/01/2040
31418D-W7-3	FNMA UMBSS INT 20 YEAR			4	1.A	1,805,725	103.0490	1,787,600	1,734,711	1,805,545	0	(180)	0	0	2.500	1.749	MON	3,614	10,842	09/21/2021	02/01/2041
01F030-62-9	TBA FNMA SINGLE FAMILY 30YR 3 2/13	@			1.A	3,620,586	103.5010	3,622,535	3,500,000	3,620,586	0	0	0	0	0.000	(0.130)	N/A	0	0	12/28/2021	02/15/2048
01F022-61-8	TBA UMBS SINGLE FAMILY 30YR 2.5 1/				1.A	510,195	102.0740	510,371	500,000	510,195	0	0	0	0	0.000	(0.072)	N/A	0	0	12/15/2021	01/25/2050
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						212,387,778	XXX	214,027,099	205,472,342	212,185,558	0	(149,360)	0	0	XXX	XXX	XXX	470,530	4,271,125	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																					
30288K-AN-5	FRESB MTG TR 2016-SB14			4	1.A	177,585	101.3280	179,312	176,963	177,282	0	(126)	0	0	2.590	2.439	MON	382	4,554	08/26/2019	03/25/2026
30295Y-AE-6	FRESB MTG TR 2017-SB30			4	1.A	245,983	101.2490	244,237	241,225	244,505	0	(611)	0	0	2.950	2.316	MON	593	7,116	07/30/2019	04/25/2027
302970-AF-5	FRESB MTG TR 2019-SB59			4	1.A	583,531	102.8630	571,656	555,744	580,171	0	(1,068)	0	0	3.330	2.581	MON	1,542	18,506	08/26/2019	11/25/2038
2799999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities						1,007,099	XXX	995,206	973,932	1,001,958	0	(1,805)	0	0	XXX	XXX	XXX	2,517	30,176	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																					
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						412,995,453	XXX	419,749,363	402,126,274	409,520,536	0	(564,756)	0	0	XXX	XXX	XXX	1,628,951	9,846,014	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y-AQ-2	ABBVIE INC			1,2	2.B FE	759,116	106.3710	835,013	785,000	770,756	0	3,829	0	0	3.600	4.226	MN	3,690	28,260	10/11/2018	05/14/2025
00287Y-AY-5	ABBVIE INC			1,2	2.B FE	212,013	106.0530	222,710	210,000	211,313	0	(295)	0	0	3.200	3.060	MN	877	6,720	08/13/2019	05/14/2026
00287Y-CV-9	ABBVIE INC				2.B FE	165,925	105.8750	164,107	155,000	161,380	0	(2,804)	0	0	3.850	1.945	JD	265	5,968	05/14/2020	06/15/2024
00287Y-BX-6	ABBVIE INC SR GLBL				2.B FE	2,444,256	107.0190	2,609,130	2,438,000	2,443,564	0	(554)	0	0	3.200	3.192	MN	8,668	78,016	03/10/2021	11/21/2029
008117-AP-8	AETNA INC			1	2.B FE	170,961	101.3010	177,277	175,000	174,440	0	623	0	0	2.750	3.149	MN	615	4,813	12/22/2015	11/15/2022
00914A-AH-5	AIR LEASE CORP				2.B FE	187,404	104.3860	182,676	175,000	184,982	0	(2,422)	0	0	3.375	1.658	JJ	2,953	2,953	02/22/2021	07/01/2025
015271-AJ-8	ALEXANDRIA REAL ESTATE EQ INC				2.A FE	72,045	109.3570	69,988	64,000	69,937	0	(1,173)	0	0	3.950	1.923	JJ	1,166	2,528	03/09/2020	01/15/2027
015271-AU-3	ALEXANDRIA REAL ESTATE EQ INC				2.A FE	52,684	120.2380	51,702	43,000	51,897	0	(787)	0	0	4.900	2.281	JD	94	2,107	02/22/2021	12/15/2030
015271-AW-9	ALEXANDRIA REAL ESTATE EQ INC				2.A FE	414,715	95.6230	397,791	416,000	414,808	0	93	0	0	2.000	2.041	MN	994	6,240	02/03/2021	05/18/2032
026874-DD-6	AMERICAN INTL GROUP INC				2.B FE	639,779	107.0450	706,500	660,000	648,746	0	2,898	0	0	3.750	4.322	JJ	11,756	24,750	10/11/2018	07/10/2025
03027X-AP-5	AMERICAN TOWER CORP				2.C FE	88,047	106.8830	83,369	78,000	86,430	0	(1,524)	0	0	3.550	1.427	JJ	1,277	2,769	12/09/2020	07/15/2027
03027X-AM-2	AMERICAN TOWER CORP NEW				2.C FE	85,734	104.7510	84,849	81,000	84,502	0	(687)	0	0	3.125	2.182	JJ	1,167	2,531	03/09/2020	01/15/2027
030288-AC-8	AMERICAN TRANSMISSION SYS INC 144A				2.B FE	418,841	101.0470	424,399	420,000	418,850	0	9	0	0	2.650	2.699	JJ	928	0	11/29/2021	01/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03073E-AL-9	AMERISOURCEBERGEN CORP				2.A FE	1,311,596	104.4720	1,358,130	1,300,000	1,305,406	0	(2,422)	0	0	3.400	3.221	MN	5,648	44,200	05/17/2019	05/15/2024
032095-AL-5	AMPHENOL CORP				2.A FE	18,930	97.8490	18,591	19,000	18,932	0	2	0	0	2.200	2.254	MS	124	0	09/07/2021	09/15/2031
036752-AB-9	ANTHEM INC			1,2	2.B FE	28,461	109.7800	28,543	26,000	27,902	0	(311)	0	0	3.650	2.280	JD	79	949	03/09/2020	12/01/2027
036752-AJ-2	ANTHEM INC				2.B FE	76,932	103.1460	79,422	77,000	76,961	0	12	0	0	2.375	2.407	JJ	843	1,829	09/04/2019	01/15/2025
036752-AP-8	ANTHEM INC				2.B FE	47,815	102.2080	49,060	48,000	47,828	0	13	0	0	2.550	2.611	MS	360	605	03/08/2021	03/15/2031
037389-BB-8	AON CORP				2.A FE	16,966	113.8990	17,085	15,000	16,498	0	(200)	0	0	4.500	2.874	JD	30	675	08/13/2019	12/15/2028
037389-BE-2	AON CORP				2.A FE	8,246	103.1610	8,253	8,000	8,244	0	(1)	0	0	2.800	2.399	MN	29	0	12/13/2021	05/15/2030
037833-CJ-7	APPLE INC			1	1.B FE	123,032	108.5950	125,970	116,000	120,914	0	(893)	0	0	3.350	2.478	FA	1,533	3,886	08/08/2019	02/09/2027
037833-DU-1	APPLE INC				1.B FE	1,802,222	97.4230	1,768,219	1,815,000	1,804,188	0	1,192	0	0	1.650	1.734	MN	4,159	29,948	05/04/2020	05/11/2030
03939C-AA-1	ARCH CAPITAL FINANCE LLC			1,2	2.A FE	114,378	109.7840	120,762	110,000	112,521	0	(485)	0	0	4.011	3.509	JD	196	4,412	12/19/2017	12/15/2026
00206R-CT-7	AT&T INC			1,2	2.B FE	215,832	109.1260	218,253	200,000	210,099	0	(2,435)	0	0	4.125	2.763	FA	3,071	8,250	08/07/2019	02/17/2026
00206R-HJ-4	AT&T INC				2.B FE	990,105	112.4210	1,118,588	995,000	991,296	0	431	0	0	4.350	4.460	MS	14,428	43,283	02/13/2019	03/01/2029
00206R-HW-5	AT&T INC				2.B FE	78,976	108.6610	81,496	75,000	77,763	0	(519)	0	0	3.800	3.004	FA	1,077	2,850	08/13/2019	02/15/2027
00206R-JX-1	AT&T INC				2.B FE	15,852	101.8010	15,270	15,000	15,714	0	(130)	0	0	2.300	1.362	JD	29	345	12/09/2020	06/01/2027
00206R-KG-6	AT&T INC				2.B FE	75,838	97.9630	76,411	78,000	75,864	0	27	0	0	1.650	2.144	FA	536	0	12/02/2021	02/01/2028
049560-AT-2	ATMOS ENERGY CORP				1.G FE	367,103	93.9370	347,566	370,000	367,428	0	263	0	0	1.500	1.589	JJ	2,559	4,378	10/05/2020	01/15/2031
052769-AE-6	AUTODESK INC			1,2	2.B FE	77,683	107.5220	80,642	75,000	76,901	0	(333)	0	0	3.500	2.993	JD	117	2,625	08/09/2019	06/15/2027
052769-AH-9	AUTODESK INC				2.B FE	4,985	99.8290	4,991	5,000	4,985	0	0	0	0	2.400	2.448	JD	28	0	10/05/2021	12/15/2031
053332-AW-2	AUTOZONE INC				2.B FE	628,280	109.2300	688,148	630,000	628,687	0	153	0	0	3.750	3.819	AO	4,791	23,625	04/04/2019	04/18/2029
05348E-BC-2	AVALONBAY CMNTYS INC MTN BE			1,2	1.G FE	27,480	106.9670	27,811	26,000	27,077	0	(171)	0	0	3.200	2.444	JJ	384	832	08/09/2019	01/15/2028
05351W-AA-1	AVANGRID INC				2.B FE	946,176	104.7140	1,005,251	960,000	952,542	0	2,391	0	0	3.150	3.462	JD	2,520	30,240	04/04/2019	12/01/2024
059165-EF-3	BALTIMORE GAS & ELEC CO			1	1.G FE	69,970	103.0220	72,115	70,000	69,995	0	3	0	0	3.350	3.383	JJ	1,173	2,345	06/12/2013	07/01/2023
059165-EG-1	BALTIMORE GAS & ELEC CO			1,2	1.F FE	575,556	102.6070	651,553	635,000	597,874	0	7,217	0	0	2.400	3.827	FA	5,757	15,240	10/11/2018	08/15/2026
06051G-FB-0	BANK AMER CORP				1.G FE	288,415	106.2620	302,848	285,000	286,414	0	(648)	0	0	4.125	3.909	JJ	5,192	11,756	10/11/2018	01/22/2024
06051G-FL-8	BANK AMER CORP				2.A FE	540,834	110.4060	579,629	525,000	535,692	0	(1,991)	0	0	4.250	3.819	AO	4,277	22,313	05/02/2019	10/22/2026
06051G-FP-9	BANK AMER CORP				2.A FE	598,690	106.9280	657,607	615,000	606,625	0	2,304	0	0	3.950	4.445	AO	4,724	24,293	10/11/2018	04/21/2025
06051G-FU-8	BANK AMER CORP				2.A FE	1,039,308	110.1510	1,118,029	1,015,000	1,031,092	0	(3,578)	0	0	4.450	4.086	MS	14,805	45,168	08/13/2019	03/03/2026
06051G-GF-0	BANK AMER CORP			1,2	1.G FE	1,870,281	108.3530	2,096,637	1,935,000	1,889,270	0	6,486	0	0	3.824	4.317	JJ	33,092	73,994	01/17/2019	01/20/2028
06051G-GL-7	BANK AMER CORP				1.G FE	75,954	108.5920	76,015	70,000	74,470	0	(779)	0	0	3.705	2.432	AO	483	2,594	01/28/2020	04/24/2028
06051G-GR-4	BANK AMER CORP			1,2	1.G FE	918,051	107.7000	1,040,377	966,000	933,531	0	4,974	0	0	3.593	4.223	JJ	15,426	31,259	12/02/2021	07/21/2028
06051G-HD-4	BANK AMER CORP			1,2	1.F FE	104,395	106.8430	106,843	100,000	103,244	0	(492)	0	0	3.419	2.845	JD	104	3,419	08/13/2019	12/20/2028
06051G-HF-9	BANK AMER CORP			1	1.F FE	1,030,110	102.9800	1,070,988	1,040,000	1,035,569	0	1,917	0	0	3.550	3.791	MS	11,896	36,920	01/18/2019	03/05/2024
06051G-HL-6	BANK AMER CORP			1,2	1.F FE	165,021	104.1960	162,545	156,000	159,655	0	(2,272)	0	0	3.864	2.341	JJ	2,646	6,028	08/07/2019	07/23/2024
06051G-HV-4	BANK AMER CORP				1.G FE	390,000	105.5560	411,670	390,000	390,000	0	0	0	0	3.194	3.220	JJ	5,467	12,457	07/18/2019	07/23/2030
06406R-AD-9	BANK NEW YORK MELLON CORP				1.F FE	34,424	107.8100	34,499	32,000	33,826	0	(334)	0	0	3.250	2.082	MN	130	1,040	03/11/2020	05/16/2027
06654D-AF-4	BANNER HEALTH				1.D FE	184,000	100.9950	185,831	184,000	184,000	0	0	0	0	2.480	2.495	JJ	723	0	10/21/2021	01/01/2032
071813-BY-4	BAXTER INTL INC				2.B FE	39,852	111.4430	44,577	40,000	39,874	0	13	0	0	3.950	4.035	AO	395	1,580	03/24/2020	04/01/2030
071813-CM-9	BAXTER INTL INC 144A				2.B FE	26,000	100.8140	26,212	26,000	26,000	0	0	0	0	2.272	2.285	JD	49	0	11/16/2021	12/01/2028
075887-BF-5	BECTON DICKINSON & CO			1	2.C FE	10,000	106.3150	10,632	10,000	10,000	0	0	0	0	3.734	3.769	JD	17	373	12/04/2014	12/15/2024
075887-BV-0	BECTON DICKINSON & CO			1,2	2.C FE	29,394	104.7130	29,320	28,000	28,769	0	(328)	0	0	3.363	2.126	JD	65	942	01/28/2020	06/06/2024
075887-CJ-6	BECTON DICKINSON & CO				2.C FE	45,728	103.6100	45,589	44,000	45,717	0	(11)	0	0	2.823	2.308	MN	141	0	12/13/2021	05/20/2030
08576P-AH-4	BERRY GLOBAL INC				2.C FE	1,118,971	97.8520	1,105,728	1,130,000	1,120,816	0	1,845	0	0	1.570	1.787	JJ	8,181	10,004	02/26/2021	01/15/2026
06051G-JK-6	BK OF AMERICA CORP				1.F FE	895,000	98.0520	877,565	895,000	895,000	0	0	0	0	1.197	1.201	AO	1,994	10,802	10/16/2020	10/24/2026
06051G-JP-5	BK OF AMERICA CORP				1.F FE	210,000	101.3770	212,892	210,000	210,000	0	0	0	0	2.651	2.669	MS	1,701	2,784	03/08/2021	03/11/2032
06051G-JT-7	BK OF AMERICA CORP				1.F FE	460,000	101.5970	467,347	460,000	460,000	0	0	0	0	2.687	2.705	AO	2,369	6,180	04/16/2021	04/22/2032
06051G-KA-6	BK OF AMERICA CORP				1.F FE	1,870,000	98.4360	1,840,753	1,870,000	1,870,000	0	0	0	0	2.299	2.312	JJ	19,107	0	07/15/2021	07/21/2032
06051G-KD-0	BK OF AMERICA CORP				1.F FE	35,000	100.6000	35,210	35,000	35,000	0	0	0	0	2.572	2.589	AO	178	0	10/15/2021	10/20/2032
092113-AR-0	BLACK HILLS CORP				2.A FE	149,484	103.9350	155,903	150,000	149,587	0	46	0	0	3.050	3.114	AO	966	4,575	09/26/2019	10/15/2029
09261H-AJ-6	BLACKSTONE PRIVATE CREDIT FUND144A				2.C FE	114,658	101.0950	116,260	115,000	114,666	0	8	0	0	3.250	3.339	MS	405	0	11/15/2021	03/15/2027
09261X-AF-9	BLACKSTONE SECD LENDING FD 144A				2.C FE	99,134	97.0260	97,026	100,000	99,163	0	29	0	0	2.850	3.010	MS	720	0	09/27/2021	09/30/2028
097023-CM-5	BOEING CO				2.C FE	1,153,783	101.7400	1,159,840	1,140,000	1,149,758	0	(1,842)	0	0	2.700	2.530	FA	12,825	30,780	10/22/2019	02/01/2027
097023-DG-7	BOEING CO				2.C FE	1,679,171	100.0040	1,673,062	1,673,000	1,676,400	0	(2,771)	0	0	2.196	2.017	FA	15,002	18,370	02/04/2021	02/04/2026
09857L-AR-9	BOOKING HOLDINGS INC				1.G FE	25,119	116.7350	24,514	21,000	24,755	0	(364)	0	0	4.625	2.198	AO	210	971	02/22/2021	04/13/2030
10112R-BF-0	BOSTON PPTYS LTD PARTNERSHIP				2.A FE	31,987	96.9730	31,031	32,000	31,987	0	0	0	0	2.450	2.469	AO	200	0	09/15/2021	10/01/2033
101137-AV-9	BOSTON SCIENTIFIC CORP				2.B FE	694,583	104.5880	726,889	695,000	694,811	0	82	0	0	3.450	3.493	MS	7,993	23,978	02/21/2019	03/01/2024
110122-CP-1	BRISTOL MYERS SQUIBB CO				1.F FE	978,699	109.6030	1,073,018	979,000	978,785	0	(23)	0	0	3.400	3.433	JJ	14,331	33,286	08/13/2019	07/26/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
110122-DC-9	BRISTOL MYERS SQUIBB CO				1.F FE	63,301	108.2510	63,868	59,000	61,714	0	(763)	0	0	3.875	2.461	FA	864	2,286	11/22/2019	08/15/2025
11120V-AF-0	BRIXMOR OPERATING PRTSHP LP				2.C FE	2,014,600	104.7880	2,095,762	2,000,000	2,007,115	0	(2,934)	0	0	3.650	3.517	JD	3,244	73,000	05/17/2019	06/15/2024
11120V-AL-7	BRIXMOR OPERATING PRTSHP LP				2.C FE	139,545	97.9140	137,080	140,000	139,561	0	16	0	0	2.500	2.553	FA	1,313	0	08/11/2021	08/16/2031
11134L-AH-2	BROADCOM CORP			1,2	2.C FE	262,540	108.4920	271,229	250,000	259,201	0	(1,759)	0	0	3.875	3.067	JJ	4,467	9,688	01/28/2020	01/15/2027
11134L-AP-4	BROADCOM CORP/BROADCOM CAYMAN				2.C FE	146,342	104.4950	156,743	150,000	147,867	0	652	0	0	3.125	3.656	JJ	2,161	4,688	08/08/2019	01/15/2025
11135F-AZ-4	BROADCOM INC				2.C FE	20,297	109.1070	19,639	18,000	19,914	0	(383)	0	0	4.250	1.582	AO	162	765	02/22/2021	04/15/2026
11135F-BK-6	BROADCOM INC 144A				2.C FE	1,033,435	104.9530	1,018,043	970,000	1,029,902	0	(3,533)	0	0	3.419	2.785	AO	7,001	17,964	03/31/2021	04/15/2033
11135F-BP-5	BROADCOM INC 144A				2.C FE	1,449,860	100.7490	1,354,063	1,344,000	1,448,095	0	(1,765)	0	0	3.137	2.480	MN	5,387	5,270	09/22/2021	11/15/2035
133131-AZ-5	CAMDEN PPTY TR				1.G FE	59,957	104.0990	62,459	60,000	59,964	0	4	0	0	2.800	2.828	MN	215	1,680	04/16/2020	05/15/2030
138616-AE-7	CANTOR FITZGERALD 144A				2.C FE	790,903	106.8120	838,474	785,000	787,894	0	(1,191)	0	0	4.875	4.756	MN	6,378	38,269	05/17/2019	05/01/2024
14040H-BZ-7	CAPITAL ONE FINL CORP			2	2.A FE	78,867	108.0950	78,909	73,000	76,492	0	(1,015)	0	0	4.250	2.720	AO	526	3,103	08/13/2019	04/30/2025
142339-AL-4	CARLISLE COS INC				2.B FE	34,832	96.4250	33,749	35,000	34,836	0	4	0	0	2.200	2.264	MS	199	0	09/14/2021	03/01/2032
12513G-BG-3	CDW LLC / CDW FIN CORP				2.C FE	755,000	102.4220	773,286	755,000	755,000	0	0	0	0	2.670	2.688	JD	1,680	0	11/23/2021	12/01/2026
15189T-AW-7	CENTERPOINT ENERGY INC				2.B FE	83,857	102.7870	86,341	84,000	83,922	0	28	0	0	2.500	2.552	MS	700	2,100	08/12/2019	09/01/2024
161175-AZ-7	CHARTER COMMUNICATIONS OPER			1,2	2.C FE	338,305	129.0500	419,412	325,000	336,606	0	(562)	0	0	6.384	6.083	AO	3,919	20,748	10/11/2018	10/23/2035
161175-BA-1	CHARTER COMMUNICATIONS OPER			1,2	2.C FE	542,045	136.9410	706,618	516,000	540,356	0	(481)	0	0	6.484	6.204	AO	6,320	33,457	10/11/2018	10/23/2045
161175-BB-9	CHARTER COMMUNICATIONS OPER			1,2	2.C FE	100,111	101.4760	96,402	95,000	95,744	0	(1,851)	0	0	4.464	2.476	JJ	1,861	4,241	08/07/2019	07/23/2022
161175-BJ-2	CHARTER COMMUNICATIONS OPER				2.C FE	105,546	107.2060	107,206	100,000	104,321	0	(665)	0	0	3.750	2.966	FA	1,417	3,750	03/09/2020	02/15/2028
161175-BQ-6	CHARTER COMMUNICATIONS OPER				2.C FE	68,944	106.3650	69,137	65,000	66,829	0	(874)	0	0	4.500	3.063	FA	1,219	2,925	07/10/2019	02/01/2024
161175-BR-4	CHARTER COMMUNICATIONS OPER				2.C FE	75,723	114.5750	73,328	64,000	74,550	0	(1,173)	0	0	5.050	2.486	MS	817	3,232	02/22/2021	03/30/2029
161175-BX-1	CHARTER COMMUNICATIONS OPER				2.C FE	873,128	95.0390	831,596	875,000	873,293	0	149	0	0	2.300	2.335	FA	8,385	13,249	11/19/2020	02/01/2032
166756-AP-1	CHEVRON USA INC GLBL NT 3.9%24			1,2	1.D FE	112,630	107.0500	117,755	110,000	110,967	0	(346)	0	0	3.900	3.577	MN	548	4,290	11/01/2016	11/15/2024
125523-AH-3	CIGNA CORP NEW				2.A FE	481,576	113.7400	489,082	430,000	469,196	0	(5,381)	0	0	4.375	2.858	AO	3,972	18,813	08/27/2019	10/15/2028
125523-AV-2	CIGNA CORP NEW				2.A FE	102,651	105.1340	105,134	100,000	101,577	0	(491)	0	0	3.250	2.724	AO	686	3,250	10/11/2019	04/15/2025
125523-AZ-3	CIGNA CORP NEW				2.A FE	57,636	106.2390	55,244	52,000	56,763	0	(823)	0	0	3.050	1.334	AO	335	1,586	12/09/2020	10/15/2027
125523-BX-7	CIGNA CORP NEW				2.A FE	714,461	104.9340	687,321	655,000	690,390	0	(15,742)	0	0	3.500	1.026	JD	1,019	22,925	06/19/2020	06/15/2024
125523-BZ-2	CIGNA CORP NEW				2.A FE	102,952	110.5630	105,035	95,000	100,351	0	(1,192)	0	0	4.500	3.068	FA	1,496	4,275	10/11/2019	02/25/2026
125523-CB-4	CIGNA CORP NEW				2.A FE	592,617	107.4940	623,467	580,000	589,193	0	(1,622)	0	0	3.400	3.090	MS	6,573	19,720	01/28/2020	03/01/2027
125523-CM-0	CIGNA CORP NEW				2.B FE	10,987	100.6250	11,069	11,000	10,988	0	1	0	0	2.375	2.402	MS	77	139	03/01/2021	03/15/2031
172967-JT-9	CITIGROUP INC				2.B FE	89,996	108.9400	92,599	85,000	87,183	0	(586)	0	0	4.400	3.632	JD	218	3,740	10/31/2016	06/10/2025
172967-KA-8	CITIGROUP INC				2.B FE	454,724	111.5690	518,795	465,000	457,928	0	1,047	0	0	4.450	4.812	MS	5,288	20,693	10/11/2018	09/29/2027
172967-KG-5	CITIGROUP INC				2.A FE	1,417,705	108.1810	1,579,443	1,460,000	1,434,403	0	5,717	0	0	3.700	4.221	JJ	25,359	54,020	01/16/2019	01/12/2026
172967-KN-0	CITIGROUP INC				2.A FE	898,526	107.2830	997,732	930,000	910,407	0	4,027	0	0	3.400	3.977	MN	5,270	31,620	10/11/2018	05/01/2026
172967-KY-6	CITIGROUP INC				2.A FE	1,078,443	106.0280	1,164,187	1,098,000	1,084,845	0	2,450	0	0	3.200	3.503	AO	6,832	35,136	08/07/2019	10/21/2026
172967-LG-4	CITIGROUP INC			1,2	2.A FE	437,835	100.5410	452,436	450,000	448,848	0	3,540	0	0	2.750	3.600	AO	2,269	12,375	10/11/2018	04/25/2022
172967-LP-4	CITIGROUP INC			1,2	2.A FE	240,297	107.9260	253,626	235,000	238,905	0	(684)	0	0	3.668	3.357	JJ	3,759	8,620	08/13/2019	07/24/2028
172967-LZ-2	CITIGROUP INC				1.G FE	130,133	104.2280	128,201	123,000	125,734	0	(1,874)	0	0	4.044	2.453	JD	415	4,974	08/13/2019	06/01/2024
172967-MY-4	CITIGROUP INC				1.G FE	460,000	100.6330	462,911	460,000	460,000	0	0	0	0	2.561	2.577	MN	1,963	5,792	04/27/2021	05/01/2032
172967-NE-7	CITIGROUP INC				1.G FE	105,000	100.0010	105,001	105,000	105,000	0	0	0	0	2.520	2.536	MN	426	0	10/27/2021	11/03/2032
17308C-C5-3	CITIGROUP INC				2.A FE	632,990	103.9450	653,817	629,000	632,630	0	(361)	0	0	2.976	2.917	MN	2,912	18,719	02/22/2021	11/05/2030
125896-BR-0	CMS ENERGY CORP			1,2	2.B FE	104,634	103.8270	109,018	105,000	104,804	0	35	0	0	2.950	3.012	FA	1,170	3,098	10/31/2016	02/15/2027
125896-BS-8	CMS ENERGY CORP			1,2	2.B FE	75,920	107.3130	80,484	75,000	75,539	0	(90)	0	0	3.450	3.330	FA	978	2,588	07/13/2017	08/15/2027
126117-AS-9	CNA FINL CORP				2.A FE	1,213,275	105.5220	1,282,094	1,215,000	1,214,181	0	323	0	0	3.950	4.020	MN	6,132	47,993	02/01/2019	05/15/2024
196500-AA-0	COLORADO INTST GAS CO 144A			1,2	2.B FE	760,741	108.8380	848,936	780,000	767,981	0	2,285	0	0	4.150	4.575	FA	12,229	32,370	10/11/2018	08/15/2026
20030N-DA-6	COMCAST CORP NEW				1.G FE	231,397	103.8130	233,580	225,000	230,850	0	(546)	0	0	2.650	2.299	FA	2,484	2,981	03/10/2021	02/01/2030
20268J-AB-9	COMMONSPIRIT HEALTH				2.A FE	62,328	106.4320	61,731	58,000	61,999	0	(328)	0	0	3.347	2.322	AO	485	971	05/06/2021	10/01/2029
20268J-AF-0	COMMONSPIRIT HEALTH				2.A FE	20,543	102.4560	20,491	20,000	20,507	0	(36)	0	0	2.782	2.456	AO	139	278	05/06/2021	10/01/2030
202795-JN-1	COMMONWEALTH EDISON CO			1,2	1.F FE	430,451	109.7930	477,598	435,000	431,758	0	422	0	0	3.700	3.865	FA	6,080	16,095	10/11/2018	08/15/2028
20825C-AX-2	CONOCOPHILLIPS 144A				1.G FE	75,491	112.3940	73,056	65,000	74,273	0	(1,217)	0	0	4.300	1.921	FA	1,056	2,795	02/08/2021	08/15/2028
21036P-BH-0	CONSTELLATION BRANDS INC				2.C FE	278,754	97.8520	273,985	280,000	278,803	0	49	0	0	2.250	2.313	FA	2,713	0	07/21/2021	08/01/2031
212015-AU-5	CONTINENTAL RES INC 144A				2.C FE	80,000	99.2500	79,400	80,000	80,000	0	0	0	0	2.268	2.281	MN	197	0	11/09/2021	11/15/2026
212015-AN-1	CONTINENTAL RESOURCES INC			1,2	2.C FE	976,040	104.3470	1,043,465	1,000,000	988,514	0	4,416	0	0	3.800	4.352	JD	3,167	38,000	01/22/2019	06/01/2024
22003B-AM-8	CORPORATE OFFICE PPTYS L P				2.C FE	638,247	99.5390	642,024	645,000	638,728	0	481	0	0	2.750	2.891	AO	3,745	10,544	03/03/2021	04/15/2031
224044-CJ-4	COX COMMUNICATIONS INC NEW 144A			1,2	2.B FE	1,819,859	107.4890	1,864,927	1,735,000	1,798,043	0	(10,738)	0	0	3.500	2.787	FA	22,941	60,725	12/09/2019	08/15/2027
22822V-AW-1	CROWN CASTLE INTL CORP				2.C FE	26,877	95.8040	25,867	27,000	26,887	0	10	0	0	2.100	2.162	AO	142	354	02/08/2021	04/01/2031
22822V-AB-7	CROWN CASTLE INTL CORP NEW			1,2	2.C FE	56,313	109.4880	54,744	50,000	55,257	0	(1,056)	0	0	4.450	1.644	FA	841	1,113	03/10/2021	02/15/2026

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
22822V-AG-6	CROWN CASTLE INTL CORP NEW				2.C FE	85,346	104.3950	86,648	83,000	84,235	0	(472)	0	0	3.200	2.599	MS	885	2,656	08/09/2019	09/01/2024
22822V-AJ-0	CROWN CASTLE INTL CORP NEW				2.C FE	740,286	103.0250	782,994	760,000	752,823	0	4,446	0	0	3.150	3.823	JJ	11,039	23,940	01/29/2019	07/15/2023
22966R-AH-9	CUBESMART L P				2.B FE	353,278	100.1030	355,367	355,000	353,305	0	27	0	0	2.250	2.338	JD	688	0	11/18/2021	12/15/2028
126650-BP-4	CVS CAREMARK CORP 6.036% BDS 1			2	2.B FE	366,072	113.1630	440,411	389,185	379,727	0	656	0	0	6.036	3.791	MON	1,370	23,491	10/11/2018	12/10/2028
126650-CL-2	CVS HEALTH CORP			1,2	2.B FE	51,001	107.5130	53,756	50,000	50,393	0	(110)	0	0	3.875	3.653	JJ	866	1,938	12/23/2015	07/20/2025
126650-DJ-6	CVS HEALTH CORP				2.B FE	174,610	109.7400	192,046	175,000	174,653	0	35	0	0	3.750	3.814	AO	1,641	6,563	03/26/2020	04/01/2030
126650-AW-0	CVS PTC 2004			4	2.B	7,823	107.5310	11,591	10,779	10,101	0	147	0	0	5.298	0.000	MON	33	571	04/24/2007	01/10/2027
25278X-AL-3	DIAMONDBACK ENERGY INC				2.C FE	199,918	103.7640	207,528	200,000	199,951	0	16	0	0	2.875	2.905	JD	479	5,750	11/20/2019	12/01/2024
25278X-AM-1	DIAMONDBACK ENERGY INC				2.C FE	104,710	105.5240	105,524	100,000	103,937	0	(686)	0	0	3.250	2.392	JD	271	3,250	02/22/2021	12/01/2026
25278X-AR-0	DIAMONDBACK ENERGY INC				2.C FE	9,966	103.1760	10,318	10,000	9,968	0	2	0	0	3.125	3.190	MS	84	156	03/18/2021	03/24/2031
254709-AJ-7	DISCOVER FINL SVCS SR NT			1	2.C FE	756,303	102.6360	785,165	765,000	762,989	0	2,172	0	0	3.850	4.197	MN	3,273	29,453	10/11/2018	11/21/2022
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC				2.C FE	833,581	110.6560	923,979	835,000	833,899	0	125	0	0	4.125	4.189	MN	4,401	34,444	05/16/2019	05/15/2029
25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC				2.C FE	205,000	107.0100	219,371	205,000	205,000	0	0	0	0	3.625	3.658	MN	950	7,431	05/07/2020	05/15/2030
256746-AJ-7	DOLLAR TREE INC				2.B FE	937,462	100.3350	943,151	940,000	937,482	0	20	0	0	2.650	2.699	JD	2,076	0	11/29/2021	12/01/2031
25746U-CE-7	DOMINION ENERGY INC			1,2	2.B FE	1,150,286	107.8990	1,262,413	1,170,000	1,158,690	0	2,730	0	0	3.900	4.225	AO	11,408	45,630	10/11/2018	10/01/2025
260543-CN-1	DOW CHEM CO				2.B FE	40,959	109.7110	44,982	41,000	40,975	0	6	0	0	4.550	4.619	MN	161	1,866	11/28/2018	11/30/2025
260543-CX-9	DOW CHEM CO				2.B FE	375,071	107.7850	404,195	375,000	375,044	0	(10)	0	0	3.625	3.655	MN	1,737	13,594	05/16/2019	05/15/2026
26078J-AC-4	DOWDUPONT INC				2.A FE	65,286	110.5450	65,222	59,000	62,934	0	(999)	0	0	4.493	2.611	MN	339	2,651	08/08/2019	11/15/2025
26442C-AX-2	DUKE ENERGY CAROLINAS LLC				1.F FE	49,091	111.6930	49,145	44,000	47,853	0	(528)	0	0	3.950	2.523	MN	222	1,738	08/13/2019	11/15/2028
26441C-AS-4	DUKE ENERGY CORP NEW				2.B FE	44,036	103.5870	45,578	44,000	44,024	0	(5)	0	0	2.650	2.654	MS	389	1,166	08/08/2019	09/01/2026
26444H-AK-7	DUKE ENERGY FLA LLC				1.F FE	74,887	101.2700	75,952	75,000	74,888	0	1	0	0	2.400	2.432	JD	145	0	11/29/2021	12/15/2031
26442U-AG-9	DUKE ENERGY PROGRESS LLC CALLABLE			2	1.F FE	838,613	109.6330	937,362	855,000	843,267	0	1,508	0	0	3.700	3.975	MS	10,545	31,635	10/11/2018	09/01/2028
278865-BE-9	ECOLAB INC				1.G FE	79,925	120.2180	96,174	80,000	79,936	0	6	0	0	4.800	4.870	MS	1,035	3,840	03/20/2020	03/24/2030
278865-BM-1	ECOLAB INC				1.G FE	79,970	99.3230	79,458	80,000	79,970	0	0	0	0	2.125	2.141	FA	76	0	12/06/2021	02/01/2032
29278N-AG-8	ENERGY TRANSFER OPERATING LP				2.C FE	506,345	114.6340	573,171	500,000	504,787	0	(553)	0	0	5.250	5.151	AO	5,542	26,250	01/16/2019	04/15/2029
29278N-AF-0	ENERGY TRANSFER PARTNERS LP			1,2	2.C FE	524,739	112.5740	591,011	525,000	524,817	0	23	0	0	4.950	5.018	JD	1,155	25,988	10/11/2018	06/15/2028
29273R-BD-0	ENERGY TRANSFER PRTNRS L P				2.C FE	141,288	105.9690	143,059	135,000	138,740	0	(1,092)	0	0	4.050	3.160	MS	1,610	5,468	08/13/2019	03/15/2025
29273R-BK-4	ENERGY TRANSFER PRTNRS L P				2.C FE	339,697	108.5120	352,663	325,000	335,904	0	(1,947)	0	0	4.200	3.499	AO	2,882	13,650	01/08/2020	04/15/2027
29364G-AL-7	ENTERGY CORP NEW				2.B FE	148,826	101.8720	152,807	150,000	148,993	0	104	0	0	2.800	2.911	JD	187	4,200	05/13/2020	06/15/2030
29364W-AZ-1	ENTERGY LA LLC			1,2	1.F FE	870,345	105.3470	953,388	905,000	881,647	0	3,649	0	0	3.120	3.661	MS	9,412	28,236	10/11/2018	09/01/2027
29379V-BL-6	ENTERPRISE PRODS OPER LLC				2.A FE	135,254	109.0780	136,347	125,000	132,094	0	(1,344)	0	0	3.950	2.718	FA	1,865	4,938	08/09/2019	02/15/2027
29379V-BV-4	ENTERPRISE PRODS OPER LLC				2.A FE	56,803	106.2860	58,457	55,000	56,464	0	(178)	0	0	3.125	2.741	JJ	721	1,719	01/28/2020	07/31/2029
29379V-BX-0	ENTERPRISE PRODS OPER LLC				2.A FE	1,988,428	104.3650	2,076,867	1,990,000	1,988,573	0	155	0	0	2.800	2.830	JJ	23,371	55,720	01/06/2020	01/31/2030
26875P-AU-5	EOG RES INC				1.G FE	54,978	115.6670	63,617	55,000	54,981	0	2	0	0	4.375	4.428	AO	508	2,406	04/08/2020	04/15/2030
29444U-BE-5	EQUINIX INC				2.B FE	112,078	105.2070	110,467	105,000	111,424	0	(654)	0	0	3.200	2.334	MN	401	3,360	02/22/2021	11/18/2029
29444U-BS-4	EQUINIX INC				2.B FE	14,928	100.0450	15,007	15,000	14,932	0	4	0	0	2.500	2.571	MN	48	185	05/03/2021	05/15/2031
26884T-AP-7	ERAC USA FINANCE COMPANY 144A			1,2	2.A FE	410,777	107.6320	452,056	420,000	414,722	0	1,243	0	0	3.800	4.202	MN	2,660	15,960	10/11/2018	11/01/2025
26884T-AT-9	ERAC USA FINANCE COMPANY 144A				2.A FE	745,020	102.5420	779,318	760,000	753,663	0	3,304	0	0	2.700	3.197	MN	3,420	20,520	04/24/2019	11/01/2023
26884T-AH-5	ERAC USA FINANCE COMPANY LLC 144A			1	2.A FE	480,684	102.0770	500,176	490,000	488,025	0	2,413	0	0	3.300	3.860	AO	3,414	16,170	10/11/2018	10/15/2022
26884A-BD-4	ERP OPER LTD PARTNERSHIP			1	1.G FE	39,034	105.9220	39,191	37,000	38,192	0	(359)	0	0	3.375	2.328	JD	104	1,249	08/13/2019	06/01/2025
29717P-AV-9	ESSEX PORTFOLIO L P				2.A FE	67,622	100.4370	64,280	64,000	67,186	0	(285)	0	0	2.650	2.104	MS	499	1,696	06/17/2020	03/15/2032
29717P-AY-3	ESSEX PORTFOLIO L P				2.A FE	909,588	97.4490	891,658	915,000	910,213	0	625	0	0	1.700	1.798	MS	5,185	7,778	02/22/2021	03/01/2028
30036F-AA-9	EVERGY KANS CENT INC				1.F FE	219,100	107.5830	236,683	220,000	219,131	0	18	0	0	3.450	3.502	AO	1,602	7,590	04/02/2020	04/15/2050
30040W-AE-8	EVERSOURCE ENERGY			1,2	2.A FE	74,949	106.6210	79,966	75,000	74,967	0	5	0	0	3.300	3.335	JJ	1,141	2,475	01/03/2018	01/15/2028
30161N-AX-9	EXELON CORP				2.B FE	129,732	111.2120	144,576	130,000	129,771	0	23	0	0	4.050	4.117	AO	1,112	5,265	03/30/2020	04/15/2030
30161N-AY-7	EXELON CORP				2.B FE	44,949	125.9690	56,686	45,000	44,950	0	1	0	0	4.700	4.763	AO	447	2,115	03/30/2020	04/15/2050
302491-AU-9	F M C CORP				2.C FE	694,993	106.5740	740,687	695,000	694,994	0	1	0	0	3.450	3.480	AO	5,994	23,978	09/17/2019	10/01/2029
31428X-BV-7	FEDEX CORP				2.B FE	79,733	105.7500	84,600	80,000	79,790	0	24	0	0	3.100	3.164	FA	1,006	2,480	07/22/2019	08/05/2029
31620M-BT-2	FIDELITY NATL INFORMATION SVCS				2.B FE	834,784	97.9040	822,397	840,000	835,183	0	399	0	0	2.250	2.333	MS	6,300	9,398	02/23/2021	03/01/2031
316773-CX-6	FIFTH THIRD BANCORP				2.A FE	1,073,001	104.7770	1,126,351	1,075,000	1,074,130	0	398	0	0	3.650	3.725	JJ	17,003	39,238	01/23/2019	01/25/2024
337738-AU-2	FISERV INC				2.B FE	53,434	107.6390	50,590	47,000	52,663	0	(727)	0	0	3.500	1.733	JJ	823	1,645	12/09/2020	07/01/2029
340711-BA-7	FLORIDA GAS TRANSMISSION CO 144A				2.B FE	34,972	98.0190	34,307	35,000	34,973	0	1	0	0	2.300	2.322	AO	206	0	09/15/2021	10/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
345397-ZU-0	FORD MOTOR CREDIT CO LLC				3.B FE	1,184,384	101.2500	1,199,813	1,185,000	1,184,836	0	191	0	0	3.350	3.395	MN	6,616	39,698	07/29/2019	11/01/2022
361448-AW-3	GATX CORP				2.B FE	45,012	104.4690	45,966	44,000	44,581	0	(183)	0	0	3.250	2.807	MS	361	1,430	08/09/2019	03/30/2025
369550-BC-1	GENERAL DYNAMICS CORP				1.G FE	16,642	110.5540	16,583	15,000	16,214	0	(182)	0	0	3.750	2.338	MN	72	563	08/13/2019	05/15/2028
370334-CF-9	GENERAL MLS INC				2.B FE	71,027	107.4170	70,895	66,000	68,932	0	(890)	0	0	4.000	2.531	AO	543	2,640	08/08/2019	04/17/2025
37045V-AH-3	GENERAL MTRS CO				2.C FE	727,669	118.1800	732,713	620,000	721,069	0	(5,924)	0	0	5.000	3.486	AO	7,750	31,000	11/19/2020	04/01/2035
37045X-AS-5	GENERAL MTRS FINL CO INC			1,2	2.C FE	153,660	106.2680	159,402	150,000	152,050	0	(688)	0	0	4.000	3.512	JJ	2,767	6,000	08/08/2019	01/15/2025
37045X-BG-0	GENERAL MTRS FINL CO INC			1,2	2.C FE	678,342	112.1920	751,686	670,000	674,943	0	(1,114)	0	0	5.250	5.104	MS	11,725	35,175	10/11/2018	03/01/2026
37045X-BK-1	GENERAL MTRS FINL CO INC			1,2	2.C FE	510,462	102.9890	540,691	525,000	520,388	0	3,230	0	0	3.700	4.422	MN	2,806	19,425	10/11/2018	05/09/2023
37045X-BW-5	GENERAL MTRS FINL CO INC				2.C FE	61,508	105.2400	63,144	60,000	60,724	0	(325)	0	0	3.950	3.383	AO	514	2,370	07/10/2019	04/13/2024
37045X-CG-9	GENERAL MTRS FINL CO INC			1,2	2.C FE	104,759	107.5880	112,968	105,000	104,844	0	23	0	0	3.850	3.916	JJ	1,976	4,043	01/02/2018	01/05/2028
37045X-CK-0	GENERAL MTRS FINL CO INC				2.C FE	61,405	107.6290	59,196	55,000	60,047	0	(1,358)	0	0	4.350	1.330	AO	545	2,393	02/22/2021	04/09/2025
37045X-DA-1	GENERAL MTRS FINL CO INC				2.C FE	100,825	101.7840	97,713	96,000	100,081	0	(702)	0	0	2.700	1.888	FA	943	2,592	12/09/2020	08/20/2027
37331N-AJ-0	GEORGIA-PACIFIC LLC 144A				1.G FE	94,981	100.4380	95,416	95,000	94,987	0	3	0	0	1.750	1.762	MS	420	1,663	04/27/2020	09/30/2025
378272-BG-2	GLENCORE FDG LLC 144A				2.A FE	19,955	97.3010	19,460	20,000	19,956	0	1	0	0	2.625	2.669	MS	143	0	09/15/2021	09/23/2031
361841-AR-0	GLP CAP LP/GLP FING II INC				2.C FE	427,317	100.5390	432,318	430,000	427,332	0	15	0	0	3.250	3.351	JJ	699	0	12/07/2021	01/15/2032
38141G-GS-7	GOLDMAN SACHS GROUP INC				2.A FE	1,465,827	100.3010	1,369,106	1,365,000	1,366,859	0	(28,343)	0	0	5.750	3.646	JJ	34,229	78,488	10/11/2018	01/24/2022
38141G-VR-2	GOLDMAN SACHS GROUP INC				2.B FE	352,425	109.1000	392,761	360,000	355,598	0	1,035	0	0	4.250	4.657	AO	2,975	15,300	10/11/2018	10/21/2025
38141G-WB-6	GOLDMAN SACHS GROUP INC			1,2	2.A FE	669,865	107.5310	747,338	695,000	678,552	0	2,833	0	0	3.850	4.424	JJ	11,521	26,758	10/11/2018	01/26/2027
38141G-WQ-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	332,287	104.9470	367,313	350,000	339,855	0	2,457	0	0	3.272	4.157	MS	2,927	11,452	10/11/2018	09/29/2025
38141G-WV-2	GOLDMAN SACHS GROUP INC			1,2	2.A FE	349,111	108.8600	397,338	365,000	353,208	0	1,281	0	0	3.814	4.378	AO	2,630	13,921	07/10/2019	04/23/2029
38141G-XJ-8	GOLDMAN SACHS GROUP INC				1.F FE	239,914	105.7770	253,865	240,000	239,942	0	16	0	0	3.500	3.539	AO	2,100	8,400	03/26/2020	04/01/2025
38141G-YB-4	GOLDMAN SACHS GROUP INC				1.F FE	1,060,000	100.8320	1,068,821	1,060,000	1,060,000	0	0	0	0	2.615	2.632	AO	5,313	13,860	04/15/2021	04/22/2032
38141G-YJ-7	GOLDMAN SACHS GROUP INC				1.F FE	300,000	98.5750	295,724	300,000	300,000	0	0	0	0	2.383	2.397	JJ	3,177	0	07/14/2021	07/21/2032
38148L-AC-0	GOLDMAN SACHS GROUP INC			2	2.A FE	461,523	105.4100	479,618	455,000	457,841	0	(949)	0	0	3.500	3.292	JJ	6,989	15,925	01/03/2018	01/23/2025
38148L-AE-6	GOLDMAN SACHS GROUP INC			2	2.A FE	117,948	106.7630	119,574	112,000	115,483	0	(1,048)	0	0	3.750	2.730	MN	455	4,200	08/08/2019	05/22/2025
402740-AE-4	GULFSTREAM NAT GAS SYS LLC 144A			1	2.B FE	331,647	133.8060	401,418	300,000	329,415	0	(614)	0	0	5.950	5.294	AO	3,768	17,850	10/11/2018	10/15/2045
413875-AW-5	HARRIS CORP DEL			1,2	2.B FE	148,229	112.3260	151,640	135,000	144,810	0	(1,412)	0	0	4.400	3.128	JD	264	5,940	07/10/2019	06/15/2028
416515-BE-3	HARTFORD FINL SVCS GROUP INC				2.A FE	99,680	103.7950	103,795	100,000	99,748	0	29	0	0	2.800	2.857	FA	1,027	2,800	08/08/2019	08/19/2029
404119-BU-2	HCA INC			1,2	2.C FE	137,865	110.2210	137,777	125,000	134,396	0	(1,881)	0	0	4.500	2.776	FA	2,125	5,625	03/09/2020	02/15/2027
404119-BX-6	HCA INC				2.C FE	65,014	110.1330	66,080	60,000	64,070	0	(497)	0	0	4.125	3.092	JD	110	2,475	01/28/2020	06/15/2029
404119-CC-1	HCA INC.				2.C FE	14,908	98.5600	14,784	15,000	14,912	0	4	0	0	2.375	2.459	JJ	179	0	06/21/2021	07/15/2031
40414L-AR-0	HCP INC				2.A FE	144,379	108.5300	157,369	145,000	144,515	0	55	0	0	3.500	3.582	JJ	2,340	5,075	06/20/2019	07/15/2029
42250P-AA-1	HEALTHPEAK PPTYS INC				2.A FE	548,020	105.0740	577,906	550,000	548,389	0	174	0	0	3.000	3.064	JJ	7,608	16,500	11/06/2019	01/15/2030
40414L-AQ-2	HEALTHPEAK PROPERTIES INC				2.A FE	58,058	106.2390	58,432	55,000	57,170	0	(466)	0	0	3.250	2.310	JJ	824	1,788	01/28/2020	07/15/2026
42250P-AB-9	HEALTHPEAK PROPERTIES INC				2.A FE	34,694	104.1030	36,436	35,000	34,733	0	25	0	0	2.875	2.994	JJ	464	1,068	06/09/2020	01/15/2031
443510-AK-8	HUBBELL INC				2.A FE	15,930	100.2250	16,036	16,000	15,936	0	5	0	0	2.300	2.363	MS	108	187	03/03/2021	03/15/2031
45167R-AG-9	IDEX CORP				2.B FE	64,883	104.0150	67,609	65,000	64,900	0	10	0	0	3.000	3.044	MN	325	1,950	04/27/2020	05/01/2030
45167R-AH-7	IDEX CORP				2.B FE	14,981	100.9790	15,147	15,000	14,982	0	1	0	0	2.625	2.657	JD	18	215	05/17/2021	06/15/2031
457187-AC-6	INGREDION INC				2.B FE	229,558	103.0100	236,922	230,000	229,622	0	39	0	0	2.900	2.944	JD	556	6,670	05/08/2020	06/01/2030
458140-BQ-2	INTEL CORP				1.E FE	274,464	110.0310	302,587	275,000	274,587	0	70	0	0	3.750	3.818	MS	2,750	10,313	03/20/2020	03/25/2027
459200-JZ-5	INTERNATIONAL BUSINESS MACHS				1.G FE	359,717	106.9640	363,677	340,000	353,535	0	(2,910)	0	0	3.300	2.352	MN	1,434	11,220	01/28/2020	05/15/2026
460690-BP-4	INTERPUBLIC GROUP COS INC				2.B FE	143,463	114.7460	149,170	130,000	140,161	0	(1,380)	0	0	4.650	3.332	AO	1,511	6,045	08/13/2019	10/01/2028
460690-BT-6	INTERPUBLIC GROUP COS INC				2.B FE	23,960	99.8420	23,962	24,000	23,963	0	3	0	0	2.400	2.434	MS	192	298	02/23/2021	03/01/2031
46188B-AA-0	INVITATION HOMES OPER PARTNERS				2.C FE	19,679	94.1780	18,836	20,000	19,691	0	12	0	0	2.000	2.191	FA	161	0	08/03/2021	08/15/2031
46188B-AB-8	INVITATION HOMES OPER PARTNERS				2.C FE	444,426	99.0000	440,548	445,000	444,438	0	12	0	0	2.300	2.333	MN	1,592	0	11/01/2021	11/15/2028
465685-AQ-8	ITC HLDGS CORP 144A				2.B FE	109,773	102.2060	112,426	110,000	109,806	0	20	0	0	2.950	2.996	MN	424	3,245	05/11/2020	05/14/2030
476556-DB-8	JERSEY CENT PWR & LT CO 144A				2.B FE	1,142,494	106.3310	1,136,682	1,069,000	1,104,349	0	(14,920)	0	0	4.700	3.191	AO	12,561	50,243	05/17/2019	04/01/2024
46647P-AM-8	JP MORGAN CHASE BANK NA			1,2	1.F FE	333,611	107.2050	375,217	350,000	337,972	0	1,430	0	0	3.509	4.120	JJ	5,390	12,282	10/25/2018	01/23/2029
46647P-AR-7	JP MORGAN CHASE BANK NA			1,2	1.F FE	495,909	110.4610	563,350	510,000	499,593	0	1,185	0	0	4.005	4.381	AO	3,858	20,426	10/11/2018	04/23/2029
46647P-AV-8	JP MORGAN CHASE BANK NA			1,2	1.F FE	166,578	111.9520	167,928	150,000	162,535	0	(1,717)	0	0	4.203	2.820	JJ	2,767	6,305	08/07/2019	07/23/2029
46647P-BD-7	JP MORGAN CHASE BANK NA				1.F FE	320,000	109.3830	350,027	320,000	320,000	0	0	0	0	3.702	3.736	MN	1,810	11,846	04/29/2019	05/06/2030
46647P-BJ-4	JP MORGAN CHASE BANK NA				1.F FE	180,000	115.8320	208,498	180,000	180,000	0	0	0	0	4.493	4.543	MS	2,179	8,087	03/19/2020	03/24/2031
46647P-BP-0	JP MORGAN CHASE BANK NA				1.G FE	345,000	103.6430	357,568	345,000	345,000	0	0	0	0	2.956	2.978	MN	1,360	10,198	05/06/2020	05/13/2031
46625H-JH-4	JPMORGAN CHASE & CO				1.F FE	166,918	102.7190	174,622	170,000	169,236	0	689	0	0	3.200	3.666	JJ	2,357	5,440	06/25/2018	01/25/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
46625H-JY-7	JPMORGAN CHASE & CO				1.G FE	79,466	106.0950	79,571	75,000	77,442	0	(864)	0	0	3.875	2.632	MS	896	2,906	08/13/2019	09/10/2024
46625H-NJ-5	JPMORGAN CHASE & CO				1.G FE	1,076,394	112.2530	1,206,719	1,075,000	1,074,288	0	49	0	0	4.250	4.315	AO	11,422	45,688	10/11/2018	10/01/2027
46625H-QW-3	JPMORGAN CHASE & CO				1.F FE	116,948	106.6420	119,439	112,000	115,186	0	(747)	0	0	3.300	2.564	AO	924	3,696	08/07/2019	04/01/2026
46625H-RV-4	JPMORGAN CHASE & CO			1,2	1.F FE	84,234	105.6230	89,780	85,000	84,604	0	76	0	0	2.950	3.079	AO	627	2,508	11/03/2016	10/01/2026
46625H-RY-8	JPMORGAN CHASE & CO			1,2	1.F FE	2,135,634	108.3190	2,366,780	2,185,000	2,150,241	0	4,519	0	0	3.782	4.112	FA	34,432	82,637	08/13/2019	02/01/2028
46647P-BL-9	JPMORGAN CHASE & CO				1.F FE	25,159	101.1770	25,294	25,000	25,146	0	(13)	0	0	2.522	2.459	AO	121	631	03/10/2021	04/22/2031
46647P-CC-8	JPMORGAN CHASE & CO				1.F FE	325,000	101.4000	329,550	325,000	325,000	0	0	0	0	2.580	2.597	AO	1,607	4,193	04/15/2021	04/22/2032
46647P-CR-5	JPMORGAN CHASE & CO				1.F FE	610,000	100.8120	614,954	610,000	610,000	0	0	0	0	2.545	2.561	MN	2,286	0	11/01/2021	11/08/2032
48128B-AG-6	JPMORGAN CHASE AND CO				2.B FE	521,100	102.6250	518,256	505,000	517,423	0	(3,677)	0	0	4.600	3.783	FA	9,679	23,230	01/08/2021	02/01/2025
48305Q-AC-7	KAISER FNDTN HOSP/HLTH MTN BE			1,2	1.D FE	84,690	106.5060	90,530	85,000	84,823	0	30	0	0	3.150	3.218	MN	446	2,678	04/25/2017	05/01/2027
485170-BD-5	KANSAS CITY SOUTHERN				2.B FE	56,505	103.6540	57,010	55,000	56,230	0	(144)	0	0	2.875	2.566	MN	202	1,581	01/28/2020	11/15/2029
494550-BS-4	KINDER MORGAN ENERGY PARTNERS			1,2	2.B FE	131,973	105.2120	131,515	125,000	128,132	0	(1,642)	0	0	4.150	2.759	FA	2,161	5,188	08/13/2019	02/01/2024
49456B-AU-5	KINDER MORGAN INC DEL				2.B FE	264,544	99.6700	264,125	265,000	264,560	0	16	0	0	1.750	1.794	MN	670	0	10/26/2021	11/15/2026
50077L-AV-8	KRAFT HEINZ FOODS CO				3.A FE	1,051,067	108.0460	1,123,675	1,040,000	1,049,027	0	(957)	0	0	3.750	3.657	AO	9,750	39,000	10/30/2019	04/01/2030
501044-CS-8	KROGER CO			1	2.A FE	4,998	103.8780	5,194	5,000	5,000	0	0	0	0	3.850	3.891	FA	80	193	07/18/2013	08/01/2023
529537-AA-0	LEXINGTON RLTY TR				2.B FE	36,910	96.0330	35,532	37,000	36,913	0	3	0	0	2.375	2.416	AO	295	0	08/16/2021	10/01/2031
53079E-BE-3	LIBERTY MUT GROUP INC 144A			1	2.B FE	28,155	104.4560	29,248	28,000	28,052	0	(34)	0	0	4.250	4.161	JD	53	1,190	10/11/2018	06/15/2023
53079E-BG-8	LIBERTY MUT GROUP INC 144A				2.B FE	227,824	115.0070	255,316	222,000	226,362	0	(520)	0	0	4.569	4.291	FA	4,226	10,143	01/28/2019	02/01/2029
53079E-BJ-2	LIBERTY MUTUAL GROUP INC. 144A				2.B FE	181,507	111.0860	194,401	175,000	181,465	0	(42)	0	0	3.951	3.775	AO	1,460	3,457	09/01/2021	10/15/2050
548661-DM-6	LOWES COS INC				2.A FE	43,822	104.1450	45,824	44,000	43,882	0	26	0	0	2.500	2.583	AO	232	1,100	08/09/2019	04/15/2026
548661-DY-0	LOWES COS INC				2.A FE	54,853	95.1150	55,166	58,000	55,092	0	239	0	0	1.700	2.348	AO	208	967	03/10/2021	10/15/2030
571748-AZ-5	MARSH & MCLENNAN COS INC			1,2	2.A FE	23,655	108.5530	23,882	22,000	23,062	0	(253)	0	0	3.750	2.476	MS	245	825	08/13/2019	03/14/2026
571748-BP-6	MARSH & MCLENNAN COS INC				2.A FE	15,980	101.0690	16,171	16,000	15,980	0	0	0	0	2.375	2.403	JD	24	0	12/01/2021	12/15/2031
58013M-FJ-8	MCDONALDS CORP				2.A FE	15,433	103.2480	15,487	15,000	15,394	0	(39)	0	0	2.625	2.251	MS	131	197	03/11/2021	09/01/2029
58013M-EU-4	MCDONALDS CORP MED TERM NT BE				2.A FE	58,145	106.3200	58,476	55,000	56,839	0	(556)	0	0	3.375	2.283	MN	180	1,856	08/13/2019	05/26/2025
58013M-FB-5	MCDONALDS CORP MED TERM NT BE				2.A FE	51,791	108.0730	50,794	47,000	50,560	0	(685)	0	0	3.500	1.889	MS	548	1,645	03/09/2020	03/01/2027
58933Y-BE-4	MERCK & CO INC				1.E FE	1,017,899	100.3600	1,023,672	1,020,000	1,017,911	0	12	0	0	2.150	2.185	JD	1,279	0	12/07/2021	12/10/2031
595017-AZ-7	MICROCHIP TECHNOLOGY INC				2.C FE	1,438,801	102.1400	1,419,743	1,390,000	1,417,260	0	(16,034)	0	0	2.670	1.480	MS	12,371	37,113	08/26/2020	09/01/2023
59523U-AQ-0	MID-AMERICA APTS LP				2.A FE	47,928	111.7310	45,810	41,000	47,064	0	(815)	0	0	3.950	1.695	MS	477	1,620	12/09/2020	03/15/2029
617446-7Y-9	MORGAN STANLEY				2.A FE	1,397,689	110.4670	1,541,014	1,395,000	1,395,211	0	(104)	0	0	4.350	4.399	MS	19,048	60,683	07/10/2019	09/08/2026
617446-8J-1	MORGAN STANLEY				1.F FE	125,000	103.0700	128,838	125,000	125,000	0	0	0	0	2.720	2.738	JJ	1,502	3,400	07/18/2019	07/22/2025
617446-8U-6	MORGAN STANLEY				1.F FE	395,000	94.7630	374,314	395,000	395,000	0	0	0	0	1.794	1.802	FA	2,716	5,315	11/09/2020	02/13/2032
617446-8X-0	MORGAN STANLEY				1.F FE	40,000	95.6630	38,265	40,000	40,000	0	0	0	0	1.928	1.937	AO	135	585	01/20/2021	04/28/2032
61744Y-AK-4	MORGAN STANLEY			1,2	1.G FE	73,772	107.8810	75,517	70,000	72,727	0	(447)	0	0	3.591	2.849	JJ	1,110	2,514	08/13/2019	07/22/2028
61744Y-AP-3	MORGAN STANLEY			1,2	1.G FE	176,589	108.8990	196,018	180,000	177,612	0	287	0	0	3.772	4.029	JJ	2,961	6,790	03/28/2018	01/24/2029
61746B-DJ-2	MORGAN STANLEY			1	1.G FE	66,280	103.4360	67,233	65,000	65,389	0	(327)	0	0	3.750	3.242	FA	853	2,438	04/02/2019	02/25/2023
61746B-DZ-6	MORGAN STANLEY			1	1.G FE	732,247	108.1870	800,583	740,000	734,957	0	1,091	0	0	3.875	4.104	JJ	12,267	28,675	10/11/2018	01/27/2026
61747Y-EC-5	MORGAN STANLEY				1.F FE	113,000	98.4810	111,283	113,000	113,000	0	0	0	0	1.512	1.518	JJ	764	0	07/15/2021	07/20/2027
61747Y-ED-3	MORGAN STANLEY				1.F FE	530,000	97.9220	518,987	530,000	530,000	0	0	0	0	2.239	2.252	JJ	5,307	0	07/15/2021	07/21/2032
61747Y-EH-4	MORGAN STANLEY				1.F FE	216,000	100.0210	216,045	216,000	216,000	0	0	0	0	2.511	2.527	AO	1,085	0	10/14/2021	10/20/2032
61761J-3R-8	MORGAN STANLEY			1	1.G FE	2,384,175	105.9920	2,649,794	2,500,000	2,424,877	0	14,691	0	0	3.125	3.888	JJ	33,420	78,125	05/02/2019	07/27/2026
61772B-AB-9	MORGAN STANLEY				1.F FE	602,000	98.9860	595,896	602,000	602,000	0	0	0	0	1.593	1.599	MN	1,518	5,115	04/19/2021	05/04/2027
620076-BU-2	MOTOROLA SOLUTIONS INC				2.C FE	56,000	100.2910	56,163	56,000	56,000	0	0	0	0	2.750	2.769	MN	158	770	05/10/2021	05/24/2031
55336V-BN-9	MPLX LP				2.B FE	88,545	110.8390	94,213	85,000	87,632	0	(411)	0	0	4.250	3.674	JD	301	3,613	09/23/2019	12/01/2027
628530-BK-2	MYLAN INC SR NT 4.55%28			1,2	2.C FE	458,260	112.0150	481,664	430,000	451,398	0	(3,115)	0	0	4.550	3.658	AO	4,130	19,565	09/30/2019	04/15/2028
64110D-AL-8	NETAPP INC				2.B FE	524,654	100.7840	529,115	525,000	524,756	0	67	0	0	1.875	1.898	JD	246	9,844	06/17/2020	06/22/2025
651229-AW-6	NEWELL RUBBERMAID INC			1,2	3.A FE	59,879	109.0250	65,415	60,000	59,942	0	12	0	0	4.700	4.781	AO	705	2,820	03/18/2016	04/01/2026
651290-AR-9	NEWFIELD EXPL CO				2.C FE	266,368	110.8140	565,150	510,000	315,366	0	29,856	0	0	5.375	20.528	JJ	13,706	27,413	07/09/2019	01/01/2026
651587-AG-2	NEWMARKET CORP				2.B FE	74,072	99.6990	74,774	75,000	74,139	0	67	0	0	2.700	2.863	MS	579	1,013	03/04/2021	03/18/2031
651639-AZ-9	NEWMONT CORP				2.B FE	794,189	100.3290	797,619	795,000	794,194	0	5	0	0	2.600	2.628	JJ	632	0	12/06/2021	07/15/2032
651639-AX-4	NEWMONT GOLDCORP CORPORATION				2.A FE	59,506	102.9150	61,749	60,000	59,607	0	45	0	0	2.800	2.916	AO	420	1,680	09/05/2019	10/01/2029
65339K-AT-7	NEXTERA ENERGY CAP HLDGS INC			1,2	2.A FE	47,303	108.3730	47,684	44,000	46,450	0	(448)	0	0	3.550	2.395	MN	260	1,562	01/28/2020	05/01/2027
65339K-BR-0	NEXTERA ENERGY CAP HLDGS INC				2.A FE	479,822	99.4950	477,574	480,000	479,849	0	16	0	0	2.250	2.267	JD	900	10,800	05/05/2020	06/01/2030
65339K-BZ-2	NEXTERA ENERGY CAP HLDGS INC				2.A FE	39,989	100.3380	40,135	40,000	39,989	0	0	0	0	2.440	2.458	JJ	49	0	12/08/2021	01/15/2032
65473P-AH-8	NISOURCE INC				2.B FE	73,521	103.5020	69,347	67,000	72,756	0	(722)	0	0	2.950	1.719	MS	659	1,977	12/09/2020	09/01/2029
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.A FE	127,765	107.1030	130,665	122,000	126,203	0	(664)	0	0	3.250	2.622	JJ	1,828	3,965	08/13/2019	01/15/2028
629377-CN-0	NRG ENERGY INC 144A				2.C FE	712,742	100.6800	714,828	710,000	712,144	0	(535)	0	0	2.000	1.927	JD	1,144	14,200	11/18/2020	12/02/2025

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
674599-DB-8	OCCIDENTAL PETE CORP				3.B FE	224,910	110.8960	443,584	400,000	277,719	0	32,591	0	0	6.950	25.314	JJ	13,900	27,800	09/18/2019	07/01/2024
67777J-AL-2	OHIOHEALTH CORP				1.B FE	95,000	100.8600	95,817	95,000	95,000	0	0	0	0	2.297	2.310	MN	394	0	10/19/2021	11/15/2031
681919-BC-9	OMNICOM GROUP INC				2.A FE	84,677	112.5220	95,644	85,000	84,724	0	27	0	0	4.200	4.291	JD	298	3,570	03/27/2020	06/01/2030
681919-BD-7	OMNICOM GROUP INC				2.A FE	9,982	101.4480	10,145	10,000	9,983	0	1	0	0	2.600	2.637	FA	108	64	04/28/2021	08/01/2031
68233J-BH-6	ONCOR ELEC DELIVERY CO LLC			1,2	1.F FE	985,741	110.1470	1,095,963	995,000	988,322	0	835	0	0	3.700	3.848	MN	4,704	36,815	10/11/2018	11/15/2028
682680-AS-2	ONEOK INC NEW			1,2	2.C FE	101,631	108.1800	108,180	100,000	100,998	0	(168)	0	0	4.000	3.826	JJ	1,867	4,000	01/03/2018	07/13/2027
682680-AU-7	ONEOK INC NEW				2.C FE	742,136	110.4840	756,813	685,000	729,011	0	(6,175)	0	0	4.550	3.436	JJ	14,372	31,168	11/01/2019	07/15/2028
68268N-AJ-2	ONEOK PARTNERS LP				2.B FE	598,746	101.1950	617,292	610,000	607,588	0	3,103	0	0	3.375	3.952	AO	5,147	20,588	01/16/2019	10/01/2022
68268N-AL-7	ONEOK PARTNERS LP			1	2.B FE	582,370	105.3250	595,088	565,000	571,424	0	(3,560)	0	0	5.000	4.350	MS	8,318	28,250	10/11/2018	09/15/2023
68389X-BU-8	ORACLE CORP				2.A FE	429,076	103.1630	443,599	430,000	429,290	0	124	0	0	2.800	2.854	AO	3,010	12,040	03/30/2020	04/01/2027
68389X-BV-6	ORACLE CORP				2.A FE	124,848	101.2350	122,495	121,000	124,789	0	(60)	0	0	2.950	2.532	AO	892	177	12/02/2021	04/01/2030
690742-AJ-0	OWENS CORNING NEW				2.C FE	986,006	109.6530	953,978	870,000	971,753	0	(12,096)	0	0	3.950	2.283	FA	12,982	34,365	10/26/2020	08/15/2029
69121K-AG-9	OWL ROCK CAPITAL CORPORATION				2.C FE	54,944	98.2390	54,032	55,000	54,947	0	3	0	0	2.875	2.912	JD	88	791	08/10/2021	06/11/2028
694308-JT-5	PACIFIC GAS & ELEC CO				2.C FE	34,926	100.4390	35,154	35,000	34,931	0	5	0	0	3.250	3.301	JD	95	822	03/08/2021	06/01/2031
712704-AA-3	PEOPLES UNITED FINANCIAL INC			1	2.B FE	94,685	101.9340	96,838	95,000	94,966	0	36	0	0	3.650	3.724	JD	241	3,468	12/03/2012	12/06/2022
72014T-AC-3	PIEDMONT HEALTHCARE INC				1.E FE	121,000	97.3800	117,829	121,000	121,000	0	0	0	0	2.044	2.054	JJ	728	0	09/09/2021	01/01/2032
720186-AL-9	PIEDMONT NAT GAS INC				2.A FE	204,483	106.8560	219,054	205,000	204,601	0	46	0	0	3.500	3.561	JD	598	7,175	05/21/2019	06/01/2029
723787-AB-3	PIONEER NAT RES CO			1	2.B FE	713,447	124.8110	748,865	600,000	675,485	0	(10,551)	0	0	7.200	4.834	JJ	19,920	43,200	10/11/2018	01/15/2028
693475-AX-3	PNC FINL SVCS GROUP INC				1.G FE	124,764	104.6070	128,666	123,000	124,173	0	(250)	0	0	2.600	2.384	JJ	1,404	3,198	08/08/2019	07/23/2026
74460D-AJ-8	PUBLIC STORAGE				1.F FE	529,857	100.6220	533,299	530,000	529,859	0	2	0	0	2.250	2.266	MN	1,723	0	11/04/2021	11/09/2031
74456Q-BX-3	PUBLIC SVC ELEC GAS CO MTN BE				1.F FE	517,770	109.8330	576,624	525,000	519,834	0	668	0	0	3.650	3.855	MS	6,388	19,163	10/11/2018	09/01/2028
744573-AU-0	PUBLIC SVC ENTERPRISE GROUP				2.B FE	693,707	98.9370	687,614	695,000	693,725	0	18	0	0	2.450	2.486	MN	2,507	0	11/04/2021	11/15/2031
744573-AN-6	PUBLIC SVC ENTERPRISE GRP INC				2.B FE	514,758	103.5690	533,380	515,000	514,878	0	47	0	0	2.875	2.906	JD	658	14,806	06/03/2019	06/15/2024
74834L-AX-8	QUEST DIAGNOSTICS INC				2.B FE	851,250	105.5800	865,760	820,000	837,881	0	(5,645)	0	0	3.500	2.756	MS	7,255	28,700	08/02/2019	03/30/2025
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP				2.A FE	39,968	99.8210	39,929	40,000	39,968	0	0	0	0	2.250	2.273	JJ	450	0	12/02/2021	07/01/2030
756109-BK-9	REALTY INCOME CORP				1.G FE	1,092,309	106.2740	1,083,999	1,020,000	1,091,082	0	(1,227)	0	0	3.100	2.126	JD	1,405	15,810	11/09/2021	12/15/2029
75886A-AJ-7	REGENCY ENERGY PARTNERS LP				2.C FE	79,503	104.7620	78,571	75,000	76,860	0	(1,131)	0	0	4.500	2.909	MN	563	3,375	08/13/2019	11/01/2023
75886F-AE-7	REGENERON PHARMACEUTICALS				2.C FE	424,567	94.6690	402,344	425,000	424,622	0	40	0	0	1.750	1.769	MS	2,190	8,119	08/07/2020	09/15/2030
74949L-AD-4	RELX CAPITAL INC				2.A FE	29,803	104.9400	31,482	30,000	29,831	0	17	0	0	3.000	3.101	MN	98	900	05/18/2020	05/22/2030
760759-AS-9	REPUBLIC SVCS INC			1,2	2.B FE	19,112	107.2340	19,302	18,000	18,803	0	(131)	0	0	3.375	2.535	MN	78	608	08/09/2019	11/15/2027
760759-AX-8	REPUBLIC SVCS INC				2.B FE	12,126	93.0980	12,103	13,000	12,132	0	6	0	0	1.450	2.277	FA	71	0	12/07/2021	02/15/2031
771196-BW-1	ROCHE HOLDINGS INC 144A				1.C FE	200,000	100.4690	200,939	200,000	200,000	0	0	0	0	1.930	1.939	JD	193	0	12/06/2021	12/13/2028
778296-AG-8	ROSS STORES INC				2.A FE	1,056,089	95.9790	1,017,377	1,060,000	1,056,497	0	341	0	0	1.875	1.923	AO	4,196	19,544	10/19/2020	04/15/2031
78355H-KN-8	RYDER SYS MTN BE				2.B FE	94,306	102.8890	96,716	94,000	94,163	0	(60)	0	0	2.500	2.445	MS	783	2,350	08/09/2019	09/01/2024
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	94,892	111.0620	94,403	85,000	90,566	0	(1,790)	0	0	5.625	3.281	MS	1,594	4,781	07/10/2019	03/01/2025
808513-BT-1	SCHWAB CHARLES CORP				1.F FE	90,841	98.3240	89,475	91,000	90,846	0	5	0	0	1.950	1.979	JD	148	468	08/24/2021	12/01/2031
81211K-AZ-3	SEALED AIR CORPORATION 144A				2.C FE	18,000	97.0170	17,463	18,000	18,000	0	0	0	0	1.573	1.579	AO	72	0	09/15/2021	10/15/2026
81762P-AE-2	SERVICENOW INC				2.A FE	552,924	93.1840	517,171	555,000	553,196	0	194	0	0	1.400	1.445	MS	2,590	8,202	08/06/2020	09/01/2030
844741-BF-4	SOUTHWEST AIRLS CO				2.A FE	765,904	99.9520	769,628	770,000	766,601	0	371	0	0	2.625	2.704	FA	7,917	20,213	02/05/2020	02/10/2030
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1	2.A FE	630,138	106.5440	660,574	620,000	624,596	0	(1,947)	0	0	4.750	4.443	MS	8,671	29,450	10/11/2018	03/15/2024
857477-BN-2	STATE STR CORP				1.E FE	45,000	108.3530	48,759	45,000	45,000	0	0	0	0	3.152	3.178	MS	359	1,418	03/26/2020	03/30/2031
857477-BP-7	STATE STR CORP				1.F FE	1,031,957	99.2360	1,027,091	1,035,000	1,032,189	0	232	0	0	2.200	2.245	MS	7,464	11,385	02/26/2021	03/03/2031
858119-BM-1	STEEL DYNAMICS INC				2.C FE	9,896	105.5490	10,555	10,000	9,909	0	8	0	0	3.250	3.396	JJ	150	361	06/03/2020	01/15/2031
866677-AF-4	SUN CMNTYS OPER LTD PARTNERSHP				2.C FE	1,043,224	99.9650	1,044,629	1,045,000	1,043,283	0	59	0	0	2.300	2.340	MN	5,742	0	09/28/2021	11/01/2028
86765B-AU-3	SUNOCO LOGISTICS PARTNERS			1,2	2.C FE	416,598	107.4120	445,760	415,000	416,277	0	(204)	0	0	4.000	3.976	AO	4,150	16,600	05/29/2020	10/01/2027
78486Q-AH-4	SVB FINANCIAL GROUP				2.B FE	14,982	100.1060	15,016	15,000	14,984	0	2	0	0	2.100	2.129	MN	40	159	05/06/2021	05/15/2028
87264A-BD-6	T MOBILE USA INC				2.C FE	344,852	108.3570	373,831	345,000	344,885	0	19	0	0	3.750	3.792	AO	2,731	12,938	04/02/2020	04/15/2027
87264A-CA-1	T MOBILE USA INC				2.C FE	518,428	99.3420	501,675	505,000	516,175	0	(1,771)	0	0	2.050	1.665	FA	3,911	11,819	09/22/2020	02/15/2028
87264A-CB-9	T MOBILE USA INC				2.C FE	1,877,262	99.6080	1,792,948	1,800,000	1,867,777	0	(6,886)	0	0	2.550	2.094	FA	17,340	52,403	08/13/2020	02/15/2031
87264A-CR-4	T MOBILE USA INC 144A				2.C FE	99,934	101.0580	101,058	100,000	99,935	0	1	0	0	2.400	2.424	MS	167	0	12/01/2021	03/15/2029
875127-BH-4	TAMPA ELEC CO				1.G FE	47,844	101.1090	48,532	48,000	47,855	0	11	0	0	2.400	2.452	MS	339	566	03/15/2021	03/15/2031
878091-BC-0	TEACHERS INS & ANNUITY ASSN AM			1	1.D FE	12,983	149.5370	19,440	13,000	12,987	0	0	0	0	6.850	6.978	JD	37	891	12/11/2009	12/16/2039
880451-AZ-2	TENNESSEE GAS PIPELINE CO 144A				2.B FE	62,177	101.6730	61,004	60,000	61,984	0	(193)	0	0	2.900	2.453	MS	580	1,740	02/22/2021	03/01/2030
883203-CA-7	TEXTRON INC				2.B FE	834,257	109.8940	917,614	835,000	834,420	0	63	0	0	3.900	3.949	MS	9,408	32,565	04/30/2019	09/17/2029

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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	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
883556-CK-6	THERMO FISHER SCIENTIFIC INC				2.A FE	8,996	99.4370	8,949	9,000	8,996	0	0	0	0	1.750	1.765	AO	56	0	08/09/2021	10/15/2028
891906-AB-5	TOTAL SYS SVCS INC SR NT 3.75%23				2.C FE	450,728	103.0590	468,919	455,000	453,523	0	994	0	0	3.750	4.028	JD	1,422	17,063	01/30/2019	06/01/2023
896239-AA-8	TRIMBLE INC				2.C FE	1,300,111	108.4310	1,317,437	1,215,000	1,260,739	0	(16,149)	0	0	4.750	3.292	JD	4,809	57,713	07/02/2019	12/01/2024
902494-BJ-1	TYSON FOODS INC				2.B FE	47,401	108.4920	47,736	44,000	46,195	0	(513)	0	0	4.000	2.695	MS	587	1,760	08/09/2019	03/01/2026
907818-EH-7	UNION PAC CORP				2.A FE	15,278	104.8100	15,722	15,000	15,178	0	(43)	0	0	2.750	2.446	MS	138	413	08/08/2019	03/01/2026
907818-EY-0	UNION PACIFIC CORP				2.A FE	19,958	112.1800	20,192	18,000	19,472	0	(208)	0	0	3.950	2.581	MS	219	711	08/13/2019	09/10/2028
90932M-AA-3	UNITED AIR PASS THRU TR 2019-2 202				2.A FE	93,008	99.1590	92,226	93,008	93,008	0	0	0	0	2.900	2.921	MN	450	2,697	09/03/2019	11/01/2029
913017-CY-3	UNITED TECHNOLOGIES CORP			1,2	2.A FE	71,780	111.9440	71,644	64,000	69,885	0	(804)	0	0	4.125	2.622	MN	330	2,640	08/07/2019	11/16/2028
91324P-CV-2	UNITEDHEALTH GROUP INC				1.G FE	68,865	106.9430	70,582	66,000	67,877	0	(419)	0	0	3.100	2.400	MS	602	2,046	08/09/2019	03/15/2026
91324P-DE-9	UNITEDHEALTH GROUP INC			1	1.F FE	70,544	106.7200	71,503	67,000	69,715	0	(435)	0	0	2.950	2.213	AO	417	1,977	01/28/2020	10/15/2027
92277G-AN-7	VENTAS RLTY LTD PARTNERSHIP			1,2	2.A FE	393,470	113.5800	454,321	400,000	395,203	0	565	0	0	4.400	4.654	JJ	8,116	17,600	10/11/2018	01/15/2029
92277G-AW-7	VENTAS RLTY LTD PARTNERSHIP				2.A FE	55,857	99.1150	55,504	56,000	55,862	0	5	0	0	2.500	2.545	MS	509	0	08/11/2021	09/01/2031
92343V-DY-7	VERIZON COMMUNICATIONS INC				2.A FE	329,775	111.1550	333,464	300,000	321,033	0	(3,715)	0	0	4.125	2.692	MS	3,609	12,375	08/13/2019	03/16/2027
92343V-EA-8	VERIZON COMMUNICATIONS INC			1	2.A FE	84,760	117.7150	100,058	85,000	84,810	0	12	0	0	4.500	4.576	FA	1,498	3,825	08/01/2017	08/10/2033
92343V-EU-4	VERIZON COMMUNICATIONS INC				2.A FE	53,185	112.2130	50,496	45,000	51,733	0	(807)	0	0	4.016	1.919	JD	141	1,807	03/09/2020	12/03/2029
92343V-FX-7	VERIZON COMMUNICATIONS INC				2.A FE	174,653	95.1200	175,971	185,000	174,737	0	84	0	0	1.680	2.394	AO	527	0	12/02/2021	10/30/2030
92343V-GH-1	VERIZON COMMUNICATIONS INC				2.A FE	64,971	100.2710	65,176	65,000	64,974	0	3	0	0	2.100	2.118	MS	375	683	03/11/2021	03/22/2028
92343V-GJ-7	VERIZON COMMUNICATIONS INC				2.A FE	766,835	101.0020	777,717	770,000	767,060	0	225	0	0	2.550	2.614	MS	5,454	9,763	03/11/2021	03/21/2031
92553P-AW-2	VIACOM INC NEW			1,2	2.B FE	46,103	125.5430	56,495	45,000	45,987	0	(24)	0	0	5.250	5.147	AO	591	2,363	09/08/2016	04/01/2044
92556H-AD-9	VIACOMCBS INC				2.B FE	578,500	112.9270	564,633	500,000	571,292	0	(6,078)	0	0	4.200	2.608	MN	2,450	21,000	10/23/2020	05/19/2032
92556V-AD-8	VIATRIS INC SR GLBL NT2.7%30				2.C FE	2,406,620	100.4560	2,415,971	2,405,000	2,406,377	0	(160)	0	0	2.700	2.710	JD	1,623	64,935	06/18/2020	06/22/2030
927804-FV-1	VIRGINIA ELEC & PWR CO			1,2	2.A FE	40,662	105.1880	42,075	40,000	40,445	0	(89)	0	0	2.950	2.710	MN	151	1,180	07/10/2019	11/15/2026
927804-FX-7	VIRGINIA ELEC & PWR CO				2.A FE	67,914	107.7940	68,988	64,000	66,720	0	(508)	0	0	3.500	2.598	MS	660	2,240	08/09/2019	03/15/2027
927804-FZ-2	VIRGINIA ELEC & PWR CO				2.A FE	15,650	109.5270	15,334	14,000	15,466	0	(185)	0	0	3.800	1.953	AO	133	532	03/10/2021	04/01/2028
927804-GB-4	VIRGINIA ELEC & PWR CO				1.F FE	594,792	104.9710	624,580	595,000	594,838	0	19	0	0	2.875	2.900	JJ	7,888	17,106	07/08/2019	07/15/2029
92840V-AD-4	VISTRA OPERATIONS CO LLC 144A				2.C FE	334,033	102.9970	339,890	330,000	332,258	0	(869)	0	0	3.550	3.284	JJ	5,402	11,715	12/03/2019	07/15/2024
92840V-AG-7	VISTRA OPERATIONS CO LLC 144A				2.C FE	768,375	103.7520	798,893	770,000	768,814	0	208	0	0	3.700	3.768	JJ	11,950	28,490	11/06/2019	01/30/2027
928563-AK-1	VMWARE INC				2.C FE	17,907	97.4010	17,532	18,000	17,912	0	6	0	0	1.800	1.888	FA	134	0	07/20/2021	08/15/2028
928668-AT-9	VOLKSWAGEN GROUP AMER FIN LLC 144A				2.A FE	221,246	110.1780	220,356	200,000	213,550	0	(3,276)	0	0	4.625	2.785	MN	1,233	9,252	08/09/2019	11/13/2025
95000U-2F-9	WELLS FARGO & CO				1.E FE	58,080	105.4780	58,013	55,000	57,233	0	(471)	0	0	3.196	2.247	JD	68	2,237	03/09/2020	06/17/2027
95000U-2J-1	WELLS FARGO & CO				2.A FE	1,185,000	102.1890	1,210,936	1,185,000	1,185,000	0	0	0	0	2.572	2.589	FA	11,853	30,478	02/04/2020	02/11/2031
95000U-2L-6	WELLS FARGO & CO				2.A FE	32,048	116.2840	31,397	27,000	31,615	0	(433)	0	0	4.478	2.215	AO	292	1,209	02/22/2021	04/04/2031
949746-SH-5	WELLS FARGO & CO NEW				2.A FE	42,030	105.1210	43,100	41,000	41,708	0	(136)	0	0	3.000	2.633	AO	232	1,230	08/07/2019	10/23/2026
95040Q-AK-0	WELLTOWER INC				2.A FE	334,642	104.2440	349,217	335,000	334,737	0	47	0	0	2.700	2.735	FA	3,417	9,045	12/09/2019	02/15/2027
958254-AB-0	WESTERN GAS PARTNERS LP			1	3.A FE	604,199	100.2500	591,475	590,000	591,475	(637)	(4,123)	0	0	4.000	3.299	JJ	11,800	23,600	04/26/2019	07/01/2022
959802-AZ-2	WESTERN UN CO				2.B FE	1,308,480	98.0480	1,284,428	1,310,000	1,308,730	0	249	0	0	1.350	1.379	MS	5,207	9,137	02/23/2021	03/15/2026
96950F-AJ-3	WILLIAMS PARTNERS L P			1,2	2.B FE	2,120,901	100.9370	2,200,423	2,180,000	2,169,581	0	15,944	0	0	3.350	4.168	FA	27,589	73,030	10/11/2018	08/15/2022
970648-AG-6	WILLIS NORTH AMER INC				2.B FE	27,613	111.8610	27,965	25,000	26,976	0	(272)	0	0	4.500	3.163	MS	331	1,125	08/09/2019	09/15/2028
976826-BL-0	WISCONSIN PWR & LT CO			2	1.G FE	318,879	105.0560	357,190	340,000	325,606	0	2,178	0	0	3.050	3.911	AO	2,189	10,370	10/11/2018	10/15/2027
92936U-AJ-8	WP CAREY INC				2.B FE	34,667	97.6370	34,173	35,000	34,674	0	7	0	0	2.450	2.572	FA	181	0	10/05/2021	02/01/2032
0778FP-AG-4	BELL TEL CO CDA-BELL		C		2.A FE	55,754	97.6440	54,681	56,000	55,762	0	8	0	0	2.150	2.209	FA	465	0	08/09/2021	02/15/2032
136385-AW-1	CANADIAN NAT RES LTD		C	1,2	2.B FE	935,713	101.9100	983,432	965,000	957,455	0	6,987	0	0	2.950	3.759	JJ	13,127	28,468	10/11/2018	01/15/2023
13645R-BF-0	CANADIAN PAC RY CO NEW		C		2.B FE	39,986	101.9170	40,767	40,000	39,986	0	0	0	0	2.450	2.469	JD	79	0	11/17/2021	12/02/2031
15135U-AF-6	CENOVUS ENERGY INC		C	1	2.C FE	48,432	135.9900	135,990	100,000	49,362	0	560	0	0	6.750	15.495	MN	863	6,750	10/11/2018	11/15/2039
29250N-AZ-8	ENBRIDGE INC MTN CDS-		C		2.A FE	99,998	104.8180	97,481	93,000	99,346	0	(652)	0	0	3.125	2.161	MN	371	2,906	02/22/2021	11/15/2029
349553-AM-9	FORTIS INC		C	1,2	2.C FE	260,890	104.1520	297,875	286,000	269,996	0	2,964	0	0	3.055	4.418	AO	2,112	8,737	10/11/2018	10/04/2026
448055-AD-5	HUSKY ENERGY INC SR GLBL NT6.8%37		C		2.C FE	479,513	134.2600	537,041	400,000	469,990	0	(2,839)	0	0	6.800	5.229	MS	8,009	27,200	10/11/2018	09/15/2037
559222-AV-6	MAGNA INTL INC		C		1.G FE	28,875	101.5670	29,455	29,000	28,893	0	11	0	0	2.450	2.515	JD	32	711	06/08/2020	06/15/2030
68327L-AD-8	ONTARIO TEACHERS CADILLAC FAIR144A		C		1.E FE	618,388	99.6560	622,847	625,000	618,522	0	135	0	0	2.500	2.638	AO	3,299	0	10/07/2021	10/15/2031
98462Y-AE-0	YAMANA GOLD INC 144A		C		2.C FE	810,000	96.0920	778,345	810,000	810,000	0	0	0	0	2.630	2.647	FA	8,580	0	08/04/2021	08/15/2031
44962L-AG-2	IHS MARKIT LTD		C	1,2	3.A FE	561,788	104.5000	590,425	565,000	563,872	0	674	0	0	4.125	4.302	FA	9,711	23,306	10/11/2018	08/01/2023
44962L-AA-5	IHS MARKIT LTD 144A		C		3.A FE	382,359	102.8500	375,403	365,000	368,201	0	(5,321)	0	0	5.000	3.504	MN	3,042	18,250	04/04/2019	11/01/2022

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05581K-AA-9	BNP PARIBAS 144A		C		2.A FE	426,388	108.3870	433,546	400,000	417,208	0	(4,267)	0	0	4.375	3.172	MS	4,521	17,500	10/22/2019	09/28/2025
09659W-2D-5	BNP PARIBAS 144A		C		1.G FE	419,805	105.0390	467,426	445,000	431,948	0	3,952	0	0	3.375	4.471	JJ	7,176	15,019	10/11/2018	01/09/2025
09659W-2K-9	BNP PARIBAS 144A		C		1.G FE	487,681	102.9700	489,107	475,000	485,557	0	(1,160)	0	0	3.052	2.761	JJ	6,765	14,497	02/28/2020	01/13/2031
05583J-AH-5	BPCE S A 144A		C		2.A FE	880,000	98.7100	868,652	880,000	880,000	0	0	0	0	1.652	1.659	AO	3,432	14,538	09/29/2020	10/06/2026
05583J-AG-7	BPCE SR NON PFD MED TM NT 144A		C		2.A FE	800,186	101.7760	819,296	805,000	802,018	0	934	0	0	2.375	2.518	JJ	8,869	19,119	01/06/2020	01/14/2025
22535W-AE-7	CREDIT AGRICOLE SA LONDON 144A		C		1.G FE	737,851	103.6150	777,109	750,000	746,259	0	2,709	0	0	3.750	4.187	AO	5,234	28,125	10/11/2018	04/24/2023
83368R-AV-4	SOCIETE GENERALE MTN 144A		C		2.B FE	1,593,356	102.5590	1,620,437	1,580,000	1,588,421	0	(2,620)	0	0	2.625	2.458	JJ	18,318	41,475	02/06/2020	01/22/2025
251526-CE-7	DEUTSCHE BK AG N Y		C		2.B FE	275,000	99.8850	274,683	275,000	275,000	0	0	0	0	2.129	2.140	MN	602	5,855	11/17/2020	11/24/2026
251526-CN-7	DEUTSCHE BK AG N Y		C		2.B FE	355,000	99.8220	354,369	355,000	355,000	0	0	0	0	0.050	0.051	FMAN	23	0	11/10/2021	11/16/2027
251526-CP-2	DEUTSCHE BK AG N Y		C		2.B FE	270,000	99.9860	269,963	270,000	270,000	0	0	0	0	2.311	2.324	MN	780	0	11/10/2021	11/16/2027
225433-AT-8	CREDIT SUISSE GRP FDG GUERNSEY		C		2.A FE	747,903	103.6140	782,285	755,000	752,677	0	1,535	0	0	3.800	4.063	JD	1,674	28,690	10/11/2018	06/09/2023
82481L-AD-1	SHIRE ACQUISITIONS INVTS IRELA		C	1,2	2.B FE	1,185,216	106.1250	1,289,417	1,215,000	1,196,618	0	3,204	0	0	3.200	3.589	MS	10,584	38,880	08/02/2019	09/23/2026
46115H-BC-0	INTESA SANPAOLO S P A 144A		C		2.B FE	199,480	102.1810	204,361	200,000	199,886	0	107	0	0	3.375	3.461	JJ	3,169	6,750	01/05/2018	01/12/2023
606822-AU-8	MITSUBISHI UFJ FINL GROUP INC		C		1.G FE	82,369	106.9010	82,314	77,000	80,147	0	(944)	0	0	3.777	2.444	MS	961	2,908	08/09/2019	03/02/2025
606822-AV-6	MITSUBISHI UFJ FINL GROUP INC		C		1.G FE	49,735	110.9770	49,940	45,000	48,519	0	(520)	0	0	3.961	2.599	MS	589	1,782	08/13/2019	03/02/2028
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC		C		1.G FE	1,500,000	98.4360	1,476,533	1,500,000	1,500,000	0	0	0	0	1.554	1.560	JJ	11,137	0	07/06/2021	07/09/2027
65535H-AX-7	NOMURA HLDGS INC		C		2.A FE	200,000	98.7960	197,592	200,000	200,000	0	0	0	0	2.608	2.625	JJ	2,449	0	07/06/2021	07/14/2031
69832A-AB-2	PANASONIC CORP 144A		C		2.A FE	2,210,000	103.2190	2,281,132	2,210,000	2,210,000	0	0	0	0	2.679	2.697	JJ	26,643	61,416	07/10/2019	07/19/2024
86562M-BM-1	SUMITOMO MITSUI FINL GROUP INC		C		1.G FE	705,313	103.2880	723,015	700,000	702,866	0	(1,078)	0	0	2.696	2.545	JJ	8,650	18,872	09/11/2019	07/16/2024
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD		C		2.B FE	200,000	101.9730	203,947	200,000	200,000	0	0	0	0	3.025	3.048	JJ	2,891	6,050	07/01/2020	07/09/2040
29278G-AP-3	ENEL FIN INTL N.V. 144A		C		2.A FE	1,301,852	96.8350	1,268,545	1,310,000	1,302,203	0	351	0	0	2.250	2.333	JJ	13,837	0	07/07/2021	07/12/2031
456837-AP-8	ING GROEP N V		C		1.G FE	199,700	104.8430	209,685	200,000	199,857	0	59	0	0	3.550	3.615	AO	1,617	7,100	04/02/2019	04/09/2024
50247V-AA-7	LYB INTERNATIONAL FINANCE B.V.		C	1	2.B FE	149,240	104.4820	156,724	150,000	149,738	0	162	0	0	4.000	4.161	JJ	2,767	6,133	10/11/2018	07/15/2023
62947Q-AX-6	NXP B V / NXP FDG LLC 144A		C		2.B FE	242,586	113.0340	243,023	215,000	233,311	0	(4,240)	0	0	5.350	3.097	MS	3,834	11,503	01/28/2020	03/01/2026
902613-AE-8	UBS GROUP AG 144A		C		1.G FE	510,000	96.8850	494,113	510,000	510,000	0	0	0	0	2.095	2.106	FA	4,155	5,342	02/02/2021	02/11/2032
902613-AH-1	UBS GROUP AG 144A		C		1.G FE	670,000	97.6100	653,985	670,000	670,000	0	0	0	0	1.494	1.500	FA	3,921	0	08/03/2021	08/10/2027
90352J-AE-3	UBS GROUP FDG SWITZ AG 144A		C	2	1.G FE	744,386	101.2030	784,321	775,000	764,111	0	6,382	0	0	2.859	3.796	FA	8,371	22,157	10/11/2018	08/15/2023
00185A-AK-0	AON PLC		C	1,2	2.A FE	55,234	108.0710	55,116	51,000	53,644	0	(674)	0	0	3.875	2.419	JD	88	1,976	08/08/2019	12/15/2025
06738E-BD-6	BARCLAYS PLC		C	1,2	2.B FE	512,395	114.1490	599,282	525,000	515,497	0	1,030	0	0	4.972	5.341	MN	3,263	26,103	10/24/2018	05/16/2029
06738E-BH-7	BARCLAYS PLC		C		2.B FE	600,000	105.1840	631,107	600,000	600,000	0	0	0	0	3.932	3.971	MN	3,539	23,592	04/30/2019	05/07/2025
06738E-BM-6	BARCLAYS PLC		C		2.B FE	270,000	99.6750	269,123	270,000	270,000	0	0	0	0	2.645	2.662	JD	139	7,142	06/17/2020	06/24/2031
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC		D	1	2.B FE	267,253	146.5700	285,812	195,000	249,701	0	(4,640)	0	0	9.625	5.711	JD	834	18,769	10/11/2018	12/15/2030
30217A-AC-7	EXPERIAN FINANCE PLC 144A		C		2.A FE	658,151	102.2960	680,266	665,000	659,380	0	601	0	0	2.750	2.887	MS	5,740	18,288	12/03/2019	03/08/2030
404280-BT-5	HSBC HLDGS PLC		C	2	1.G FE	218,242	112.1120	224,223	200,000	213,729	0	(1,869)	0	0	4.583	3.421	JD	306	9,166	07/10/2019	06/19/2029
53944Y-AD-5	LLOYDS BKG GROUP PLC		C		1.F FE	213,782	108.2780	216,556	200,000	210,216	0	(1,875)	0	0	3.750	2.676	JJ	3,542	7,500	01/28/2020	01/11/2027
50220P-AC-7	LSEGA FINANCING PLC 144A		C		1.G FE	239,782	98.7880	237,091	240,000	239,804	0	22	0	0	2.000	2.024	AO	1,133	2,400	03/25/2021	04/06/2028
78009P-EH-0	NATWEST GROUP PLC		C		2.A FE	675,528	116.0750	650,022	560,000	662,973	0	(12,555)	0	0	5.076	2.262	JJ	12,160	28,426	01/21/2021	01/27/2030
23636A-AX-9	DANSKE BK AS 144A		C		2.A FE	578,188	100.0860	550,474	550,000	550,564	0	(18,247)	0	0	5.000	1.647	JJ	12,910	27,500	06/24/2020	01/12/2023
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						171,186,561	XXX	178,076,617	170,255,972	171,057,728	(637)	(119,383)	0	0	XXX	XXX	XXX	1,562,277	4,926,015	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
58550L-AA-3	MELLO WAREHOUSE SECURITIZATION144A			4	1.A FE	700,000	99.3990	695,793	700,000	700,000	0	0	0	0	0.789	0.804	MON	107	5,085	01/29/2021	02/25/2055
55368M-AA-9	MSG III SEC TR 2021-1 144A			4	1.A FE	580,000	99.9270	579,579	580,000	580,000	0	0	0	0	0.852	0.866	MON	82	2,540	06/17/2021	06/25/2054
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,280,000	XXX	1,275,372	1,280,000	1,280,000	0	0	0	0	XXX	XXX	XXX	190	7,625	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
33830C-AA-8	5 BRYANT PK MTG TR 2018-5BP 144A			4	1.A FE	99,766	99.8120	99,812	100,000	99,958	0	258	0	0	0.905	1.011	MON	40	836	01/28/2020	06/15/2033
06650A-AD-9	BANK 2017-BNK8			4	1.A	3,691,684	106.0920	4,111,058	3,875,000	3,767,478	0	27,070	0	0	3.229	4.234	MON	10,427	125,124	10/11/2018	11/17/2050

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06540A-AD-3	BANK 2019-BNK20			4	1.A	428,467	106.2350	441,938	416,000	426,632	0	(1,057)	0	0	3.011	2.652	MON	1,044	12,526	09/13/2019	09/15/2062
06542B-BH-9	BANK 2021-BNK32			4	1.A	339,887	103.7280	342,302	330,000	339,194	0	(693)	0	0	2.643	2.327	MON	727	6,541	03/16/2021	04/17/2054
06541C-BD-7	BANK 2021-BNK33			4	1.A	4,645,890	98.6840	4,539,458	4,600,000	4,641,112	0	(4,778)	0	0	2.021	1.857	MON	7,747	54,230	05/07/2021	05/16/2064
07335C-AF-1	BBCMS MTG TR 2019-C4			4	1.A	514,976	105.2520	526,261	500,000	512,575	0	(1,307)	0	0	2.919	2.559	MON	1,216	14,595	08/09/2019	08/16/2052
05492V-AE-5	BBCMS MTG TR 2020-C7			4	1.A	2,322,876	96.8030	2,226,472	2,300,000	2,321,301	0	(2,566)	0	0	1.786	1.648	MON	3,423	41,078	06/12/2020	04/17/2053
08162B-BC-5	BENCHMARK MTG TR 2019-B11			4	1.A	4,039,993	105.0490	4,201,976	4,000,000	4,031,234	0	(7,459)	0	0	3.262	3.018	MON	10,872	130,464	05/22/2019	05/17/2052
08162F-AE-3	BENCHMART MTG TR 2019-B12			4	1.A	456,289	106.5220	471,892	443,000	454,043	0	(1,139)	0	0	3.116	2.762	MON	1,150	13,802	07/19/2019	08/16/2052
05601P-AA-4	BSST 2021-SSCP MORTGAGE TRUST 144A			4	1.A	250,000	99.3070	248,268	250,000	250,000	0	0	0	0	0.860	0.873	MON	90	1,428	04/08/2021	04/15/2036
12433A-AA-7	BX COMMERCIAL MORTGAGE TRUST 144A			4	1.A FE	84,280	99.9700	84,255	84,280	84,280	0	0	0	0	1.110	1.114	MON	42	943	10/29/2020	11/15/2032
12531Y-AM-0	CFCRE COML MTG TR 2016-C4			4	1.A	3,790,938	104.3430	4,173,705	4,000,000	3,911,363	0	28,026	0	0	3.014	4.258	MON	10,047	120,560	10/11/2018	05/10/2058
12532C-AZ-8	CFCRE COML MTG TR 2017-C8			4	1.A	2,920,156	103.7920	3,161,767	3,046,245	2,980,078	0	18,540	0	0	3.305	4.264	MON	8,389	100,672	10/11/2018	06/17/2050
17327F-AC-0	CITIGROUP COML MTG TR 2018-B2			4	1.A	3,201,574	107.8040	3,503,639	3,250,000	3,221,323	0	6,078	0	0	3.744	3.960	MON	10,140	121,680	10/11/2018	03/10/2051
17328F-AW-5	CITIGRP COML MTG 2019-GC41			4	1.A	514,998	104.9620	524,809	500,000	512,679	0	(1,271)	0	0	2.869	2.515	MON	1,195	14,343	08/05/2019	08/11/2056
17328R-AY-5	CITIGRP COML MTG TR 2020-GC46			4	1.A	1,009,925	101.9320	1,019,323	1,000,000	1,008,113	0	(1,276)	0	0	2.477	2.318	MON	2,064	24,770	02/13/2020	02/18/2053
17328R-AZ-2	CITIGRP COML MTG TR 2020-GC46			4	1.A	347,093	103.9730	350,390	337,000	345,709	0	(872)	0	0	2.717	2.373	MON	763	9,156	02/13/2020	02/18/2053
12592L-BH-4	COMM MTG TR 2014-CCRE20			4	1.A	1,104,480	102.9260	1,158,843	1,125,903	1,116,750	0	2,867	0	0	3.326	3.948	MON	3,121	38,118	10/11/2018	11/13/2047
22945D-AG-8	CSAIL COML MTG TR 2019-C15			4	1.A	569,570	111.5880	557,941	500,000	557,948	0	(6,175)	0	0	4.053	2.229	MON	1,689	20,265	08/15/2019	03/15/2052
12596W-AC-8	CSAIL COML MTG TR 2019-C16			4	1.A	540,957	107.0280	535,142	500,000	533,711	0	(3,469)	0	0	3.329	2.326	MON	1,387	16,645	08/15/2019	06/17/2052
12597B-AU-3	CSAIL COML MTG TR 2019-C17			4	1.A	443,929	105.5710	455,009	431,000	441,586	0	(1,355)	0	0	3.016	2.663	MON	1,336	12,999	09/17/2019	09/17/2052
12596G-AY-5	CSAIL COMMERCIAL MTG TR 2018-C			4	1.A	274,453	110.0050	275,013	250,000	270,725	0	(2,431)	0	0	4.151	2.662	MON	865	10,378	07/16/2019	11/17/2051
23306G-AA-5	DBGS MTG TR 2018-BIOD 144A			4	1.A	92,886	99.9680	92,784	92,814	92,834	0	(52)	0	0	0.913	0.926	MON	38	702	03/02/2021	05/15/2035
23312V-AF-3	DBJPM MTG TR 2016-C3			4	1.A	229,680	104.1060	223,827	215,000	227,617	0	(2,064)	0	0	2.890	1.550	MON	518	4,660	03/25/2021	08/12/2049
233063-AQ-9	DBJPM MTG TR 2020-C9			4	1.A	3,029,839	96.6270	2,898,824	3,000,000	3,025,996	0	(3,025)	0	0	1.644	1.521	MON	4,110	49,320	08/20/2020	08/15/2053
36264K-AT-7	GS MORTGAGE SECRT TR 2020-GSA2			4	1.A	3,433,946	97.5510	3,316,740	3,400,000	3,429,185	0	(4,710)	0	0	1.560	1.417	MON	4,420	53,040	12/17/2020	12/12/2053
36254C-AU-4	GS MTG SECS TR 2017-GS7			4	1.A	3,085,584	105.3320	3,423,291	3,250,000	3,168,097	0	26,707	0	0	3.167	4.186	MON	8,577	102,927	10/11/2018	08/12/2050
46643G-AC-4	JPMBB COML MTG SEC TR 2014-C24			4	1.A	1,509,082	101.6010	1,524,013	1,500,000	1,498,351	0	(1,752)	0	0	3.098	3.127	MON	3,873	46,475	03/27/2019	11/18/2047
46590M-AQ-3	JPMCC COML MTG SEC TR 2016-JP2			4	1.A	513,777	102.1210	568,373	556,567	535,780	0	3,831	0	0	2.559	4.512	MON	1,187	14,242	10/11/2018	08/17/2049
53218C-AA-8	LIFE MORTGAGE TRUST 2021-BMR 144A			4	1.A	120,000	99.7830	119,739	120,000	120,000	0	0	0	0	0.810	0.821	MON	46	688	03/18/2021	03/15/2038
61771M-AW-0	MORGAN STANLEY CAP 2019-H7			4	1.A	539,902	107.4640	537,318	500,000	532,772	0	(3,303)	0	0	3.261	2.314	MON	1,359	16,305	08/15/2019	07/17/2052
61690F-AL-7	MS BOFA ML TRUST 2015-C22			4	1.A	768,188	102.1750	817,401	800,000	788,191	0	5,434	0	0	3.046	3.822	MON	2,031	24,368	11/14/2018	04/17/2048
61766E-BD-6	MS BOFA ML TRUST 2016-C29			4	1.A	1,849,330	104.1460	1,921,577	1,845,077	1,845,362	0	(1,302)	0	0	3.058	3.019	MON	4,702	56,423	03/26/2019	05/17/2049
61690K-AD-4	MS BOFAML TRUST 2013-C7			4	1.A	552,340	100.4630	560,682	558,095	555,834	0	1,158	0	0	2.655	2.730	MON	1,235	20,025	03/13/2019	02/16/2046
63874E-AA-8	NATIXIS COMM MTG SEC 2017-75B 144A			4	1.A	737,800	107.3120	729,724	680,000	721,082	0	(7,223)	0	0	3.858	2.653	MON	1,895	26,235	08/23/2019	04/10/2037
94989D-AV-1	WELLS FARGO COML TR 2015-C27			4	1.A	1,437,958	103.0500	1,515,520	1,470,663	1,452,493	0	4,567	0	0	3.190	4.032	MON	3,910	52,651	10/11/2018	02/18/2048
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						49,492,494	XXX	51,259,085	49,826,645	49,821,385	0	65,255	0	0	XXX	XXX	XXX	115,672	1,359,215	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
05377R-ER-1	AVIS BUDGET CAR FDG LLC 2021-2144A			4	1.A FE	1,299,922	99.1220	1,288,581	1,300,000	1,299,926	0	4	0	0	1.660	1.675	MON	659	1,978	11/09/2021	02/20/2028
05377R-DQ-4	AVIS BUDGET RENTAL CAR FUNDING AES			4	1.A FE	1,099,980	102.2420	1,124,660	1,100,000	1,100,319	0	(101)	0	0	2.360	2.375	MON	793	25,961	08/19/2019	03/20/2026
05377R-DL-5	AVIS BUDGET RENTAL FD 2019-2 144A			4	1.A FE	799,717	104.7360	837,891	800,000	800,118	0	(45)	0	0	3.350	3.396	MON	819	26,809	04/16/2019	09/20/2025
05377R-DC-5	AVIS BUDGET RENTAL FDG 2018-2 144A			4	1.A FE	399,899	105.4170	421,669	400,000	400,099	0	(50)	0	0	4.000	4.057	MON	489	16,000	10/17/2018	03/20/2025
05377R-EH-3	AVIS BUDGET RENTL FD LC 2021-1144A			4	1.A FE	1,199,926	98.2200	1,178,638	1,200,000	1,199,962	0	35	0	0	1.380	1.390	MON	506	9,399	08/19/2021	08/20/2027

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05682L-AJ-6	BAIN CAPITAL CREDIT 2A AR 144A			4	1.A FE	2,000,000	99.9620	1,999,231	2,000,000	2,000,000	0	0	0	0	1.222	1.245	JAJO	5,093	748	09/23/2021	10/17/2032
056828-AS-5	BAIN CAPITAL CREDIT CLO 2016 144A			4	1.A FE	446,536	99.9310	446,227	446,536	446,536	0	0	0	0	1.094	1.114	JAJO	1,058	3,358	01/26/2021	01/15/2029
07132J-BC-7	BATTALION CLO X LTD 2016-10A 144A			4	1.A FE	350,000	99.9510	349,828	350,000	350,000	0	0	0	0	1.294	1.319	JAJO	843	2,928	02/17/2021	01/25/2035
08179H-AE-0	BENEFIT STR 1.07375 15OCT30 144A F			4	1.A FE	3,250,000	99.8310	3,244,494	3,250,000	3,250,000	0	0	0	0	1.074	1.093	JAJO	7,561	0	10/04/2021	10/15/2030
143122-AA-7	CARLYLE US CL 0.01 25JAN33 144A FR			4	1.A FE	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	0	0	0	0	1.348	1.374	JAJO	187	0	12/03/2021	01/25/2033
165183-BT-0	CHESAPEAKE FDG II LLC 2018-3 144A			4	1.A FE	34,291	101.2590	34,341	33,914	33,986	0	(144)	0	0	3.390	2.779	MON	51	1,150	07/29/2019	01/15/2031
20269D-AA-3	COMMONBOND ST LN TR 2018-A-GS 144A			4	1.A FE	217,574	102.6530	228,142	222,245	213,949	0	(1,744)	0	0	3.210	4.259	MON	119	7,134	10/30/2018	02/25/2044
20267W-AA-3	COMMONBOND ST LN TR 2020-A-GS 144A			4	1.A FE	369,970	99.9080	369,289	369,629	370,286	0	202	0	0	1.980	1.960	MON	122	7,319	06/29/2020	08/25/2050
21079N-AA-9	CONTINENTAL AIRLINES 2007-1			4	2.C FE	122,195	101.1420	117,739	116,409	117,065	0	(719)	0	0	5.983	4.091	AO	1,393	6,965	10/11/2018	10/19/2023
126650-AQ-3	CVS PASS THROUGH 2003-2			4	2.B FE	112,477	107.7840	118,520	109,960	111,247	0	(356)	0	0	5.789	5.263	MON	371	6,366	10/11/2018	01/10/2026
26857L-AA-0	ELFI GRADUATE LN PRGM 144A			4	1.A FE	590,476	99.0030	584,770	590,661	590,364	0	(85)	0	0	1.730	1.755	MON	170	10,218	06/18/2020	08/25/2045
29374E-AB-2	ENTERPRISE FLEET FIN 144A			4	1.A FE	272,255	99.4470	270,764	272,268	272,261	0	6	0	0	0.440	0.444	MON	37	985	02/17/2021	12/20/2026
29374D-AB-4	ENTERPRISE FLEET FNC 2019-2 144A			4	1.A FE	88,116	99.7960	87,943	88,123	88,138	0	(9)	0	0	2.290	2.280	MON	62	2,018	07/23/2019	02/20/2025
34532J-AA-2	FORD CR AUT OWNER TR 2020 144A			4	1.A FE	1,299,579	98.0100	1,274,131	1,300,000	1,299,677	0	80	0	0	1.060	1.072	MON	612	13,780	10/06/2020	04/15/2033
345285-AA-8	FORD CR AUTO OWN TR 2021-REV2 144A			4	1.A FE	1,599,454	99.4220	1,590,744	1,600,000	1,599,467	0	13	0	0	1.530	1.546	MON	1,088	2,448	11/02/2021	05/15/2034
36263D-AA-5	GLS AUTO REC TR 2021-4 144A			4	1.A FE	799,984	99.9790	799,836	800,000	799,985	0	1	0	0	0.840	0.846	MON	261	0	12/07/2021	07/15/2025
36263H-AA-6	GM FIN REV REC TR 2021-1 144A			4	1.A FE	399,920	98.3220	393,289	400,000	399,924	0	4	0	0	1.170	1.179	MON	247	1,040	09/14/2021	06/12/2034
38237H-AA-5	GOODLEAP SUS HM SOL TR 2021-5 144A			4	1.F FE	76,989	99.7090	76,776	77,000	76,989	0	0	0	0	2.310	2.338	MON	54	163	10/21/2021	10/20/2048
42806M-AA-7	HERTZ VEHICLE 2021-1 FIN LLC 144A			4	1.A FE	999,842	99.0300	990,301	1,000,000	999,869	0	27	0	0	1.210	1.222	MON	168	5,916	06/24/2021	12/25/2025
42806M-AE-9	HERTZ VEHICLE FIN 2021-2 LLC 144A			4	1.A FE	799,875	98.5270	788,216	800,000	797,247	0	(2,628)	0	0	1.680	1.769	MON	187	6,571	06/24/2021	12/25/2027
56848D-AA-7	MARINER FINANCE ISSE TR 144A			4	1.A FE	99,981	98.3170	98,317	100,000	99,986	0	6	0	0	1.860	1.882	MON	57	1,442	03/05/2021	03/20/2036
63941H-AA-0	NAVIENT PRIV ED LN 2020-D 144A			4	1.A FE	273,868	100.0670	274,081	273,897	273,848	0	(14)	0	0	1.690	1.709	MON	206	4,629	06/02/2020	05/15/2069
63941G-AB-0	NAVIENT PRIV ED LN TR 2020-B 144A			4	1.A FE	74,967	101.0740	75,804	74,998	75,011	0	1	0	0	2.120	2.135	MON	71	1,590	02/10/2020	01/15/2069
63942E-AA-6	NAVIENT PRIVATE ED LO 2021-E 144A			4	1.A FE	456,548	98.3110	448,934	456,648	456,549	0	0	0	0	0.970	0.979	MON	197	1,673	07/19/2021	12/16/2069
63942C-AA-0	NAVIENT PRIVATE EDUC DA A 144A			4	1.A FE	308,460	99.8550	308,012	308,460	308,460	0	0	0	0	1.260	1.286	MON	184	2,256	05/14/2021	04/15/2060
63942K-AA-2	NAVIENT PVT ED RF LN TR 144A			4	1.A FE	159,759	99.6450	159,433	160,000	159,761	0	2	0	0	1.580	1.606	MON	267	0	11/23/2021	04/15/2070
64035D-AD-8	NELNET STUDENT LN TR 2021-A 144A			4	1.A FE	155,869	98.1070	153,098	156,051	155,863	0	(6)	0	0	1.360	1.403	MON	65	1,238	05/13/2021	04/20/2062
64035G-AB-5	NELNET STUDENT LN TR 2021-C 144A			4	1.A FE	92,004	98.4440	90,599	92,031	92,004	0	0	0	0	1.320	1.336	MON	37	412	08/12/2021	04/20/2062
64034Y-AB-7	NELNET STUDENT LN TR 2021-D 144A			4	1.A FE	310,894	99.3500	308,895	310,917	310,894	0	0	0	0	1.630	1.644	MON	155	746	10/21/2021	04/20/2062
67578J-AA-7	OCTAGON INVT 0.00 20JUL34 144A FRN			4	1.A FE	250,000	100.0000	250,000	250,000	250,000	0	0	0	0	1.282	1.306	JAJO	650	1,285	04/16/2021	07/20/2034
67115L-AA-2	OHA CREDIT PARTNERS 16A A 144A			4	1.A FE	250,000	100.0000	249,999	250,000	250,000	0	0	0	0	1.282	1.307	JAJO	837	0	08/18/2021	10/18/2034
68267E-AA-2	ONEMAIN DIRECT AUTO RCV 2019-1 144			4	1.A FE	1,516,254	105.5280	1,582,916	1,500,000	1,513,618	0	(2,962)	0	0	3.630	3.385	MON	2,420	52,030	04/27/2021	09/14/2027

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		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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68269M-AB-0	ONEMAIN FINL 0.77 16JUN36 144A FRN			4	1.A FE	800,313	100.0500	800,398	800,000	800,297	0	(15)	0	0	0.050	0.044	MON	20	3,205	11/16/2021	06/16/2036
83208A-AA-1	SMB PRIVATE ED LN 1.39 144A			4	1.A FE	207,754	98.3240	204,313	207,795	207,752	0	(2)	0	0	1.390	1.404	MON	128	1,637	05/25/2021	01/15/2053
78449U-AB-4	SMB PRIVATE ED LN TR 2020-A 144A			4	1.A FE	94,376	101.1600	95,474	94,380	94,413	0	(6)	0	0	2.230	2.242	MON	94	2,105	02/04/2020	09/15/2037
83407A-AA-0	SOFI CONSUMER LN PRGRM 2020-1 144A			4	1.A FE	137,246	100.3910	137,787	137,250	137,769	0	366	0	0	2.020	1.913	MON	46	2,772	02/07/2020	01/25/2029
83390U-AF-4	SOFI PROFNAL LN PRG TRT 144A			4	1.A FE	292,787	100.6610	294,770	292,834	292,758	0	(22)	0	0	1.950	1.974	MON	254	5,710	05/14/2020	02/15/2046
87240N-AU-0	TCW CLO 2017-1A L 1A A1RR 144A			4	1.A FE	1,000,000	100.0000	999,999	1,000,000	1,000,000	0	0	0	0	1.312	1.337	JAJO	2,659	0	09/24/2021	10/29/2034
909319-AA-3	UNITED AIRLINES PT CERT 2013-1			4	2.B FE	263,211	104.5540	273,079	261,183	261,893	0	(349)	0	0	4.300	4.177	FA	4,243	11,231	10/11/2018	02/15/2027
92330E-AP-2	VENTURE XIX CLO LTD 2014-19A ARR F			4	1.A FE	500,000	100.0080	500,042	500,000	500,000	0	0	0	0	1.384	1.411	JAJO	1,499	7,385	11/16/2018	01/15/2032
94949L-AL-4	WELLFLEET CLO 2016-2 LTD 2016 144A			4	1.A FE	3,110,669	100.0030	3,120,636	3,120,536	3,112,118	0	1,106	0	0	1.272	1.390	JAJO	7,825	42,113	07/09/2020	10/20/2028
94951D-AA-1	WELLFLEET CLO 2018-3 LTD 2018-3A A			4	1.A FE	1,250,000	100.0230	1,250,283	1,250,000	1,250,000	0	0	0	0	1.382	1.409	JAJO	3,406	18,263	11/16/2018	01/20/2032
00142M-AC-4	AIG CLO 2019-2 LTD 2A AR 144A		C	4	1.A FE	1,500,000	100.0040	1,500,060	1,500,000	1,500,000	0	0	0	0	1.258	1.282	JAJO	2,359	0	10/27/2021	10/25/2033
01750L-AA-1	ALLEGRO CLO VIII LTD 2018-8 144A		C	4	1.A FE	1,231,500	99.9700	1,249,621	1,250,000	1,241,930	0	2,097	0	0	1.224	1.416	JAJO	3,314	16,435	12/06/2018	07/15/2031
03329A-AC-9	ANCHORAGE CAP CLO 5-R 2018-5-R 144		C	4	1.A FE	433,587	99.9910	434,242	434,282	433,519	0	(6)	0	0	1.114	1.187	JAJO	1,035	5,226	11/26/2019	01/15/2030
03331J-AA-0	ANCHORAGE CAPITAL CLO 2018-10 LTD		C	4	1.A FE	299,100	100.0000	299,999	300,000	299,402	0	153	0	0	1.324	1.400	JAJO	860	4,249	11/25/2019	10/15/2031
03328T-BA-2	ANCHORAGE CAPITAL CLO 7 LTD 144A		C	4	1.A FE	4,000,000	99.9800	3,999,183	4,000,000	4,000,000	0	0	0	0	1.226	1.249	JAJO	8,854	51,868	02/21/2020	01/28/2031
03769H-AA-5	APIDOS CLO 2021-37 144A		C	4	1.A FE	600,000	99.8750	599,251	600,000	600,000	0	0	0	0	1.270	1.294	JAJO	1,206	0	10/01/2021	10/22/2034
04019D-AA-0	ARES LXI CLO LTD 61A A 144A		C	4	1.A FE	250,000	99.9990	249,997	250,000	250,000	0	0	0	0	1.282	1.307	JAJO	828	0	08/20/2021	10/20/2034
05875D-AJ-1	BALLYROCK CLO LTD 2020-2R 144A		C	4	1.A FE	250,000	99.9680	249,920	250,000	250,000	0	0	0	0	1.142	1.163	JAJO	579	0	10/04/2021	10/20/2031
09628W-AW-2	BLUEMOUNT CLO 2016-2R2 LTD 144A		C	4	1.A FE	2,750,000	99.9800	2,749,452	2,750,000	2,750,000	0	0	0	0	1.280	1.304	FMAN	3,910	6,927	09/01/2021	08/20/2032
114521-AL-1	BROOKSIDE MILL CLO LTD 144A		C	4	1.A FE	119,952	100.0000	122,089	122,089	116,911	0	(2,905)	0	0	0.942	2.635	JAJO	243	1,248	07/10/2020	01/18/2028
14310M-AW-7	CARLYLE GLBL MKT 2014-1R2 144A		C	4	1.A FE	2,923,113	99.9170	2,938,618	2,941,058	2,931,022	0	2,608	0	0	1.092	1.204	JAJO	6,782	14,046	11/24/2021	04/17/2031
14311A-AS-1	CARLYLE GLBL MKT STRG 2014-5RR 144		C	4	1.A FE	353,975	99.9000	354,401	354,756	353,977	0	186	0	0	1.264	1.345	JAJO	971	4,808	09/18/2019	07/15/2031
14311X-AA-0	CARLYLE US CLO 2018-1 LTD 144A		C	4	1.A FE	2,707,375	99.9140	2,747,648	2,750,000	2,729,825	0	5,173	0	0	1.152	1.347	JAJO	6,245	33,766	12/07/2018	04/21/2031
143133-AA-4	CARLYLE US CLO 2021-6 LTD 144A		C	4	1.A FE	250,000	100.0730	250,181	250,000	250,000	0	0	0	0	1.283	1.307	JAJO	1,265	0	08/02/2021	07/17/2034
12550A-AT-3	CIFC FUNDING LTD 144A		C	4	1.A FE	3,248,750	100.0030	3,250,093	3,250,000	3,246,647	0	727	0	0	1.322	1.374	JAJO	9,072	45,716	10/11/2018	10/17/2031
12548M-BF-1	CIFC FUNDING LTD 2015-IRR 144A		C	4	1.A FE	250,250	99.9740	249,934	250,000	250,230	0	(20)	0	0	1.238	1.237	JAJO	611	797	10/06/2021	01/22/2031
39729R-AB-4	GREENWOOD PARK CLO 2018-1 144A		C	4	1.A FE	250,300	99.9440	249,861	250,000	250,278	0	(22)	0	0	1.134	1.128	JAJO	614	726	09/28/2021	04/15/2031
40256G-AA-9	GULFSTREAM MERIDIAN 2021-6 144A		C	4	1.A FE	250,000	100.0070	250,017	250,000	250,000	0	0	0	0	1.333	1.359	JAJO	491	0	09/27/2021	01/15/2037
44931A-AJ-8	ICG US CLO 2015-1R 144A		C	4	1.A FE	415,596	99.9880	415,753	415,804	415,161	0	60	0	0	1.264	1.341	JAJO	1,036	5,611	08/19/2019	10/19/2028
47048X-AN-2	JAMESTOWN CLO XI 14A A1AR 144A		C	4	1.A FE	1,625,000	100.0190	1,625,303	1,625,000	1,625,000	0	0	0	0	1.332	1.357	JAJO	4,387	0	09/24/2021	10/20/2034
97314D-AA-6	KVK CLO 2016-1 LT 1A A1R2 144A		C	4	1.A FE	750,000	100.0000	750,001	750,000	750,000	0	0	0	0	1.334	1.360	JAJO	2,167	0	09/24/2021	10/15/2034
50188Q-AJ-0	LCM XIX LTD 2015-19R 144A		C	4	1.A FE	255,779	99.9820	255,568	255,613	255,425	0	(60)	0	0	1.364	1.420	JAJO	755	3,724	12/02/2019	07/15/2027
55820B-AJ-6	MADISON PARK FDG XLVR LTD 144A		C	4	1.A FE	550,000	99.9610	549,786	550,000	550,000	0	0	0	0	1.244	1.267	JAJO	1,482	1,752	06/16/2021	07/17/2034

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67515E-AR-7	OCEAN TRAILS CLO V 2014-5A ARR FLO		C	4	1.A FE	1,720,102	99.9690	1,719,565	1,720,102	1,720,102	0	0	0	0	1.402	1.429	JAJO	5,291	25,654	10/12/2018	10/13/2031
671078-AN-3	OCP CLO 2020-18R LTD 144A		C	4	1.A FE	249,775	99.9620	249,904	250,000	249,794	0	19	0	0	1.222	1.263	JAJO	619	1,433	04/07/2021	07/20/2032
67590G-BG-3	OCTAGON INV PART LTD 144A		C	4	1.A FE	250,213	99.6200	249,050	250,000	250,170	0	(43)	0	0	1.124	1.126	JAJO	531	1,454	06/07/2021	01/27/2031
67109W-AJ-7	OZLM XII LTD 2015-12R		C	4	1.A FE	612,303	100.0150	612,464	612,371	610,338	0	(813)	0	0	1.182	1.334	JAJO	1,246	7,697	10/11/2018	04/30/2027
69688X-AS-0	PALMER SQUARE CLO LTD 144A		C	4	1.A FE	488,750	100.0060	500,028	500,000	491,757	0	2,204	0	0	1.252	1.732	JAJO	1,322	6,679	07/10/2020	01/17/2031
721327-AA-2	PIKES PEAK CLO 2018-1 144A		C	4	1.A FE	250,200	99.9880	249,970	250,000	250,151	0	(49)	0	0	1.304	1.313	JAJO	625	2,565	03/01/2021	07/24/2031
83012Q-AA-2	SIXTH STREET CLO LTD 2021-20 144A		C	4	1.A FE	250,000	99.9990	249,997	250,000	250,000	0	0	0	0	0.132	0.133	JAJO	67	0	09/08/2021	10/20/2034
87246M-AS-1	TICP CLO VI 2016-2R2 LTD 144A		C	4	1.A FE	500,000	100.0460	500,228	500,000	500,000	0	0	0	0	1.244	1.267	JAJO	1,347	4,098	02/08/2021	01/17/2034
89531F-AL-1	TRESTLES CLO 2017-1R LTD 144A		C	4	1.A FE	250,000	99.9000	249,750	250,000	250,000	0	0	0	0	1.115	1.136	JAJO	519	1,656	03/01/2021	04/26/2032
89624C-AA-0	TRIMARAN CAVU 2019-1 LTD 144A		C	4	1.A FE	1,500,000	100.1500	1,502,245	1,500,000	1,500,000	0	0	0	0	1.592	1.624	JAJO	4,775	25,110	05/10/2019	07/20/2032
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						64,069,556	XXX	64,217,070	64,154,802	64,092,047	0	1,905	0	0	XXX	XXX	XXX	123,676	594,219	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						286,028,611	XXX	294,828,144	285,517,419	286,251,161	(637)	(52,222)	0	0	XXX	XXX	XXX	1,801,815	6,887,074	XXX	XXX
Bonds - Hybrid Securities - Issuer Obligations																					
25746U-DM-8	DOMINION ENERGY INC PERP GLBL -C N				2.C FE	90,000	103.2500	92,925	90,000	90,000	0	0	0	0	4.350	4.397	AO	326	0	12/01/2021	01/15/2027
46625H-HA-1	JPMORGAN CHASE & CO			2	2.B FE	169,130	100.5000	154,770	154,000	153,868	0	(10)	0	0	3.599	3.651	JAJO	954	5,691	04/14/2011	12/29/2099
857477-AQ-6	STATE STR CORP				2.A FE	152,250	100.2380	150,357	150,000	149,995	0	1	0	0	3.800	3.830	MS	1,646	5,712	10/11/2018	12/15/2022
902973-AZ-9	US BANCORP DEL PERP FXD/FLT				2.A FE	620,550	108.0370	675,231	625,000	622,000	0	477	0	0	5.300	5.479	AO	6,993	33,125	10/11/2018	04/15/2027
4299999 - Bonds - Hybrid Securities - Issuer Obligations						1,031,930	XXX	1,073,284	1,019,000	1,015,862	0	468	0	0	XXX	XXX	XXX	9,919	44,528	XXX	XXX
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities																					
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities																					
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																					
4899999 - Bonds - Hybrid Securities - Subtotals - Hybrid Securities						1,031,930	XXX	1,073,284	1,019,000	1,015,862	0	468	0	0	XXX	XXX	XXX	9,919	44,528	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations																					
Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued																					
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans – Acquired																					
Bonds: SVO Identified Funds - Exchange Traded Funds – as Identified by the SVO																					
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued																					
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																					
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						761,343,552	XXX	777,509,762	755,149,972	757,167,885	(637)	(688,208)	0	0	XXX	XXX	XXX	3,889,369	15,027,500	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						249,708,574	XXX	252,242,217	241,665,737	249,482,750	0	(163,354)	0	0	XXX	XXX	XXX	571,723	5,437,060	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						50,499,593	XXX	52,254,291	50,800,577	50,823,344	0	63,451	0	0	XXX	XXX	XXX	118,189	1,389,391	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						64,069,556	XXX	64,217,070	64,154,802	64,092,047	0	1,905	0	0	XXX	XXX	XXX	123,676	594,219	XXX	XXX
8399999 Subtotals - Total Bonds						1,125,621,274	XXX	1,146,223,339	1,111,771,088	1,121,566,026	(637)	(786,206)	0	0	XXX	XXX	XXX	4,702,958	22,448,170	XXX	XXX

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Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 944,662,391	1B $ 2,183,663	1C $ 2,652,063	1D $ 392,777	1E $ 2,224,253	1F $ 22,919,700	1G $ 19,107,154
1B	2A $ 42,592,349	2B $ 39,846,781	2C $ 40,889,825				
1C	3A $ 2,632,517	3B $ 1,462,554	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Admin-istrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
48128B-AF-8	JPMORGAN CHASE AND CO ALT TIER I P			3,150.000	100.00	102.750	323,663	102.750	323,663	315,000	0	15,750	0	(7,727)	0	0	(7,727)	0	2.B FE	07/24/2019
D94523-10-3	VOLKSWAGEN AG WOLFSBURG		B	1,550.000	25.00	201.830	312,837	201.830	312,837	324,568	0	11,776	0	(1,636)	0	0	(1,636)	(20,095)	1.G FE	06/24/2021
8499999 - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							636,499	XXX	636,499	639,568	0	27,526	0	(9,364)	0	0	(9,364)	(20,095)	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
Parent, Subsidiaries and Affiliates Perpetual Preferred																				
Parent, Subsidiaries, and Affiliates Redeemable Preferred																				
8999999 Total Preferred Stocks							636,499	XXX	636,499	639,568	0	27,526	0	(9,364)	0	0	(9,364)	(20,095)	XXX	XXX

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

1A	1A	$ 0	1B	$ 0	1C	$ 0	1D	$ 0	1E	$ 0	1F	$ 0	1G	$ 312,837
1B	2A	$ 0	2B	$ 323,663	2C	$ 0								
1C	3A	$ 0	3B	$ 0	3C	$ 0								
1D	4A	$ 0	4B	$ 0	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 0												

SCHEDULE D - PART 2 - SECTION 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 Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
Y20246-10-7	DBS GROUP HOLDINGS LTD		B	11,800.000	285,864	24.226	285,864	226,378	0	8,238	0	54,671	0	54,671	(3,323)	06/24/2021	XXX
X3078L-10-8	GALP ENERGIA SGPS SA		B	22,664.000	219,590	9.689	219,590	252,089	0	3,522	0	(18,316)	0	(18,316)	(13,155)	09/21/2021	XXX
G31989-10-9	ESR CAYMAN LIMITED		B	87,600.000	296,071	3.380	296,071	241,581	0	0	0	2,440	0	2,440	(949)	09/27/2021	XXX
464287-62-2	ISHARES RUSSELL 1000 ETF			131,045.000	34,652,229	264.430	34,652,229	20,555,220	0	377,290	0	6,890,028	0	6,890,028	0	01/11/2021	XXX
05577W-95-2	BRP INC COM SUN VTG		B	2,057.000	180,434	87.717	180,434	165,095	0	184	0	15,796	0	15,796	(457)	08/06/2021	XXX
124765-10-8	CAE INC COMMON STOCK CAD 0		B	7,192.000	181,686	25.262	181,686	215,214	0	0	0	(30,509)	0	(30,509)	(3,019)	06/24/2021	XXX
19239C-95-7	COGECO COMMUNICATIONS INC		B	1,971.000	157,178	79.745	157,178	180,831	0	2,883	0	(22,261)	0	(22,261)	(1,392)	06/24/2021	XXX
867224-10-7	SUNCOR ENERGY INC NEW		B	16,039.000	401,880	25.056	401,880	266,200	0	8,106	0	93,562	0	93,562	(690)	09/17/2021	XXX
87262K-10-5	TMX GROUP LTD		B	2,629.000	266,927	101.532	266,927	243,740	0	2,729	0	(2,201)	0	(2,201)	(882)	06/24/2021	XXX
F01764-10-3	AIR LIQUIDE		B	2,213.000	385,849	174.356	385,849	294,260	0	2,522	0	30,722	0	30,722	(18,904)	06/24/2021	XXX
F4973Q-10-1	CAPGEMINI SE		B	1,766.000	432,788	245.067	432,788	327,192	0	6	0	121,505	0	121,505	(15,909)	06/24/2021	XXX
F7629A-10-7	ENGIE SA SHS		B	36,953.000	546,887	14.800	546,887	493,330	0	0	0	29,696	0	29,696	(33,281)	06/24/2021	XXX
X5S8VL-10-5	NORDEA BANK ABP		B	24,557.000	299,712	12.205	299,712	212,964	0	14,274	0	96,696	0	96,696	(18,515)	06/24/2021	XXX
F72027-10-9	PERNOD RICARD ACT		B	1,460.000	351,156	240.518	351,156	291,262	0	4,609	0	74,392	0	74,392	(18,434)	06/24/2021	XXX
X75653-10-9	SAMPO INSURANCE COMPANY LTD		B	3,069.000	153,772	50.105	153,772	137,766	0	2,659	0	28,729	0	28,729	(9,089)	06/24/2021	XXX
F5548N-10-1	SANOFI SHS		B	6,334.000	638,044	100.733	638,044	598,079	0	18,617	0	46,098	0	46,098	(35,881)	10/25/2021	XXX
D0066B-18-5	ADIDAS AG		B	596.000	171,612	287.939	171,612	216,023	0	0	0	(31,223)	0	(31,223)	(13,189)	06/24/2021	XXX
D16212-14-0	CONTINENTAL AG COMMON STOCK EUR		B	2,841.000	300,818	105.885	300,818	375,166	0	0	0	(91,757)	0	(91,757)	(17,727)	11/11/2021	XXX
D35415-10-4	INFINEON TECHNOLOGIES AG		B	6,449.000	298,926	46.352	298,926	151,642	0	1,420	0	58,390	0	58,390	(9,256)	06/24/2021	XXX
D5357W-10-3	MERCK KGAA DARMSTADT		B	1,720.000	444,008	258.144	444,008	262,848	0	0	0	156,078	0	156,078	(16,745)	06/24/2021	XXX
D5565H-10-4	MTU AERO ENGINES AG		B	1,851.000	377,629	204.014	377,629	469,159	0	0	0	(67,400)	0	(67,400)	(24,130)	12/22/2021	XXX
D6216S-14-3	PROSIEBENSAT 1 MEDIA SE		B	10,932.000	174,171	15.932	174,171	180,411	0	6,360	0	(11,147)	0	(11,147)	(11,023)	06/24/2021	XXX
D1764R-10-0	VONOVIA SE		B	5,297.000	292,152	55.154	292,152	287,266	0	7,917	0	(30,794)	0	(30,794)	(11,541)	12/09/2021	XXX
G0403H-10-8	AON PLC		C	1,762.000	529,587	300.560	529,587	321,365	0	2,988	0	142,794	0	142,794	0	06/24/2021	XXX
G5960L-10-3	MEDTRONIC PLC		C	4,699.000	486,112	103.450	486,112	496,515	0	8,746	0	(75,656)	0	(75,656)	0	06/24/2021	XXX
783513-20-3	RYANAIR HLDGS PLC		C	2,815.000	288,059	102.330	288,059	278,566	0	0	0	(27,271)	0	(27,271)	0	06/24/2021	XXX
M16043-10-7	BANK LEUMI LE ISRAEL TEL AVIV		B	36,072.000	387,678	10.747	387,678	246,779	0	11,832	0	145,136	0	145,136	9,748	06/24/2021	XXX
T3679P-11-5	ENEL SPA COMMON STOCK EUR 1		B	46,870.000	375,556	8.013	375,556	420,156	0	12,282	0	(63,167)	0	(63,167)	(28,429)	06/24/2021	XXX
J03234-15-0	ASICS CORP		B	7,000.000	155,008	22.144	155,008	168,616	0	939	0	(6,032)	0	(6,032)	(7,575)	06/24/2021	XXX
Y0606D-10-2	BANDAI NAMCO HLDGS INC		B	3,000.000	234,310	78.103	234,310	237,332	0	418	0	5,405	0	5,405	(8,426)	10/19/2021	XXX
J10038-11-5	DAIKIN INDUSTRIES LTD		B	1,200.000	271,877	226.564	271,877	230,322	0	860	0	51,121	0	51,121	(9,566)	07/15/2021	XXX
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD		B	10,400.000	298,756	28.727	298,756	309,290	0	4,537	0	17,876	0	17,876	(28,592)	06/24/2021	XXX
J1229F-10-9	DIGITAL GARAGE INC TOKYO		B	4,300.000	182,784	42.508	182,784	185,845	0	0	0	4,250	0	4,250	(7,311)	06/24/2021	XXX
J12327-10-2	DISCO CORP SHS		B	500.000	152,620	305.241	152,620	148,583	0	0	0	4,646	0	4,646	(608)	12/28/2021	XXX
J12432-22-5	DOWA HOLDINGS CO LTD		B	3,800.000	159,550	41.987	159,550	160,938	0	0	0	6,545	0	6,545	(7,932)	06/24/2021	XXX
J15708-15-9	FUJITSU LTD		B	1,830.000	313,542	171.334	313,542	275,884	0	1,596	0	49,410	0	49,410	(21,776)	06/24/2021	XXX
J20454-11-2	HITACHI LIMITED COM		B	5,500.000	297,555	54.101	297,555	279,393	0	4,324	0	30,468	0	30,468	(14,744)	06/24/2021	XXX
J39584-10-7	MAKITA CORP		B	7,700.000	326,509	42.404	326,509	308,787	0	612	0	(16,350)	0	(16,350)	(23,402)	06/24/2021	XXX
J41208-10-9	MATSUMOTOKIYOSHI HLDGS CO LTD		B	7,700.000	284,851	36.994	284,851	335,339	0	1,757	0	(36,884)	0	(36,884)	(13,604)	12/06/2021	XXX
J4914X-10-4	NEXON CO LTD TOKYO		B	10,697.000	206,592	19.313	206,592	196,799	0	243	0	(47,954)	0	(47,954)	(9,287)	12/28/2021	XXX
J6571N-10-5	RYOHIN KEIKAKU CO LTD		B	1,798.000	28,651	15.935	28,651	37,990	0	0	0	(8,109)	0	(8,109)	(1,230)	07/01/2021	XXX
J72262-10-8	SHIMANO INC		B	1,200.000	319,500	266.250	319,500	284,206	0	1,267	0	46,114	0	46,114	(10,820)	07/05/2021	XXX
J78529-13-8	SUZUKI MOTOR CORP		B	6,100.000	234,613	38.461	234,613	230,433	0	2,176	0	(22,941)	0	(22,941)	(17,777)	06/24/2021	XXX
J95732-10-3	YAMAHA CORP		B	5,100.000	251,114	49.238	251,114	273,903	0	1,341	0	(19,660)	0	(19,660)	(17,568)	08/10/2021	XXX
G3421J-10-6	FERGUSON PLC		B	1,824.000	323,761	177.501	323,761	187,908	0	4,999	0	93,136	0	93,136	(3,420)	06/24/2021	XXX
N01803-30-8	AKZO NOBEL NV COMMON STOCK EUR 0.5		B	3,051.000	334,816	109.740	334,816	362,267	0	5,370	0	(8,321)	0	(8,321)	(18,894)	06/24/2021	XXX
N44664-10-5	JDE PEET'S BV COMMON STOCK EUR 0.0		B	3,478.000	107,185	30.818	107,185	140,155	0	1,775	0	(31,316)	0	(31,316)	(9,482)	06/24/2021	XXX
N5017D-12-2	KONINKLIJKE DSM NV		B	1,910.000	430,066	225.166	430,066	256,473	0	2,223	0	106,525	0	106,525	(15,888)	06/24/2021	XXX
N90313-10-2	UNIVERSAL MUSIC GROUP NV		B	8,721.000	245,756	28.180	245,756	194,034	0	1,731	0	59,612	0	59,612	(7,890)	09/23/2021	XXX
N9643A-19-7	WOLTERS KLUWER N V		B	2,884.000	339,775	117.814	339,775	211,311	0	3,314	0	95,056	0	95,056	(13,402)	06/24/2021	XXX
R2R90P-10-3	EQUINOR ASA		B	8,028.000	214,759	26.751	214,759	143,644	0	3,105	0	66,228	0	66,228	(4,619)	06/24/2021	XXX
R21882-10-6	TELENOR ASA		B	15,588.000	245,002	15.717	245,002	264,758	0	7,943	0	(12,386)	0	(12,386)	(7,981)	06/24/2021	XXX
E6282J-12-5	INDUSTRIA DE DISENO TEXTIL IND		B	9,731.000	315,716	32.444	315,716	362,345	0	3,195	0	(26,597)	0	(26,597)	(20,032)	06/24/2021	XXX
W74857-16-5	SANDVIK AB COMMON STOCK SEK		B	13,888.000	387,471	27.900	387,471	319,697	0	0	0	63,732	0	63,732	(25,827)	06/24/2021	XXX
H0010V-10-1	ABB LTD ZUERICH NAMEN AKT		B	12,929.000	495,223	38.303	495,223	320,621	0	0	0	110,582	0	110,582	(4,285)	06/24/2021	XXX
H5820Q-15-0	NOVARTIS AG		B	4,264.000	375,694	88.108	375,694	357,610	0	1,996	0	(18,788)	0	(18,788)	(6,038)	06/24/2021	XXX
G88473-14-8	3I GROUP PLC		B	16,043.000	314,860	19.626	314,860	258,480	0	7,067	0	53,679	0	53,679	(4,889)	08/02/2021	XXX
G03764-13-4	ANGLO AMERICAN PLC GBP		B	7,799.000	318,591	40.850	318,591	313,931	0	20,079	0	12,355	0	12,355	(7,695)	06/24/2021	XXX
G08036-12-4	BARCLAYS PLC COMMON STOCK GBP 25		B	130,123.000	329,578	2.533	329,578	326,555	0	4,150	0	10,062	0	10,062	(7,039)	10/25/2021	XXX
G23296-20-8	COMPASS GROUP PLC		B	12,554.000	280,732	22.362	280,732	250,706	0	0	0	24,400	0	24,400	5,626	12/15/2021	XXX
G52314-10-4	PETERSHILL PARTNERS PLC		B	36,972.000	137,461	3.718	137,461	174,823	0	0	0	(37,433)	0	(37,433)	71	10/01/2021	XXX
G72899-10-0	PRUDENTIAL PLC		B	13,664.000	235,874	17.262	235,874	229,489	0	1,039	0	(20,932)	0	(20,932)	(3,838)	06/24/2021	XXX
G7493L-10-5	RELX PLC		B	23,329.000	758,983	32.534	758,983	540,714	0	9,022	0	175,173	0	175,173	(8,235)	06/24/2021	XXX
G82343-16-4	SMITH & NEPHEW PLC		B	12,903.000	226,058	17.520	226,058	212,901	0	0	0	8,773	0	8,773	4,384	12/03/2021	XXX
G8T67X-10-2	TESCO PLC ORD		B	118,291.000	464,476	3.927	464,476	367,943	0	63,468	0	96,940	64,360	32,580	(9,864)	10/27/2021	XXX
G92087-16-5	UNILEVER PLC		B	6,174.000	329,937	53.440	329,937	354,020	0	9,333	0	(34,270)	0	(34,270)	(5,099)	06/24/2021	XXX
K36628-13-7	CARLSBERG AS		B	1,962.000	338,837	172.700	338,837	272,591	0	3,310	0	25,037	0	25,037	(17,170)	06/24/2021	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 Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
K9773J-20-1	VESTAS WIND SYS AS		B	9,807.000	299,897	30.580	299,897	339,662	0	0	0	(68,395)	0	(68,395)	(18,109)	06/24/2021	XXX
9099999 - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					55,144,716	XXX	55,144,716	38,833,392	0	670,374	0	8,315,784	64,360	8,251,424	(706,004)	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Other																	
FHLBNY-00-1	FEDERAL HOME LOAN BANK MEMBERSHIP			5,181.000	518,100	100.000	518,100	518,100	0	35,174	0	0	0	0	0	04/02/2021	XXX
9199999 - Industrial and Miscellaneous (Unaffiliated) Other					518,100	XXX	518,100	518,100	0	35,174	0	0	0	0	0	XXX	XXX
Parent, Subsidiaries and Affiliates Publicly Traded																	
Parent, Subsidiaries and Affiliates Other																	
Mutual Funds																	
Unit Investment Trusts																	
Closed-End Funds																	
9799999 Total Common Stocks					55,662,816	XXX	55,662,816	39,351,492	0	705,548	0	8,315,784	64,360	8,251,424	(706,004)	XXX	XXX
9899999 Total Preferred and Common Stocks					56,299,315	XXX	56,299,315	39,991,061	0	733,074	0	8,306,421	64,360	8,242,061	(726,099)	XXX	XXX

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

Line Number																				
1A	1A	$ 0	1B	$ 0	1C	$ 0	1D	$ 0	1E	$ 0	1F	$ 0	1G	$ 0
1B	2A	$ 0	2B	$ 0	2C	$ 0								
1C	3A	$ 0	3B	$ 0	3C	$ 0								
1D	4A	$ 0	4B	$ 0	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 0												

SCHEDULE 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
Bonds - U.S. Governments								
36179R-U9-8	GNMA PASS-THRU M SINGLE FAMILY		04/21/2021	MORGAN STANLEY & CO INC	XXX	376,023	363,966	506
36179S-NT-0	GNMA PASS-THRU M SINGLE FAMILY		04/21/2021	MORGAN STANLEY & CO INC	XXX	40,896	39,585	55
36179S-SN-8	GNMA PASS-THRU M SINGLE FAMILY		04/21/2021	MORGAN STANLEY & CO INC	XXX	1,050,418	1,016,738	1,412
36179S-YQ-4	GNMA PASS-THRU M SINGLE FAMILY		04/21/2021	MORGAN STANLEY & CO INC	XXX	225,792	218,552	304
36179T-CV-5	GNMA PASS-THRU M SINGLE FAMILY		04/21/2021	MORGAN STANLEY & CO INC	XXX	125,176	121,162	168
36179T-G2-5	GNMA PASS-THRU M SINGLE FAMILY		04/21/2021	MORGAN STANLEY & CO INC	XXX	147,250	142,529	198
36179U-UG-5	GNMA PASS-THRU M SINGLE FAMILY		04/21/2021	MORGAN STANLEY & CO INC	XXX	61,019	59,063	82
36179V-7E-4	GNMA PASS-THRU M SINGLE FAMILY		04/16/2021	CREDIT SUISSE AG, NEW YORK	XXX	183,421	176,300	245
36179W-DR-6	GNMA PASS-THRU M SINGLE FAMILY		05/04/2021	VARIOUS	XXX	2,901,188	2,789,453	3,798
36241L-T9-7	GNMA PASS-THRU X PLATINUM 30YR		11/19/2021	STEPHENS, INC.	XXX	443,087	400,531	1,152
912810-TA-6	UNITED STATES TREAS BDS		09/30/2021	BNY MELLON CAPITAL MARKETS LLC, NEW YORK	XXX	1,550,605	1,625,000	3,632
912810-TC-2	UNITED STATES TREAS BDS		12/31/2021	VARIOUS	XXX	4,385,679	4,335,000	10,785
912796-M7-1	UNITED STATES TREAS BILLS		09/08/2021	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	799,454	800,000	0
91282C-AV-3	UNITED STATES TREAS NTS		01/07/2021	VARIOUS	XXX	7,537,598	7,685,000	10,031
91282C-BH-3	UNITED STATES TREAS NTS		02/05/2021	JP MORGAN SECS INC-FI	XXX	2,438,611	2,450,000	203
91282C-BJ-9	UNITED STATES TREAS NTS		02/16/2021	WELLS FARGO SECURITIES, LLC	XXX	6,132,188	6,200,000	2,184
91282C-BL-4	UNITED STATES TREAS NTS		05/07/2021	VARIOUS	XXX	1,750,458	1,830,000	4,625
91282C-CB-5	UNITED STATES TREAS NTS		06/09/2021	TD BANK	XXX	3,465,121	3,434,000	3,791
91282C-CH-2	UNITED STATES TREAS NTS		06/30/2021	VARIOUS	XXX	6,718,486	6,710,000	189
91282C-CP-4	UNITED STATES TREAS NTS		08/04/2021	BNY MELLON CAPITAL MARKETS LLC, NEW YORK	XXX	1,536,259	1,535,000	130
91282C-CS-8	UNITED STATES TREAS NTS		10/08/2021	VARIOUS	XXX	2,795,361	2,873,000	4,934
91282C-DB-4	UNITED STATES TREAS NTS		11/03/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	9,961,719	10,000,000	3,434
91282C-DD-0	UNITED STATES TREAS NTS		11/22/2021	BANK OF AMERICA NA, DALLAS	XXX	5,976,797	6,000,000	1,430
91282C-DH-1	UNITED STATES TREAS NTS		12/02/2021	BANK OF AMERICA NA, DALLAS	XXX	15,541,500	15,600,000	5,818
91282C-DJ-7	UNITED STATES TREAS NTS		12/01/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	234,018	235,000	187
91282C-DK-4	UNITED STATES TREAS NTS		12/16/2021	VARIOUS	XXX	17,745,658	17,720,000	8,072
91282C-DM-0	UNITED STATES TREAS NTS		12/17/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	47,970,355	48,100,000	13,214
91282C-DN-8	UNITED STATES TREAS NTS		12/17/2021	VARIOUS	XXX	51,193,605	51,080,000	7,016
91282C-DR-9	UNITED STATES TREAS NTS		12/31/2021	HSBC	XXX	1,580,867	1,580,000	0
0599999 - Bonds - U.S. Governments						194,868,609	195,119,880	87,594
Bonds - All Other Governments								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
68587F-BB-9	OREGON ED DISTS FULL FAITH & C		07/23/2021	PERSHING LLC	XXX	790,000	790,000	0
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						790,000	790,000	0
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
010268-CT-5	ALABAMA FED AID HWY FIN AUTH S		10/07/2021	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	325,000	325,000	0
3128M8-MH-4	FHLMC GIANT MBS GOLD COMB 30		08/10/2021	STEPHENS, INC.	XXX	536,970	483,485	591
312938-Z4-8	FHLMC MBS GOLD COMB 30		12/14/2021	STEPHENS, INC.	XXX	302,660	274,755	550
3132XV-V4-2	FHLMC MBS GOLD PC 30YR		07/13/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	155,123	144,805	209
3128MJ-ZF-0	FHLMC PC GOLD COMB 30		05/19/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,050,081	998,257	1,581
3137AU-UC-1	FHLMC REMIC SERIES 4117		10/20/2021	NOMURA SECURITIES	XXX	1,591,945	1,499,404	2,999
3137B7-3P-2	FHLMC REMIC SERIES 4289		06/08/2021	INTL FCSTONE FINCL INC/BD RATE	XXX	1,291,590	1,211,384	1,009
3137BT-KX-8	FHLMC REMIC SERIES 4640		04/30/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	2,067,875	1,889,549	735
3137BY-6K-1	FHLMC REMIC SERIES 4680		04/29/2021	BANK OF NYC/NSIMBS	XXX	1,257,109	1,146,695	334
3137F1-SB-5	FHLMC REMIC SERIES 4700		04/30/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	2,680,278	2,431,695	946
3137F3-MU-5	FHLMC REMIC SERIES 4763		10/07/2021	NOMURA SECURITIES	XXX	1,909,561	1,894,171	2,210
35564K-GX-1	FHLMC STARC 2021-DNA5		07/19/2021	NOMURA SECURITIES	XXX	430,000	430,000	0
3132DM-FD-2	FHLMC SUPER 30Y FIXED		11/04/2021	VARIOUS	XXX	3,492,020	3,277,931	2,868
3132DM-U8-6	FHLMC SUPER 30Y FIXED		05/28/2021	BANKERS TRUST CO/PNC BANK, NA-SECS CO	XXX	2,070,598	1,995,156	1,801
3132DV-4H-5	FHLMC SUPER 30Y FIXED		02/17/2021	CITIGROUP GBL MKT INC/SAL	XXX	254,130	242,028	202
3132DV-7B-5	FHLMC SUPER 30Y FIXED		02/22/2021	BANC OF AMERICA SEC LLC	XXX	1,615,737	1,595,512	886
3132DW-AD-5	FHLMC SUPER 30Y FIXED		05/06/2021	VARIOUS	XXX	8,102,629	8,258,409	4,004
3132DW-AW-3	FHLMC SUPER 30Y FIXED		01/04/2021	MORGAN STANLEY & CO INC	XXX	1,034,272	999,901	722
3132DW-B5-1	FHLMC SUPER 30Y FIXED		07/21/2021	VARIOUS	XXX	571,570	563,178	344
3132DW-BJ-1	FHLMC SUPER 30Y FIXED		05/20/2021	VARIOUS	XXX	2,017,170	1,955,264	2,008
3132DW-BY-8	FHLMC SUPER30Y FIXED		07/07/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	1,566,002	1,541,436	1,113
3132DW-CC-5	FHLMC SUPER30Y FIXED		09/01/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	548,580	528,096	477
3133G8-DD-0	FHLMC UMBS 15Y FIXED		04/22/2021	INTL FCSTONE FIN INC/BD RATES, NEW YORK	XXX	1,321,982	1,247,337	2,703
3133KY-TW-9	FHLMC UMBS 20Y FIXED		01/29/2021	BANC OF AMERICA SEC LLC	XXX	2,602,046	2,516,333	1,398

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
3133KY-U6-4	FHLMC UMBS 20Y FIXED		10/01/2021	MORGAN STANLEY & CO INC, NY	XXX	859,319	843,245	609
3133AE-N8-3	FHLMC UMBS 30Y FIXED		09/02/2021	PIERPONT SECURITIES LLC	XXX	4,320,166	4,250,862	3,070
3133AG-W4-7	FHLMC UMBS 30Y FIXED		12/01/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	2,096,795	2,021,616	2,022
3133AU-TM-0	FHLMC UMBS 30Y FIXED		10/13/2021	MORGAN STANLEY & CO INC	XXX	1,303,105	1,267,458	792
3133KJ-6X-5	FHLMC UMBS 30Y FIXED		02/09/2021	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	37,466	34,899	39
3138A8-RD-0	FNMA Pass-Thru Lng 30 Year		08/10/2021	STEPHENS, INC.	XXX	510,337	467,128	571
3140J9-Z3-8	FNMA PASS-THRU LNG 30 YEAR		07/13/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	182,779	170,622	246
3136AL-E4-9	FNMA REMIC TRUST 2014-85		10/14/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	495,397	492,626	739
31385X-AZ-0	FNMA SUPER LNG 30 YEAR		10/13/2021	STEPHENS, INC.	XXX	115,102	101,551	264
3140X5-6F-5	FNMA SUPER LNG 30 YEAR		07/30/2021	INTL FCSTONE FIN INC/BD RATES, NEW YORK	XXX	1,330,168	1,240,612	276
3140X8-6B-8	FNMA SUPER LNG 30 YEAR		01/15/2021	MORGAN STANLEY & CO INC	XXX	907,999	859,898	597
3140X9-LZ-6	FNMA SUPER LNG 30 YEAR		11/23/2021	BANK OF NYC/NSIMBS	XXX	969,588	950,868	792
3140XA-2Y-7	FNMA SUPER LNG 30 YEAR		07/01/2021	MERRILL LYNCH	XXX	507,635	492,476	445
3140XC-AX-6	FNMA SUPER LNG 30 YEAR		07/30/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	6,829,387	6,677,067	4,080
31419A-VZ-7	FNMA SUPER LNG 30 YEAR		07/20/2021	JP MORGAN SECS INC-FI	XXX	292,944	264,808	695
31418D-QZ-8	FNMA UMBS INT 20 YEAR		02/05/2021	KEEFE BRUYETTE & WOODS	XXX	1,517,628	1,469,605	917
31418D-V2-5	FNMA UMBS INT 20 YEAR		01/04/2021	JP MORGAN	XXX	5,061,621	4,872,067	3,519
31418D-W6-5	FNMA UMBS INT 20 YEAR		09/02/2021	INTL FCSTONE FIN INC/BD RATES, NEW YORK	XXX	5,093,865	4,886,992	1,653
31418D-Y7-1	FNMA UMBS INT 20 YEAR		09/01/2021	VARIOUS	XXX	5,949,283	5,798,006	2,476
31418D-Y8-9	FNMA UMBS INT 20 YEAR		05/13/2021	VARIOUS	XXX	3,878,405	3,730,884	3,299
31418D-Z8-8	FNMA UMBS INT 20 YEAR		07/15/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	2,308,127	2,215,027	1,692
3140GV-2D-6	FNMA UMBS LNG 30 YEAR		07/20/2021	INTL FCSTONE FIN INC/BD RATES, NEW YORK	XXX	323,427	298,777	784
3140GY-GZ-6	FNMA UMBS LNG 30 YEAR		05/11/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	1,459,224	1,373,387	1,602
3140K0-5T-1	FNMA UMBS LNG 30 YEAR		02/01/2021	MORGAN STANLEY & CO INC	XXX	232,932	221,346	184
3140KE-K8-0	FNMA UMBS LNG 30 YEAR		04/14/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	4,728,966	4,603,625	4,156
3140KK-GD-0	FNMA UMBS LNG 30 YEAR		10/05/2021	BANK OF NEW YORK, NEW YORK	XXX	611,675	608,821	440
3140KM-TF-7	FNMA UMBS LNG 30 YEAR		10/05/2021	BANK OF NEW YORK, NEW YORK	XXX	841,256	837,331	605
3140KM-U3-2	FNMA UMBS LNG 30 YEAR		10/05/2021	BNY MELLON CAPITAL MARKETS LLC, NEW YORK	XXX	1,939,548	1,875,375	1,693
3140KS-AG-2	FNMA UMBS LNG 30 YEAR		12/13/2021	BMOCM/BONDS	XXX	952,823	955,810	637
3140KV-F8-8	FNMA UMBS LNG 30 YEAR		01/04/2021	MORGAN STANLEY & CO INC	XXX	1,026,804	989,989	715
3140KX-QQ-2	FNMA UMBS LNG 30 YEAR		04/14/2021	MORGAN STANLEY & CO INC	XXX	995,895	966,448	872
3140L5-FL-5	FNMA UMBS LNG 30 YEAR		04/20/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	2,020,807	1,952,586	1,624
3140L8-W2-2	FNMA UMBS LNG 30 YEAR		05/28/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	2,069,941	1,996,628	1,803
3140QG-RN-9	FNMA UMBS LNG 30 YEAR		05/27/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	2,075,423	1,995,899	1,802
3140QG-TZ-0	FNMA UMBS LNG 30 YEAR		01/04/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	2,064,688	2,000,000	1,444
31416V-BY-9	FNMA UMBS LNG 30 YEAR		07/20/2021	JP MORGAN SECS INC-FI	XXX	140,775	128,269	337
31418C-QB-3	FNMA UMBS LNG 30 YEAR		07/13/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	311,702	290,970	420
31418C-YM-0	FNMA UMBS LNG 30 YEAR		07/30/2021	INTL FCSTONE FIN INC/BD RATES, NEW YORK	XXX	650,578	606,776	135
31418D-3G-5	FNMA UMBS LNG 30 YEAR		07/21/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,077,591	1,061,585	649
31418D-JR-4	FNMA UMBS LNG 30 YEAR		02/17/2021	CITIGROUP GBL MKT INC/SAL	XXX	232,467	221,430	185
31418D-RW-4	FNMA UMBS LNG 30 YEAR		12/14/2021	VARIOUS	XXX	12,995,156	12,985,000	7,408
31418D-SH-6	FNMA UMBS LNG 30 YEAR		04/14/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	492,627	491,686	355
31418D-TP-7	FNMA UMBS LNG 30 YEAR		07/19/2021	VARIOUS	XXX	1,204,017	1,224,519	580
31418D-TQ-5	FNMA UMBS LNG 30 YEAR		02/24/2021	BANC OF AMERICA SEC LLC	XXX	2,497,445	2,477,221	1,376
31418D-UF-7	FNMA UMBS LNG 30 YEAR		03/05/2021	CITIGROUP GBL MKT INC/SAL	XXX	976,901	1,000,967	417
31418D-V6-6	FNMA UMBS LNG 30 YEAR		10/01/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	2,353,541	2,422,818	1,312
31418D-V7-4	FNMA UMBS LNG 30 YEAR		02/01/2021	VARIOUS	XXX	2,069,877	1,999,901	1,278
31418D-YC-0	FNMA UMBS LNG 30 YEAR		12/17/2021	VARIOUS	XXX	14,809,813	14,377,212	12,802
31418D-W7-3	FNMA UMBSS INT 20 YEAR		09/21/2021	BOFA SECURITIES, INC./FIXED INC	XXX	1,932,806	1,856,794	2,966
63607V-AF-3	NATIONAL FIN AUTH N H FED LEAS		10/15/2021	OPPENHEIMER	XXX	270,000	270,000	0
01F030-62-9	TBA FNMA SINGLE FAMILY 30YR 3 2/13		12/28/2021	VARIOUS	XXX	3,620,586	3,500,000	3,792
01F022-61-8	TBA UMBS SINGLE FAMILY 30YR 2.5 1/		12/15/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	1,530,586	1,500,000	1,250
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						151,871,920	147,649,264	112,107
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00287Y-BX-6	ABBVIE INC SR GLBL		03/10/2021	MORGAN STANLEY & CO INC	XXX	127,536	120,000	1,184
00914A-AH-5	AIR LEASE CORP		02/22/2021	BANK OF NY/TORONTO DOMINION SEC INC	XXX	262,366	245,000	1,217
015271-AU-3	ALEXANDRIA REAL ESTATE EQ INC		02/22/2021	BANK OF AMERICA SECURITIES, INC.	XXX	67,386	55,000	517
015271-AW-9	ALEXANDRIA REAL ESTATE EQ INC		02/03/2021	GOLDMAN SACHS & CO	XXX	478,517	480,000	0
030288-AC-8	AMERICAN TRANSMISSION SYS INC 144A		11/29/2021	MORGAN STANLEY & CO INC	XXX	483,661	485,000	0
032095-AL-5	AMPHENOL CORP		09/07/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	24,909	25,000	0
036752-AP-8	ANTHEM INC		03/08/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	59,769	60,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
037389-BE-2	AON CORP		12/13/2021	VARIOUS	XXX	18,522	18,000	41
00206R-KG-6	AT&T INC		12/02/2021	GOLDMAN SACHS & CO, NY	XXX	116,674	120,000	688
052769-AH-9	AUTODESK INC		10/05/2021	MORGAN STANLEY & CO INC, NY	XXX	4,985	5,000	0
05377R-ER-1	AVIS BUDGET CAR FDG LLC 2021-2144A		11/09/2021	BOFA SECURITIES,INC./FIXED INC	XXX	1,299,922	1,300,000	0
05377R-EH-3	AVIS BUDGET RENTL FD LC 2021-1144A		08/19/2021	VARIOUS	XXX	1,199,926	1,200,000	12
05682L-AJ-6	BAIN CAPITAL CREDIT 2A AR 144A		09/23/2021	GOLDMAN SACHS & CO, NY	XXX	2,000,000	2,000,000	0
056828-AS-5	BAIN CAPITAL CREDIT CLO 2016 144A		01/26/2021	JEFFRIES	XXX	500,000	500,000	0
06542B-BH-9	BANK 2021-BNK32		03/16/2021	MORGAN STANLEY & CO INC	XXX	339,887	330,000	557
06541C-BD-7	BANK 2021-BNK33		05/07/2021	BOFA SECURITIES,INC./FIXED INC	XXX	4,645,890	4,600,000	4,907
06051G-GR-4	BANK AMER CORP		12/02/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	160,782	150,000	2,021
06654D-AF-4	BANNER HEALTH		10/21/2021	MORGAN STANLEY & CO INC	XXX	184,000	184,000	0
07132J-BC-7	BATTALION CLO X LTD 2016-10A 144A		02/17/2021	MORGAN STANLEY & CO INC	XXX	350,000	350,000	0
071813-CM-9	BAXTER INTL INC 144A		11/16/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	40,000	40,000	0
075887-CJ-6	BECTON DICKINSON & CO		12/13/2021	MORGAN STANLEY & CO INC, NY	XXX	72,719	70,000	104
08179H-AE-0	BENEFIT STR 1.07375 15OCT30 144A F		10/04/2021	SG AMERICAS SECURITIES, LLC (SGAS)	XXX	3,250,000	3,250,000	0
08576P-AH-4	BERRY GLOBAL INC		02/26/2021	CITIGROUP GBL MKT INC/SAL	XXX	1,292,263	1,305,000	4,098
06051G-JP-5	BK OF AMERICA CORP		03/08/2021	BANC OF AMERICA SEC LLC	XXX	210,000	210,000	0
06051G-JT-7	BK OF AMERICA CORP		04/16/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	525,000	525,000	0
06051G-KA-6	BK OF AMERICA CORP		07/15/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	1,870,000	1,870,000	0
06051G-KD-0	BK OF AMERICA CORP		10/15/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	35,000	35,000	0
09261H-AJ-6	BLACKSTONE PRIVATE CREDIT FUND144A		11/15/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	114,658	115,000	0
09261X-AF-9	BLACKSTONE SECD LENDING FD 144A		09/27/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	99,134	100,000	0
097023-DG-7	BOEING CO		02/04/2021	VARIOUS	XXX	1,741,171	1,735,000	403
09857L-AR-9	BOOKING HOLDINGS INC		02/22/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	41,865	35,000	589
10112R-BF-0	BOSTON PPTYS LTD PARTNERSHIP		09/15/2021	BOFA SECURITIES,INC./FIXED INC	XXX	39,984	40,000	0
11120V-AL-7	BRIXMOR OPERATING PRTSHP LP		08/11/2021	BOFA SECURITIES,INC./FIXED INC	XXX	139,545	140,000	0
11135F-AZ-4	BROADCOM INC		02/22/2021	GOLDMAN SACHS & CO	XXX	45,105	40,000	609
11135F-BK-6	BROADCOM INC 144A		03/31/2021	RECEIVED IN EXCHANGE	XXX	1,033,435	970,000	0
11135F-BP-5	BROADCOM INC 144A		09/22/2021	RECEIVED IN EXCHANGE	XXX	1,449,860	1,344,000	0
05601P-AA-4	BSST 2021-SSCP MORTGAGE TRUST 144A		04/08/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	250,000	250,000	0
142339-AL-4	CARLISLE COS INC		09/14/2021	JP MORGAN SECS INC-FI	XXX	44,784	45,000	0
143122-AA-7	CARLYLE US CL 0.01 25JAN33 144A FR		12/03/2021	GOLDMAN SACHS & CO, NY	XXX	2,500,000	2,500,000	0
12513G-BG-3	CDW LLC / CDW FIN CORP		11/23/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	755,000	755,000	0
161175-BR-4	CHARTER COMMUNICATIONS OPER		02/22/2021	GOLDMAN SACHS & CO	XXX	153,812	130,000	2,626
125523-CM-0	CIGNA CORP NEW		03/01/2021	CITIGROUP GBL MKT INC/SAL	XXX	14,983	15,000	0
172967-MY-4	CITIGROUP INC		04/27/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	530,000	530,000	0
172967-NE-7	CITIGROUP INC		10/27/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	120,000	120,000	0
17308C-C5-3	CITIGROUP INC		02/22/2021	US BANCORP INVESTMENTS INC	XXX	106,235	100,000	901
20030N-DA-6	COMCAST CORP NEW		03/10/2021	GOLDMAN SACHS & CO	XXX	452,509	440,000	1,328
20268J-AB-9	COMMONSPIRIT HEALTH		05/06/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	62,328	58,000	210
20268J-AF-0	COMMONSPIRIT HEALTH		05/06/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	20,543	20,000	60
20825C-AX-2	CONOCOPHILLIPS 144A		02/08/2021	RECEIVED IN EXCHANGE	XXX	75,491	65,000	0
21036P-BH-0	CONSTELLATION BRANDS INC		07/21/2021	BOFA SECURITIES,INC./FIXED INC	XXX	318,576	320,000	0
212015-AU-5	CONTINENTAL RES INC 144A		11/09/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	80,000	80,000	0
22003B-AM-8	CORPORATE OFFICE PPTYS L P		03/03/2021	WELLS FARGO SECURITIES, LLC	XXX	638,247	645,000	0
22822V-AW-1	CROWN CASTLE INTL CORP		02/08/2021	CITIGROUP GBL MKT INC/SAL	XXX	34,841	35,000	0
22822V-AB-7	CROWN CASTLE INTL CORP NEW		03/10/2021	VARIOUS	XXX	60,818	54,000	180
22966R-AH-9	CUBESMART L P		11/18/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	403,036	405,000	0
23306G-AA-5	DBGS MTG TR 2018-BIOD 144A		03/02/2021	JP MORGAN SECS INC-FI	XXX	92,886	92,814	40
23312V-AF-3	DBJPM MTG TR 2016-C3		03/25/2021	DEUTSCHE BANK SECS	XXX	229,680	215,000	483
25278X-AM-1	DIAMONDBACK ENERGY INC		02/22/2021	BANC OF AMERICA SEC LLC	XXX	59,027	55,000	412
25278X-AR-0	DIAMONDBACK ENERGY INC		03/18/2021	GOLDMAN SACHS & CO	XXX	9,966	10,000	0
256746-AJ-7	DOLLAR TREE INC		11/29/2021	MERRILL LYNCH	XXX	1,077,084	1,080,000	0
26444H-AK-7	DUKE ENERGY FLA LLC		11/29/2021	MERRILL LYNCH	XXX	94,857	95,000	0
278865-BM-1	ECOLAB INC		12/06/2021	JP MORGAN SECS INC-FI	XXX	99,962	100,000	0
29374E-AB-2	ENTERPRISE FLEET FIN 144A		02/17/2021	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	289,986	290,000	0
29444U-BE-5	EQUINIX INC		02/22/2021	MORGAN STANLEY & CO INC	XXX	112,078	105,000	896
29444U-BS-4	EQUINIX INC		05/03/2021	BOFA SECURITIES,INC./FIXED INC	XXX	14,928	15,000	0
29717P-AY-3	ESSEX PORTFOLIO L P		02/22/2021	VARIOUS	XXX	1,043,809	1,050,000	0
31620M-BT-2	FIDELITY NATL INFORMATION SVCS		02/23/2021	JP MORGAN SECS INC-FI	XXX	959,007	965,000	0
340711-BA-7	FLORIDA GAS TRANSMISSION CO 144A		09/15/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	44,964	45,000	0
345285-AA-8	FORD CR AUTO OWN TR 2021-REV2 144A		11/02/2021	JP MORGAN SECS INC-FI	XXX	1,599,454	1,600,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
37045X-CK-0	GENERAL MTRS FINL CO INC		02/22/2021	CITIGROUP GBL MKT INC/SAL	XXX	139,556	125,000	2,039
378272-BG-2	GLENCORE FDG LLC 144A		09/15/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	19,955	20,000	0
361841-AR-0	GLP CAP LP/GLP FING II INC		12/07/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	427,317	430,000	0
36263D-AA-5	GLS AUTO REC TR 2021-4 144A		12/07/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	799,984	800,000	0
36263H-AA-6	GM FIN REV REC TR 2021-1 144A		09/14/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	399,920	400,000	0
38141G-YB-4	GOLDMAN SACHS GROUP INC		04/15/2021	GOLDMAN SACHS & CO, NY	XXX	1,225,000	1,225,000	0
38141G-YJ-7	GOLDMAN SACHS GROUP INC		07/14/2021	GOLDMAN SACHS & CO, NY	XXX	345,000	345,000	0
38237H-AA-5	GOODLEAP SUS HM SOL TR 2021-5 144A		10/21/2021	CREDIT SUISSE	XXX	76,989	77,000	0
404119-CC-1	HCA INC		06/21/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	14,908	15,000	0
42806M-AA-7	HERTZ VEHICLE 2021-1 FIN LLC 144A		06/24/2021	DEUTSCHE BANK	XXX	999,842	1,000,000	0
42806M-AE-9	HERTZ VEHICLE FIN 2021-2 LLC 144A		06/24/2021	DEUTSCHE BANK	XXX	799,875	800,000	0
443510-AK-8	HUBBELL INC		03/03/2021	JP MORGAN SECS INC-FI	XXX	19,913	20,000	0
45167R-AH-7	IDEX CORP		05/17/2021	JP MORGAN SECS INC-FI	XXX	14,981	15,000	0
460690-BT-6	INTERPUBLIC GROUP COS INC		02/23/2021	CITIGROUP GBL MKT INC/SAL	XXX	29,950	30,000	0
46188B-AA-0	INVITATION HOMES OPER PARTNERS		08/03/2021	JP MORGAN SECS INC-FI	XXX	19,679	20,000	0
46188B-AB-8	INVITATION HOMES OPER PARTNERS		11/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	509,342	510,000	0
46647P-BL-9	JPMORGAN CHASE & CO		03/10/2021	JP MORGAN SECS INC-FI	XXX	25,159	25,000	245
46647P-CC-8	JPMORGAN CHASE & CO		04/15/2021	JP MORGAN SECS INC-FI	XXX	325,000	325,000	0
46647P-CR-5	JPMORGAN CHASE & CO		11/01/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	610,000	610,000	0
48128B-AG-6	JPMORGAN CHASE AND CO		01/08/2021	UBS WARBURG LLC	XXX	521,100	505,000	10,226
49456B-AU-5	KINDER MORGAN INC DEL		10/26/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	304,475	305,000	0
529537-AA-0	LEXINGTON RLTY TR		08/16/2021	JP MORGAN SECS INC-FI	XXX	46,886	47,000	0
53079E-BJ-2	LIBERTY MUTUAL GROUP INC. 144A		09/01/2021	RECEIVED IN EXCHANGE	XXX	181,507	175,000	0
53218C-AA-8	LIFE MORTGAGE TRUST 2021-BMR 144A		03/18/2021	DEUTSCHE BANK SECS	XXX	120,000	120,000	0
548661-DY-0	LOWES COS INC		03/10/2021	JP MORGAN SECS INC-FI	XXX	156,047	165,000	1,091
56848D-AA-7	MARINER FINANCE ISSE TR 144A		03/05/2021	CITIGROUP GBL MKT INC/SAL	XXX	99,981	100,000	0
571748-BP-6	MARSH & MCLENNAN COS INC		12/01/2021	BOFA SECURITIES, INC./FIXED INC	XXX	19,975	20,000	0
58013M-FJ-8	MCDONALDS CORP		03/11/2021	GOLDMAN SACHS & CO	XXX	25,722	25,000	26
58550L-AA-3	MELLO WAREHOUSE SECURITIZATION144A		01/29/2021	JEFFRIES	XXX	700,000	700,000	0
58933Y-BE-4	MERCK & CO INC		12/07/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	1,167,590	1,170,000	0
617446-8X-0	MORGAN STANLEY		01/20/2021	MORGAN STANLEY & CO INC	XXX	50,000	50,000	0
61747Y-EC-5	MORGAN STANLEY		07/15/2021	MORGAN STANLEY & CO INC, NY	XXX	175,000	175,000	0
61747Y-ED-3	MORGAN STANLEY		07/15/2021	MORGAN STANLEY & CO INC, NY	XXX	530,000	530,000	0
61747Y-EH-4	MORGAN STANLEY		10/14/2021	MORGAN STANLEY & CO INC, NY	XXX	220,000	220,000	0
61772B-AB-9	MORGAN STANLEY		04/19/2021	VARIOUS	XXX	680,000	680,000	0
620076-BU-2	MOTOROLA SOLUTIONS INC		05/10/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	70,000	70,000	0
55368M-AA-9	MSG III SEC TR 2021-1 144A		06/17/2021	NOMURA SECURITIES	XXX	580,000	580,000	0
63942E-AA-6	NAVIENT PRIVATE ED LO 2021-E 144A		07/19/2021	JP MORGAN SECS INC-FI	XXX	499,890	500,000	0
63942C-AA-0	NAVIENT PRIVATE EDUC DA A 144A		05/14/2021	CREDIT SUISSE	XXX	370,000	370,000	0
63942K-AA-2	NAVIENT PVT ED RF LN TR 144A		11/23/2021	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	159,759	160,000	0
64035D-AD-8	NELNET STUDENT LN TR 2021-A 144A		05/13/2021	BOFA SECURITIES, INC./FIXED INC	XXX	182,786	183,000	0
64035G-AB-5	NELNET STUDENT LN TR 2021-C 144A		08/12/2021	MORGAN STANLEY & CO INC	XXX	99,970	100,000	0
64034Y-AB-7	NELNET STUDENT LN TR 2021-D 144A		10/21/2021	MIZUHO SEC	XXX	319,976	320,000	0
651587-AG-2	NEWMARKET CORP		03/04/2021	BANC OF AMERICA SEC LLC	XXX	74,072	75,000	0
651639-AZ-9	NEWMONT CORP		12/06/2021	VARIOUS	XXX	794,189	795,000	0
65339K-BZ-2	NEXTERA ENERGY CAP HLDGS INC		12/08/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	49,986	50,000	0
67578J-AA-7	OCTAGON INVT 0.00 20JUL34 144A FRN		04/16/2021	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	250,000	250,000	0
67115L-AA-2	OHA CREDIT PARTNERS 16A A 144A		08/18/2021	JP MORGAN SECS INC-FI	XXX	250,000	250,000	0
67777J-AL-2	OHIOHEALTH CORP		10/19/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	95,000	95,000	0
681919-BD-7	OMNICOM GROUP INC		04/28/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	9,982	10,000	0
68267E-AA-2	ONEMAIN DIRECT AUTO RCV 2019-1 144		04/27/2021	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	216,477	200,000	303
68269M-AB-0	ONEMAIN FINL 0.77 16JUN36 144A FRN		11/16/2021	VARIOUS	XXX	800,313	800,000	7
68389X-BV-6	ORACLE CORP		12/02/2021	VARIOUS	XXX	124,848	121,000	692
69121K-AG-9	OWL ROCK CAPITAL CORPORATION		08/10/2021	BOFA SECURITIES, INC./FIXED INC	XXX	54,944	55,000	290
694308-JT-5	PACIFIC GAS & ELEC CO		03/08/2021	CREDIT SUISSE FIRST BOS	XXX	34,926	35,000	0
72014T-AC-3	PIEDMONT HEALTHCARE INC		09/09/2021	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	121,000	121,000	0
74460D-AJ-8	PUBLIC STORAGE		11/04/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	609,835	610,000	0
744573-AU-0	PUBLIC SVC ENTERPRISE GROUP		11/04/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	798,512	800,000	0
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP		12/02/2021	GOLDMAN SACHS & CO, NY	XXX	39,968	40,000	388
756109-BK-9	REALTY INCOME CORP		11/09/2021	RECEIVED IN EXCHANGE	XXX	1,252,943	1,170,000	0
760759-AX-8	REPUBLIC SVCS INC		12/07/2021	GOLDMAN SACHS & CO, NY	XXX	12,126	13,000	60
771196-BW-1	ROCHE HOLDINGS INC 144A		12/06/2021	DEUTSCHE BANK	XXX	200,000	200,000	0

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808513-BT-1	SCHWAB CHARLES CORP		08/24/2021	CREDIT SUISSE	XXX	114,799	115,000	0
81211K-AZ-3	SEALED AIR CORPORATION 144A		09/15/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	40,000	40,000	0
83208A-AA-1	SMB PRIVATE ED LN 1.39 144A		05/25/2021	CREDIT SUISSE FIRST BOS	XXX	239,952	240,000	56
857477-BP-7	STATE STR CORP		02/26/2021	BANC OF AMERICA SEC LLC	XXX	1,191,487	1,195,000	0
866677-AF-4	SUN CMNTYS OPER LTD PARTNERSHP		09/28/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,043,224	1,045,000	0
78486Q-AH-4	SVB FINANCIAL GROUP		05/06/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	24,971	25,000	0
87264A-CR-4	T MOBILE USA INC 144A		12/01/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	99,934	100,000	0
875127-BH-4	TAMPA ELEC CO		03/15/2021	WELLS FARGO SECURITIES, LLC	XXX	59,804	60,000	0
87240N-AU-0	TCW CLO 2017-1A L 1A A1RR 144A		09/24/2021	JEFFERIES & CO INC, NEW YORK	XXX	1,000,000	1,000,000	0
880451-AZ-2	TENNESSEE GAS PIPELINE CO 144A		02/22/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	62,177	60,000	836
883556-CK-6	THERMO FISHER SCIENTIFIC INC		08/09/2021	MORGAN STANLEY & CO INC, NY	XXX	14,993	15,000	0
92277G-AW-7	VENTAS RLTY LTD PARTNERSHIP		08/11/2021	JP MORGAN SECS INC-FI	XXX	69,821	70,000	0
92343V-FX-7	VERIZON COMMUNICATIONS INC		12/02/2021	GOLDMAN SACHS & CO, NY	XXX	174,653	185,000	311
92343V-GH-1	VERIZON COMMUNICATIONS INC		03/11/2021	MORGAN STANLEY & CO INC	XXX	64,971	65,000	0
92343V-GJ-7	VERIZON COMMUNICATIONS INC		03/11/2021	MORGAN STANLEY & CO INC	XXX	766,835	770,000	0
927804-FZ-2	VIRGINIA ELEC & PWR CO		03/10/2021	GOLDMAN SACHS & CO	XXX	24,593	22,000	374
928563-AK-1	VMWARE INC		07/20/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	29,844	30,000	0
95000U-2L-6	WELLS FARGO & CO		02/22/2021	JP MORGAN SECS INC-FI	XXX	41,544	35,000	610
959802-AZ-2	WESTERN UN CO		02/23/2021	BANC OF AMERICA SEC LLC	XXX	1,508,248	1,510,000	0
92936U-AJ-8	WP CAREY INC		10/05/2021	JP MORGAN SECS INC-FI	XXX	44,572	45,000	0
0778FP-AG-4	BELL TEL CO CDA-BELL	C	08/09/2021	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	69,693	70,000	0
13645R-BF-0	CANADIAN PAC RY CO NEW	C	11/17/2021	GOLDMAN SACHS & CO, NY	XXX	49,983	50,000	0
29250N-AZ-8	ENBRIDGE INC MTN CDS-	C	02/22/2021	RBC DAIN RAUSCHER	XXX	155,911	145,000	1,246
68327L-AD-8	ONTARIO TEACHERS CADILLAC FAIR144A	C	10/07/2021	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	618,388	625,000	0
98462Y-AE-0	YAMANA GOLD INC 144A	C	08/04/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	810,000	810,000	0
00142M-AC-4	AIG CLO 2019-2 LTD 2A AR 144A	C	10/27/2021	MORGAN STANLEY & CO INC	XXX	1,500,000	1,500,000	0
03769H-AA-5	APIDOS CLO 2021-37 144A	C	10/01/2021	DEUTSCHE BANK	XXX	600,000	600,000	0
04019D-AA-0	ARES LXI CLO LTD 61A A 144A	C	08/20/2021	NOMURA SECURITIES	XXX	250,000	250,000	0
05875D-AJ-1	BALLYROCK CLO LTD 2020-2R 144A	C	10/04/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	250,000	250,000	0
09628W-AW-2	BLUEMOUNT CLO 2016-2R2 LTD 144A	C	09/01/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	2,750,000	2,750,000	0
14310M-AW-7	CARLYLE GLBL MKT 2014-1R2 144A	C	11/24/2021	MORGAN STANLEY & CO INC	XXX	1,744,695	1,744,695	2,223
143133-AA-4	CARLYLE US CLO 2021-6 LTD 144A	C	08/02/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	250,000	250,000	0
12548M-BF-1	CIFC FUNDING LTD 2015-IRR 144A	C	10/06/2021	GOLDMAN SACHS & CO, NY	XXX	250,250	250,000	676
39729R-AB-4	GREENWOOD PARK CLO 2018-1 144A	C	09/28/2021	MORGAN STANLEY & CO INC	XXX	250,300	250,000	608
40256G-AA-9	GULFSTREAM MERIDIAN 2021-6 144A	C	09/27/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	250,000	250,000	0
47048X-AN-2	JAMESTOWN CLO XI 14A A1AR 144A	C	09/24/2021	JP MORGAN SECS INC-FI	XXX	1,625,000	1,625,000	0
97314D-AA-6	KVK CLO 2016-1 LT 1A A1R2 144A	C	09/24/2021	CREDIT SUISSE	XXX	750,000	750,000	0
55820B-AJ-6	MADISON PARK FDG XLVR LTD 144A	C	06/16/2021	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	550,000	550,000	0
671078-AN-3	OCP CLO 2020-18R LTD 144A	C	04/07/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	249,775	250,000	0
67590G-BG-3	OCTAGON INV PART LTD 144A	C	06/07/2021	BAIRD (ROBERT W.) & CO. INCORPORATED	XXX	250,213	250,000	359
721327-AA-2	PIKES PEAK CLO 2018-1 144A	C	03/01/2021	MORGAN STANLEY & CO INC	XXX	250,200	250,000	359
83012Q-AA-2	SIXTH STREET CLO LTD 2021-20 144A	C	09/08/2021	GOLDMAN SACHS & CO, NY	XXX	250,000	250,000	0
87246M-AS-1	TICP CLO VI 2016-2R2 LTD 144A	C	02/08/2021	BANC OF AMERICA SEC LLC	XXX	500,000	500,000	0
89531F-AL-1	TRESTLES CLO 2017-1R LTD 144A	C	03/01/2021	THE BANK OF NEW YORK MELLON/NATIXIS	XXX	250,000	250,000	0
251526-CN-7	DEUTSCHE BK AG N Y	C	11/10/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	355,000	355,000	0
251526-CP-2	DEUTSCHE BK AG N Y	C	11/10/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	270,000	270,000	0
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC	C	07/06/2021	MIZUHO SECURITIES USA/FIXED, NEW YORK	XXX	1,730,000	1,730,000	0
65535H-AX-7	NOMURA HLDGS INC	C	07/06/2021	NOMURA SECS, NEW YORK	XXX	200,000	200,000	0
29278G-AP-3	ENEL FIN INTL N.V. 144A	C	07/07/2021	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	1,301,852	1,310,000	0
902613-AE-8	UBS GROUP AG 144A	C	02/02/2021	UBS WARBURG LLC	XXX	510,000	510,000	0
902613-AH-1	UBS GROUP AG 144A	C	08/03/2021	UBS SECURITIES LLC, STAMFORD	XXX	670,000	670,000	0
50220P-AC-7	LSEGA FINANCING PLC 144A	C	03/25/2021	CITIGROUP GBL MKT INC/SAL	XXX	239,782	240,000	0
78009P-EH-0	NATWEST GROUP PLC	C	01/21/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	675,528	560,000	14,055
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						83,588,504	83,029,509	61,160
Bonds - Hybrid Securities								
25746U-DM-8	DOMINION ENERGY INC PERP GLBL -C N		12/01/2021	JP MORGAN SECS INC-FI	XXX	90,000	90,000	0
4899999 - Bonds - Hybrid Securities						90,000	90,000	0
Bonds - Parent, Subsidiaries, and Affiliates								
Bonds - SVO Identified Funds								
Bonds - Subtotals - Unaffiliated Bank Loans								
8399997 - Bonds - Subtotals - Bonds - Part 3						431,209,033	426,678,654	260,861

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
8399998 - Bonds - Summary item from Part 5 for Bonds						1,228,387,927	1,199,484,051	1,022,409
8399999 - Bonds - Subtotals - Bonds						1,659,596,960	1,626,162,704	1,283,270
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
D94523-10-3	VOLKSWAGEN AG WOLFSBURG	B	06/24/2021	CREDIT SUISSE	610.000	159,265	25.00	0
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						159,265	XXX	0
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								
Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred								
Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred								
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						159,265	XXX	0
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						159,265	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
Y20246-10-7	DBS GROUP HOLDINGS LTD	B	06/24/2021	MERRILL LYNCH	3,600.000	79,157	XXX	0
X3078L-10-8	GALP ENERGIA SGPS SA	B	09/21/2021	VARIOUS	21,461.000	238,176	XXX	0
G31989-10-9	ESR CAYMAN LIMITED	B	09/27/2021	VARIOUS	45,200.000	142,562	XXX	0
464287-62-2	ISHARES RUSSELL 1000 ETF		01/11/2021	JP MORGAN	470.000	101,193	XXX	0
05577W-95-2	BRP INC COM SUN VTG	B	08/06/2021	VARIOUS	2,209.000	177,077	XXX	0
124765-10-8	CAE INC COMMON STOCK CAD 0	B	06/24/2021	VARIOUS	7,212.000	215,763	XXX	0
19239C-95-7	COGECO COMMUNICATIONS INC	B	06/24/2021	VARIOUS	2,007.000	184,089	XXX	0
867224-10-7	SUNCOR ENERGY INC NEW	B	09/17/2021	VARIOUS	6,619.000	151,145	XXX	0
87262K-10-5	TMX GROUP LTD	B	06/24/2021	VARIOUS	1,480.000	155,346	XXX	0
F01764-10-3	AIR LIQUIDE	B	06/24/2021	CREDIT SUISSE	635.000	114,826	XXX	0
F4973Q-10-1	CAPGEMINI SE	B	06/24/2021	VARIOUS	1,793.000	331,781	XXX	0
F7629A-10-7	ENGIE SA SHS	B	06/24/2021	CREDIT SUISSE	11,664.000	163,073	XXX	0
X5S8VL-10-5	NORDEA BANK ABP	B	06/24/2021	CREDIT SUISSE	6,740.000	75,699	XXX	0
F72027-10-9	PERNOD RICARD ACT	B	06/24/2021	CREDIT SUISSE	466.000	104,496	XXX	0
X75653-10-9	SAMPO INSURANCE COMPANY LTD	B	06/24/2021	CREDIT SUISSE	949.000	44,460	XXX	0
F5548N-10-1	SANOFI SHS	B	10/25/2021	VARIOUS	3,000.000	306,784	XXX	0
D0066B-18-5	ADIDAS AG	B	06/24/2021	VARIOUS	818.000	297,979	XXX	0
D16212-14-0	CONTINENTAL AG COMMON STOCK EUR	B	11/11/2021	VARIOUS	1,988.000	283,755	XXX	0
D35415-10-4	INFINEON TECHNOLOGIES AG	B	06/24/2021	CREDIT SUISSE	2,047.000	80,723	XXX	0
D5357W-10-3	MERCK KGAA DARMSTADT	B	06/24/2021	CREDIT SUISSE	561.000	105,645	XXX	0
D5565H-10-4	MTU AERO ENGINES AG	B	12/22/2021	VARIOUS	1,927.000	488,731	XXX	0
D6216S-14-3	PROSIEBENSAT 1 MEDIA SE	B	06/24/2021	CREDIT SUISSE	4,073.000	80,904	XXX	0
D1764R-10-0	VONOVIA SE	B	12/09/2021	VARIOUS	2,960.000	163,606	XXX	0
G0403H-10-8	AON PLC	C	06/24/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	534.000	127,354	XXX	0
G5960L-10-3	MEDTRONIC PLC	C	06/24/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	1,423.000	178,017	XXX	0
783513-20-3	RYANAIR HLDGS PLC	C	06/24/2021	VARIOUS	1,694.000	192,042	XXX	0
M16043-10-7	BANK LEUMI LE ISRAEL TEL AVIV	B	06/24/2021	CREDIT SUISSE	11,455.000	87,889	XXX	0
T3679P-11-5	ENEL SPA COMMON STOCK EUR 1	B	06/24/2021	CREDIT SUISSE	14,021.000	134,520	XXX	0
J03234-15-0	ASICS CORP	B	06/24/2021	VARIOUS	7,400.000	178,484	XXX	0
Y0606D-10-2	BANDAI NAMCO HLDGS INC	B	10/19/2021	VARIOUS	3,000.000	237,332	XXX	0
J10038-11-5	DAIKIN INDUSTRIES LTD	B	07/15/2021	VARIOUS	1,200.000	230,322	XXX	0
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD	B	06/24/2021	MERRILL LYNCH	3,000.000	89,862	XXX	0
J1229F-10-9	DIGITAL GARAGE INC TOKYO	B	06/24/2021	MERRILL LYNCH	6,300.000	272,285	XXX	0
J12327-10-2	DISCO CORP SHS	B	12/28/2021	NOMURA SECURITIES	500.000	148,583	XXX	0
J12432-22-5	DOWA HOLDINGS CO LTD	B	06/24/2021	VARIOUS	3,900.000	165,203	XXX	0
J15708-15-9	FUJITSU LTD	B	06/24/2021	MERRILL LYNCH	600.000	108,339	XXX	0
J20454-11-2	HITACHI LIMITED COM	B	06/24/2021	MERRILL LYNCH	4,000.000	222,773	XXX	0
J39584-10-7	MAKITA CORP	B	06/24/2021	VARIOUS	4,500.000	206,020	XXX	0
J41208-10-9	MATSUMOTOKIYOSHI HLDGS CO LTD	B	12/06/2021	VARIOUS	8,400.000	368,498	XXX	0
J4914X-10-4	NEXON CO LTD TOKYO	B	12/28/2021	VARIOUS	7,100.000	153,044	XXX	0
J6571N-10-5	RYOHIN KEIKAKU CO LTD	B	07/01/2021	VARIOUS	2,500.000	52,809	XXX	0
J72262-10-8	SHIMANO INC	B	07/05/2021	VARIOUS	1,200.000	284,206	XXX	0
J78529-13-8	SUZUKI MOTOR CORP	B	06/24/2021	VARIOUS	3,100.000	136,381	XXX	0
J95732-10-3	YAMAHA CORP	B	08/10/2021	VARIOUS	3,500.000	194,274	XXX	0
G3421J-10-6	FERGUSON PLC	B	06/24/2021	CREDIT SUISSE	778.000	107,019	XXX	0
N01803-30-8	AKZO NOBEL NV COMMON STOCK EUR 0.5	B	06/24/2021	VARIOUS	2,391.000	291,080	XXX	0
N44664-10-5	JDE PEET'S BV COMMON STOCK EUR 0.0	B	06/24/2021	CREDIT SUISSE	1,114.000	41,106	XXX	0
N5017D-12-2	KONINKLIJKE DSM NV	B	06/24/2021	CREDIT SUISSE	662.000	124,428	XXX	0
N90313-10-2	UNIVERSAL MUSIC GROUP NV	B	09/23/2021	SPIN OFF	8,721.000	194,034	XXX	0
N9643A-19-7	WOLTERS KLUWER N V	B	06/24/2021	CREDIT SUISSE	857.000	86,843	XXX	0
R2R90P-10-3	EQUINOR ASA	B	06/24/2021	CREDIT SUISSE	3,852.000	82,452	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
R21882-10-6	TELENOR ASA	B	06/24/2021	CREDIT SUISSE	4,540.000	77,105	XXX	0
E6282J-12-5	INDUSTRIA DE DISENO TEXTIL IND	B	06/24/2021	VARIOUS	10,606.000	394,234	XXX	0
W74857-16-5	SANDVIK AB COMMON STOCK SEK	B	06/24/2021	VARIOUS	7,535.000	193,847	XXX	0
H0010V-10-1	ABB LTD ZUERICH NAMEN AKT	B	06/24/2021	CREDIT SUISSE	4,426.000	151,230	XXX	0
H5820Q-15-0	NOVARTIS AG	B	06/24/2021	CREDIT SUISSE	1,460.000	135,169	XXX	0
G88473-14-8	3I GROUP PLC	B	08/02/2021	VARIOUS	11,151.000	188,633	XXX	0
G03764-13-4	ANGLO AMERICAN PLC GBP	B	06/24/2021	VARIOUS	8,926.000	364,593	XXX	0
G08036-12-4	BARCLAYS PLC COMMON STOCK GBP 25	B	10/25/2021	VARIOUS	131,778.000	330,615	XXX	0
G23296-20-8	COMPASS GROUP PLC	B	12/15/2021	VARIOUS	12,554.000	250,706	XXX	0
G52314-10-4	PETERSHILL PARTNERS PLC	B	10/01/2021	VARIOUS	36,972.000	174,823	XXX	0
G72899-10-0	PRUDENTIAL PLC	B	06/24/2021	CREDIT SUISSE	5,222.000	105,203	XXX	0
G7493L-10-5	RELX PLC	B	06/24/2021	CREDIT SUISSE	7,409.000	201,964	XXX	0
G82343-16-4	SMITH & NEPHEW PLC	B	12/03/2021	VARIOUS	12,903.000	212,901	XXX	0
G8T67X-10-2	TESCO PLC ORD	B	10/27/2021	CREDIT SUISSE	50,011.000	168,187	XXX	0
G92087-16-5	UNILEVER PLC	B	06/24/2021	CREDIT SUISSE	1,882.000	111,630	XXX	0
K36628-13-7	CARLSBERG AS	B	06/24/2021	CREDIT SUISSE	604.000	113,279	XXX	0
K9773J-20-1	VESTAS WIND SYS AS	B	06/24/2021	VARIOUS	8,010.000	301,358	XXX	0
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						12,257,649	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
FHLBNY-00-1	FEDERAL HOME LOAN BANK MEMBERSHIP		04/02/2021	CITIGROUP GLOBAL	804.000	80,400	XXX	0
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						80,400	XXX	0
Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded								
Common Stocks - Parent, Subsidiaries and Affiliates Other								
Common Stocks - Mutual Funds								
Common Stocks - Unit Investment Trusts								
Common Stocks - Closed-End Funds								
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						12,338,049	XXX	0
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						2,837,582	XXX	0
9799999 - Common Stocks - Subtotals - Common Stocks						15,175,632	XXX	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						15,334,896	XXX	0
9999999 Totals						1,674,931,857	XXX	1,283,270

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36241K-YY-8	GNMA PASS-THRU M PLATINUM 30YR		12/20/2021	PRINCIPAL RECEIPT	XXX	5,928	5,928	6,023	6,006	0	(77)	0	(77)	0	5,928	0	0	0	153	12/20/2038
36179M-K7-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	22,541	22,541	24,471	24,267	0	(1,726)	0	(1,726)	0	22,541	0	0	0	388	08/20/2042
36179M-X3-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	240,478	240,478	236,549	236,591	0	3,887	0	3,887	0	240,478	0	0	0	3,491	01/20/2043
36179N-BA-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	416,327	416,327	429,878	429,544	0	(13,218)	0	(13,218)	0	416,327	0	0	0	6,103	04/20/2043
36179N-LD-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	173,817	173,817	175,610	175,502	0	(1,685)	0	(1,685)	0	173,817	0	0	0	3,029	08/20/2043
36179N-Q4-3	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	178,216	178,216	177,144	177,167	0	1,049	0	1,049	0	178,216	0	0	0	3,063	10/20/2043
36179N-Q5-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	96,550	96,550	100,140	100,073	0	(3,524)	0	(3,524)	0	96,550	0	0	0	1,932	10/20/2043
36179R-4E-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	1,192,027	1,192,027	1,245,668	1,244,926	0	(52,899)	0	(52,899)	0	1,192,027	0	0	0	20,008	03/20/2046
36179R-BX-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	64,499	64,499	66,444	66,357	0	(1,858)	0	(1,858)	0	64,499	0	0	0	1,074	04/20/2045
36179R-F8-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	32,325	32,325	32,497	32,483	0	(158)	0	(158)	0	32,325	0	0	0	454	06/20/2045
36179R-LQ-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	122,878	122,878	124,813	124,788	0	(1,910)	0	(1,910)	0	122,878	0	0	0	2,399	08/20/2045
36179R-Q2-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	763,474	763,474	800,216	799,693	0	(36,219)	0	(36,219)	0	763,474	0	0	0	12,840	10/20/2045
36179R-U9-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	53,678	53,678	55,456	0	0	(1,778)	0	(1,778)	0	53,678	0	0	0	496	12/20/2045
36179R-VC-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	104,123	104,123	109,801	109,892	0	(5,769)	0	(5,769)	0	104,123	0	0	0	2,050	12/20/2045
36179S-2P-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	1,161,246	1,161,246	1,207,696	1,207,018	0	(45,772)	0	(45,772)	0	1,161,246	0	0	0	19,078	04/20/2047
36179S-5K-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	520,039	520,039	537,774	537,569	0	(17,530)	0	(17,530)	0	520,039	0	0	0	7,495	05/20/2047
36179S-B7-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	341,907	341,907	358,189	358,036	0	(16,129)	0	(16,129)	0	341,907	0	0	0	4,763	05/20/2046
36179S-EH-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	208,193	208,193	217,236	217,109	0	(8,916)	0	(8,916)	0	208,193	0	0	0	3,524	06/20/2046
36179S-GL-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	299,233	299,233	311,407	311,191	0	(11,959)	0	(11,959)	0	299,233	0	0	0	5,057	07/20/2046
36179S-JR-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	105,668	105,668	111,311	111,302	0	(5,634)	0	(5,634)	0	105,668	0	0	0	1,289	08/20/2046
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	730,345	730,345	756,912	757,627	0	(27,283)	0	(27,283)	0	730,345	0	0	0	10,387	08/20/2046
36179S-LR-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	282,961	282,961	272,759	273,016	0	9,945	0	9,945	0	282,961	0	0	0	4,096	09/20/2046
36179S-LS-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	505,858	505,858	503,081	503,357	0	2,501	0	2,501	0	505,858	0	0	0	8,774	09/20/2046
36179S-LT-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	115,951	115,951	117,704	117,682	0	(1,731)	0	(1,731)	0	115,951	0	0	0	2,289	09/20/2046
36179S-NT-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	10,941	10,941	11,304	0	0	(362)	0	(362)	0	10,941	0	0	0	96	10/20/2046
36179S-NU-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	316,136	316,136	313,960	314,094	0	2,041	0	2,041	0	316,136	0	0	0	4,594	10/20/2046
36179S-NV-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	471,759	471,759	476,145	476,050	0	(4,291)	0	(4,291)	0	471,759	0	0	0	8,189	10/20/2046
36179S-NX-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	69,105	69,105	71,820	71,779	0	(2,674)	0	(2,674)	0	69,105	0	0	0	1,630	10/20/2046
36179S-QV-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	661,096	661,096	673,437	673,233	0	(12,138)	0	(12,138)	0	661,096	0	0	0	9,480	11/20/2046
36179S-QX-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	242,042	242,042	248,328	248,266	0	(6,224)	0	(6,224)	0	242,042	0	0	0	4,823	11/20/2046
36179S-QY-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	62,298	62,298	66,036	65,974	0	(3,676)	0	(3,676)	0	62,298	0	0	0	1,405	11/20/2046
36179S-SN-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	429,301	429,301	434,566	177,381	0	(5,548)	0	(5,548)	0	429,301	0	0	0	4,392	12/20/2046
36179S-SP-3	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	206,805	206,805	204,220	204,277	0	2,528	0	2,528	0	206,805	0	0	0	2,944	12/20/2046
36179S-SQ-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	543,556	543,556	547,935	547,886	0	(4,329)	0	(4,329)	0	543,556	0	0	0	9,513	12/20/2046
36179S-UX-3	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	263,266	263,266	281,530	281,541	0	(18,275)	0	(18,275)	0	263,266	0	0	0	5,980	01/20/2047
36179S-WY-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	107,942	107,942	110,038	110,050	0	(2,108)	0	(2,108)	0	107,942	0	0	0	2,100	02/20/2047
36179S-YQ-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	49,230	49,230	50,860	0	0	(1,631)	0	(1,631)	0	49,230	0	0	0	386	03/20/2047
36179S-YR-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	VARIOUS	XXX	2,309,392	2,266,046	2,332,474	2,331,235	0	(36,307)	0	(36,307)	0	2,294,929	0	14,463	14,463	49,783	03/20/2047
36179T-4N-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	268,097	268,097	279,617	280,216	0	(12,119)	0	(12,119)	0	268,097	0	0	0	4,586	07/20/2048
36179T-7K-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	1,144,561	1,144,561	1,193,383	1,193,178	0	(48,618)	0	(48,618)	0	1,144,561	0	0	0	21,812	08/20/2048
36179T-7L-3	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	558,832	558,832	583,104	583,995	0	(25,164)	0	(25,164)	0	558,832	0	0	0	11,974	08/20/2048
36179T-AK-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	352,548	352,548	358,535	359,404	0	(6,856)	0	(6,856)	0	352,548	0	0	0	5,798	06/20/2047
36179T-CV-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	29,177	29,177	30,143	0	0	(966)	0	(966)	0	29,177	0	0	0	185	07/20/2047
36179T-CY-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	1,445,016	1,445,016	1,513,993	1,513,921	0	(68,905)	0	(68,905)	0	1,445,016	0	0	0	28,182	07/20/2047
36179T-E3-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	97,282	97,282	100,018	100,328	0	(3,046)	0	(3,046)	0	97,282	0	0	0	2,179	08/20/2047
36179T-G2-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	43,833	43,833	45,285	0	0	(1,452)	0	(1,452)	0	43,833	0	0	0	434	09/20/2047
36179T-G5-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	905,408	905,408	936,768	938,456	0	(33,048)	0	(33,048)	0	905,408	0	0	0	17,544	09/20/2047
36179T-LS-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	VARIOUS	XXX	1,796,979	1,760,435	1,824,448	1,824,679	0	(34,489)	0	(34,489)	0	1,790,190	0	6,790	6,790	44,865	11/20/2047
36179T-NR-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	VARIOUS	XXX	2,422,454	2,364,879	2,459,104	2,457,934	0	(46,234)	0	(46,234)	0	2,411,700	0	10,754	10,754	63,878	12/20/2047
36179T-QN-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	VARIOUS	XXX	971,064	949,873	976,143	975,696	0	(12,156)	0	(12,156)	0	963,541	0	7,523	7,523	22,334	01/20/2048
36179T-QP-3	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	400,162	400,162	415,262	415,214	0	(15,051)	0	(15,051)	0	400,162	0	0	0	6,556	01/20/2048
36179T-XW-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	188,197	188,197	194,850	194,806	0	(6,609)	0	(6,609)	0	188,197	0	0	0	3,995	05/20/2048
36179T-Z3-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	VARIOUS	XXX	218,110	213,360	219,860	219,789	0	(3,033)	0	(3,033)	0	216,756	0	1,354	1,354	5,125	06/20/2048
36179U-EA-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	379,827	379,827	398,907	398,833	0	(19,006)	0	(19,006)	0	379,827	0	0	0	8,126	10/20/2048
36179U-EB-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	144,067	144,067	151,518	152,055	0	(7,988)	0	(7,988)	0	144,067	0	0	0	3,417	10/20/2048
36179U-GA-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	273,601	273,601	281,809	281,667	0	(8,066)	0	(8,066)	0	273,601	0	0	0	3,931	11/20/2048
36179U-GB-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	646,482	646,482	670,826	670,564	0	(24,082)	0	(24,082)	0	646,482	0	0	0	10,738	11/20/2048
36179U-H2-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	495,295	495,295	511,005	510,698	0	(15,403)	0	(15,403)	0	495,295	0	0	0	8,565	12/20/2048

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
36179U-KW-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	107,401	107,401	111,009	111,265	0	(3,864)	0	(3,864)	0	107,401	0	0	0	1,819	01/20/2049
36179U-ST-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	VARIOUS	XXX	1,491,711	1,463,080	1,541,949	1,541,811	0	(44,343)	0	(44,343)	0	1,497,468	0	(5,758)	(5,758)	37,028	05/20/2049
36179U-UG-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	11,309	11,309	11,683	0	0	(375)	0	(375)	0	11,309	0	0	0	97	06/20/2049
36179U-UK-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	VARIOUS	XXX	1,710,502	1,673,392	1,787,915	1,787,874	0	(67,101)	0	(67,101)	0	1,720,773	0	(10,271)	(10,271)	47,947	06/20/2049
36179U-ZS-4	GNMA PASS-THRU M SINGLE FAMILY		04/20/2021	VARIOUS	XXX	685,976	663,344	682,104	681,775	0	(4,585)	0	(4,585)	0	677,190	0	8,786	8,786	6,837	09/20/2049
36179V-7E-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	27,352	27,352	28,456	0	0	(1,105)	0	(1,105)	0	27,352	0	0	0	331	02/20/2051
36179V-BF-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	VARIOUS	XXX	1,661,911	1,637,960	1,709,130	1,709,027	0	(43,752)	0	(43,752)	0	1,665,275	0	(3,364)	(3,364)	33,871	12/20/2049
36179V-BG-4	GNMA PASS-THRU M SINGLE FAMILY		03/20/2021	VARIOUS	XXX	944,089	900,880	953,349	953,102	0	(10,163)	0	(10,163)	0	942,939	0	1,150	1,150	8,525	12/20/2049
36179V-DN-7	GNMA PASS-THRU M SINGLE FAMILY		12/31/2021	VARIOUS	XXX	1,590,775	1,563,135	1,632,744	1,632,581	0	(37,021)	0	(37,021)	0	1,595,560	0	(4,785)	(4,785)	34,344	01/20/2050
36179V-FP-0	GNMA PASS-THRU M SINGLE FAMILY		01/04/2021	DAIWA SECURITIES AMERICA INC. (	XXX	413,114	394,793	413,114	413,050	0	64	0	64	0	413,114	0	0	0	658	02/20/2050
36179V-KL-3	GNMA PASS-THRU M SINGLE FAMILY		11/20/2021	VARIOUS	XXX	3,052,513	2,999,850	3,128,163	3,127,984	0	(68,548)	0	(68,548)	0	3,059,436	0	(6,923)	(6,923)	58,760	04/20/2050
36179V-ZQ-6	GNMA PASS-THRU M SINGLE FAMILY		04/30/2021	VARIOUS	XXX	2,534,267	2,500,000	2,603,125	2,603,062	0	(2,146)	0	(2,146)	0	2,600,916	0	(66,648)	(66,648)	19,330	12/20/2050
36179W-DR-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	201,126	201,126	209,181	0	0	(8,055)	0	(8,055)	0	201,126	0	0	0	2,258	04/20/2051
36202E-6D-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	34,902	34,902	36,080	36,025	0	(1,124)	0	(1,124)	0	34,902	0	0	0	764	06/20/2039
36202F-2M-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	88,862	88,862	92,147	91,925	0	(3,063)	0	(3,063)	0	88,862	0	0	0	1,779	01/20/2042
36202F-3M-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	28,171	28,171	30,552	30,265	0	(2,094)	0	(2,094)	0	28,171	0	0	0	476	02/20/2042
36202F-4Q-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	81,385	81,385	87,997	87,230	0	(5,845)	0	(5,845)	0	81,385	0	0	0	1,366	03/20/2042
36202F-B3-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	26,506	26,506	27,663	27,624	0	(1,119)	0	(1,119)	0	26,506	0	0	0	595	10/20/2039
36202F-BH-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	16,527	16,527	16,970	16,934	0	(407)	0	(407)	0	16,527	0	0	0	373	09/20/2039
36202F-JP-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	56,010	56,010	57,106	57,070	0	(1,059)	0	(1,059)	0	56,010	0	0	0	1,113	08/20/2040
36202F-KN-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	112,269	112,269	117,102	116,949	0	(4,680)	0	(4,680)	0	112,269	0	0	0	2,480	09/20/2040
36202F-LQ-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	53,001	53,001	56,078	55,982	0	(2,981)	0	(2,981)	0	53,001	0	0	0	1,464	10/20/2040
36202F-MA-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	281,616	281,616	300,977	300,817	0	(19,202)	0	(19,202)	0	281,616	0	0	0	5,545	11/20/2040
36202F-P7-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	2,262	2,262	2,325	2,320	0	(57)	0	(57)	0	2,262	0	0	0	51	02/20/2041
36202F-PF-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	417,860	417,860	428,379	427,804	0	(9,945)	0	(9,945)	0	417,860	0	0	0	8,307	01/20/2041
36202F-PG-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	87,069	87,069	90,790	90,674	0	(3,605)	0	(3,605)	0	87,069	0	0	0	1,963	01/20/2041
36202F-Q8-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	20,494	20,494	22,319	22,183	0	(1,690)	0	(1,690)	0	20,494	0	0	0	510	03/20/2041
36202F-SE-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	78,237	78,237	81,581	81,488	0	(3,251)	0	(3,251)	0	78,237	0	0	0	1,763	04/20/2041
36202F-UF-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	11,642	11,642	12,781	12,728	0	(1,086)	0	(1,086)	0	11,642	0	0	0	263	06/20/2041
36202F-XC-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	15,761	15,761	17,302	17,229	0	(1,469)	0	(1,469)	0	15,761	0	0	0	360	09/20/2041
36241L-T9-7	GNMA PASS-THRU X PLATINUM 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	8,236	8,236	9,111	0	0	(875)	0	(875)	0	8,236	0	0	0	31	03/15/2041
36176W-7E-5	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	195,168	195,168	196,363	196,243	0	(1,075)	0	(1,075)	0	195,168	0	0	0	3,470	01/15/2042
36178N-ME-6	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	34,525	34,525	36,845	36,530	0	(2,005)	0	(2,005)	0	34,525	0	0	0	517	11/15/2042
36180E-PX-7	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	196,872	196,872	193,717	193,657	0	3,215	0	3,215	0	196,872	0	0	0	2,362	04/15/2043
36200N-RE-3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	2,270	2,270	2,259	2,260	0	10	0	10	0	2,270	0	0	0	84	04/15/2034
36201E-CX-6	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	2,420	2,420	2,412	2,413	0	8	0	8	0	2,420	0	0	0	63	05/15/2034
36201M-JF-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	5,816	5,816	5,908	5,880	0	(64)	0	(64)	0	5,816	0	0	0	160	07/15/2032
36290R-MX-8	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	804	804	800	800	0	3	0	3	0	804	0	0	0	24	09/15/2034
36290R-QC-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	114	114	113	113	0	1	0	1	0	114	0	0	0	3	06/15/2033
36290S-R8-6	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	4,461	4,461	4,449	4,450	0	12	0	12	0	4,461	0	0	0	82	01/15/2034
36290X-HT-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	1,154	1,154	1,145	1,147	0	7	0	7	0	1,154	0	0	0	35	08/15/2033
36291B-QX-8	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	15,067	15,067	15,027	15,028	0	38	0	38	0	15,067	0	0	0	257	01/15/2034
36291G-XM-3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	1,080	1,080	1,076	1,077	0	3	0	3	0	1,080	0	0	0	32	05/15/2034
36291J-EU-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	1,178	1,178	1,175	1,175	0	3	0	3	0	1,178	0	0	0	36	02/15/2034
36296T-QB-2	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	16,152	16,152	17,811	17,721	0	(1,570)	0	(1,570)	0	16,152	0	0	0	577	10/15/2038
36297F-J7-8	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	28,074	28,074	29,042	28,952	0	(878)	0	(878)	0	28,074	0	0	0	688	10/15/2039
21H020-62-6	TBA GNMA2 SINGLE FAMILY 30YR 2 2/2		01/28/2021	MORGAN STANLEY & CO INC	XXX	3,119,297	3,000,000	3,115,781	3,115,781	0	0	0	0	0	3,115,781	0	3,516	3,516	2,833	02/15/2050
21H022-62-2	TBA GNMA2 SINGLE FAMILY 30YR 2.5 2		01/21/2021	CREDIT SUISSE FIRST BOS	XXX	7,378,164	7,000,000	7,344,531	7,344,531	0	0	0	0	0	7,344,531	0	33,633	33,633	8,264	02/15/2050
912828-5K-2	UNITED STATES TREAS NTS		07/01/2021	BNY MELLON CAPITAL MARKETS LLC	XXX	4,448,227	4,200,000	4,280,719	4,248,516	0	(8,286)	0	(8,286)	0	4,240,231	0	207,996	207,996	81,047	10/31/2023
912828-F9-6	UNITED STATES TREAS NTS		07/01/2021	WELLS FARGO SECURITIES LLC, CH	XXX	5,333,746	5,300,000	5,341,406	5,317,008	0	(10,172)	0	(10,172)	0	5,306,837	0	26,910	26,910	71,147	10/31/2021
912828-G5-3	UNITED STATES TREAS NTS		11/30/2021	MATURITY	XXX	15,000,000	15,000,000	15,089,063	15,018,524	0	(18,524)	0	(18,524)	0	15,000,000	0	0	0	281,250	11/30/2021
912828-Q3-7	UNITED STATES TREAS NTS		03/31/2021	MATURITY	XXX	15,000,000	15,000,000	14,784,375	14,985,901	0	14,099	0	14,099	0	15,000,000	0	0	0	93,750	03/31/2021
912828-RR-3	UNITED STATES TREAS NTS		11/15/2021	MATURITY	XXX	5,000,000	5,000,000	5,050,000	5,009,794	0	(9,794)	0	(9,794)	0	5,000,000	0	0	0	100,000	11/15/2021
912828-T6-7	UNITED STATES TREAS NTS		05/03/2021	CHARITABLE DONATION	XXX	47,279,063	47,000,000	46,599,766	46,833,105	0	67,613	0	67,613	0	46,900,718	0	378,344	378,344	300,136	10/31/2021
912828-U8-1	UNITED STATES TREAS NTS		07/01/2021	WELLS FARGO SECURITIES LLC, CH	XXX	2,766,223	2,740,000	2,759,266	2,749,372	0	(4,679)	0	(4,679)	0	2,744,692	0	21,530	21,530	27,698	12/31/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
912828-X4-7	UNITED STATES TREAS NTS		05/27/2021	PIERPOINT SECURITIES	XXX	35,177,117	34,600,000	35,501,492	35,156,969	0	(168,049)	0	(168,049)	0	34,988,920	0	188,197	188,197	373,736	04/30/2022
912828-YF-1	UNITED STATES TREAS NTS		07/01/2021	BNY MELLON CAPITAL MARKETS LLC	XXX	1,016,484	1,000,000	998,281	999,002	0	288	0	288	0	999,289	0	17,195	17,195	11,943	09/15/2022
91282C-AP-6	UNITED STATES TREAS NTS		07/01/2021	JP MORGAN SECS LLC	XXX	748,710	752,000	749,386	749,515	0	441	0	441	0	749,956	0	(1,246)	(1,246)	670	10/15/2023
91282C-AV-3	UNITED STATES TREAS NTS		01/22/2021	MORGAN STANLEY & CO INC	XXX	897,165	915,000	911,282	911,303	0	21	0	21	0	911,324	0	(14,159)	(14,159)	1,570	11/15/2030
91282C-AZ-4	UNITED STATES TREAS NTS		01/04/2021	BANK OF NEW YORK (CITSECIN)	XXX	245,313	245,000	244,914	244,915	0	0	0	0	0	244,915	0	398	398	91	11/30/2025
91282C-BL-4	UNITED STATES TREAS NTS		07/22/2021	VARIOUS	XXX	499,171	505,000	481,526	0	0	485	0	485	0	482,012	0	17,159	17,159	2,467	02/15/2031
91282C-CH-2	UNITED STATES TREAS NTS		12/16/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	203,919	205,000	205,000	0	0	0	0	0	0	205,000	0	(1,081)	(1,081)	1,205	06/30/2028
91282C-CS-8	UNITED STATES TREAS NTS		10/29/2021	DEUTSCHE BANK	XXX	483,964	500,000	487,774	0	0	93	0	93	0	487,868	0	(3,904)	(3,904)	1,325	08/15/2031
91282C-DB-4	UNITED STATES TREAS NTS		12/07/2021	VARIOUS	XXX	7,411,813	7,445,000	7,416,500	0	0	383	0	383	0	7,416,883	0	(5,070)	(5,070)	4,422	10/15/2024
91282C-DJ-7	UNITED STATES TREAS NTS		12/08/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	34,513	35,000	34,854	0	0	0	0	0	0	34,854	0	(341)	(341)	32	11/15/2031
91282C-DK-4	UNITED STATES TREAS NTS		12/16/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	381,232	380,000	381,247	0	0	(9)	0	(9)	0	381,238	0	(6)	(6)	261	11/30/2026
0599999 - Bonds - U.S. Governments						195,044,250	192,990,297	195,530,495	185,722,858	0	(1,216,599)	0	(1,216,599)	0	194,222,107	0	822,143	822,143	2,157,014	XXX
Bonds - All Other Governments																				
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
20772K-KC-2	CONNECTICUT ST		01/26/2021	BARCLAYS CAP INC/BARCLAYS CAP	XXX	65,522	60,000	60,000	60,000	0	0	0	0	0	60,000	0	5,522	5,522	1,013	07/01/2030
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						65,522	60,000	60,000	60,000	0	0	0	0	0	60,000	0	5,522	5,522	1,013	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
68587F-BB-9	OREGON ED DISTS FULL FAITH & C		07/27/2021	CHARITABLE DONATION	XXX	316,865	315,000	315,000	0	0	0	0	0	0	315,000	0	1,865	1,865	0	06/30/2031
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						316,865	315,000	315,000	0	0	0	0	0	0	315,000	0	1,865	1,865	0	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
167593-AN-2	CHICAGO ILL O HARE INTL ARPT R		11/17/2021	CITIGROUP GLOBAL MARKETS, INC.	XXX	98,509	65,000	65,000	65,000	0	0	0	0	0	65,000	0	33,509	33,509	5,750	01/01/2040
3134GV-UJ-5	FEDERAL HOME LN MTG CORP		02/16/2021	CALLED @ 100.0000000	XXX	6,120,000	6,120,000	6,120,000	6,120,000	0	0	0	0	0	6,120,000	0	0	0	6,426	02/16/2023
3134GV-YR-3	FEDERAL HOME LN MTG CORP		05/21/2021	CALLED @ 100.0000000	XXX	3,116,000	3,116,000	3,115,377	3,115,526	0	97	0	97	0	3,115,623	0	377	377	5,297	11/21/2022
313373-2Y-7	FEDERAL HOME LOAN BANKS		03/12/2021	MATURITY	XXX	1,700,000	1,700,000	1,675,928	1,699,428	0	572	0	572	0	1,700,000	0	0	0	30,813	03/12/2021
313376-C9-4	FEDERAL HOME LOAN BANKS		12/10/2021	MATURITY	XXX	15,000,000	15,000,000	15,041,850	15,004,394	0	(4,394)	0	(4,394)	0	15,000,000	0	0	0	393,750	12/10/2021
3135G0-5G-4	FEDERAL NATL MTG ASSN		07/01/2021	BNY MELLON CAPITAL MARKETS LLC	XXX	9,995,200	10,000,000	9,986,600	9,988,661	0	2,239	0	2,239	0	9,990,900	0	4,300	4,300	24,444	07/10/2023
3136G4-ZS-5	FEDERAL NATL MTG ASSN		07/20/2021	VARIOUS	XXX	1,079,000	1,079,000	1,079,000	1,079,000	0	0	0	0	0	1,079,000	0	0	0	4,100	07/20/2023
3128M8-MH-4	FHLMC GIANT MBS GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	31,882	31,882	35,408	0	0	(3,527)	0	(3,527)	0	31,882	0	0	0	222	03/01/2041
3128MJ-YR-5	FHLMC GIANT MBS GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	162,593	162,593	161,551	161,559	0	1,033	0	1,033	0	162,593	0	0	0	1,860	08/01/2046
3128MJ-YW-4	FHLMC GIANT MBS GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	131,357	131,357	130,864	130,868	0	489	0	489	0	131,357	0	0	0	1,417	09/01/2046
3128MJ-ZB-9	FHLMC GIANT MBS GOLD COMB 30		12/16/2021	VARIOUS	XXX	1,561,207	1,519,604	1,554,032	1,553,694	0	(14,303)	0	(14,303)	0	1,539,391	0	21,816	21,816	36,718	12/01/2046
3128MJ-ZG-8	FHLMC GIANT MBS GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	380,127	380,127	404,776	404,417	0	(24,289)	0	(24,289)	0	380,127	0	0	0	6,146	01/01/2047
3128MJ-Y5-3	FHLMC GIANT MBS GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	138,134	138,134	145,710	145,695	0	(7,561)	0	(7,561)	0	138,134	0	0	0	1,617	11/01/2046
31335B-2M-7	FHLMC GIANT MBS GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	801,677	801,677	844,642	844,342	0	(42,665)	0	(42,665)	0	801,677	0	0	0	10,764	04/01/2047
3132WK-6Q-6	FHLMC MBS GOLD PC 30YR		12/16/2021	VARIOUS	XXX	777,027	752,915	833,937	833,995	0	(37,570)	0	(37,570)	0	796,426	0	(19,399)	(19,399)	20,463	02/01/2047
31307F-FM-8	FHLMC MBS GOLD 15 YR		07/15/2021	VARIOUS	XXX	2,220,377	2,101,867	2,224,695	2,217,162	0	(26,249)	0	(26,249)	0	2,190,913	0	29,463	29,463	41,518	11/01/2028
3132KF-B6-8	FHLMC MBS GOLD CI 15YR		12/31/2021	VARIOUS	XXX	463,754	449,283	460,445	459,562	0	(4,133)	0	(4,133)	0	455,429	0	8,325	8,325	11,829	09/01/2030
312946-K6-2	FHLMC MBS GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	454,286	454,286	490,629	490,651	0	(36,365)	0	(36,365)	0	454,286	0	0	0	8,941	03/01/2041
3132WG-YK-7	FHLMC MBS GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	366,830	366,830	373,822	374,552	0	(7,722)	0	(7,722)	0	366,830	0	0	0	4,350	10/01/2046
3132XV-V4-2	FHLMC MBS GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	35,598	35,598	38,135	0	0	(2,536)	0	(2,536)	0	35,598	0	0	0	353	01/01/2048
31306Y-3N-9	FHLMC PC GOLD 15 YR		07/15/2021	VARIOUS	XXX	75,941	72,951	75,789	74,345	0	(243)	0	(243)	0	74,103	0	1,838	1,838	1,098	01/01/2028
31307E-ZF-4	FHLMC PC GOLD 15 YR		12/15/2021	PRINCIPAL RECEIPT	XXX	243,825	243,825	243,778	243,266	0	558	0	558	0	243,825	0	0	0	3,433	10/01/2028
31307F-KH-3	FHLMC PC GOLD 15 YR		12/15/2021	PRINCIPAL RECEIPT	XXX	119,425	119,425	117,765	118,039	0	1,387	0	1,387	0	119,425	0	0	0	1,593	12/01/2028
31292L-YA-7	FHLMC PC GOLD CASH 30		12/15/2021	PRINCIPAL RECEIPT	XXX	98,597	98,597	94,383	94,537	0	4,060	0	4,060	0	98,597	0	0	0	1,408	11/01/2042
3132L7-S6-7	FHLMC PC GOLD CI 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	176,497	176,497	182,802	182,801	0	(6,304)	0	(6,304)	0	176,497	0	0	0	2,995	01/01/2044
3128MD-5G-4	FHLMC PC GOLD COMB 15		12/15/2021	PRINCIPAL RECEIPT	XXX	70,221	70,221	72,833	71,912	0	(1,691)	0	(1,691)	0	70,221	0	0	0	1,133	08/01/2029
3128MD-6C-2	FHLMC PC GOLD COMB 15		12/15/2021	PRINCIPAL RECEIPT	XXX	58,030	58,030	58,501	58,417	0	(387)	0	(387)	0	58,030	0	0	0	992	08/01/2029
3128ME-3X-7	FHLMC PC GOLD COMB 15		12/15/2021	PRINCIPAL RECEIPT	XXX	63,803	63,803	64,074	64,032	0	(229)	0	(229)	0	63,803	0	0	0	1,128	09/01/2031
3128ME-RR-4	FHLMC PC GOLD COMB 15		12/15/2021	PRINCIPAL RECEIPT	XXX	70,772	70,772	69,611	69,763	0	1,010	0	1,010	0	70,772	0	0	0	1,043	12/01/2030
3128MF-NW-4	FHLMC PC GOLD COMB 15		12/15/2021	PRINCIPAL RECEIPT	XXX	181,803	181,803	182,406	182,324	0	(521)	0	(521)	0	181,803	0	0	0	3,142	02/01/2033
3128MM-TJ-2	FHLMC PC GOLD COMB 15		12/15/2021	PRINCIPAL RECEIPT	XXX	50,363	50,363	51,134	50,985	0	(622)	0	(622)	0	50,363	0	0	0	753	05/01/2030
3128MM-VM-2	FHLMC PC GOLD COMB 15		12/15/2021	PRINCIPAL RECEIPT	XXX	256,159	256,159	259,281	259,049	0	(2,890)	0	(2,890)	0	256,159	0	0	0	3,176	11/01/2031

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3128K8-F5-0	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	4,135	4,135	4,217	4,204	0	(69)	0	(69)	0	4,135	0	0	0	153	10/01/2035
3128LX-AU-4	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	4,272	4,272	4,357	4,341	0	(69)	0	(69)	0	4,272	0	0	0	108	06/01/2035
3128M4-RW-5	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	1,066	1,066	1,051	1,053	0	13	0	13	0	1,066	0	0	0	36	05/01/2037
3128M6-VH-8	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	2,043	2,043	2,080	2,076	0	(33)	0	(33)	0	2,043	0	0	0	52	09/01/2038
3128MJ-2H-2	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	422,813	422,813	435,596	435,498	0	(12,685)	0	(12,685)	0	422,813	0	0	0	7,819	08/01/2047
3128MJ-3A-6	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	358,579	358,579	358,299	359,316	0	(737)	0	(737)	0	358,579	0	0	0	5,531	12/01/2047
3128MJ-Q9-4	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	307,434	307,434	309,428	309,048	0	(1,614)	0	(1,614)	0	307,434	0	0	0	4,650	03/01/2042
3128MJ-V2-3	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	251,064	251,064	250,325	250,298	0	766	0	766	0	251,064	0	0	0	3,963	03/01/2045
3128MJ-XF-2	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	156,486	156,486	157,653	157,626	0	(1,140)	0	(1,140)	0	156,486	0	0	0	2,895	11/01/2045
3128MJ-XK-1	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	523,413	523,413	513,415	513,621	0	9,792	0	9,792	0	523,413	0	0	0	8,344	12/01/2045
3128MJ-Y6-1	FHLMC PC GOLD COMB 30		12/16/2021	VARIOUS	XXX	418,620	407,581	421,209	422,058	0	(6,163)	0	(6,163)	0	415,894	0	2,725	2,725	9,818	10/01/2046
3128MJ-Z9-4	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	444,266	444,266	464,715	464,691	0	(20,425)	0	(20,425)	0	444,266	0	0	0	8,045	06/01/2047
3128MJ-ZF-0	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	586,905	586,905	589,257	358,323	0	(3,467)	0	(3,467)	0	586,905	0	0	0	7,069	01/01/2047
312938-VC-4	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	34,442	34,442	35,777	35,717	0	(1,275)	0	(1,275)	0	34,442	0	0	0	745	01/01/2040
312940-2H-1	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	115,472	115,472	120,420	120,141	0	(4,668)	0	(4,668)	0	115,472	0	0	0	2,197	07/01/2040
312942-SZ-9	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	152,304	152,304	152,165	152,241	0	63	0	63	0	152,304	0	0	0	2,324	09/01/2040
312944-E3-1	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	224,896	224,896	230,128	229,700	0	(4,805)	0	(4,805)	0	224,896	0	0	0	3,815	12/01/2040
312944-FX-4	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	260,378	260,378	264,586	264,334	0	(3,956)	0	(3,956)	0	260,378	0	0	0	4,974	12/01/2040
312946-MC-7	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	105,219	105,219	107,036	106,853	0	(1,634)	0	(1,634)	0	105,219	0	0	0	1,491	03/01/2041
312946-ZJ-8	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	216,627	216,627	225,156	224,835	0	(8,208)	0	(8,208)	0	216,627	0	0	0	4,459	04/01/2041
31296L-CF-6	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	74,710	74,710	79,146	78,780	0	(4,069)	0	(4,069)	0	74,710	0	0	0	2,019	08/01/2033
31296U-SS-1	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	8,320	8,320	7,999	8,054	0	267	0	267	0	8,320	0	0	0	123	03/01/2034
31297E-UZ-7	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	21,924	21,924	21,203	21,304	0	620	0	620	0	21,924	0	0	0	517	09/01/2034
31297M-3W-6	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	5,524	5,524	5,968	5,937	0	(412)	0	(412)	0	5,524	0	0	0	166	04/01/2035
31297Q-C3-1	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	153,827	153,827	164,754	164,055	0	(10,228)	0	(10,228)	0	153,827	0	0	0	6,263	04/01/2035
31297R-MH-7	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	24,969	24,969	26,410	26,313	0	(1,344)	0	(1,344)	0	24,969	0	0	0	528	07/01/2035
31297U-ZY-9	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	77,139	77,139	81,254	81,020	0	(3,882)	0	(3,882)	0	77,139	0	0	0	3,621	05/01/2035
31335A-YT-9	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	316,003	316,003	312,201	312,254	0	3,750	0	3,750	0	316,003	0	0	0	4,717	10/01/2046
31335B-Q6-6	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	265,927	265,927	261,232	262,008	0	3,919	0	3,919	0	265,927	0	0	0	4,238	08/01/2043
3132GK-MU-7	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	71,136	71,136	76,038	75,596	0	(4,459)	0	(4,459)	0	71,136	0	0	0	987	11/01/2041
3132HM-KF-7	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	34,489	34,489	36,213	35,991	0	(1,502)	0	(1,502)	0	34,489	0	0	0	433	09/01/2042
3132HP-G7-3	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	46,458	46,458	48,716	48,434	0	(1,975)	0	(1,975)	0	46,458	0	0	0	583	11/01/2042
3132JB-Q4-8	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	187,212	187,212	187,919	187,758	0	(546)	0	(546)	0	187,212	0	0	0	3,275	07/01/2043
3132QT-W8-5	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	75,394	75,394	75,956	75,943	0	(549)	0	(549)	0	75,394	0	0	0	1,432	10/01/2045
3132WK-B4-9	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	126,823	126,823	127,730	127,710	0	(886)	0	(886)	0	126,823	0	0	0	2,606	08/01/2046
3137AW-2P-9	FHLMC REMIC SERIES 4134		12/15/2021	PRINCIPAL RECEIPT	XXX	67,815	67,815	69,534	69,037	0	(1,222)	0	(1,222)	0	67,815	0	0	0	1,625	04/15/2038
3137BX-CX-8	FHLMC REMIC SERIES 4673		08/15/2021	PRINCIPAL RECEIPT	XXX	167,548	167,548	170,863	169,915	0	(2,368)	0	(2,368)	0	167,548	0	0	0	1,958	08/15/2042
3137BX-6U-1	FHLMC REMIC SERIES 4679		07/15/2021	PRINCIPAL RECEIPT	XXX	223,652	223,652	228,022	226,709	0	(3,057)	0	(3,057)	0	223,652	0	0	0	2,339	07/15/2042
3137F3-MU-5	FHLMC REMIC SERIES 4763		12/15/2021	PRINCIPAL RECEIPT	XXX	609,503	609,503	614,456	0	0	(4,952)	0	(4,952)	0	609,503	0	0	0	2,596	06/15/2038
3137FN-QZ-6	FHLMC REMIC SERIES 4916		12/27/2021	PRINCIPAL RECEIPT	XXX	317,445	317,445	328,444	326,218	0	(8,773)	0	(8,773)	0	317,445	0	0	0	5,878	09/25/2049
3137BT-UN-9	FHLMC REMIC SERIES K-061		06/17/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	2,309,000	2,068,605	2,214,296	2,191,087	0	(9,334)	0	(9,334)	0	2,181,754	0	127,246	127,246	39,719	11/25/2026
3137F1-G5-1	FHLMC REMIC SERIES K-065		06/17/2021	GOLDMAN SACHS & CO, NY	XXX	204,329	183,692	199,535	197,937	0	(1,002)	0	(1,002)	0	196,935	0	7,394	7,394	3,411	05/25/2027
3137FL-MW-1	FHLMC REMIC SERIES K-090		05/25/2021	VARIOUS	XXX	1,483,320	1,300,000	1,338,913	1,328,569	0	(1,185)	0	(1,185)	0	1,327,384	0	155,936	155,936	19,672	03/25/2029
3137FG-6S-9	FHLMC REMIC SERIES K-1505		06/01/2021	MORGAN STANLEY & CO INC, NY	XXX	116,887	100,000	109,125	108,182	0	(241)	0	(241)	0	107,942	0	8,945	8,945	1,906	11/25/2032
3137FL-2M-5	FHLMC REMIC SERIES K-1510		02/10/2021	STIFEL NICOLAUS & CO INC	XXX	1,477,406	1,200,000	1,386,563	1,371,004	0	(1,803)	0	(1,803)	0	1,369,201	0	108,205	108,205	9,485	01/25/2034
35563P-KG-3	FHLMC SCRTT SERIES 2019-2		12/27/2021	PRINCIPAL RECEIPT	XXX	144,521	144,521	147,923	145,474	0	(953)	0	(953)	0	144,521	0	0	0	2,809	08/26/2058
35563P-LH-0	FHLMC SCRTT SERIES 2019-3		12/25/2021	PRINCIPAL RECEIPT	XXX	55,150	55,150	57,004	56,895	0	(1,746)	0	(1,746)	0	55,150	0	0	0	1,044	10/25/2058
35563P-ML-0	FHLMC SCRTT SERIES 2019-4		12/25/2021	VARIOUS	XXX	339,993	330,779	338,028	337,592	0	(2,326)	0	(2,326)	0	335,266	0	4,726	4,726	8,929	02/25/2059
35564K-GX-1	FHLMC STARC 2021-DNA5		12/27/2021	PRINCIPAL RECEIPT	XXX	286,707	286,707	286,707	0	0	0	0	0	0	286,707	0	0	0	483	01/25/2034
3132A8-S4-2	FHLMC SUPER 15Y FIXED		12/25/2021	VARIOUS	XXX	549,257	535,665	561,779	560,695	0	(9,457)	0	(9,457)	0	551,238	0	(1,980)	(1,980)	12,118	11/01/2028
3132A9-SJ-7	FHLMC SUPER 15Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	119,826	119,826	121,305	121,197	0	(1,370)	0	(1,370)	0	119,826	0	0	0	1,489	09/01/2031
3132A9-U6-2	FHLMC SUPER 15Y FIXED		05/28/2021	VARIOUS	XXX	235,054	223,335	231,361	231,482	0	(2,172)	0	(2,172)	0	229,310	0	5,744	5,744	3,220	07/01/2033
3132A5-FW-0	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	309,582	309,582	306,534	306,564	0	3,018	0	3,018	0	309,582	0	0	0	3,453	10/01/2046
3132A5-GM-1	FHLMC SUPER 30Y FIXED		12/25/2021	VARIOUS	XXX	903,300	874,262	904,315	904,132	0	(13,250)	0	(13,250)	0	890,882	0	12,417	12,417	24,388	02/01/2047
3132A5-H7-3	FHLMC SUPER 30Y FIXED		12/25/2021	VARIOUS	XXX	1,125,295	1,102,570	1,121,004	1,120,877	0	(9,237)	0	(9,237)	0	1,111,640	0	13,655	13,655	24,403	02/01/2048
3132AC-YG-9	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	530,816	530,816	543,257	544,654	0	(13,838)	0	(13,838)	0	530,816	0	0	0	7,844	10/01/2048

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3132AD-TZ-1	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	145,820	145,820	151,516	151,507	0	(5,688)	0	(5,688)	0	145,820	0	0	0	2,220	11/01/2046
3132DM-A6-2	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	81,076	81,076	84,541	84,501	0	(3,425)	0	(3,425)	0	81,076	0	0	0	1,371	12/01/2047
3132DM-A8-8	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	12,297	12,297	12,791	12,788	0	(491)	0	(491)	0	12,297	0	0	0	184	08/01/2046
3132DM-FD-2	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	101,617	101,617	108,254	0	0	(6,637)	0	(6,637)	0	101,617	0	0	0	296	12/01/2049
3132DM-U8-6	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	90,809	90,809	94,242	0	0	(3,434)	0	(3,434)	0	90,809	0	0	0	844	05/01/2051
3132DV-3Z-6	FHLMC SUPER 30Y FIXED		05/25/2021	VARIOUS	XXX	21,839	21,156	22,108	22,108	0	(313)	0	(313)	0	21,795	0	44	44	240	10/01/2049
3132DV-4H-5	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	98,888	98,888	103,832	0	0	(4,944)	0	(4,944)	0	98,888	0	0	0	1,082	11/01/2049
3132DV-5X-9	FHLMC SUPER 30Y FIXED		08/25/2021	VARIOUS	XXX	5,399,521	5,222,250	5,493,154	5,492,777	0	(79,452)	0	(79,452)	0	5,413,326	0	(13,804)	(13,804)	68,491	05/01/2050
3132DV-7B-5	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	246,659	246,659	249,785	0	0	(3,127)	0	(3,127)	0	246,659	0	0	0	2,105	09/01/2050
3132DV-K7-9	FHLMC SUPER 30Y FIXED		12/25/2021	VARIOUS	XXX	999,910	963,938	1,034,614	1,034,535	0	(18,914)	0	(18,914)	0	1,015,621	0	(15,711)	(15,711)	26,250	06/01/2050
3132DV-KP-9	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	203,911	203,911	211,462	211,473	0	(7,562)	0	(7,562)	0	203,911	0	0	0	3,379	07/01/2049
3132DV-KQ-7	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	417,058	417,058	435,890	436,041	0	(18,984)	0	(18,984)	0	417,058	0	0	0	7,185	08/01/2049
3132DW-AD-5	FHLMC SUPER 30Y FIXED		12/27/2021	VARIOUS	XXX	2,110,548	2,161,070	2,118,699	0	0	10,192	0	10,192	0	2,128,891	0	(18,344)	(18,344)	18,580	11/01/2050
3132DW-AW-3	FHLMC SUPER 30Y FIXED		12/27/2021	VARIOUS	XXX	570,174	551,884	570,855	0	0	(1,785)	0	(1,785)	0	569,070	0	1,103	1,103	985	01/01/2051
3132DW-B5-1	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	12,282	12,282	12,465	0	0	(183)	0	(183)	0	12,282	0	0	0	52	08/01/2051
3132DW-BJ-1	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	191,289	191,289	197,337	0	0	(6,047)	0	(6,047)	0	191,289	0	0	0	2,096	04/01/2051
3132D5-3H-3	FHLMC SUPER15Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	156,862	156,862	159,975	159,759	0	(2,897)	0	(2,897)	0	156,862	0	0	0	2,136	07/01/2034
3132DW-BY-8	FHLMC SUPER30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	45,708	45,708	46,437	0	0	(728)	0	(728)	0	45,708	0	0	0	245	07/01/2051
3132DW-CC-5	FHLMC SUPER30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	10,619	10,619	11,031	0	0	(412)	0	(412)	0	10,619	0	0	0	45	09/01/2051
3133G8-DD-0	FHLMC UMBS 15Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	389,312	389,312	412,609	0	0	(23,298)	0	(23,298)	0	389,312	0	0	0	3,874	04/01/2035
3133KY-SK-6	FHLMC UMBS 20Y FIXED		03/25/2021	VARIOUS	XXX	490,223	470,663	492,762	492,690	0	(4,001)	0	(4,001)	0	488,689	0	1,534	1,534	3,658	11/01/2039
3133KY-TW-9	FHLMC UMBS 20Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	619,754	619,754	640,864	0	0	(21,110)	0	(21,110)	0	619,754	0	0	0	5,474	07/01/2040
3133KY-U6-4	FHLMC UMBS 20Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	25,277	25,277	25,759	0	0	(482)	0	(482)	0	25,277	0	0	0	63	03/01/2041
3131XY-UL-1	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	408,334	408,334	427,921	427,911	0	(19,578)	0	(19,578)	0	408,334	0	0	0	5,385	12/01/2047
31334X-KT-5	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	16,427	16,427	16,945	16,946	0	(519)	0	(519)	0	16,427	0	0	0	281	07/01/2049
31334X-S7-5	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	560,702	560,702	584,182	584,225	0	(23,522)	0	(23,522)	0	560,702	0	0	0	9,861	08/01/2049
31334Y-VF-1	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	11,192	11,192	11,606	11,607	0	(415)	0	(415)	0	11,192	0	0	0	178	09/01/2049
31334Y-VH-7	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	24,661	24,661	25,528	25,530	0	(869)	0	(869)	0	24,661	0	0	0	367	09/01/2049
3133A6-TL-5	FHLMC UMBS 30Y FIXED		12/25/2021	VARIOUS	XXX	689,446	660,677	719,003	719,191	0	(12,394)	0	(12,394)	0	706,797	0	(17,351)	(17,351)	19,308	06/01/2050
3133A7-PJ-2	FHLMC UMBS 30Y FIXED		12/25/2021	VARIOUS	XXX	810,117	776,910	845,497	845,719	0	(15,571)	0	(15,571)	0	830,148	0	(20,031)	(20,031)	22,768	07/01/2050
3133AA-BR-2	FHLMC UMBS 30Y FIXED		03/25/2021	VARIOUS	XXX	2,253,600	2,175,684	2,320,003	2,319,814	0	(2,729)	0	(2,729)	0	2,317,085	0	(63,485)	(63,485)	14,762	09/01/2050
3133AE-N8-3	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	203,127	203,127	206,439	0	0	(3,312)	0	(3,312)	0	203,127	0	0	0	730	01/01/2051
3133AU-TM-0	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	2,253	2,253	2,316	0	0	(63)	0	(63)	0	2,253	0	0	0	5	10/01/2051
3133KJ-6X-5	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	16,217	16,217	17,410	0	0	(1,193)	0	(1,193)	0	16,217	0	0	0	300	09/01/2050
3133A6-G5-4	FHLMC UMBS30Y FIXED		12/31/2021	VARIOUS	XXX	2,027,358	1,979,095	2,081,761	2,081,435	0	(36,186)	0	(36,186)	0	2,045,249	0	(17,891)	(17,891)	51,060	06/01/2050
3138NW-YB-9	FNMA PASS-THRU INT 15 YEAR		07/25/2021	VARIOUS	XXX	700,386	674,440	655,023	658,912	0	3,341	0	3,341	0	662,252	0	38,134	38,134	9,916	12/01/2027
3138WF-RS-7	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	97,073	97,073	98,324	97,931	0	(858)	0	(858)	0	97,073	0	0	0	1,220	10/01/2030
3138WH-RP-9	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	57,430	57,430	58,287	58,066	0	(636)	0	(636)	0	57,430	0	0	0	595	08/01/2031
3138XS-5T-0	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	59,951	59,951	59,281	59,371	0	580	0	580	0	59,951	0	0	0	913	05/01/2029
3140J9-G2-1	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	83,873	83,873	83,958	83,925	0	(53)	0	(53)	0	83,873	0	0	0	1,530	12/01/2030
31417A-KQ-1	FNMA PASS-THRU INT 15 YEAR		12/25/2021	VARIOUS	XXX	232,895	226,221	223,906	224,340	0	826	0	826	0	225,167	0	7,728	7,728	5,765	11/01/2026
31418C-BX-1	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	43,851	43,851	45,687	45,436	0	(1,586)	0	(1,586)	0	43,851	0	0	0	677	08/01/2031
31371K-TC-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	810	810	822	819	0	(9)	0	(9)	0	810	0	0	0	25	09/01/2032
31371K-UB-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	755	755	765	763	0	(8)	0	(8)	0	755	0	0	0	32	10/01/2032
31371P-SY-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	444	444	426	429	0	14	0	14	0	444	0	0	0	15	06/01/2034
31374T-2X-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,057	1,057	1,075	1,068	0	(11)	0	(11)	0	1,057	0	0	0	35	10/01/2029
31384W-KA-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,161	1,161	1,200	1,188	0	(26)	0	(26)	0	1,161	0	0	0	41	04/01/2031
31385J-RT-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	2,691	2,691	2,734	2,723	0	(32)	0	(32)	0	2,691	0	0	0	85	11/01/2032
31385W-2D-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,394	1,394	1,414	1,409	0	(15)	0	(15)	0	1,394	0	0	0	43	03/01/2033
31385X-HR-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,559	1,559	1,584	1,577	0	(18)	0	(18)	0	1,559	0	0	0	51	07/01/2033
31389J-VX-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	772	772	797	791	0	(19)	0	(19)	0	772	0	0	0	27	03/01/2032
31389S-HN-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	15	15	16	15	0	0	0	0	0	15	0	0	0	1	03/01/2032
3138A8-RD-0	FNMA Pass-Thru Lng 30 Year		12/27/2021	PRINCIPAL RECEIPT	XXX	56,666	56,666	61,907	0	0	(5,242)	0	(5,242)	0	56,666	0	0	0	478	03/01/2041
3138A8-RH-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	115,612	115,612	119,911	119,429	0	(3,816)	0	(3,816)	0	115,612	0	0	0	2,494	03/01/2041
3138AB-CW-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	144,351	144,351	150,024	149,804	0	(5,453)	0	(5,453)	0	144,351	0	0	0	3,640	04/01/2041
3138AE-KN-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	66,862	66,862	73,089	72,710	0	(5,848)	0	(5,848)	0	66,862	0	0	0	2,155	04/01/2041
3138E0-RA-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	125,133	125,133	128,638	128,263	0	(3,130)	0	(3,130)	0	125,133	0	0	0	1,997	12/01/2041
3138E9-AZ-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	188,756	188,756	192,742	192,469	0	(3,714)	0	(3,714)	0	188,756	0	0	0	3,375	03/01/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3138EE-N5-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	352,171	352,171	359,148	358,735	0	(6,564)	0	(6,564)	0	352,171	0	0	0	6,494	03/01/2042
3138EJ-C9-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	44,790	44,790	45,537	45,440	0	(650)	0	(650)	0	44,790	0	0	0	783	06/01/2042
3138EJ-QL-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	148,528	148,528	151,986	151,730	0	(3,202)	0	(3,202)	0	148,528	0	0	0	2,424	08/01/2042
3138ER-DK-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	63,027	63,027	64,922	64,890	0	(1,864)	0	(1,864)	0	63,027	0	0	0	1,426	10/01/2046
3138ET-QL-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	5,453	5,453	6,251	6,181	0	(728)	0	(728)	0	5,453	0	0	0	169	07/01/2041
3138LQ-QG-2	FNMA PASS-THRU LNG 30 YEAR		12/25/2021	PRINCIPAL RECEIPT	XXX	89,881	89,881	88,690	88,725	0	1,156	0	1,156	0	89,881	0	0	0	1,511	08/01/2042
3138M5-7H-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	67,087	67,087	71,008	70,481	0	(3,394)	0	(3,394)	0	67,087	0	0	0	942	09/01/2042
3138MG-FU-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	38,977	38,977	40,231	40,069	0	(1,092)	0	(1,092)	0	38,977	0	0	0	758	12/01/2042
3138MH-LY-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	71,190	71,190	75,995	75,452	0	(4,262)	0	(4,262)	0	71,190	0	0	0	1,168	11/01/2042
3138W1-LC-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	139,534	139,534	146,887	145,895	0	(6,362)	0	(6,362)	0	139,534	0	0	0	2,389	03/01/2043
3138W2-WX-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	141,165	141,165	135,875	136,074	0	5,091	0	5,091	0	141,165	0	0	0	1,850	05/01/2043
3138WE-EV-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	466,643	466,643	466,151	465,996	0	647	0	647	0	466,643	0	0	0	7,144	03/01/2045
3138WE-V3-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	181,040	181,040	177,794	177,860	0	3,180	0	3,180	0	181,040	0	0	0	2,727	06/01/2045
3138WF-PH-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	136,985	136,985	134,529	134,579	0	2,406	0	2,406	0	136,985	0	0	0	2,197	09/01/2045
3138X0-YX-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	238,278	238,278	234,676	234,768	0	3,510	0	3,510	0	238,278	0	0	0	3,925	07/01/2043
3138XF-KF-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	42,680	42,680	41,598	41,703	0	977	0	977	0	42,680	0	0	0	1,047	11/01/2043
31391G-PW-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	334	334	339	338	0	(4)	0	(4)	0	334	0	0	0	11	11/01/2032
31391H-CR-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	171	171	176	175	0	(4)	0	(4)	0	171	0	0	0	4	07/01/2032
31402C-4B-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	479	479	495	491	0	(12)	0	(12)	0	479	0	0	0	15	05/01/2034
31402C-PC-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	50,990	50,990	55,987	55,619	0	(4,630)	0	(4,630)	0	50,990	0	0	0	1,810	11/01/2033
31402D-M5-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	146	146	150	149	0	(3)	0	(3)	0	146	0	0	0	6	09/01/2034
31402Q-6T-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	76,948	76,948	81,539	81,200	0	(4,252)	0	(4,252)	0	76,948	0	0	0	1,996	04/01/2035
31402R-FU-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	75,564	75,564	80,033	79,757	0	(4,193)	0	(4,193)	0	75,564	0	0	0	1,950	06/01/2035
31402V-GU-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,174	1,174	1,210	1,203	0	(28)	0	(28)	0	1,174	0	0	0	50	09/01/2033
31403V-S8-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	869	869	895	889	0	(21)	0	(21)	0	869	0	0	0	21	01/01/2034
31404E-C7-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	546	546	560	557	0	(11)	0	(11)	0	546	0	0	0	20	02/01/2034
31405H-GX-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	90	90	93	92	0	(2)	0	(2)	0	90	0	0	0	3	08/01/2034
31406N-6V-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	6,219	6,219	6,412	6,373	0	(154)	0	(154)	0	6,219	0	0	0	348	03/01/2035
31410F-5E-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	53,930	53,930	58,233	57,888	0	(3,959)	0	(3,959)	0	53,930	0	0	0	1,432	11/01/2034
31410K-JY-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	82,539	82,539	90,180	89,732	0	(7,193)	0	(7,193)	0	82,539	0	0	0	2,670	05/01/2038
31416T-NK-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	116,148	116,148	120,748	120,525	0	(4,377)	0	(4,377)	0	116,148	0	0	0	2,566	07/01/2039
31416X-Q4-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	84,230	84,230	87,540	87,415	0	(3,185)	0	(3,185)	0	84,230	0	0	0	1,918	02/01/2041
31416X-WV-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	78,934	78,934	80,035	79,983	0	(1,048)	0	(1,048)	0	78,934	0	0	0	1,366	03/01/2041
31416Y-3S-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	176,794	176,794	179,149	179,048	0	(2,254)	0	(2,254)	0	176,794	0	0	0	3,747	09/01/2041
31417B-FU-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	93,740	93,740	92,499	92,535	0	1,205	0	1,205	0	93,740	0	0	0	1,859	03/01/2042
31417D-NB-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	110,043	110,043	111,986	112,049	0	(2,006)	0	(2,006)	0	110,043	0	0	0	1,504	10/01/2042
31417E-S4-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	181,462	181,462	173,678	173,947	0	7,514	0	7,514	0	181,462	0	0	0	2,707	01/01/2043
31417G-T5-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	71,609	71,609	74,176	73,912	0	(2,304)	0	(2,304)	0	71,609	0	0	0	1,106	06/01/2043
31417K-SE-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	46,792	46,792	47,386	47,354	0	(562)	0	(562)	0	46,792	0	0	0	893	08/01/2039
31417Y-7B-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	14,325	14,325	14,504	14,477	0	(152)	0	(152)	0	14,325	0	0	0	201	10/01/2041
31418A-JV-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	45,643	45,643	47,290	47,056	0	(1,413)	0	(1,413)	0	45,643	0	0	0	600	09/01/2042
31418C-CT-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	293,844	293,844	277,370	277,816	0	16,028	0	16,028	0	293,844	0	0	0	3,321	10/01/2046
31418C-DN-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	40,968	40,968	43,183	43,232	0	(2,264)	0	(2,264)	0	40,968	0	0	0	707	11/01/2046
31418C-R8-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	89,534	89,534	92,640	92,869	0	(3,334)	0	(3,334)	0	89,534	0	0	0	1,398	12/01/2047
31419B-7B-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	30,600	30,600	31,838	31,704	0	(1,104)	0	(1,104)	0	30,600	0	0	0	529	10/01/2040
31419E-6N-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	118,971	118,971	120,482	120,414	0	(1,443)	0	(1,443)	0	118,971	0	0	0	2,399	03/01/2041
31419E-EJ-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	73,307	73,307	76,188	76,076	0	(2,769)	0	(2,769)	0	73,307	0	0	0	1,795	01/01/2041
31419F-C3-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	188,977	188,977	201,615	200,954	0	(11,977)	0	(11,977)	0	188,977	0	0	0	2,926	09/01/2040
31419F-FW-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	244,805	244,805	246,525	246,477	0	(1,672)	0	(1,672)	0	244,805	0	0	0	4,573	11/01/2040
3138WJ-EN-4	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	178,577	178,577	177,740	178,131	0	446	0	446	0	178,577	0	0	0	2,469	11/01/2031
3138WJ-EP-9	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	263,294	263,294	257,493	258,644	0	4,650	0	4,650	0	263,294	0	0	0	3,608	11/01/2031
3140EW-WY-7	FNMA PASS-THRU INT 15 YEAR		12/25/2021	PRINCIPAL RECEIPT	XXX	271,741	271,741	274,289	273,979	0	(2,238)	0	(2,238)	0	271,741	0	0	0	4,313	02/01/2031
3138WJ-EX-2	FNMA PASS-THRU INT 20 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	349,337	349,337	351,888	351,517	0	(2,180)	0	(2,180)	0	349,337	0	0	0	4,856	11/01/2036
31385X-D9-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,451	1,451	1,473	1,467	0	(16)	0	(16)	0	1,451	0	0	0	46	04/01/2033
3138MB-MB-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	147,255	147,255	140,728	141,164	0	6,091	0	6,091	0	147,255	0	0	0	1,984	09/01/2042
3138W9-HL-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	119,735	119,735	120,283	120,261	0	(525)	0	(525)	0	119,735	0	0	0	2,212	08/01/2043
3138WJ-FK-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	987,234	987,234	1,044,000	1,043,343	0	(56,109)	0	(56,109)	0	987,234	0	0	0	13,032	11/01/2046
3138WJ-Q2-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	559,930	559,930	565,529	566,991	0	(7,062)	0	(7,062)	0	559,930	0	0	0	9,813	12/01/2046

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3138WJ-TG-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	710,678	710,678	692,827	694,977	0	15,700	0	15,700	0	710,678	0	0	0	9,713	01/01/2047
3138WJ-YV-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	77,726	77,726	79,608	79,800	0	(2,074)	0	(2,074)	0	77,726	0	0	0	1,587	02/01/2047
3138YW-JZ-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	101,018	101,018	105,485	105,323	0	(4,305)	0	(4,305)	0	101,018	0	0	0	2,066	10/01/2045
31402C-4G-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	48,070	48,070	51,926	51,673	0	(3,603)	0	(3,603)	0	48,070	0	0	0	1,403	05/01/2034
31402C-VZ-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	60,502	60,502	63,980	63,726	0	(3,225)	0	(3,225)	0	60,502	0	0	0	1,574	03/01/2034
31402R-FV-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	61,062	61,062	64,666	64,386	0	(3,323)	0	(3,323)	0	61,062	0	0	0	1,592	06/01/2035
31402R-JV-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	86,332	86,332	91,431	91,034	0	(4,702)	0	(4,702)	0	86,332	0	0	0	2,208	07/01/2035
3140J9-Z3-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	375,203	375,203	385,583	348,676	0	(11,401)	0	(11,401)	0	375,203	0	0	0	6,836	01/01/2048
3140JA-Q4-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	204,426	204,426	211,326	211,298	0	(6,872)	0	(6,872)	0	204,426	0	0	0	3,871	01/01/2048
3140Q9-MT-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	254,621	254,621	265,084	265,912	0	(11,291)	0	(11,291)	0	254,621	0	0	0	5,135	08/01/2048
31417B-P3-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	200,115	200,115	198,755	198,727	0	1,388	0	1,388	0	200,115	0	0	0	2,947	04/01/2042
31417D-SW-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	138,100	138,100	141,466	141,742	0	(3,642)	0	(3,642)	0	138,100	0	0	0	2,170	11/01/2042
31418C-G6-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	118,078	118,078	117,617	117,910	0	168	0	168	0	118,078	0	0	0	1,618	03/01/2047
31418C-KW-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	133,684	133,684	141,976	141,945	0	(8,261)	0	(8,261)	0	133,684	0	0	0	2,802	05/01/2047
31418C-NE-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	199,307	199,307	207,877	207,772	0	(8,465)	0	(8,465)	0	199,307	0	0	0	3,649	08/01/2047
31418C-QA-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	468,617	468,617	476,452	476,393	0	(7,776)	0	(7,776)	0	468,617	0	0	0	7,250	10/01/2047
31418C-RC-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	700,447	700,447	699,681	701,660	0	(1,213)	0	(1,213)	0	700,447	0	0	0	11,015	11/01/2047
31418C-Z9-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	193,521	193,521	199,296	199,872	0	(6,351)	0	(6,351)	0	193,521	0	0	0	3,450	09/01/2048
31418C-ZH-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	VARIOUS	XXX	1,606,027	1,574,637	1,630,669	1,632,094	0	(38,611)	0	(38,611)	0	1,593,483	0	12,545	12,545	39,915	08/01/2048
3136AL-E4-9	FNMA REMIC TRUST 2014-85		12/27/2021	PRINCIPAL RECEIPT	XXX	209,282	209,282	210,459	0	0	(1,177)	0	(1,177)	0	209,282	0	0	0	803	11/25/2040
3136AW-WF-0	FNMA REMIC TRUST 2017-M5		12/27/2021	PRINCIPAL RECEIPT	XXX	31,149	31,149	32,736	32,509	0	(1,360)	0	(1,360)	0	31,149	0	0	0	790	04/25/2029
3136B2-R7-9	FNMA REMIC TRUST 2018-67		12/27/2021	PRINCIPAL RECEIPT	XXX	85,907	85,907	87,782	87,268	0	(1,360)	0	(1,360)	0	85,907	0	0	0	1,543	04/25/2044
3136AY-7L-1	FNMA REMIC TRUST 2018-M1		05/04/2021	BREAN CAPITAL LLC	XXX	3,415,813	3,100,000	2,948,323	2,980,692	0	1,733	0	1,733	0	2,982,425	0	433,388	433,388	40,403	12/25/2027
3136B7-AN-1	FNMA REMIC TRUST 2019-M25		10/29/2021	VARIOUS	XXX	826,227	826,227	826,227	826,227	0	0	0	0	0	826,227	0	0	0	35,839	12/28/2026
3136B7-BP-5	FNMA REMIC TRUST 2019-M25		12/27/2021	VARIOUS	XXX	1,815,165	1,765,020	1,765,020	1,765,020	0	0	0	0	0	1,765,020	0	50,145	50,145	39,264	12/28/2026
3138EK-RR-8	FNMA SUPER INT 15 YEAR		07/25/2021	VARIOUS	XXX	1,130,889	1,089,988	1,143,125	1,140,782	0	(11,966)	0	(11,966)	0	1,128,816	0	2,073	2,073	15,726	03/01/2028
3140J5-RD-3	FNMA SUPER INT 15 YEAR		05/25/2021	VARIOUS	XXX	249,817	240,470	252,757	252,186	0	(2,113)	0	(2,113)	0	250,073	0	(257)	(257)	2,499	04/01/2031
3138ET-RQ-1	FNMA SUPER INT 15 YEAR		12/27/2021	VARIOUS	XXX	1,245,350	1,202,675	1,234,433	1,232,002	0	(9,928)	0	(9,928)	0	1,222,074	0	23,276	23,276	32,234	05/01/2031
3140J6-DU-8	FNMA SUPER INT 15 YEAR		07/26/2021	VARIOUS	XXX	2,424,521	2,336,456	2,444,882	2,442,237	0	(22,919)	0	(22,919)	0	2,419,318	0	5,203	5,203	27,813	08/01/2031
31385X-AZ-0	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	4,232	4,232	4,796	0	0	(565)	0	(565)	0	4,232	0	0	0	29	05/01/2033
3138EG-BY-9	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	164,870	164,870	178,987	178,767	0	(13,898)	0	(13,898)	0	164,870	0	0	0	3,821	02/01/2041
3138EN-6J-3	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	307,668	307,668	333,628	334,236	0	(26,568)	0	(26,568)	0	307,668	0	0	0	7,587	07/01/2044
3138EP-4C-5	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	617,353	617,353	656,131	655,715	0	(38,362)	0	(38,362)	0	617,353	0	0	0	11,859	08/01/2045
3138EQ-VC-3	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	300,936	300,936	320,638	320,682	0	(19,746)	0	(19,746)	0	300,936	0	0	0	4,217	10/01/2044
3138ER-CJ-7	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	93,580	93,580	103,362	103,298	0	(9,718)	0	(9,718)	0	93,580	0	0	0	2,209	07/01/2044
3140J9-3G-4	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	284,730	284,730	290,024	289,937	0	(5,207)	0	(5,207)	0	284,730	0	0	0	3,853	09/01/2043
3140J9-YH-8	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	619,233	619,233	662,096	663,240	0	(44,007)	0	(44,007)	0	619,233	0	0	0	11,552	03/01/2045
3140X3-A8-1	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	200,083	200,083	206,679	207,092	0	(7,010)	0	(7,010)	0	200,083	0	0	0	2,798	02/01/2049
3140X4-3Z-7	FNMA SUPER LNG 30 YEAR		12/25/2021	VARIOUS	XXX	1,862,079	1,814,323	1,857,696	1,857,289	0	(19,015)	0	(19,015)	0	1,838,274	0	23,804	23,804	43,370	12/01/2045
3140X4-4B-9	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,173,282	1,173,282	1,234,146	1,233,722	0	(60,440)	0	(60,440)	0	1,173,282	0	0	0	18,560	12/01/2045
3140X4-5D-4	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	994,253	994,253	1,022,838	1,022,526	0	(28,273)	0	(28,273)	0	994,253	0	0	0	13,316	01/01/2047
3140X4-7H-3	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	750,784	750,784	772,251	773,570	0	(22,786)	0	(22,786)	0	750,784	0	0	0	10,242	04/01/2048
3140X4-QS-8	FNMA SUPER LNG 30 YEAR		12/25/2021	VARIOUS	XXX	1,800,953	1,723,638	1,828,941	1,828,776	0	(43,106)	0	(43,106)	0	1,785,670	0	15,284	15,284	63,967	04/01/2048
3140X4-TZ-9	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	380,047	380,047	387,529	388,380	0	(8,333)	0	(8,333)	0	380,047	0	0	0	5,284	12/01/2047
3140X4-XZ-4	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	594,801	594,801	623,054	622,992	0	(28,191)	0	(28,191)	0	594,801	0	0	0	11,435	12/01/2047
3140X5-6F-5	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	205,030	205,030	219,830	0	0	(14,801)	0	(14,801)	0	205,030	0	0	0	1,511	03/01/2048
3140X7-YR-4	FNMA SUPER LNG 30 YEAR		12/25/2021	VARIOUS	XXX	1,501,689	1,438,756	1,563,289	1,563,187	0	(17,652)	0	(17,652)	0	1,545,536	0	(43,846)	(43,846)	42,085	09/01/2050
3140X8-6B-8	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	190,560	190,560	201,220	0	0	(10,659)	0	(10,659)	0	190,560	0	0	0	1,906	06/01/2046
3140XA-2Y-7	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	62,965	62,965	64,903	0	0	(1,938)	0	(1,938)	0	62,965	0	0	0	433	05/01/2051
3140XC-AX-6	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	233,227	233,227	238,548	0	0	(5,321)	0	(5,321)	0	233,227	0	0	0	974	06/01/2051
31419A-VZ-7	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	16,448	16,448	18,196	0	0	(1,748)	0	(1,748)	0	16,448	0	0	0	185	12/01/2040
31419B-CJ-2	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	47,537	47,537	52,440	52,368	0	(4,830)	0	(4,830)	0	47,537	0	0	0	1,186	02/01/2041
01F022-62-6	FNMA TBA 30YR TBA 02.500% FEB		01/28/2021	VARIOUS	XXX	4,737,461	4,500,000	4,723,242	4,723,242	0	0	0	0	0	4,723,242	0	14,219	14,219	3,125	02/25/2044
01F030-61-1	FNMA TBA 30YR TBA 03.000%		01/04/2021	BARCLAYS CAP INC/BARCLAYS CAP	XXX	4,181,250	4,000,000	4,181,250	4,181,250	0	0	0	0	0	4,181,250	0	0	0	4,333	01/15/2048
3138MR-ML-2	FNMA UMBS INT 15 YEAR		05/25/2021	VARIOUS	XXX	380,151	365,998	384,570	383,632	0	(3,274)	0	(3,274)	0	380,358	0	(207)	(207)	3,780	01/01/2028
3140KD-FJ-4	FNMA UMBS LNG 30 YEAR		12/25/2021	VARIOUS	XXX	3,052,962	2,954,979	3,108,269	3,107,784	0	(35,421)	0	(35,421)	0	3,072,363	0	(19,402)	(19,402)	58,252	06/01/2050
31418C-XP-4	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	618,825	597,239	646,418	646,368	0	(24,708)	0	(24,708)	0	621,660	0	(2,836)	(2,836)	20,629	06/01/2048
3138M4-YC-0	FNMA UMBS INT 15 YEAR		12/25/2021	VARIOUS	XXX	1,251,832	1,209,136	1,274,127	1,270,872	0	(21,493)	0	(21,493)	0	1,249,379	0	2,453	2,453	33,432	08/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3138WJ-R8-3	FNMA UMBS INT 15 YEAR		12/25/2021	VARIOUS	XXX	1,002,258	971,378	995,662	993,956	0	(8,616)	0	(8,616)	0	985,340	0	16,918	16,918	25,178	01/01/2032
3138WP-JG-0	FNMA UMBS INT 15 YEAR		07/26/2021	VARIOUS	XXX	745,885	719,368	755,786	754,530	0	(8,863)	0	(8,863)	0	745,668	0	218	218	10,326	04/01/2028
3138X0-Z3-5	FNMA UMBS INT 15 YEAR		12/31/2021	VARIOUS	XXX	173,953	169,746	178,021	177,682	0	(3,083)	0	(3,083)	0	174,599	0	(646)	(646)	3,777	07/01/2028
3140F0-JX-3	FNMA UMBS INT 15 YEAR		10/25/2021	VARIOUS	XXX	650,325	630,184	636,584	636,040	0	(1,875)	0	(1,875)	0	634,164	0	16,160	16,160	12,080	10/01/2031
31400Z-GX-9	FNMA UMBS INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	98,166	98,166	100,374	100,231	0	(2,065)	0	(2,065)	0	98,166	0	0	0	1,476	08/01/2032
31417E-YB-1	FNMA UMBS INT 15 YEAR		07/26/2021	VARIOUS	XXX	1,258,885	1,204,145	1,261,322	1,260,830	0	(2,338)	0	(2,338)	0	1,258,492	0	393	393	4,554	02/01/2028
31417G-4H-6	FNMA UMBS INT 15 YEAR		12/31/2021	VARIOUS	XXX	536,585	523,370	549,048	547,975	0	(9,339)	0	(9,339)	0	538,636	0	(2,050)	(2,050)	11,688	07/01/2028
31418C-GG-3	FNMA UMBS INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	178,014	178,014	180,044	179,880	0	(1,866)	0	(1,866)	0	178,014	0	0	0	2,170	02/01/2032
31418C-LS-1	FNMA UMBS INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	157,600	157,600	166,859	166,649	0	(9,049)	0	(9,049)	0	157,600	0	0	0	2,766	06/01/2032
31418C-SF-2	FNMA UMBS INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	279,764	279,764	282,912	283,162	0	(3,397)	0	(3,397)	0	279,764	0	0	0	3,403	12/01/2032
31418C-TE-4	FNMA UMBS INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	301,287	301,287	312,397	311,814	0	(10,527)	0	(10,527)	0	301,287	0	0	0	4,793	01/01/2033
31418C-VF-8	FNMA UMBS INT 15 YEAR		05/25/2021	VARIOUS	XXX	334,808	317,454	329,383	328,881	0	(2,703)	0	(2,703)	0	326,178	0	8,630	8,630	4,641	03/01/2033
31418D-G2-2	FNMA UMBS INT 15 YEAR		03/31/2021	VARIOUS	XXX	871,288	844,381	841,514	842,894	0	126	0	126	0	843,020	0	28,268	28,268	4,652	10/01/2034
31418D-NA-6	FNMA UMBS INT 15 YEAR		01/25/2021	VARIOUS	XXX	983,623	940,565	977,673	977,377	0	(2,472)	0	(2,472)	0	974,904	0	8,718	8,718	3,063	04/01/2035
31418D-QZ-8	FNMA UMBS INT 20 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	379,736	379,736	392,137	0	0	(12,400)	0	(12,400)	0	379,736	0	0	0	3,479	07/01/2040
31418D-UA-8	FNMA UMBS INT 20 YEAR		01/04/2021	JP MORGAN	XXX	3,776,239	3,636,463	3,776,239	3,782,187	0	0	0	0	0	3,782,187	0	(5,948)	(5,948)	2,626	11/01/2040
31418D-V2-5	FNMA UMBS INT 20 YEAR		12/27/2021	VARIOUS	XXX	7,881,546	7,610,006	7,904,756	7,296,500	0	(23,397)	0	(23,397)	0	7,892,895	0	(11,349)	(11,349)	12,119	01/01/2041
31418D-W6-5	FNMA UMBS INT 20 YEAR		12/27/2021	VARIOUS	XXX	2,265,048	2,242,534	2,337,464	0	0	(11,402)	0	(11,402)	0	2,326,062	0	(61,014)	(61,014)	47,385	02/01/2041
31418D-Y7-1	FNMA UMBS INT 20 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	268,170	268,170	274,661	0	0	(6,491)	0	(6,491)	0	268,170	0	0	0	2,342	05/01/2041
31418D-Y8-9	FNMA UMBS INT 20 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	203,137	203,137	211,181	0	0	(8,044)	0	(8,044)	0	203,137	0	0	0	1,762	05/01/2041
31418D-Z8-8	FNMA UMBS INT 20 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	108,726	108,726	113,296	0	0	(4,570)	0	(4,570)	0	108,726	0	0	0	664	06/01/2041
3138AF-C6-5	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	98,388	98,388	109,519	109,355	0	(10,967)	0	(10,967)	0	98,388	0	0	0	2,622	05/01/2041
3138W9-BG-4	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	154,708	154,708	164,837	164,857	0	(10,149)	0	(10,149)	0	154,708	0	0	0	2,152	07/01/2043
3138W9-BN-9	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	163,627	163,627	174,339	174,361	0	(10,734)	0	(10,734)	0	163,627	0	0	0	2,121	07/01/2043
3138W9-WH-9	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	403,205	403,205	424,121	424,826	0	(21,621)	0	(21,621)	0	403,205	0	0	0	6,823	10/01/2043
3138WA-N9-4	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	345,850	345,850	369,357	370,008	0	(24,157)	0	(24,157)	0	345,850	0	0	0	6,484	12/01/2043
3138WE-RM-3	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	712,629	712,629	741,357	741,010	0	(28,381)	0	(28,381)	0	712,629	0	0	0	11,273	05/01/2045
3138WG-5R-1	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	118,781	118,781	121,890	121,847	0	(3,065)	0	(3,065)	0	118,781	0	0	0	1,580	05/01/2046
3138WH-N5-7	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	188,215	188,215	188,730	189,099	0	(883)	0	(883)	0	188,215	0	0	0	1,781	07/01/2046
3138WH-XU-1	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	989,418	989,418	1,044,454	1,044,133	0	(54,715)	0	(54,715)	0	989,418	0	0	0	13,036	09/01/2046
3138WJ-A4-0	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	765,103	765,103	797,141	796,896	0	(31,794)	0	(31,794)	0	765,103	0	0	0	15,104	10/01/2046
3138X0-3Q-9	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	98,387	98,387	105,176	105,168	0	(6,781)	0	(6,781)	0	98,387	0	0	0	1,848	08/01/2043
3140FP-C9-8	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,020,244	1,020,244	1,057,692	1,057,469	0	(37,225)	0	(37,225)	0	1,020,244	0	0	0	14,935	06/01/2047
3140GU-MA-2	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	184,048	184,048	192,158	192,600	0	(8,552)	0	(8,552)	0	184,048	0	0	0	2,825	11/01/2047
3140GV-2D-6	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	53,988	53,988	58,442	0	0	(4,454)	0	(4,454)	0	53,988	0	0	0	530	12/01/2047
3140GY-GZ-6	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	365,222	365,222	388,049	0	0	(22,826)	0	(22,826)	0	365,222	0	0	0	4,023	01/01/2048
3140HG-L2-1	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	391,372	391,372	408,801	408,752	0	(17,380)	0	(17,380)	0	391,372	0	0	0	5,412	09/01/2050
3140JG-LW-3	FNMA UMBS LNG 30 YEAR		12/25/2021	VARIOUS	XXX	745,328	720,603	757,759	757,713	0	(19,602)	0	(19,602)	0	738,111	0	7,217	7,217	23,815	12/01/2048
3140JL-MJ-0	FNMA UMBS LNG 30 YEAR		12/31/2021	VARIOUS	XXX	321,731	310,407	335,967	335,944	0	(12,732)	0	(12,732)	0	323,211	0	(1,480)	(1,480)	10,633	01/01/2049
3140JY-G2-6	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	701,267	701,267	720,223	720,125	0	(18,858)	0	(18,858)	0	701,267	0	0	0	10,072	08/01/2049
3140K0-5T-1	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	105,093	105,093	110,593	0	0	(5,501)	0	(5,501)	0	105,093	0	0	0	1,538	12/01/2049
3140K8-RB-9	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	180,023	180,023	188,518	188,506	0	(8,483)	0	(8,483)	0	180,023	0	0	0	2,094	03/01/2050
3140KE-K8-0	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	1,266,362	1,254,189	1,298,246	659,626	0	(22,350)	0	(22,350)	0	1,275,768	0	(9,406)	(9,406)	21,266	08/01/2050
3140KK-GD-0	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	32,544	32,544	32,697	0	0	(153)	0	(153)	0	32,544	0	0	0	64	08/01/2050
3140KM-TF-7	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	33,272	33,272	33,428	0	0	(156)	0	(156)	0	33,272	0	0	0	76	09/01/2050
3140KM-U3-2	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	55,880	55,880	57,792	0	0	(1,912)	0	(1,912)	0	55,880	0	0	0	160	09/01/2050
3140KP-Q4-8	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	289,781	289,781	301,123	301,129	0	(11,348)	0	(11,348)	0	289,781	0	0	0	3,245	12/01/2050
3140KV-F8-8	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	1,087,035	1,050,145	1,089,197	1,030,109	0	(2,162)	0	(2,162)	0	1,088,255	0	(1,219)	(1,219)	1,373	01/01/2051
3140KV-FP-0	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	125,900	125,900	130,572	130,575	0	(4,675)	0	(4,675)	0	125,900	0	0	0	1,648	12/01/2050
3140KX-QQ-2	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	92,471	92,471	95,288	0	0	(2,817)	0	(2,817)	0	92,471	0	0	0	1,218	04/01/2051
3140L5-FL-5	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	207,917	207,917	215,182	0	0	(7,264)	0	(7,264)	0	207,917	0	0	0	1,871	03/01/2051
3140L8-W2-2	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	63,386	63,386	65,713	0	0	(2,327)	0	(2,327)	0	63,386	0	0	0	547	05/01/2051
3140Q7-FY-8	FNMA UMBS LNG 30 YEAR		12/25/2021	VARIOUS	XXX	836,827	809,183	842,941	842,848	0	(16,746)	0	(16,746)	0	826,102	0	10,725	10,725	25,011	08/01/2047
3140QB-JE-9	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	206,818	206,818	214,476	214,444	0	(7,626)	0	(7,626)	0	206,818	0	0	0	3,372	07/01/2049
3140QC-3V-6	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	835,626	820,334	858,531	858,431	0	(19,274)	0	(19,274)	0	839,157	0	(3,531)	(3,531)	18,832	03/01/2050
3140QG-RN-9	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	97,694	97,694	101,586	0	0	(3,892)	0	(3,892)	0	97,694	0	0	0	682	01/01/2051
3140QG-TZ-0	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	258,449	258,449	266,809	0	0	(8,359)	0	(8,359)	0	258,449	0	0	0	2,852	10/01/2050
31416V-BY-9	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	13,028	13,028	14,299	0	0	(1,270)	0	(1,270)	0	13,028	0	0	0	139	12/01/2034
31417G-L8-7	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	192,904	192,904	200,289	200,624	0	(7,719)	0	(7,719)	0	192,904	0	0	0	2,825	05/01/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31418C-4G-6	FNMA UMBS LNG 30 YEAR		12/31/2021	VARIOUS	XXX	816,661	789,529	831,596	831,543	0	(22,162)	0	(22,162)	0	809,380	0	7,281	7,281	26,565	11/01/2048
31418C-6A-7	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	255,109	249,813	267,297	267,593	0	(11,765)	0	(11,765)	0	255,828	0	(719)	(719)	7,160	01/01/2049
31418C-7F-5	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	87,026	87,026	91,092	91,326	0	(4,300)	0	(4,300)	0	87,026	0	0	0	1,799	02/01/2049
31418C-DL-5	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,358,145	1,358,145	1,401,769	1,401,480	0	(43,335)	0	(43,335)	0	1,358,145	0	0	0	18,590	11/01/2046
31418C-FE-9	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	195,311	195,311	203,428	203,368	0	(8,057)	0	(8,057)	0	195,311	0	0	0	3,138	01/01/2047
31418C-LH-5	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	351,067	351,067	375,368	375,450	0	(24,382)	0	(24,382)	0	351,067	0	0	0	6,347	06/01/2047
31418C-MF-8	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	749,047	749,047	776,902	778,642	0	(29,595)	0	(29,595)	0	749,047	0	0	0	11,172	07/01/2047
31418C-QB-3	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	58,752	58,752	62,938	0	0	(4,186)	0	(4,186)	0	58,752	0	0	0	556	10/01/2047
31418C-RD-8	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	2,581,136	2,494,961	2,615,810	2,615,331	0	(59,200)	0	(59,200)	0	2,556,131	0	25,005	25,005	77,069	11/01/2047
31418C-YM-0	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	604,471	574,419	615,885	0	0	(8,500)	0	(8,500)	0	607,384	0	(2,913)	(2,913)	7,631	07/01/2048
31418C-YN-8	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	114,888	114,888	120,327	120,659	0	(5,772)	0	(5,772)	0	114,888	0	0	0	2,360	07/01/2048
31418C-Z8-0	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	764,714	745,910	767,296	767,214	0	(11,376)	0	(11,376)	0	755,838	0	8,876	8,876	19,035	09/01/2048
31418C-ZG-2	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	2,307,316	2,267,381	2,333,321	2,334,995	0	(46,532)	0	(46,532)	0	2,288,463	0	18,853	18,853	50,544	08/01/2048
31418D-3G-5	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	23,399	23,399	23,752	0	0	(353)	0	(353)	0	23,399	0	0	0	97	08/01/2051
31418D-JR-4	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	88,760	88,760	93,185	0	0	(4,424)	0	(4,424)	0	88,760	0	0	0	955	11/01/2049
31418D-MJ-8	FNMA UMBS LNG 30 YEAR		03/25/2021	VARIOUS	XXX	1,434,414	1,380,359	1,442,475	1,442,391	0	(14,142)	0	(14,142)	0	1,428,249	0	6,164	6,164	10,518	03/01/2050
31418D-RW-4	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	6,792,292	6,780,562	6,782,067	0	0	(1,120)	0	(1,120)	0	6,780,947	0	11,346	11,346	85,861	08/01/2050
31418D-SH-6	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	64,289	64,289	64,412	0	0	(123)	0	(123)	0	64,289	0	0	0	510	09/01/2050
31418D-TP-7	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	62,040	62,040	60,886	0	0	1,154	0	1,154	0	62,040	0	0	0	252	10/01/2050
31418D-TQ-5	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	325,433	325,433	328,090	0	0	(2,657)	0	(2,657)	0	325,433	0	0	0	2,858	10/01/2050
31418D-TR-3	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	10,729,421	10,559,824	11,076,174	11,075,510	0	(158,166)	0	(158,166)	0	10,917,344	0	(187,923)	(187,923)	241,587	10/01/2050
31418D-UF-7	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	67,887	67,887	66,255	0	0	1,632	0	1,632	0	67,887	0	0	0	454	11/01/2050
31418D-V6-6	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	41,594	41,594	40,405	0	0	1,189	0	1,189	0	41,594	0	0	0	76	01/01/2051
31418D-V7-4	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	663,814	661,783	683,721	0	0	(5,855)	0	(5,855)	0	677,865	0	(14,051)	(14,051)	5,425	01/01/2051
31418D-YC-0	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	5,220,312	5,125,080	5,282,622	0	0	(34,725)	0	(34,725)	0	5,247,897	0	(27,585)	(27,585)	83,326	04/01/2051
31419E-JE-0	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	138,168	138,168	152,784	152,556	0	(14,388)	0	(14,388)	0	138,168	0	0	0	3,452	10/01/2040
31418D-W7-3	FNMA UMBSS INT 20 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	122,083	122,083	127,081	0	0	(4,998)	0	(4,998)	0	122,083	0	0	0	471	02/01/2041
30288K-AN-5	FRESB MTG TR 2016-SB14		12/27/2021	PRINCIPAL RECEIPT	XXX	21,736	21,736	21,813	21,791	0	(55)	0	(55)	0	21,736	0	0	0	454	03/25/2026
30295Y-AE-6	FRESB MTG TR 2017-SB30		12/27/2021	PRINCIPAL RECEIPT	XXX	45,630	45,630	46,530	46,366	0	(736)	0	(736)	0	45,630	0	0	0	563	04/25/2027
302970-AF-5	FRESB MTG TR 2019-SB59		12/25/2021	PRINCIPAL RECEIPT	XXX	126,272	126,272	132,586	132,065	0	(5,793)	0	(5,793)	0	126,272	0	0	0	2,618	11/25/2038
544525-NZ-7	LOS ANGELES CALIF DEPT WTR		05/19/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	332,895	250,000	298,593	293,969	0	(841)	0	(841)	0	293,129	0	39,766	39,766	13,351	07/01/2039
677632-PA-3	OHIO ST UNIV GEN RCPTS		10/06/2021	JP MORGAN SECS INC-FI	XXX	684,559	465,000	486,548	486,513	0	(13)	0	(13)	0	486,501	0	198,059	198,059	19,034	06/01/2111
01F030-62-9	TBA FNMA SINGLE FAMILY 30YR 3 2/13		02/01/2021	CITIGROUP GBL MKT INC/SAL	XXX	3,145,664	3,000,000	3,145,664	3,145,664	0	0	0	0	0	3,145,664	0	0	0	2,500	02/15/2048
01F012-41-1	TBA UMBS SINGLE FAMILY 15YR 1.5 1/		01/04/2021	JP MORGAN SECS INC-FI	XXX	1,534,219	1,500,000	1,534,219	1,534,219	0	0	0	0	0	1,534,219	0	0	0	1,125	01/25/2035
01F012-62-7	TBA UMBS SINGLE FAMILY 30YR 1.5 2/		01/11/2021	CITIGROUP GBL MKT INC/SAL	XXX	997,695	1,000,000	1,006,875	1,006,875	0	0	0	0	0	1,006,875	0	(9,180)	(9,180)	417	02/25/2050
01F020-62-0	TBA UMBS SINGLE FAMILY 30YR 2 2/21		02/01/2021	VARIOUS	XXX	23,731,816	23,000,000	23,775,879	23,775,879	0	0	0	0	0	23,775,879	0	(44,063)	(44,063)	12,778	02/25/2050
01F022-61-8	TBA UMBS SINGLE FAMILY 30YR 2.5 1/		12/16/2021	VARIOUS	XXX	5,746,895	5,500,000	5,721,133	4,700,742	0	0	0	0	0	5,721,133	0	25,762	25,762	4,896	01/25/2050
01F020-61-2	UMBS TBA 30YR TBA 02.000% JAN		01/04/2021	VARIOUS	XXX	5,168,828	5,000,000	5,162,578	5,162,578	0	0	0	0	0	5,162,578	0	6,250	6,250	3,611	01/15/2051
913366-KB-5	UNIV CALIF REGTS MED CTR POOLE		03/01/2021	BANK OF AMERICA SECURITIES, IN	XXX	49,100	50,000	38,409	38,557	0	32	0	32	0	38,589	0	10,510	10,510	451	05/15/2050
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						250,421,678	244,606,205	252,117,299	223,648,795	0	(2,643,944)	0	(2,643,944)	0	249,426,625	0	995,053	995,053	3,178,223	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
002824-BF-6	ABBOTT LABS		01/26/2021	PIERPONT SECURITIES LLC	XXX	508,772	438,000	436,479	436,889	0	12	0	12	0	436,901	0	71,872	71,872	2,646	11/30/2026
002824-BM-1	ABBOTT LABS		04/07/2021	MORGAN STANLEY & CO INC, NY	XXX	261,738	235,000	253,895	249,558	0	(830)	0	(830)	0	248,729	0	13,009	13,009	5,160	09/15/2025
00287Y-AQ-2	ABBVIE INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	122,293	115,000	115,197	115,141	0	(32)	0	(32)	0	115,109	0	7,184	7,184	4,554	05/14/2025
00287Y-CV-9	ABBVIE INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	26,438	25,000	26,762	26,481	0	(433)	0	(433)	0	26,048	0	390	390	976	06/15/2024
00287Y-CX-5	ABBVIE INC		06/04/2021	VARIOUS	XXX	279,814	255,000	275,669	272,936	0	(1,535)	0	(1,535)	0	271,401	0	8,413	8,413	6,332	03/15/2025
00287Y-CY-3	ABBVIE INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	455,901	380,000	441,770	439,593	0	(3,392)	0	(3,392)	0	436,201	0	19,700	19,700	21,853	03/15/2035
00287Y-BX-6	ABBVIE INC SR GLBL		12/16/2021	VARIOUS	XXX	425,446	397,000	399,549	354,920	0	(210)	0	(210)	0	399,348	0	26,099	26,099	13,716	11/21/2029
00115A-AM-1	AEP TRANSMISSION CO LLC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	112,066	100,000	99,964	99,965	0	1	0	1	0	99,965	0	12,101	12,101	4,451	04/01/2050
008117-AP-8	AETNA INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	25,348	25,000	24,423	24,831	0	85	0	85	0	24,916	0	432	432	754	11/15/2022
00914A-AH-5	AIR LEASE CORP		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	73,130	70,000	74,962	0	0	(918)	0	(918)	0	74,044	0	(914)	(914)	2,271	07/01/2025

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
015271-AJ-8	ALEXANDRIA REAL ESTATE EQ INC		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	39,496	36,000	40,525	39,999	0	(630)	0	(630)	0	39,369	0	126	126	2,022	01/15/2027
015271-AU-3	ALEXANDRIA REAL ESTATE EQ INC		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	14,423	12,000	14,702	0	0	(208)	0	(208)	0	14,494	0	(71)	(71)	591	12/15/2030
015271-AW-9	ALEXANDRIA REAL ESTATE EQ INC		12/16/2021	VARIOUS	XXX	61,710	64,000	63,802	0	0	14	0	14	0	63,816	0	(2,106)	(2,106)	1,073	05/18/2032
025816-BW-8	AMERICAN EXPRESS CO		02/22/2021	MORGAN STANLEY & CO INC	XXX	339,680	315,000	330,781	325,237	0	(563)	0	(563)	0	324,673	0	15,007	15,007	6,507	08/03/2023
026874-DD-6	AMERICAN INTL GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	107,384	100,000	96,964	97,888	0	414	0	414	0	98,302	0	9,082	9,082	5,417	07/10/2025
03027X-AP-5	AMERICAN TOWER CORP		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	44,855	42,000	47,410	47,360	0	(784)	0	(784)	0	46,576	0	(1,722)	(1,722)	2,121	07/15/2027
03027X-AM-2	AMERICAN TOWER CORP NEW		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	99,403	94,000	99,494	98,860	0	(468)	0	(468)	0	98,392	0	1,011	1,011	3,101	01/15/2027
030288-AC-8	AMERICAN TRANSMISSION SYS INC 144A		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	66,229	65,000	64,821	0	0	1	0	1	0	64,821	0	1,407	1,407	91	01/15/2032
03073E-AL-9	AMERISOURCEBERGEN CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	209,186	200,000	201,784	201,204	0	(357)	0	(357)	0	200,847	0	8,339	8,339	7,461	05/15/2024
032095-AL-5	AMPHENOL CORP		12/15/2021	US BANCORP INVESTMENTS INC, ST	XXX	5,901	6,000	5,978	0	0	1	0	1	0	5,979	0	(77)	(77)	34	09/15/2031
036752-AB-9	ANTHEM INC		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	15,248	14,000	15,325	15,192	0	(160)	0	(160)	0	15,032	0	216	216	534	12/01/2027
036752-AJ-2	ANTHEM INC		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	100,525	98,000	97,914	97,934	0	15	0	15	0	97,949	0	2,576	2,576	3,310	01/15/2025
036752-AP-8	ANTHEM INC		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	12,235	12,000	11,954	0	0	3	0	3	0	11,957	0	278	278	230	03/15/2031
037389-BE-2	AON CORP		12/15/2021	GOLDMAN SACHS & CO, NY	XXX	10,263	10,000	10,276	0	0	0	0	0	0	10,276	0	(13)	(13)	25	05/15/2030
037833-CJ-7	APPLE INC		12/15/2021	MARKETAXESS CORPORATION, NEW Y	XXX	69,112	64,000	67,061	66,512	0	(367)	0	(367)	0	66,145	0	2,966	2,966	2,906	02/09/2027
037833-DK-3	APPLE INC		02/22/2021	MARKETAXESS CORP	XXX	38,765	35,000	36,706	36,433	0	(28)	0	(28)	0	36,405	0	2,361	2,361	295	11/13/2027
037833-DP-2	APPLE INC		04/07/2021	BAIRD, ROBERT W & CO INC, MILW	XXX	523,163	515,000	512,981	513,223	0	50	0	50	0	513,272	0	9,890	9,890	6,546	09/11/2029
037833-DU-1	APPLE INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	268,719	275,000	273,064	273,181	0	173	0	173	0	273,354	0	(4,635)	(4,635)	5,029	05/11/2030
03939C-AA-1	ARCH CAPITAL FINANCE LLC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	16,552	15,000	15,597	15,410	0	(63)	0	(63)	0	15,347	0	1,206	1,206	610	12/15/2026
00206R-CN-0	AT&T INC		06/24/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	92,586	85,000	87,236	86,682	0	(186)	0	(186)	0	86,496	0	6,091	6,091	1,790	05/15/2025
00206R-HJ-4	AT&T INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	163,257	145,000	144,287	144,398	0	60	0	60	0	144,458	0	18,799	18,799	8,217	03/01/2029
00206R-JX-1	AT&T INC		12/15/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	10,139	10,000	10,568	10,563	0	(83)	0	(83)	0	10,480	0	(341)	(341)	240	06/01/2027
00206R-KG-6	AT&T INC		12/15/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	40,836	42,000	40,836	0	0	6	0	6	0	40,842	0	(6)	(6)	262	02/01/2028
049560-AT-2	ATMOS ENERGY CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	51,893	55,000	54,569	54,579	0	37	0	37	0	54,616	0	(2,724)	(2,724)	1,006	01/15/2031
053332-AW-2	AUTOZONE INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	104,391	95,000	94,741	94,779	0	22	0	22	0	94,801	0	9,590	9,590	4,176	04/18/2029
05348E-BC-2	AVALONBAY CMNTYS INC MTN BE		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	15,013	14,000	14,797	14,672	0	(88)	0	(88)	0	14,584	0	429	429	637	01/15/2028
05351W-AA-1	AVANGRID INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	146,408	140,000	137,984	138,564	0	334	0	334	0	138,898	0	7,510	7,510	4,643	12/01/2024
05377R-DG-6	AVIS BUDGET RENTAL FD 2019-1 144A		12/20/2021	VARIOUS	XXX	1,303,487	1,300,000	1,313,052	1,306,032	0	(5,313)	0	(5,313)	0	1,300,719	0	2,768	2,768	42,732	03/20/2023
056828-AS-5	BAIN CAPITAL CREDIT CLO 2016 144A		10/15/2021	PRINCIPAL RECEIPT	XXX	53,464	53,464	53,464	0	0	0	0	0	0	53,464	0	0	0	303	01/15/2029
056828-AJ-5	BAIN CAPITAL CREDIT CLO 2016-2 LTD		02/12/2021	VARIOUS	XXX	498,548	498,548	498,548	498,548	0	0	0	0	0	498,548	0	0	0	2,405	01/15/2029
059165-EG-1	BALTIMORE GAS & ELEC CO		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	97,858	95,000	86,107	88,366	0	1,034	0	1,034	0	89,400	0	8,458	8,458	3,072	08/15/2026
059165-EM-8	BALTIMORE GAS & ELEC CO		02/22/2021	BNP PARIBAS SEC CORP	XXX	77,322	80,000	79,222	79,232	0	2	0	2	0	79,234	0	(1,913)	(1,913)	445	06/15/2050
06035R-AR-7	BANK 2018-BN14		12/17/2021	VARIOUS	XXX	4,082,430	3,700,000	3,717,360	3,715,278	0	(1,281)	0	(1,281)	0	3,713,997	0	368,433	368,433	153,264	09/17/2060
06051G-EU-9	BANK AMER CORP		07/20/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	578,726	555,000	544,715	549,890	0	1,355	0	1,355	0	551,244	0	27,482	27,482	18,875	01/11/2023
06051G-FB-0	BANK AMER CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	47,817	45,000	45,539	45,326	0	(98)	0	(98)	0	45,228	0	2,589	2,589	2,619	01/22/2024
06051G-FL-8	BANK AMER CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	82,685	75,000	77,262	76,812	0	(272)	0	(272)	0	76,539	0	6,146	6,146	3,701	10/22/2026
06051G-FP-9	BANK AMER CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	96,350	90,000	87,865	88,910	0	226	0	226	0	89,135	0	7,215	7,215	4,138	04/21/2025
06051G-FU-8	BANK AMER CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	110,093	100,000	100,000	100,000	0	0	0	0	0	100,000	0	10,093	10,093	5,773	03/03/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
06051G-GF-0	BANK AMER CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	314,737	290,000	284,832	286,042	0	473	0	473	0	286,516	0	28,221	28,221	15,710	01/20/2028
06051G-GR-4	BANK AMER CORP		12/16/2021	VARIOUS	XXX	198,057	184,000	179,686	123,374	0	701	0	701	0	181,957	0	16,101	16,101	7,391	07/21/2028
06051G-HF-9	BANK AMER CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	164,979	160,000	158,478	159,023	0	282	0	282	0	159,306	0	5,673	5,673	7,337	03/05/2024
06051G-HL-6	BANK AMER CORP		12/15/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	202,334	194,000	205,219	201,371	0	(2,698)	0	(2,698)	0	198,673	0	3,661	3,661	10,495	07/23/2024
06051G-HV-4	BANK AMER CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	36,977	35,000	35,000	35,000	0	0	0	0	0	35,000	0	1,977	1,977	1,574	07/23/2030
06406R-AD-9	BANK NEW YORK MELLON CORP		12/15/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	19,342	18,000	19,364	19,215	0	(180)	0	(180)	0	19,035	0	307	307	635	05/16/2027
06406R-AG-2	BANK NEW YORK MELLON CORP		02/22/2021	NATIONAL FINL SVCS CORP	XXX	112,319	105,000	109,322	107,690	0	(160)	0	(160)	0	107,530	0	4,788	4,788	1,184	04/28/2023
06406H-DA-4	BANK NEW YORK MTN BK ENT		06/04/2021	MORGAN STANLEY & CO INC, NY	XXX	162,033	150,000	155,202	153,933	0	(394)	0	(394)	0	153,539	0	8,494	8,494	3,550	02/24/2025
07177M-AB-9	BAXALTA INC		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	209,947	195,000	208,310	205,133	0	(2,191)	0	(2,191)	0	202,942	0	7,005	7,005	7,670	06/23/2025
071813-CM-9	BAXTER INTL INC 144A		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	14,076	14,000	14,000	0	0	0	0	0	0	14,000	0	76	76	14	12/01/2028
07274N-AC-7	BAYER US FIN II LLC 144A		06/25/2021	MATURITY	XXX	245,000	245,000	245,625	245,089	0	(89)	0	(89)	0	245,000	0	0	0	1,042	06/25/2021
05531F-BB-8	BB&T CORP SR MEDIUM TERM NTS		06/04/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	161,273	150,000	153,837	152,839	0	(311)	0	(311)	0	152,528	0	8,744	8,744	2,636	10/26/2024
075887-BF-5	BECTON DICKINSON & CO		08/16/2021	TENDERED BACK TO COMPANY	XXX	26,506	25,000	25,000	25,000	0	0	0	0	0	25,000	0	1,506	1,506	1,385	12/15/2024
075887-BV-0	BECTON DICKINSON & CO		12/15/2021	VARIOUS	XXX	116,854	112,000	117,578	116,388	0	(947)	0	(947)	0	115,441	0	1,413	1,413	5,331	06/06/2024
075887-CJ-6	BECTON DICKINSON & CO		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	26,834	26,000	26,991	0	0	(4)	0	(4)	0	26,986	0	(153)	(153)	55	05/20/2030
08576P-AH-4	BERRY GLOBAL INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	170,648	175,000	173,292	0	0	272	0	272	0	173,564	0	(2,916)	(2,916)	2,732	01/15/2026
06051G-JK-6	BK OF AMERICA CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	132,377	135,000	135,000	135,000	0	0	0	0	0	135,000	0	(2,623)	(2,623)	1,881	10/24/2026
06051G-JT-7	BK OF AMERICA CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	66,232	65,000	65,000	0	0	0	0	0	0	65,000	0	1,232	1,232	1,155	04/22/2032
05565E-AU-9	BMW US CAP LLC 144A		04/12/2021	MATURITY	XXX	130,000	130,000	129,922	129,992	0	8	0	8	0	130,000	0	0	0	2,015	04/12/2021
097023-DG-7	BOEING CO		12/15/2021	VARIOUS	XXX	62,059	62,000	62,000	0	0	0	0	0	0	62,000	0	59	59	646	02/04/2026
09857L-AP-3	BOOKING HLDGS INC		04/03/2021	CALLED @ 111.3660000	XXX	44,546	40,000	39,993	39,994	0	0	0	0	0	39,994	0	6	6	5,321	04/13/2025
09857L-AR-9	BOOKING HOLDINGS INC		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	16,359	14,000	16,746	0	0	(230)	0	(230)	0	16,516	0	(157)	(157)	763	04/13/2030
10112R-BF-0	BOSTON PPTYS LTD PARTNERSHIP		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	7,741	8,000	7,997	0	0	0	0	0	0	7,997	0	(256)	(256)	42	10/01/2033
101137-AV-9	BOSTON SCIENTIFIC CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	109,906	105,000	104,937	104,959	0	12	0	12	0	104,971	0	4,935	4,935	4,719	03/01/2024
110122-CP-1	BRISTOL MYERS SQUIBB CO		12/16/2021	VARIOUS	XXX	203,521	186,000	188,579	188,257	0	(241)	0	(241)	0	188,016	0	15,505	15,505	8,838	07/26/2029
110122-DB-1	BRISTOL MYERS SQUIBB CO		02/23/2021	TENDERED BACK TO COMPANY	XXX	1,398,548	1,275,000	1,341,162	1,324,461	0	(2,207)	0	(2,207)	0	1,322,254	0	76,293	76,293	12,582	05/15/2024
110122-DC-9	BRISTOL MYERS SQUIBB CO		02/23/2021	TENDERED BACK TO COMPANY	XXX	74,644	66,000	70,811	69,889	0	(122)	0	(122)	0	69,767	0	4,877	4,877	1,336	08/15/2025
110122-CV-8	BRISTOL MYERS SQUIBB COM		08/15/2021	MATURITY	XXX	530,000	530,000	531,990	530,724	0	(724)	0	(724)	0	530,000	0	0	0	11,925	08/15/2021
11135F-AN-1	BROADCOM INC		09/22/2021	RECEIVED IN EXCHANGE	XXX	1,134,687	1,049,000	1,039,550	1,040,373	0	1,001	0	1,001	0	1,041,374	0	93,312	93,312	128,525	09/15/2026
11135F-AZ-4	BROADCOM INC		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	23,963	22,000	24,808	0	0	(444)	0	(444)	0	24,364	0	(401)	(401)	1,096	04/15/2026
11135F-BB-6	BROADCOM INC		09/22/2021	RECEIVED IN EXCHANGE	XXX	1,429,680	1,265,000	1,263,280	1,263,468	0	106	0	106	0	1,263,574	0	166,107	166,107	41,359	11/15/2025
056059-AA-6	BX COML MTG TR 2018-IND 144A		10/29/2021	VARIOUS	XXX	43,389	43,389	43,416	43,369	0	20	0	20	0	43,389	0	0	0	249	11/15/2035
056054-AA-7	BX COML MTG TR 2019-XL 144A		10/15/2021	VARIOUS	XXX	456,612	456,612	456,612	456,612	0	0	0	0	0	456,612	0	0	0	3,820	10/15/2036
05607Q-AA-6	BX COML MTG TR 2020-BXLP 144A		12/18/2021	VARIOUS	XXX	639,331	639,415	639,415	639,415	0	0	0	0	0	639,415	0	(83)	(83)	5,611	12/15/2036
12433A-AA-7	BX COMMERCIAL MORTGAGE TRUST 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	15,720	15,720	15,720	15,720	0	0	0	0	0	15,720	0	0	0	136	11/15/2032
05606K-AA-0	BX TRUST 2019-MMP 144A		12/31/2021	VARIOUS	XXX	337,937	338,307	338,307	338,307	0	0	0	0	0	338,307	0	(370)	(370)	3,795	08/15/2036
14040H-BZ-7	CAPITAL ONE FINL CORP		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	99,488	92,000	99,394	97,680	0	(1,222)	0	(1,222)	0	96,458	0	3,030	3,030	4,420	04/30/2025
142339-AL-4	CARLISLE COS INC		12/15/2021	GOLDMAN SACHS & CO, NY	XXX	9,640	10,000	9,952	0	0	1	0	1	0	9,953	0	(313)	(313)	48	03/01/2032
124857-AM-5	CBS CORP NEW		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	689,260	650,000	660,615	657,385	0	(2,014)	0	(2,014)	0	655,371	0	33,889	33,889	32,401	08/15/2024
15189T-AW-7	CENTERPOINT ENERGY INC		12/15/2021	CHARITABLE DONATION	XXX	108,536	106,000	105,820	105,867	0	33	0	33	0	105,900	0	2,635	2,635	3,430	09/01/2024
12532C-AZ-8	CFCRE COML MTG TR 2017-C8		12/17/2021	PRINCIPAL RECEIPT	XXX	328,755	328,755	315,148	319,614	0	9,142	0	9,142	0	328,755	0	0	0	9,148	06/17/2050
161175-BB-9	CHARTER COMMUNICATIONS OPER		06/04/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	109,054	105,000	110,649	107,868	0	(863)	0	(863)	0	107,006	0	2,048	2,048	4,101	07/23/2022
161175-BR-4	CHARTER COMMUNICATIONS OPER		12/15/2021	VARIOUS	XXX	76,270	66,000	78,089	0	0	(806)	0	(806)	0	77,284	0	(1,014)	(1,014)	3,251	03/30/2029
165183-BT-0	CHESAPEAKE FDG II LLC 2018-3 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	37,241	37,241	37,655	37,478	0	(237)	0	(237)	0	37,241	0	0	0	723	01/15/2031

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
165183-BY-9	CHESAPEAKE FDG II LLC 2019-1 144A		03/31/2021	VARIOUS	XXX	138,559	136,840	138,578	137,804	0	(211)	0	(211)	0	137,593	0	966	966	929	04/15/2031
166756-AP-1	CHEVRON USA INC GLBL NT 3.9%24		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	16,085	15,000	15,359	15,179	0	(45)	0	(45)	0	15,134	0	951	951	642	11/15/2024
166756-AR-7	CHEVRON USA INC SR GLBL NT 28		06/24/2021	MORGAN STANLEY & CO INC, NY	XXX	62,622	55,000	58,069	57,738	0	(176)	0	(176)	0	57,562	0	5,061	5,061	2,018	01/15/2028
16877P-AA-8	CHILDRENS HOSPITAL OF PHILADE 144A		01/26/2021	WELLS FARGO SECURITIES, LLC	XXX	247,808	241,000	241,000	241,000	0	0	0	0	0	241,000	0	6,808	6,808	1,901	07/01/2050
125523-AH-3	CIGNA CORP NEW		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	73,819	65,000	72,796	71,738	0	(779)	0	(779)	0	70,959	0	2,860	2,860	3,357	10/15/2028
125523-AV-2	CIGNA CORP NEW		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	15,786	15,000	15,398	15,310	0	(71)	0	(71)	0	15,240	0	547	547	576	04/15/2025
125523-AZ-3	CIGNA CORP NEW		12/15/2021	VARIOUS	XXX	77,941	73,000	80,912	80,842	0	(613)	0	(613)	0	80,229	0	(2,288)	(2,288)	1,664	10/15/2027
125523-BX-7	CIGNA CORP NEW		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	99,814	95,000	103,624	102,416	0	(2,188)	0	(2,188)	0	100,228	0	(415)	(415)	3,371	06/15/2024
125523-CB-4	CIGNA CORP NEW		12/16/2021	VARIOUS	XXX	112,883	105,000	108,032	107,626	0	(379)	0	(379)	0	107,248	0	5,635	5,635	4,642	03/01/2027
125523-CM-0	CIGNA CORP NEW		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	4,000	4,000	3,995	0	0	0	0	0	0	3,996	0	4	4	75	03/15/2031
172967-JT-9	CITIGROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	16,281	15,000	15,882	15,489	0	(99)	0	(99)	0	15,390	0	891	891	678	06/10/2025
172967-KA-8	CITIGROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	78,008	70,000	68,453	68,778	0	151	0	151	0	68,929	0	9,079	9,079	3,816	09/29/2027
172967-KG-5	CITIGROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	238,020	220,000	213,187	215,061	0	863	0	863	0	215,924	0	22,096	22,096	11,713	01/12/2026
172967-KN-0	CITIGROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	150,119	140,000	142,519	141,506	0	(252)	0	(252)	0	141,254	0	8,865	8,865	5,408	05/01/2026
172967-KY-6	CITIGROUP INC		12/16/2021	VARIOUS	XXX	246,045	232,000	231,078	231,297	0	87	0	87	0	231,384	0	14,661	14,661	8,622	10/21/2026
172967-LG-4	CITIGROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	65,473	65,000	64,813	64,948	0	37	0	37	0	64,986	0	487	487	2,061	04/25/2022
172967-LZ-2	CITIGROUP INC		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	158,645	152,000	160,988	157,786	0	(2,248)	0	(2,248)	0	155,538	0	3,107	3,107	6,420	06/01/2024
172967-MY-4	CITIGROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	70,656	70,000	70,000	0	0	0	0	0	0	70,000	0	656	656	1,125	05/01/2032
172967-NE-7	CITIGROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	15,083	15,000	15,000	0	0	0	0	0	0	15,000	0	83	83	49	11/03/2032
17308C-C5-3	CITIGROUP INC		12/16/2021	VARIOUS	XXX	126,034	121,000	123,245	85,000	0	(192)	0	(192)	0	123,052	0	2,982	2,982	4,042	11/05/2030
17321R-AD-8	CITIGRP COML MTG TR 2013-GC17		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	1,572,832	1,500,000	1,581,152	1,550,381	0	(17,374)	0	(17,374)	0	1,533,007	0	39,825	39,825	64,719	11/13/2046
174610-AR-6	CITIZENS FINL GROUP INC		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	171,659	165,000	164,667	164,730	0	43	0	43	0	164,773	0	6,886	6,886	6,531	07/27/2026
125896-BR-0	CMS ENERGY CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	15,730	15,000	14,948	14,967	0	5	0	5	0	14,972	0	758	758	596	02/15/2027
126117-AS-9	CNA FINL CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	195,702	185,000	184,737	184,826	0	47	0	47	0	184,873	0	10,829	10,829	8,018	05/15/2024
196500-AA-0	COLORADO INTST GAS CO 144A		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	125,628	115,000	114,001	114,375	0	96	0	96	0	114,472	0	11,157	11,157	6,430	08/15/2026
20030N-BN-0	COMCAST CORP NEW		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	277,326	260,000	250,104	252,939	0	1,359	0	1,359	0	254,297	0	23,029	23,029	11,822	08/15/2025
20030N-DA-6	COMCAST CORP NEW		06/04/2021	VARIOUS	XXX	222,788	215,000	221,112	0	0	(117)	0	(117)	0	220,996	0	1,792	1,792	1,706	02/01/2030
12592L-BH-4	COMM MTG TR 2014-CCRE20		12/13/2021	PRINCIPAL RECEIPT	XXX	118,097	118,097	115,850	116,837	0	1,261	0	1,261	0	118,097	0	0	0	1,674	11/13/2047
12591Q-AR-3	COMM MTG TR 2014-UBS4		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	1,052,422	1,000,000	1,036,406	1,025,052	0	(6,911)	0	(6,911)	0	1,018,141	0	34,281	34,281	38,582	08/12/2047
20269D-AA-3	COMMONBOND ST LN TR 2018-A-GS 144A		12/27/2021	PRINCIPAL RECEIPT	XXX	123,602	123,602	121,005	119,959	0	3,644	0	3,644	0	123,602	0	0	0	1,872	02/25/2044
20267W-AA-3	COMMONBOND ST LN TR 2020-A-GS 144A		12/27/2021	PRINCIPAL RECEIPT	XXX	254,598	254,598	254,833	254,912	0	(314)	0	(314)	0	254,598	0	0	0	2,385	08/25/2050
202795-JN-1	COMMONWEALTH EDISON CO		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	71,868	65,000	64,844	64,876	0	14	0	14	0	64,890	0	6,978	6,978	3,240	08/15/2028
20605P-AK-7	CONCHO RES INC SR GLBL NT4.3%28		02/08/2021	RECEIVED IN EXCHANGE	XXX	75,491	65,000	71,169	70,554	0	(70)	0	(70)	0	70,484	0	5,006	5,006	65	08/15/2028
21036P-BH-0	CONSTELLATION BRANDS INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	39,152	40,000	39,822	0	0	6	0	6	0	39,828	0	(676)	(676)	360	08/01/2031
21079N-AA-9	CONTINENTAL AIRLINES 2007-1		10/19/2021	PRINCIPAL RECEIPT	XXX	285,642	285,642	299,839	289,016	0	(3,373)	0	(3,373)	0	285,642	0	0	0	13,383	10/19/2023
21079V-AA-1	CONTINENTAL AIRLN PT TR 2010-1		01/29/2021	VARIOUS	XXX	48,862	48,862	48,862	48,862	0	0	0	0	0	48,862	0	0	0	1,160	01/12/2021
224044-CJ-4	COX COMMUNICATIONS INC NEW 144A		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	285,299	265,000	277,961	276,269	0	(1,571)	0	(1,571)	0	274,698	0	10,601	10,601	12,495	08/15/2027
22822V-AH-4	CROWN CASTLE INTL CORP		06/04/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	93,513	85,000	95,853	95,755	0	(679)	0	(679)	0	95,076	0	(1,563)	(1,563)	2,387	09/01/2027
22822V-AW-1	CROWN CASTLE INTL CORP		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	7,657	8,000	7,964	0	0	3	0	3	0	7,966	0	(309)	(309)	140	04/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
22822V-AB-7	CROWN CASTLE INTL CORP NEW		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	59,122	54,000	59,198	53,725	0	(771)	0	(771)	0	57,459	0	1,663	1,663	3,128	02/15/2026
22822V-AG-6	CROWN CASTLE INTL CORP NEW		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	106,407	102,000	104,829	104,058	0	(543)	0	(543)	0	103,514	0	2,893	2,893	4,225	09/01/2024
22822V-AJ-0	CROWN CASTLE INTL CORP NEW		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	118,639	115,000	112,017	113,241	0	644	0	644	0	113,885	0	4,753	4,753	5,182	07/15/2023
22966R-AH-9	CUBESMART L P		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	50,300	50,000	49,758	0	0	2	0	2	0	49,760	0	540	540	63	12/15/2028
126650-BP-4	CVS CAREMARK CORP 6.036% BDS 1		12/10/2021	Sink PMT @ 100.0000000	XXX	44,340	44,340	41,707	43,188	0	1,152	0	1,152	0	44,340	0	0	0	1,463	12/10/2028
126650-CF-5	CVS HEALTH CORP		06/04/2021	CHARITABLE DONATION	XXX	216,168	200,000	206,732	204,856	0	(590)	0	(590)	0	204,267	0	11,901	11,901	5,550	08/12/2024
126650-CU-2	CVS HEALTH CORP		04/07/2021	GOLDMAN SACHS & CO, NY	XXX	80,034	75,000	76,189	76,079	0	(55)	0	(55)	0	76,024	0	4,010	4,010	767	06/01/2026
126650-CV-0	CVS HEALTH CORP		12/18/2021	CALLED @ 103.4300000	XXX	61,024	59,000	60,762	60,037	0	(467)	0	(467)	0	59,570	0	(570)	(570)	4,868	03/09/2023
126650-CW-8	CVS HEALTH CORP		06/04/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	306,655	275,000	293,090	288,717	0	(1,362)	0	(1,362)	0	287,355	0	19,300	19,300	7,924	03/25/2025
126650-CX-6	CVS HEALTH CORP		11/05/2021	VARIOUS	XXX	1,281,055	1,128,000	1,112,952	1,115,665	0	1,047	0	1,047	0	1,116,712	0	164,343	164,343	68,951	03/25/2028
126650-AQ-3	CVS PASS THROUGH 2003-2		12/10/2021	PRINCIPAL RECEIPT	XXX	24,557	24,557	25,119	24,924	0	(367)	0	(367)	0	24,557	0	0	0	774	01/10/2026
126650-AW-0	CVS PTC 2004		12/10/2021	PRINCIPAL RECEIPT	XXX	1,917	1,917	1,392	1,771	0	147	0	147	0	1,917	0	0	0	55	01/10/2027
233851-DJ-0	DAIMLER FINANCE NORTH AMER 144A		05/04/2021	MATURITY	XXX	595,000	595,000	592,147	594,607	0	393	0	393	0	595,000	0	0	0	9,966	05/04/2021
25278X-AM-1	DIAMONDBACK ENERGY INC		04/27/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	47,746	45,000	45,684	45,597	0	(31)	0	(31)	0	45,566	0	2,180	2,180	601	12/01/2026
254709-AJ-7	DISCOVER FINL SVCS SR NT		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	118,309	115,000	115,000	115,000	0	0	0	0	0	115,000	0	3,309	3,309	4,784	11/21/2022
254687-DV-5	DISNEY WALT CO		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	329,569	235,000	305,343	298,299	0	(3,992)	0	(3,992)	0	294,307	0	35,262	35,262	19,454	03/15/2033
256677-AH-8	DOLLAR GEN CORP NEW		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	104,695	90,000	89,097	89,109	0	15	0	15	0	89,124	0	15,571	15,571	4,507	04/03/2050
256746-AJ-7	DOLLAR TREE INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	140,714	140,000	139,622	0	0	2	0	2	0	139,624	0	1,090	1,090	196	12/01/2031
25746U-CE-7	DOMINION ENERGY INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	194,612	180,000	182,626	181,413	0	(297)	0	(297)	0	181,116	0	13,497	13,497	8,561	10/01/2025
25746U-BT-5	DOMINION RES INC VA NEW		04/01/2021	MATURITY	XXX	820,000	820,000	829,679	821,016	0	(1,016)	0	(1,016)	0	820,000	0	0	0	16,826	04/01/2021
260543-CN-1	DOW CHEM CO		08/24/2021	TENDERED BACK TO COMPANY	XXX	642,771	579,000	578,415	578,571	0	51	0	51	0	578,622	0	64,149	64,149	37,128	11/30/2025
260543-CX-9	DOW CHEM CO		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	59,326	55,000	55,098	55,077	0	(13)	0	(13)	0	55,064	0	4,262	4,262	2,188	05/15/2026
26078J-AC-4	DOWDUPONT INC		12/15/2021	MARKETAXESS CORPORATION, NEW Y	XXX	83,675	76,000	84,097	82,354	0	(1,229)	0	(1,229)	0	81,126	0	2,550	2,550	3,718	11/15/2025
233331-BA-4	DTE ENERGY CO		07/01/2021	TENDERED BACK TO COMPANY	XXX	900,929	870,000	869,026	869,423	0	107	0	107	0	869,531	0	31,398	31,398	55,608	08/01/2023
26442C-AX-2	DUKE ENERGY CAROLINAS LLC		12/15/2021	MARKETAXESS CORPORATION, NEW Y	XXX	29,070	26,000	29,008	28,589	0	(298)	0	(298)	0	28,291	0	779	779	1,118	11/15/2028
26441C-AS-4	DUKE ENERGY CORP NEW		12/15/2021	CHARITABLE DONATION	XXX	57,832	56,000	56,045	56,037	0	(6)	0	(6)	0	56,031	0	1,802	1,802	1,921	09/01/2026
26444H-AK-7	DUKE ENERGY FLA LLC		12/15/2021	US BANCORP INVESTMENTS INC, ST	XXX	20,191	20,000	19,970	0	0	0	0	0	0	19,970	0	221	221	20	12/15/2031
26442U-AG-9	DUKE ENERGY PROGRESS LLC CALLABLE		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	137,791	125,000	124,976	124,981	0	2	0	2	0	124,983	0	12,808	12,808	6,025	09/01/2028
278865-BM-1	ECOLAB INC		12/15/2021	US BANCORP INVESTMENTS INC, ST	XXX	19,830	20,000	19,992	0	0	0	0	0	0	19,992	0	(162)	(162)	2	02/01/2032
285512-AC-3	ELECTRONIC ARTS INC		02/01/2021	CALLED @ 100.0000000	XXX	460,000	460,000	461,852	460,070	0	(74)	0	(74)	0	459,997	0	3	3	7,092	03/01/2021
26857L-AA-0	ELFI GRADUATE LN PRGM 144A		12/27/2021	PRINCIPAL RECEIPT	XXX	394,001	394,001	393,878	393,860	0	141	0	141	0	394,001	0	0	0	2,958	08/25/2045
29336U-AD-9	ENLINK MIDSTREAM PARTNERS LP		12/07/2021	SUMRIDGE PARTNERS LLC	XXX	46,545	50,000	18,235	18,342	0	150	0	150	0	18,492	0	28,053	28,053	3,002	04/01/2045
29336U-AG-2	ENLINK MIDSTREAM PARTNERS LP		12/07/2021	SUMRIDGE PARTNERS LLC	XXX	48,928	50,000	16,490	16,543	0	76	0	76	0	16,619	0	32,309	32,309	2,786	06/01/2047
29364W-AZ-1	ENTERGY LA LLC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	143,095	135,000	133,422	133,775	0	159	0	159	0	133,933	0	9,161	9,161	5,487	09/01/2027
29364W-BB-3	ENTERGY LA LLC		10/20/2021	GOLDMAN SACHS & CO, NY	XXX	431,680	360,000	362,711	362,671	0	(44)	0	(44)	0	362,627	0	69,053	69,053	17,262	09/01/2048
29374E-AB-2	ENTERPRISE FLEET FIN 144A		12/20/2021	PRINCIPAL RECEIPT	XXX	17,732	17,732	17,731	0	0	1	0	1	0	17,732	0	0	0	61	12/20/2026
29374D-AB-4	ENTERPRISE FLEET FNC 2019-2 144A		12/20/2021	PRINCIPAL RECEIPT	XXX	93,478	93,478	93,470	93,503	0	(25)	0	(25)	0	93,478	0	0	0	1,124	02/20/2025
29379V-BX-0	ENTERPRISE PRODS OPER LLC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	312,768	300,000	299,763	299,761	0	22	0	22	0	299,784	0	12,984	12,984	11,667	01/31/2030
294429-AK-1	EQUIFAX INC		05/01/2021	CALLED @ 100.0000000	XXX	85,000	85,000	84,959	84,996	0	3	0	3	0	84,999	0	1	1	815	06/01/2021
26884T-AP-7	ERAC USA FINANCE COMPANY 144A		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	64,630	60,000	59,764	59,874	0	23	0	23	0	59,897	0	4,733	4,733	2,590	11/01/2025
26884T-AT-9	ERAC USA FINANCE COMPANY 144A		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	113,058	110,000	107,832	108,605	0	458	0	458	0	109,063	0	3,995	3,995	3,374	11/01/2023
26884T-AH-5	ERAC USA FINANCE COMPANY LLC 144A		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	76,616	75,000	74,766	74,952	0	25	0	25	0	74,978	0	1,639	1,639	2,922	10/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
26884A-BD-4	ERP OPER LTD PARTNERSHIP		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	50,903	48,000	50,638	50,012	0	(444)	0	(444)	0	49,567	0	1,336	1,336	1,692	06/01/2025
29717P-AV-9	ESSEX PORTFOLIO L P		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	16,136	16,000	16,906	16,868	0	(68)	0	(68)	0	16,800	0	(664)	(664)	532	03/15/2032
29717P-AY-3	ESSEX PORTFOLIO L P		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	132,107	135,000	134,221	0	0	86	0	86	0	134,307	0	(2,200)	(2,200)	1,842	03/01/2028
30036F-AA-9	EVERGY KANS CENT INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	38,101	35,000	34,857	34,859	0	3	0	3	0	34,862	0	3,240	3,240	1,426	04/15/2050
30161N-AX-9	EXELON CORP		04/07/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	173,617	155,000	154,681	154,700	0	7	0	7	0	154,708	0	18,910	18,910	3,034	04/15/2030
31428X-AV-8	FEDEX CORP		05/20/2021	CALLED @ 104.5533400	XXX	73,187	70,000	69,811	69,952	0	8	0	8	0	69,960	0	40	40	4,316	04/15/2023
31428X-BV-7	FEDEX CORP		06/04/2021	CHARITABLE DONATION	XXX	91,288	85,000	84,716	84,752	0	11	0	11	0	84,762	0	6,526	6,526	2,218	08/05/2029
31620M-AT-3	FIDELITY NATL INFORMATION SVCS		02/10/2021	BARCLAYS CAP INC/BARCLAYS CAP	XXX	110,361	100,000	102,122	101,708	0	(32)	0	(32)	0	101,676	0	8,685	8,685	1,475	08/15/2026
31620M-BT-2	FIDELITY NATL INFORMATION SVCS		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	122,755	125,000	124,224	0	0	57	0	57	0	124,280	0	(1,525)	(1,525)	2,250	03/01/2031
316773-CX-6	FIFTH THIRD BANCORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	173,151	165,000	164,693	164,805	0	58	0	58	0	164,864	0	8,287	8,287	8,448	01/25/2024
337738-AQ-1	FISERV INC		06/04/2021	CHARITABLE DONATION	XXX	214,918	200,000	211,370	207,587	0	(1,178)	0	(1,178)	0	206,409	0	8,509	8,509	5,214	10/01/2023
337738-AU-2	FISERV INC		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	29,970	28,000	31,833	31,807	0	(414)	0	(414)	0	31,393	0	(1,423)	(1,423)	1,432	07/01/2029
340711-BA-7	FLORIDA GAS TRANSMISSION CO 144A		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	9,835	10,000	9,992	0	0	0	0	0	0	9,992	0	(158)	(158)	50	10/01/2031
34532J-AA-2	FORD CR AUT OWNER TR 2020 144A		07/09/2021	LLOYDS SECS INC	XXX	601,617	600,000	599,806	599,814	0	19	0	19	0	599,833	0	1,785	1,785	3,675	04/15/2033
34531N-AA-4	FORD CR AUTO OWN TR 144A		12/15/2021	MITSUBISHI UFJ SECS (USA) INC	XXX	407,438	400,000	396,922	397,843	0	467	0	467	0	398,310	0	9,128	9,128	8,205	08/15/2031
34532R-AA-4	FORD CR AUTO OWNER TR2018-REV1 144		12/15/2021	MITSUBISHI UFJ SECS (USA) INC	XXX	1,684,875	1,600,000	1,595,938	1,597,046	0	666	0	666	0	1,597,712	0	87,163	87,163	51,323	07/15/2031
34528Q-GW-8	FORD CREDIT FLRPLN TR 2019-2		02/02/2021	BANC OF AMERICA SEC LLC	XXX	432,734	400,000	399,992	400,087	0	(5)	0	(5)	0	400,082	0	32,652	32,652	1,666	04/15/2026
34528Q-HQ-0	FORD CREDIT MSTR TR A 2020-2		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	1,083,156	1,100,000	1,099,646	1,099,697	0	172	0	172	0	1,099,869	0	(16,713)	(16,713)	11,725	09/15/2027
345397-VU-4	FORD MOTOR CREDIT CO LLC		08/02/2021	MATURITY	XXX	200,000	200,000	213,220	202,473	0	(2,473)	0	(2,473)	0	200,000	0	0	0	11,750	08/02/2021
36319T-AA-4	GALAXY XXIII CLO LTD 2017-23A A FL		03/17/2021	Principal Receipt	XXX	500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	2,950	04/24/2029
361448-AW-3	GATX CORP		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	58,716	56,000	57,287	56,973	0	(223)	0	(223)	0	56,750	0	1,966	1,966	2,209	03/30/2025
369550-AX-6	GENERAL DYNAMICS CORP		02/22/2021	WELLS FARGO SECURITIES, LLC	XXX	158,292	150,000	149,099	149,267	0	17	0	17	0	149,284	0	9,008	9,008	1,673	08/15/2026
369550-BC-1	GENERAL DYNAMICS CORP		12/15/2021	MARKETAXESS CORPORATION, NEW Y	XXX	11,100	10,000	11,095	10,931	0	(116)	0	(116)	0	10,815	0	285	285	408	05/15/2028
370334-CF-9	GENERAL MLS INC		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	90,260	84,000	90,398	88,863	0	(1,081)	0	(1,081)	0	87,782	0	2,478	2,478	3,920	04/17/2025
37045X-CH-7	GENERAL MTRS FINL CO INC		04/09/2021	MATURITY	XXX	240,000	240,000	240,450	240,039	0	(39)	0	(39)	0	240,000	0	0	0	1,307	04/09/2021
37045X-CJ-3	GENERAL MTRS FINL CO INC		04/09/2021	MATURITY	XXX	45,000	45,000	44,982	44,998	0	2	0	2	0	45,000	0	0	0	799	04/09/2021
37045X-CK-0	GENERAL MTRS FINL CO INC		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	75,391	70,000	78,152	0	0	(1,639)	0	(1,639)	0	76,513	0	(1,122)	(1,122)	3,620	04/09/2025
37045X-DA-1	GENERAL MTRS FINL CO INC		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	55,018	54,000	56,714	56,690	0	(377)	0	(377)	0	56,313	0	(1,295)	(1,295)	1,932	08/20/2027
37331N-AJ-0	GEORGIA-PACIFIC LLC 144A		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	120,472	120,000	119,976	119,979	0	4	0	4	0	119,983	0	489	489	2,549	09/30/2025
375558-AW-3	GILEAD SCIENCES INC		06/04/2021	BK OF NEW YORK MELLON/TORONTO	XXX	129,534	120,000	126,395	124,479	0	(565)	0	(565)	0	123,913	0	5,621	5,621	3,046	04/01/2024
37940X-AA-0	GLOBAL PMTS INC		04/07/2021	GOLDMAN SACHS & CO, NY	XXX	52,695	50,000	49,988	49,991	0	1	0	1	0	49,991	0	2,703	2,703	861	02/15/2025
361886-CD-4	GMF FLOORPLAN OWN REV 2019-2 144A		07/16/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,483,781	1,400,000	1,399,407	1,400,123	0	(39)	0	(39)	0	1,400,084	0	83,697	83,697	24,247	04/15/2026
38141G-GS-7	GOLDMAN SACHS GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	206,015	205,000	224,150	208,769	0	(3,388)	0	(3,388)	0	205,381	0	634	634	16,568	01/24/2022
38141G-VR-2	GOLDMAN SACHS GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	59,908	55,000	53,843	54,169	0	151	0	151	0	54,321	0	5,587	5,587	2,721	10/21/2025
38141G-WB-6	GOLDMAN SACHS GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	107,568	100,000	100,146	100,089	0	(15)	0	(15)	0	100,073	0	7,495	7,495	5,390	01/26/2027
38141G-WQ-3	GOLDMAN SACHS GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	52,354	50,000	47,470	48,200	0	336	0	336	0	48,536	0	3,818	3,818	2,004	09/29/2025
38141G-WV-2	GOLDMAN SACHS GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	49,155	45,000	42,247	42,724	0	221	0	221	0	42,945	0	6,210	6,210	1,988	04/23/2029
38141G-YB-4	GOLDMAN SACHS GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	166,386	165,000	165,000	0	0	0	0	0	0	165,000	0	1,386	1,386	2,853	04/22/2032

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
38141G-YJ-7	GOLDMAN SACHS GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	44,526	45,000	45,000	0	0	0	0	0	0	45,000	0	(474)	(474)	444	07/21/2032
38148L-AC-0	GOLDMAN SACHS GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	68,583	65,000	66,072	65,605	0	(145)	0	(145)	0	65,460	0	3,123	3,123	3,204	01/23/2025
38148L-AE-6	GOLDMAN SACHS GROUP INC		12/15/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	146,891	138,000	145,329	143,582	0	(1,233)	0	(1,233)	0	142,349	0	4,542	4,542	5,534	05/22/2025
40414L-AR-0	HCP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	21,773	20,000	19,914	19,926	0	7	0	7	0	19,933	0	1,840	1,840	1,001	07/15/2029
42250P-AA-1	HEALTHPEAK PPTYS INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	84,174	80,000	79,712	79,740	0	24	0	24	0	79,765	0	4,409	4,409	3,433	01/15/2030
40414L-AQ-2	HEALTHPEAK PROPERTIES INC		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	74,464	70,000	73,892	73,355	0	(567)	0	(567)	0	72,788	0	1,676	1,676	3,236	07/15/2026
423452-AC-5	HELMERICH & PAYNE INC 4.65%25		10/27/2021	CALLED @ 111.5819100	XXX	1,266,455	1,135,000	1,203,522	1,186,233	0	(10,147)	0	(10,147)	0	1,176,085	0	(41,085)	(41,085)	190,390	03/15/2025
437076-CD-2	HOME DEPOT INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	240,887	220,000	217,488	217,525	0	48	0	48	0	217,573	0	23,314	23,314	8,701	04/15/2050
44107T-AU-0	HOST HOTELS & RESORTS LP		12/08/2021	CALLED @ 105.3939200	XXX	1,085,557	1,030,000	1,013,636	1,020,005	0	3,146	0	3,146	0	1,023,151	0	6,849	6,849	99,869	10/15/2023
40436T-AL-0	HPS LOAN MANAGEMENT 10-2016 LTD 10		06/21/2021	VARIOUS	XXX	496,347	496,347	496,347	496,347	0	0	0	0	0	496,347	0	0	0	4,551	01/20/2028
443510-AK-8	HUBBELL INC		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	3,985	4,000	3,983	0	0	1	0	1	0	3,984	0	1	1	70	03/15/2031
44644A-AE-7	HUNTINGTON NB COLUMBUS OH		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	913,859	875,000	872,830	873,681	0	442	0	442	0	874,124	0	39,735	39,735	37,448	10/06/2023
45138L-BF-9	IDAHO PWR CO 1ST MTG SECD MTN		07/09/2021	SEAPORT GROUP SECURITIES LLC	XXX	592,656	480,000	546,062	544,954	0	(789)	0	(789)	0	544,165	0	48,491	48,491	17,472	03/01/2048
457187-AC-6	INGREDION INC		02/22/2021	GOLDMAN SACHS & CO	XXX	158,409	150,000	149,712	149,728	0	4	0	4	0	149,732	0	8,677	8,677	1,003	06/01/2030
459200-JR-3	INTERNATIONAL BUSINESS MACHS		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	107,333	100,000	110,905	109,682	0	(1,461)	0	(1,461)	0	108,221	0	(888)	(888)	4,583	01/27/2027
460690-BT-6	INTERPUBLIC GROUP COS INC		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	6,007	6,000	5,990	0	0	1	0	1	0	5,991	0	17	17	117	03/01/2031
46188B-AB-8	INVITATION HOMES OPER PARTNERS		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	64,416	65,000	64,916	0	0	1	0	1	0	64,918	0	(502)	(502)	187	11/15/2028
478160-CQ-5	JOHNSON & JOHNSON		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	901,263	940,000	939,737	939,746	0	24	0	24	0	939,770	0	(38,507)	(38,507)	16,124	09/01/2030
46590M-AQ-3	JPMCC COML MTG SEC TR 2016-JP2		12/17/2021	PRINCIPAL RECEIPT	XXX	25,904	25,904	23,912	24,758	0	1,146	0	1,146	0	25,904	0	0	0	373	08/17/2049
46625H-JY-7	JPMORGAN CHASE & CO		06/04/2021	CHARITABLE DONATION	XXX	65,791	60,000	63,572	62,645	0	(292)	0	(292)	0	62,354	0	3,437	3,437	1,731	09/10/2024
46625H-QW-3	JPMORGAN CHASE & CO		12/15/2021	VARIOUS	XXX	201,509	188,000	196,306	194,603	0	(1,020)	0	(1,020)	0	193,583	0	7,926	7,926	6,647	04/01/2026
46625H-RY-8	JPMORGAN CHASE & CO		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	108,131	100,000	105,574	104,581	0	(666)	0	(666)	0	103,915	0	4,216	4,216	5,211	02/01/2028
48126H-AC-4	JPMORGAN CHASE & CO		01/08/2021	UBS WARBURG LLC	XXX	521,613	475,000	483,672	475,000	0	0	0	0	0	475,000	0	46,613	46,613	7,926	10/01/2024
485170-BD-5	KANSAS CITY SOUTHERN		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	31,058	30,000	30,821	30,750	0	(75)	0	(75)	0	30,675	0	383	383	939	11/15/2029
49326E-ED-1	KEYCORP MEDIUM TERM NTS BE		03/24/2021	MATURITY	XXX	370,000	370,000	381,371	371,120	0	(1,120)	0	(1,120)	0	370,000	0	0	0	9,435	03/24/2021
49456B-AM-3	KINDER MORGAN INC DEL		12/15/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	122,545	120,000	121,926	121,119	0	(539)	0	(539)	0	120,580	0	1,965	1,965	5,376	01/15/2023
49456B-AU-5	KINDER MORGAN INC DEL		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	39,848	40,000	39,931	0	0	2	0	2	0	39,933	0	(85)	(85)	80	11/15/2026
48253Q-AA-3	KKR INDST PRTFOL TR 2020-AIP 144A		10/15/2021	PRINCIPAL RECEIPT	XXX	130,168	130,168	126,100	126,524	0	3,643	0	3,643	0	130,168	0	0	0	1,257	03/16/2037
482480-AJ-9	KLA CORPORATION		12/15/2021	VARIOUS	XXX	133,389	130,000	129,951	129,951	0	1	0	1	0	129,952	0	3,437	3,437	3,962	03/01/2050
50540R-AP-7	LABORATORY CORP AMER HLDGS		03/30/2021	MARKETAXESS CORP	XXX	10,237	10,000	10,047	10,008	0	(2)	0	(2)	0	10,006	0	231	231	213	02/01/2022
512807-AN-8	LAM RESEARCH CORP		06/04/2021	CHARITABLE DONATION	XXX	221,258	200,000	212,858	209,690	0	(996)	0	(996)	0	208,695	0	12,563	12,563	5,552	03/15/2025
527298-BP-7	LEVEL 3 FING INC 144A		07/26/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,064,750	1,000,000	1,003,730	1,003,225	0	(279)	0	(279)	0	1,002,946	0	61,804	61,804	30,883	03/01/2027
529537-AA-0	LEXINGTON RLTY TR		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	9,570	10,000	9,976	0	0	1	0	1	0	9,977	0	(407)	(407)	71	10/01/2031
53079E-BG-8	LIBERTY MUT GROUP INC 144A		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	40,553	35,000	36,371	36,149	0	(117)	0	(117)	0	36,031	0	4,522	4,522	2,217	02/01/2029
53079E-BJ-2	LIBERTY MUTUAL GROUP INC. 144A		09/01/2021	RECEIVED IN EXCHANGE	XXX	233,671	175,000	233,671	232,042	0	1,628	0	1,628	0	233,671	0	0	0	3,457	10/15/2050
539830-BP-3	LOCKHEED MARTIN CORP		04/07/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	49,031	50,000	49,890	49,896	0	3	0	3	0	49,899	0	(868)	(868)	293	06/15/2030
548661-DM-6	LOWES COS INC		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	58,214	56,000	55,774	55,818	0	31	0	31	0	55,849	0	2,365	2,365	1,641	04/15/2026
548661-DP-9	LOWES COS INC		02/22/2021	DEUTSCHE BANK SECS	XXX	99,702	90,000	96,785	96,033	0	(132)	0	(132)	0	95,901	0	3,801	3,801	860	05/03/2027
548661-DY-0	LOWES COS INC		12/15/2021	VARIOUS	XXX	101,449	107,000	101,194	0	0	213	0	213	0	101,407	0	42	42	1,428	10/15/2030
55616X-AF-4	MACYS RETAIL HLDGS INC		03/17/2021	TENDERED BACK TO COMPANY	XXX	14,263	14,000	13,886	13,899	87	3	0	89	0	13,989	0	274	274	365	01/15/2022
56165E-AA-0	MAN GLG US CLO 2018-2 LTD 2018-2A		10/29/2021	VARIOUS	XXX	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	43,491	10/15/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
565849-AL-0	MARATHON OIL CORP		09/03/2021	CALLED @ 110.9211300	XXX	133,105	120,000	127,811	126,464	0	(998)	0	(998)	0	125,466	0	(5,466)	(5,466)	16,596	06/01/2025
571676-AF-2	MARS INC DEL 144A		06/29/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	496,593	415,000	412,543	412,621	0	23	0	23	0	412,644	0	83,949	83,949	12,294	04/01/2049
571748-AZ-5	MARSH & MCLENNAN COS INC		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	30,276	28,000	30,106	29,674	0	(307)	0	(307)	0	29,367	0	909	909	1,321	03/14/2026
571748-BP-6	MARSH & MCLENNAN COS INC		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	4,019	4,000	3,995	0	0	0	0	0	0	3,995	0	24	24	2	12/15/2031
58013M-FJ-8	MCDONALDS CORP		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	10,292	10,000	10,289	0	0	(25)	0	(25)	0	10,264	0	27	27	209	09/01/2029
58013M-EU-4	MCDONALDS CORP MED TERM NT BE		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	74,367	70,000	74,003	73,049	0	(676)	0	(676)	0	72,373	0	1,994	1,994	2,500	05/26/2025
58013M-FB-5	MCDONALDS CORP MED TERM NT BE		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	30,270	28,000	30,854	30,529	0	(390)	0	(390)	0	30,139	0	130	130	1,269	03/01/2027
58933Y-AR-6	MERCK & CO INC		06/04/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	128,304	120,000	122,827	122,079	0	(220)	0	(220)	0	121,859	0	6,445	6,445	2,732	02/10/2025
58933Y-BE-4	MERCK & CO INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	150,510	150,000	149,691	0	0	1	0	1	0	149,692	0	818	818	90	12/10/2031
595017-AZ-7	MICROCHIP TECHNOLOGY INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	214,937	210,000	217,340	216,511	0	(2,310)	0	(2,310)	0	214,201	0	736	736	7,305	09/01/2023
59523U-AQ-0	MID-AMERICA APTS LP		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	26,868	24,000	28,055	28,026	0	(456)	0	(456)	0	27,571	0	(703)	(703)	1,190	03/15/2029
61691L-AA-7	MORGAN STAN CAP I 2017-CLS 144A		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	249,922	250,000	250,176	249,985	0	16	0	16	0	250,001	0	(79)	(79)	2,043	11/15/2034
617446-8X-0	MORGAN STANLEY		12/15/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	9,559	10,000	10,000	0	0	0	0	0	0	10,000	0	(441)	(441)	172	04/28/2032
61744Y-AQ-1	MORGAN STANLEY		02/01/2021	JP MORGAN SECS INC-FI	XXX	535,170	500,000	524,170	515,308	0	(536)	0	(536)	0	514,771	0	20,399	20,399	5,138	04/24/2024
61747Y-EC-5	MORGAN STANLEY		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	60,818	62,000	62,000	0	0	0	0	0	0	62,000	0	(1,182)	(1,182)	383	07/20/2027
61747Y-EH-4	MORGAN STANLEY		12/15/2021	RBC CAPITAL MARKETS LLC, NEW Y	XXX	3,994	4,000	4,000	0	0	0	0	0	0	4,000	0	(6)	(6)	16	10/20/2032
61772B-AB-9	MORGAN STANLEY		12/15/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	76,907	78,000	78,000	0	0	0	0	0	0	78,000	0	(1,093)	(1,093)	811	05/04/2027
620076-BU-2	MOTOROLA SOLUTIONS INC		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	14,043	14,000	14,000	0	0	0	0	0	0	14,000	0	43	43	217	05/24/2031
61766E-BD-6	MS BOFA ML TRUST 2016-C29		12/17/2021	PRINCIPAL RECEIPT	XXX	154,923	154,923	155,280	155,056	0	(133)	0	(133)	0	154,923	0	0	0	4,738	05/17/2049
61690K-AD-4	MS BOFAML TRUST 2013-C7		12/15/2021	PRINCIPAL RECEIPT	XXX	281,965	281,965	279,057	280,237	0	1,728	0	1,728	0	281,965	0	0	0	8,870	02/16/2046
63941H-AA-0	NAVIENT PRIV ED LN 2020-D 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	203,727	203,727	203,706	203,701	0	26	0	26	0	203,727	0	0	0	1,628	05/15/2069
63939X-AC-5	NAVIENT PRIV ED LN TR 2017-A 144A		12/31/2021	VARIOUS	XXX	341,119	341,119	341,918	341,511	0	(165)	0	(165)	0	341,345	0	(227)	(227)	2,704	12/16/2058
63941G-AB-0	NAVIENT PRIV ED LN TR 2020-B 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	25,002	25,002	24,991	25,006	0	(4)	0	(4)	0	25,002	0	0	0	394	01/15/2069
63942E-AA-6	NAVIENT PRIVATE ED LO 2021-E 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	43,352	43,352	43,342	0	0	10	0	10	0	43,352	0	0	0	110	12/16/2069
63942C-AA-0	NAVIENT PRIVATE EDUC DA A 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	61,540	61,540	61,540	0	0	0	0	0	0	61,540	0	0	0	240	04/15/2060
64035D-AD-8	NELNET STUDENT LN TR 2021-A 144A		12/20/2021	PRINCIPAL RECEIPT	XXX	26,949	26,949	26,917	0	0	32	0	32	0	26,949	0	0	0	132	04/20/2062
64035G-AB-5	NELNET STUDENT LN TR 2021-C 144A		12/20/2021	PRINCIPAL RECEIPT	XXX	7,969	7,969	7,966	0	0	2	0	2	0	7,969	0	0	0	26	04/20/2062
64034Y-AB-7	NELNET STUDENT LN TR 2021-D 144A		12/20/2021	PRINCIPAL RECEIPT	XXX	9,083	9,083	9,082	0	0	1	0	1	0	9,083	0	0	0	22	04/20/2062
64110D-AL-8	NETAPP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	75,847	75,000	74,951	74,956	0	9	0	9	0	74,965	0	882	882	1,398	06/22/2025
651290-AP-3	NEWFIELD EXPL CO		06/18/2021	CALLED @ 103.1993100	XXX	82,559	80,000	85,535	82,180	0	(926)	0	(926)	0	81,254	0	(1,254)	(1,254)	6,623	01/30/2022
65339K-AG-5	NEXTERA ENERGY CAP HLDGS INC		12/22/2021	CALLED @ 104.2560000	XXX	1,720,224	1,650,000	1,633,923	1,641,201	0	3,395	0	3,395	0	1,644,595	0	5,405	5,405	131,200	06/15/2023
65339K-AT-7	NEXTERA ENERGY CAP HLDGS INC		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	28,033	26,000	27,952	27,712	0	(253)	0	(253)	0	27,459	0	574	574	1,041	05/01/2027
65339K-BR-0	NEXTERA ENERGY CAP HLDGS INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	69,822	70,000	69,974	69,976	0	2	0	2	0	69,978	0	(156)	(156)	1,658	06/01/2030
65339K-BZ-2	NEXTERA ENERGY CAP HLDGS INC		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	10,017	10,000	9,997	0	0	0	0	0	0	9,997	0	20	20	3	01/15/2032
65473P-AH-8	NISOURCE INC		12/15/2021	GOLDMAN SACHS & CO, NY	XXX	39,346	38,000	41,699	41,674	0	(391)	0	(391)	0	41,283	0	(1,937)	(1,937)	1,451	09/01/2029
655664-AP-5	NORDSTROM INC		07/21/2021	CALLED @ 100.0000000	XXX	20,000	20,000	19,966	19,997	0	2	0	2	0	19,999	0	1	1	613	10/15/2021
655844-BS-6	NORFOLK SOUTHERN CORP		02/22/2021	GOLDMAN SACHS & CO	XXX	218,224	200,000	205,122	204,105	0	(105)	0	(105)	0	204,000	0	14,224	14,224	1,112	06/15/2026
666807-BN-1	NORTHROP GRUMMAN CORP		12/15/2021	VARIOUS	XXX	126,992	118,000	121,158	120,653	0	(273)	0	(273)	0	120,380	0	6,612	6,612	4,601	01/15/2028
66989H-AR-9	NOVARTIS CAPITAL CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	839,223	825,000	871,613	869,191	0	(4,226)	0	(4,226)	0	864,966	0	(25,743)	(25,743)	24,503	08/14/2030
629377-CN-0	NRG ENERGY INC 144A		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	105,772	105,000	104,940	104,942	0	11	0	11	0	104,952	0	819	819	2,205	12/02/2025
674599-DG-7	OCCIDENTAL PETE CORP		09/13/2021	SEAPORT GROUP SECURITIES LLC,	XXX	553,750	1,000,000	476,014	460,000	43,392	15,581	0	58,973	0	518,973	0	34,777	34,777	0	10/10/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
68233J-BH-6	ONCOR ELEC DELIVERY CO LLC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	161,304	145,000	144,623	144,694	0	33	0	33	0	144,727	0	16,577	16,577	5,887	11/15/2028
68268N-AJ-2	ONEOK PARTNERS LP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	91,222	90,000	88,340	89,186	0	438	0	438	0	89,625	0	1,597	1,597	3,704	10/01/2022
68268N-AL-7	ONEOK PARTNERS LP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	89,801	85,000	84,966	84,989	0	4	0	4	0	84,993	0	4,808	4,808	5,372	09/15/2023
68389X-BM-6	ORACLE CORP		02/22/2021	BNP PARIBAS SEC CORP	XXX	161,826	150,000	152,691	152,163	0	(54)	0	(54)	0	152,109	0	9,717	9,717	2,418	07/15/2026
68389X-BU-8	ORACLE CORP		02/22/2021	WELLS FARGO SECURITIES, LLC	XXX	162,903	150,000	149,678	149,709	0	6	0	6	0	149,715	0	13,188	13,188	1,668	04/01/2027
68902V-AK-3	OTIS WORLDWIDE CORP		02/22/2021	BNP PARIBAS SEC CORP	XXX	389,205	375,000	374,970	374,972	0	0	0	0	0	374,973	0	14,232	14,232	5,050	02/15/2030
690742-AJ-0	OWENS CORNING NEW		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	142,969	130,000	147,334	147,012	0	(1,731)	0	(1,731)	0	145,281	0	(2,312)	(2,312)	6,918	08/15/2029
67109K-AS-3	OZLM IX LTD 2014-9A A1AR FLOATING		10/22/2021	PRINCIPAL RECEIPT	XXX	1,731,140	1,731,140	1,731,140	1,731,140	0	0	0	0	0	1,731,140	0	0	0	25,820	10/20/2031
695156-AQ-2	PACKAGING CORP AMER		10/08/2021	CALLED @ 108.0100000	XXX	270,025	250,000	254,746	252,810	0	(733)	0	(733)	0	252,077	0	(2,077)	(2,077)	30,556	11/01/2023
69689A-BC-3	PALMER SQUARE CLO 2015-1 LTD 144A		06/17/2021	Principal Receipt	XXX	1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	6,328	05/21/2029
69689A-AU-4	PALMER SQUARE CLO 2015-1 LTD 2015-		01/12/2021	Principal Receipt	XXX	1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	2,636	05/21/2029
70016R-AA-3	PARK AVENUE INSTITUTIONAL ADVISERS		04/22/2021	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	7,589	10/20/2031
70450Y-AC-7	PAYPAL HLDGS INC		04/07/2021	US BANCORP INVESTMENTS INC, ST	XXX	89,467	85,000	84,948	84,961	0	3	0	3	0	84,963	0	4,503	4,503	1,065	10/01/2024
709599-AX-2	PENSKE TRUCK LEASING CO 144A		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	27,555	25,000	26,589	26,317	0	(193)	0	(193)	0	26,124	0	1,431	1,431	1,272	04/01/2027
709599-AZ-7	PENSKE TRUCK LEASING CO L P 144A		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	101,305	95,000	100,200	98,917	0	(890)	0	(890)	0	98,028	0	3,277	3,277	4,764	03/10/2025
709599-BD-5	PENSKE TRUCK LEASING CO L P 144A		06/29/2021	CALLED @ 100.0000000	XXX	350,000	350,000	349,759	349,943	0	49	0	49	0	349,992	0	8	8	11,710	07/29/2021
709599-BJ-2	PENSKE TRUCK LEASING CO L P 144A		12/15/2021	US BANCORP INVESTMENTS INC, ST	XXX	187,964	175,000	174,433	174,506	0	97	0	97	0	174,603	0	13,361	13,361	9,956	07/15/2025
709599-BL-7	PENSKE TRUCK LEASING CO L P 144A		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	92,628	95,000	94,847	94,853	0	28	0	28	0	94,881	0	(2,253)	(2,253)	1,302	11/15/2025
717081-EW-9	PFIZER INC 144A		04/07/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	57,336	55,000	54,808	54,820	0	5	0	5	0	54,825	0	2,511	2,511	754	04/01/2030
69335P-DG-7	PFS FINANCING CORP 2019-B 144A		09/15/2021	PRINCIPAL RECEIPT	XXX	350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	1,755	09/15/2023
69335P-DX-0	PFS FINANCING CORP 2020-G 144A		09/23/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	140,859	140,000	139,982	139,983	0	3	0	3	0	139,986	0	873	873	1,064	02/17/2026
69335P-CV-5	PFS FING CORP 2018-D 144A		04/15/2021	PRINCIPAL RECEIPT	XXX	500,000	500,000	506,719	504,229	0	(4,229)	0	(4,229)	0	500,000	0	0	0	5,317	04/17/2023
720186-AL-9	PIEDMONT NAT GAS INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	32,210	30,000	29,924	29,935	0	6	0	6	0	29,941	0	2,269	2,269	1,105	06/01/2029
693475-AW-5	PNC FINL SVCS GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	1,309,512	1,200,000	1,198,080	1,198,362	0	166	0	166	0	1,198,528	0	110,984	110,984	47,955	04/23/2029
693475-AX-3	PNC FINL SVCS GROUP INC		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	158,650	152,000	154,180	153,759	0	(295)	0	(295)	0	153,464	0	5,186	5,186	5,533	07/23/2026
69352P-AE-3	PPL CAP FDG INC		06/30/2021	TENDERED BACK TO COMPANY	XXX	60,770	60,000	59,906	59,980	0	5	0	5	0	59,985	0	785	785	3,019	12/01/2022
69352P-AK-9	PPL CAP FDG INC		07/14/2021	TENDERED BACK TO COMPANY	XXX	201,637	185,000	196,663	193,114	0	(1,429)	0	(1,429)	0	191,685	0	9,952	9,952	6,090	03/15/2024
74340X-BN-0	PROLOGIS		04/07/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	113,339	110,000	111,211	111,078	0	(44)	0	(44)	0	111,034	0	2,305	2,305	1,130	04/15/2027
74460D-AJ-8	PUBLIC STORAGE		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	80,074	80,000	79,978	0	0	0	0	0	0	79,979	0	96	96	205	11/09/2031
744560-BX-3	PUBLIC SVC ELEC GAS CO MTN BE		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	88,354	80,000	79,987	79,990	0	1	0	1	0	79,991	0	8,363	8,363	3,804	09/01/2028
744573-AU-0	PUBLIC SVC ENTERPRISE GROUP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	104,164	105,000	104,805	0	0	2	0	2	0	104,807	0	(642)	(642)	300	11/15/2031
744573-AN-6	PUBLIC SVC ENTERPRISE GRP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	77,768	75,000	74,965	74,975	0	7	0	7	0	74,982	0	2,786	2,786	2,186	06/15/2024
747525-AU-7	QUALCOMM INC		04/07/2021	MORGAN STANLEY & CO INC, NY	XXX	131,520	120,000	122,461	122,026	0	(81)	0	(81)	0	121,945	0	9,575	9,575	1,506	05/20/2027
74834L-AX-8	QUEST DIAGNOSTICS INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	127,074	120,000	124,573	123,443	0	(791)	0	(791)	0	122,652	0	4,422	4,422	5,133	03/30/2025
756109-BK-9	REALTY INCOME CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	160,659	150,000	160,634	0	0	(129)	0	(129)	0	160,505	0	154	154	2,390	12/15/2029
75886F-AE-7	REGENERON PHARMACEUTICALS		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	61,459	65,000	64,934	64,936	0	6	0	6	0	64,942	0	(3,483)	(3,483)	1,542	09/15/2030
7591EP-AP-5	REGIONS FINL CORP NEW		08/23/2021	CALLED @ 106.4638900	XXX	1,107,224	1,040,000	1,039,511	1,039,709	0	69	0	69	0	1,039,778	0	222	222	107,732	08/14/2023
760759-AS-9	REPUBLIC SVCS INC		12/15/2021	GOLDMAN SACHS & CO, NY	XXX	56,624	52,000	55,213	54,699	0	(161)	0	(161)	0	54,538	0	2,086	2,086	981	11/15/2027
778296-AG-8	ROSS STORES INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	154,424	160,000	159,410	159,420	0	49	0	49	0	159,469	0	(5,045)	(5,045)	3,492	04/15/2031
78355H-KN-8	RYDER SYS MTN BE		12/15/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	119,373	116,000	116,032	116,023	0	(6)	0	(6)	0	116,017	0	3,356	3,356	3,754	09/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
808513-BT-1	SCHWAB CHARLES CORP		12/15/2021	JEFFERIES & CO INC, NEW YORK	XXX	23,555	24,000	23,958	0	0	1	0	1	0	23,959	0	(404)	(404)	144	12/01/2031
81211K-AZ-3	SEALED AIR CORPORATION 144A		12/15/2021	GOLDMAN SACHS & CO, NY	XXX	21,349	22,000	22,000	0	0	0	0	0	0	22,000	0	(651)	(651)	75	10/15/2026
81762P-AE-2	SERVICENOW INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	79,525	85,000	84,682	84,694	0	28	0	28	0	84,722	0	(5,197)	(5,197)	1,616	09/01/2030
82652M-AA-8	SIERRA TIMESHARE FDG 2019-2 144A		03/20/2021	VARIOUS	XXX	457,781	446,355	446,234	446,575	0	(7)	0	(7)	0	446,568	0	11,213	11,213	2,748	05/20/2036
82652N-AA-6	SIERRA TIMESHARE FDG 2019-3 144A		03/31/2021	VARIOUS	XXX	409,941	400,750	400,743	400,968	0	(7)	0	(7)	0	400,961	0	8,981	8,981	2,232	08/20/2036
83208A-AA-1	SMB PRIVATE ED LN 1.39 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	32,205	32,205	32,199	0	0	6	0	6	0	32,205	0	0	0	145	01/15/2053
78449U-AB-4	SMB PRIVATE ED LN TR 2020-A 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	5,620	5,620	5,620	5,623	0	(2)	0	(2)	0	5,620	0	0	0	120	09/15/2037
83407A-AA-0	SOFI CONSUMER LN PRGRM 2020-1 144A		12/27/2021	PRINCIPAL RECEIPT	XXX	504,412	504,412	504,397	504,974	0	(561)	0	(561)	0	504,412	0	0	0	5,214	01/25/2029
83390U-AF-4	SOFI PROFNAL LN PRG TRT 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	204,968	204,968	204,936	204,930	0	38	0	38	0	204,968	0	0	0	1,897	02/15/2046
84756N-AD-1	SPECTRA ENERGY PARTNERS LP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	96,121	90,000	89,145	89,633	0	104	0	104	0	89,736	0	6,384	6,384	5,403	03/15/2024
85208N-AA-8	SPRINT SPECTRUM CO LLC 144A		08/20/2021	VARIOUS	XXX	38,438	38,438	38,630	38,783	0	(107)	0	(107)	0	38,676	0	(238)	(238)	610	03/20/2023
857477-AW-3	STATE STR CORP		02/22/2021	NATIONAL FINL SVCS CORP	XXX	164,069	150,000	152,931	152,364	0	(58)	0	(58)	0	152,306	0	11,763	11,763	1,049	05/19/2026
857477-BP-7	STATE STR CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	159,398	160,000	159,530	0	0	34	0	34	0	159,564	0	(165)	(165)	2,806	03/03/2031
867914-BM-4	SUNTRUST BKS INC		12/27/2021	CALLED @ 100.0000000	XXX	580,000	580,000	565,248	575,016	0	4,587	0	4,587	0	579,603	0	397	397	22,185	01/27/2022
867914-BS-1	SUNTRUST BKS INC		06/24/2021	GOLDMAN SACHS & CO, NY	XXX	166,643	150,000	161,495	158,761	0	(964)	0	(964)	0	157,797	0	8,846	8,846	3,950	05/01/2025
78486Q-AH-4	SVB FINANCIAL GROUP		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	9,941	10,000	9,988	0	0	1	0	1	0	9,989	0	(48)	(48)	125	05/15/2028
87264A-BD-6	T MOBILE USA INC		02/05/2021	BNP PARIBAS SEC CORP	XXX	174,594	155,000	154,933	154,940	0	1	0	1	0	154,940	0	19,653	19,653	1,841	04/15/2027
87264A-CB-9	T MOBILE USA INC		02/05/2021	GOLDMAN SACHS & CO	XXX	112,743	110,000	109,772	109,782	0	2	0	2	0	109,784	0	2,959	2,959	1,753	02/15/2031
875127-BH-4	TAMPA ELEC CO		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	12,158	12,000	11,961	0	0	3	0	3	0	11,963	0	194	194	215	03/15/2031
883203-CA-7	TEXTRON INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	137,964	125,000	124,889	124,904	0	9	0	9	0	124,913	0	13,051	13,051	6,134	09/17/2029
883556-BR-2	THERMO FISHER SCIENTIFIC INC		12/30/2021	CALLED @ 106.6330000	XXX	159,950	150,000	153,618	152,932	0	(505)	0	(505)	0	152,427	0	(2,427)	(2,427)	15,616	09/19/2026
883556-CK-6	THERMO FISHER SCIENTIFIC INC		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	5,921	6,000	5,997	0	0	0	0	0	0	5,997	0	(76)	(76)	33	10/15/2028
87246M-AG-7	TICP CLO VI 2016-2 LTD 2016-6A AR		02/22/2021	Principal Receipt	XXX	4,500,000	4,500,000	4,500,500	4,500,290	0	(3)	0	(3)	0	4,500,286	0	(286)	(286)	23,911	01/15/2029
891906-AE-9	TOTAL SYS SVCS INC		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	93,636	90,000	93,983	92,490	0	(1,000)	0	(1,000)	0	91,490	0	2,146	2,146	3,760	06/01/2023
891906-AB-5	TOTAL SYS SVCS INC SR NT 3.75%23		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	72,262	70,000	69,343	69,620	0	146	0	146	0	69,766	0	2,496	2,496	2,764	06/01/2023
893574-AM-5	TRANSCONTINENTAL GAS		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	122,026	100,000	98,988	99,035	0	17	0	17	0	99,052	0	22,974	22,974	5,814	03/15/2048
896239-AA-8	TRIMBLE INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	200,799	185,000	197,959	194,423	0	(2,356)	0	(2,356)	0	192,068	0	8,731	8,731	9,251	12/01/2024
902494-BJ-1	TYSON FOODS INC		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	60,535	56,000	60,328	59,447	0	(623)	0	(623)	0	58,823	0	1,712	1,712	2,900	03/01/2026
90265E-AU-4	UDR INC		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	101,983	110,000	109,536	109,539	0	32	0	32	0	109,571	0	(7,588)	(7,588)	2,107	03/15/2033
907818-EH-7	UNION PAC CORP		12/15/2021	VARIOUS	XXX	159,731	150,000	152,783	152,203	0	(179)	0	(179)	0	152,024	0	7,707	7,707	3,147	03/01/2026
907818-FJ-2	UNION PAC CORP		02/22/2021	GOLDMAN SACHS & CO	XXX	79,274	75,000	77,784	77,461	0	(56)	0	(56)	0	77,405	0	1,869	1,869	891	02/05/2027
907818-FK-9	UNION PAC CORP		06/29/2021	MORGAN STANLEY & CO INC, NY	XXX	1,174,846	1,120,000	1,057,851	1,058,679	0	603	0	603	0	1,059,282	0	115,564	115,564	32,962	02/05/2050
907818-EY-0	UNION PACIFIC CORP		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	13,446	12,000	13,305	13,120	0	(132)	0	(132)	0	12,988	0	458	458	602	09/10/2028
90932M-AA-3	UNITED AIR PASS THRU TR 2019-2 202		12/15/2021	VARIOUS	XXX	67,706	68,903	68,903	68,903	0	0	0	0	0	68,903	0	(1,197)	(1,197)	2,161	11/01/2029
909319-AA-3	UNITED AIRLINES PT CERT 2013-1		08/16/2021	PRINCIPAL RECEIPT	XXX	19,939	19,939	20,093	20,019	0	(81)	0	(81)	0	19,939	0	0	0	643	02/15/2027
911312-BT-2	UNITED PARCEL SERVICE INC		04/07/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	52,492	50,000	49,957	49,968	0	2	0	2	0	49,971	0	2,521	2,521	666	09/01/2024
913017-CY-3	UNITED TECHNOLOGIES CORP		12/15/2021	CHARITABLE DONATION	XXX	40,290	36,000	40,376	39,763	0	(432)	0	(432)	0	39,331	0	960	960	1,613	11/16/2028
91324P-CP-5	UNITEDHEALTH GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	86,741	80,000	81,418	80,910	0	(180)	0	(180)	0	80,730	0	6,011	6,011	4,292	07/15/2025
91324P-CV-2	UNITEDHEALTH GROUP INC		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	89,499	84,000	87,646	86,923	0	(510)	0	(510)	0	86,413	0	3,085	3,085	3,269	03/15/2026
91324P-DE-9	UNITEDHEALTH GROUP INC		12/15/2021	MARKETAXESS CORPORATION, NEW Y	XXX	40,442	38,000	40,010	39,786	0	(236)	0	(236)	0	39,551	0	891	891	1,314	10/15/2027
91324P-DX-7	UNITEDHEALTH GROUP INC		04/07/2021	US BANCORP INVESTMENTS INC, ST	XXX	78,898	80,000	79,326	79,364	0	16	0	16	0	79,381	0	(482)	(482)	640	05/15/2030
92277G-AW-7	VENTAS RLTY LTD PARTNERSHIP		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	13,855	14,000	13,964	0	0	1	0	1	0	13,965	0	(110)	(110)	114	09/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
92330W-BA-4	VENTURE XXIV CLO LTD 144A		03/15/2021	VARIOUS	XXX	550,000	550,000	550,000	550,000	0	0	0	0	0	550,000	0	0	0	3,168	10/20/2028
92343V-BY-9	VERIZON COMMUNICATIONS INC		06/24/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	283,015	260,000	279,027	272,917	0	(2,038)	0	(2,038)	0	270,879	0	12,136	12,136	8,482	03/15/2024
92343V-FT-6	VERIZON COMMUNICATIONS INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	582,805	615,000	614,428	614,431	0	21	0	21	0	614,452	0	(31,647)	(31,647)	17,656	11/20/2040
927804-FV-1	VIRGINIA ELEC & PWR CO		12/15/2021	MARKETAXESS CORPORATION, NEW Y	XXX	52,696	50,000	50,828	50,668	0	(107)	0	(107)	0	50,562	0	2,134	2,134	1,606	11/15/2026
927804-FX-7	VIRGINIA ELEC & PWR CO		12/15/2021	CHARITABLE DONATION	XXX	38,773	36,000	38,202	37,815	0	(273)	0	(273)	0	37,543	0	1,230	1,230	1,582	03/15/2027
927804-FZ-2	VIRGINIA ELEC & PWR CO		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	8,780	8,000	8,943	0	0	(100)	0	(100)	0	8,843	0	(63)	(63)	368	04/01/2028
927804-GB-4	VIRGINIA ELEC & PWR CO		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	95,009	90,000	89,969	89,973	0	3	0	3	0	89,975	0	5,034	5,034	3,702	07/15/2029
92826C-AK-8	VISA INC		06/08/2021	WELLS FARGO SECURITIES LLC, CH	XXX	125,178	125,000	124,080	124,106	0	15	0	15	0	124,122	0	1,056	1,056	2,203	04/15/2040
92840V-AD-4	VISTRA OPERATIONS CO LLC 144A		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	51,763	50,000	50,565	50,438	0	(117)	0	(117)	0	50,322	0	1,441	1,441	2,539	07/15/2024
928563-AK-1	VMWARE INC		12/15/2021	GOLDMAN SACHS & CO, NY	XXX	11,651	12,000	11,938	0	0	3	0	3	0	11,941	0	(290)	(290)	81	08/15/2028
928668-AP-7	VOLKSWAGEN GROUP AMER FIN LLC		11/12/2021	MATURITY	XXX	300,000	300,000	298,854	299,657	0	343	0	343	0	300,000	0	0	0	12,000	11/12/2021
931142-DP-5	WAL-MART STORES INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	41,960	40,000	39,845	39,943	0	16	0	16	0	39,959	0	2,001	2,001	1,533	04/22/2024
949496-BA-0	WELLFLEET CLO 2015-1 LTD 2015-1A A		09/02/2021	VARIOUS	XXX	985,900	985,900	985,900	985,900	0	0	0	0	0	985,900	0	0	0	12,827	07/20/2029
94949L-AL-4	WELLFLEET CLO 2016-2 LTD 2016 144A		10/22/2021	PRINCIPAL RECEIPT	XXX	597,551	597,551	595,667	595,733	0	1,818	0	1,818	0	597,551	0	0	0	5,756	10/20/2028
95000U-2F-9	WELLS FARGO & CO		12/15/2021	WELLS FARGO SECURITIES LLC, CH	XXX	31,610	30,000	31,680	31,475	0	(245)	0	(245)	0	31,230	0	380	380	479	06/17/2027
95000U-2J-1	WELLS FARGO & CO		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	183,704	180,000	180,000	180,000	0	0	0	0	0	180,000	0	3,704	3,704	6,289	02/11/2031
95000U-2L-6	WELLS FARGO & CO		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	9,257	8,000	9,496	0	0	(122)	0	(122)	0	9,374	0	(117)	(117)	431	04/04/2031
949746-SH-5	WELLS FARGO & CO NEW		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	56,665	54,000	54,672	54,550	0	(85)	0	(85)	0	54,466	0	2,199	2,199	1,863	10/23/2026
94974B-EV-8	WELLS FARGO CO MTN BE		04/01/2021	MATURITY	XXX	185,000	185,000	189,813	185,508	0	(508)	0	(508)	0	185,000	0	0	0	4,255	04/01/2021
94974B-FC-9	WELLS FARGO CO MTN BE		04/07/2021	VARIOUS	XXX	335,697	325,000	335,218	329,791	0	(744)	0	(744)	0	329,047	0	6,650	6,650	5,696	03/08/2022
94974B-GA-2	WELLS FARGO CO MTN BE		06/04/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	542,405	500,000	522,650	516,687	0	(1,849)	0	(1,849)	0	514,837	0	27,568	27,568	12,329	09/09/2024
94989D-AV-1	WELLS FARGO COML TR 2015-C27		12/17/2021	PRINCIPAL RECEIPT	XXX	401,515	401,515	392,586	395,308	0	6,207	0	6,207	0	401,515	0	0	0	12,242	02/18/2048
95040Q-AK-0	WELLTOWER INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	52,258	50,000	49,947	49,954	0	7	0	7	0	49,960	0	2,298	2,298	1,819	02/15/2027
95753T-AE-5	WESTCOTT PARK CLO LTD 2016-1A AR F		05/17/2021	Principal Receipt	XXX	4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	33,136	07/20/2028
959802-AZ-2	WESTERN UN CO		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	195,924	200,000	199,768	0	0	36	0	36	0	199,804	0	(3,880)	(3,880)	2,108	03/15/2026
96950F-AJ-3	WILLIAMS PARTNERS L P		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	333,653	330,000	332,894	330,954	0	(661)	0	(661)	0	330,293	0	3,360	3,360	14,894	08/15/2022
96950F-AL-8	WILLIAMS PARTNERS L P		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	105,481	100,000	106,909	104,510	0	(1,606)	0	(1,606)	0	102,904	0	2,577	2,577	4,900	11/15/2023
976826-BL-0	WISCONSIN PWR & LT CO		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	52,913	50,000	49,855	49,897	0	13	0	13	0	49,910	0	3,003	3,003	1,800	10/15/2027
976826-BN-6	WISCONSIN PWR & LT CO		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	63,172	55,000	54,930	54,931	0	1	0	1	0	54,932	0	8,239	8,239	2,448	04/01/2050
92936U-AJ-8	WP CAREY INC		12/15/2021	CHARITABLE DONATION	XXX	9,798	10,000	9,905	0	0	2	0	2	0	9,906	0	(109)	(109)	42	02/01/2032
06367W-JM-6	BANK OF MONTREAL	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	271,877	270,000	269,314	269,711	0	223	0	223	0	269,934	0	1,943	1,943	9,657	03/26/2022
0778FP-AG-4	BELL TEL CO CDA-BELL	C	12/15/2021	GOLDMAN SACHS & CO, NY	XXX	13,694	14,000	13,939	0	0	2	0	2	0	13,940	0	(246)	(246)	105	02/15/2032
136385-AW-1	CANADIAN NAT RES LTD	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	147,862	145,000	143,915	144,540	0	213	0	213	0	144,752	0	3,110	3,110	6,119	01/15/2023
13645R-BF-0	CANADIAN PAC RY CO NEW	C	12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	10,124	10,000	9,997	0	0	0	0	0	0	9,997	0	127	127	10	12/02/2031
29250N-AZ-8	ENBRIDGE INC MTN CDS-	C	12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	54,520	52,000	55,913	0	0	(346)	0	(346)	0	55,567	0	(1,048)	(1,048)	1,769	11/15/2029
349553-AM-9	FORTIS INC	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	41,742	40,000	36,488	37,347	0	397	0	397	0	37,744	0	3,998	3,998	1,480	10/04/2026
559222-AV-6	MAGNA INTL INC	C	12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	16,276	16,000	15,931	15,934	0	6	0	6	0	15,940	0	336	336	394	06/15/2030
78013X-ZU-5	ROYAL BK OF CDA BD CDS	C	06/04/2021	CHARITABLE DONATION	XXX	265,065	250,000	249,570	249,691	0	36	0	36	0	249,726	0	15,339	15,339	5,702	07/16/2024
961214-DZ-3	WESTPAC BKG CORP	C	06/04/2021	BANK OF NEW YORK, NEW YORK	XXX	143,860	135,000	141,144	138,855	0	(675)	0	(675)	0	138,180	0	5,680	5,680	2,779	05/15/2023
45687A-AJ-1	INGERSOLL-RAND GLOBAL HLDG CO	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	183,572	175,000	177,798	176,547	0	(587)	0	(587)	0	175,960	0	7,612	7,612	7,541	06/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
03329A-AC-9	ANCHORAGE CAP CLO 5-R 2018-5-R 144	C	10/15/2021	PRINCIPAL RECEIPT	XXX	115,718	115,718	115,533	115,516	0	202	0	202	0	115,718	0	0	0	1,291	01/15/2030
07132J-AL-8	BATTALION CLO 2019-10R	C	03/05/2021	Principal Receipt	XXX	250,000	250,000	250,250	249,724	0	16	0	16	0	249,740	0	260	260	1,374	01/24/2029
07131X-AV-6	BATTALION CLO VII LTD 2014-7RR 144	C	10/17/2021	PRINCIPAL RECEIPT	XXX	1,140,421	1,140,421	1,130,727	1,132,453	0	7,967	0	7,967	0	1,140,421	0	0	0	10,291	07/17/2028
08186R-AA-7	BENEFIT STR PRTNER CLO 144A	C	09/14/2021	Principal Receipt	XXX	4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	84,181	07/15/2031
114521-AL-1	BROOKSIDE MILL CLO LTD 144A	C	10/18/2021	PRINCIPAL RECEIPT	XXX	213,914	213,914	210,171	209,931	0	3,983	0	3,983	0	213,914	0	0	0	1,370	01/18/2028
14314B-AA-5	CARLYLE US CLO 2017-1 144A	C	07/20/2021	PRINCIPAL RECEIPT	XXX	1,739,954	1,739,954	1,739,954	1,739,954	0	0	0	0	0	1,739,954	0	0	0	19,926	04/21/2031
12552F-AC-7	CIFC FUNDING 2014-4R LTD 144A	C	12/30/2021	Principal Receipt	XXX	250,000	250,000	249,750	249,480	0	103	0	103	0	249,583	0	417	417	3,974	10/17/2030
27830B-BA-1	EATON VANCE CLO 2013-1 LTD 2013-1A	C	02/09/2021	Principal Receipt	XXX	250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	1,145	01/15/2028
289247-AW-8	ELM CLO 2014-1RR LTD 144A	C	04/17/2021	PRINCIPAL RECEIPT	XXX	500,000	500,000	500,625	499,767	0	233	0	233	0	500,000	0	0	0	3,515	01/17/2029
44931A-AJ-8	ICG US CLO 2015-1R 144A	C	10/19/2021	PRINCIPAL RECEIPT	XXX	84,196	84,196	84,154	84,054	0	142	0	142	0	84,196	0	0	0	830	10/19/2028
50188Q-AJ-0	LCM XIX LTD 2015-19R 144A	C	10/15/2021	PRINCIPAL RECEIPT	XXX	264,084	264,084	264,256	263,952	0	132	0	132	0	264,084	0	0	0	2,234	07/15/2027
67515W-AA-4	OCEAN TRAILS CLO VII 2019-7A 144A	C	03/15/2021	Principal Receipt	XXX	3,800,000	3,800,000	3,758,560	3,759,672	0	2,013	0	2,013	0	3,761,685	0	38,315	38,315	25,649	04/17/2030
67109W-AJ-7	OZLM XII LTD 2015-12R	C	11/01/2021	VARIOUS	XXX	2,146,800	2,146,800	2,146,630	2,143,791	0	2,488	0	2,488	0	2,146,279	0	521	521	15,910	04/30/2027
70018A-AA-8	PARK AVE INS ADV 2019-2 144A	C	10/15/2021	PRINCIPAL RECEIPT	XXX	4,000,000	4,000,000	3,926,000	3,929,490	0	70,511	0	70,511	0	4,000,000	0	0	0	64,759	10/15/2032
83609N-AL-4	SOUND POINT CLO LTD 2016-14R 144	C	02/09/2021	Principal Receipt	XXX	500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	2,116	01/23/2029
83611K-AA-0	SOUND POINT CLO XXII LTD 2019-1A A	C	08/05/2021	Principal Receipt	XXX	2,500,000	2,500,000	2,496,250	2,497,592	0	318	0	318	0	2,497,910	0	2,090	2,090	31,629	01/20/2032
87154G-AJ-4	SYMPHONY CLO XVIII 2016-18R 144A	C	06/28/2021	Principal Receipt	XXX	250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	2,329	01/24/2028
89531F-AA-5	TRESTLES CLO 2017-1 144A	C	03/31/2021	BOND CALLED	XXX	250,000	250,000	250,375	249,994	0	5	0	5	0	249,999	0	1	1	1,632	07/25/2029
92332L-AB-5	VENTURE 36 CLO 2019-36 144A	C	06/09/2021	Principal Receipt	XXX	4,000,000	4,000,000	3,915,000	3,927,793	0	6,623	0	6,623	0	3,934,416	0	65,584	65,584	42,380	04/20/2032
96524W-AS-3	WHITEHORSE VIII LTD 2014-8R	C	02/01/2021	PRINCIPAL RECEIPT	XXX	5,998	5,998	5,998	5,998	0	0	0	0	0	5,998	0	0	0	17	05/01/2026
83368R-AV-4	SOCIETE GENERALE MTN 144A	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	246,415	240,000	242,208	241,824	0	(415)	0	(415)	0	241,409	0	5,006	5,006	8,890	01/22/2025
25152R-5F-6	DEUTSCHE BK AG	C	05/12/2021	MATURITY	XXX	720,000	720,000	709,591	718,505	0	1,495	0	1,495	0	720,000	0	0	0	12,150	05/12/2021
82481L-AD-1	SHIRE ACQUISITIONS INVTS IRELA	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	195,745	185,000	170,006	173,685	0	1,701	0	1,701	0	175,386	0	20,359	20,359	7,351	09/23/2026
606822-AU-8	MITSUBISHI UFJ FINL GROUP INC	C	12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	105,129	98,000	104,834	103,207	0	(1,147)	0	(1,147)	0	102,060	0	3,069	3,069	4,781	03/02/2025
606822-BA-1	MITSUBISHI UFJ FINL GROUP INC	C	06/04/2021	CHARITABLE DONATION	XXX	117,895	110,000	114,926	113,189	0	(513)	0	(513)	0	112,676	0	5,219	5,219	3,585	07/26/2023
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	226,433	230,000	230,000	0	0	0	0	0	0	230,000	0	(3,567)	(3,567)	1,598	07/09/2027
69832A-AB-2	PANASONIC CORP 144A	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	341,042	330,000	330,000	330,000	0	0	0	0	0	330,000	0	11,042	11,042	12,879	07/19/2024
86562M-AQ-3	SUMITOMO MITSUI FINL GROUP INC	C	06/04/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	441,941	430,000	435,225	432,763	0	(757)	0	(757)	0	432,006	0	9,935	9,935	10,841	07/12/2022
86562M-BM-1	SUMITOMO MITSUI FINL GROUP INC	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	206,780	200,000	201,518	201,127	0	(295)	0	(295)	0	200,832	0	5,948	5,948	7,699	07/16/2024
86562M-BT-6	SUMITOMO MITSUI FINL GROUP INC	C	12/15/2021	BANK OF NEW YORK, NEW YORK	XXX	205,368	200,000	200,000	200,000	0	0	0	0	0	200,000	0	5,368	5,368	5,984	09/27/2024
29278G-AB-4	ENEL FIN INTL N.V. 144A	C	07/23/2021	VARIOUS	XXX	934,961	915,000	878,952	900,456	0	5,714	0	5,714	0	906,170	0	8,830	8,830	37,353	05/25/2022
50247V-AA-7	LYB INTERNATIONAL FINANCE B.V.	C	12/16/2021	VARIOUS	XXX	160,134	150,000	148,832	149,523	0	99	0	99	0	149,622	0	1,315	1,315	15,177	07/15/2023
74977R-DF-8	RABOBANK NEDERLAND GLBL 144A	C	12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	258,515	250,000	249,408	249,572	0	111	0	111	0	249,683	0	8,832	8,832	9,206	07/22/2024
984851-AG-0	YARA INTL ASA 144A	C	12/15/2021	GOLDMAN SACHS & CO, NY	XXX	144,599	140,000	140,000	140,000	0	0	0	0	0	140,000	0	4,599	4,599	4,566	06/04/2030
22546Q-AP-2	CREDIT SUISSE NEW YORK BRANCH	C	06/04/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	273,018	250,000	264,645	260,798	0	(1,196)	0	(1,196)	0	259,602	0	13,415	13,415	6,772	09/09/2024
90352J-AE-3	UBS GROUP FDG SWITZ AG 144A	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	202,572	200,000	200,000	200,000	0	0	0	0	0	200,000	0	2,572	2,572	7,703	08/15/2023
00185A-AK-0	AON PLC	C	12/15/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	69,253	64,000	69,313	68,164	0	(808)	0	(808)	0	67,356	0	1,897	1,897	2,494	12/15/2025
06738E-BH-7	BARCLAYS PLC	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	211,004	200,000	200,000	200,000	0	0	0	0	0	200,000	0	11,004	11,004	8,803	05/07/2025
111013-AL-2	BRITISH SKY BROADCASTING GRP 144A	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	1,066,830	1,000,000	1,031,070	1,021,580	0	(5,339)	0	(5,339)	0	1,016,241	0	50,589	50,589	47,292	09/16/2024
30217A-AC-7	EXPERIAN FINANCE PLC 144A	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	205,190	200,000	197,940	198,129	0	173	0	173	0	198,302	0	6,888	6,888	7,058	03/08/2030
63906A-AA-8	NATWEST MKTS PLC US MEDIUM 144A	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	962,833	940,000	939,483	939,735	0	144	0	144	0	939,878	0	22,954	22,954	41,742	09/29/2022
780097-BL-4	ROYAL BK SCOTLAND GROUP PLC	C	01/21/2021	BARCLAYS CAP INC/BARCLAYS CAP	XXX	654,461	560,000	560,000	560,000	0	0	0	0	0	560,000	0	94,461	94,461	5,324	05/08/2030
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						137,021,249	132,943,945	133,236,958	128,982,233	43,478	15,182	0	58,660	0	133,059,106	0	3,553,128	3,553,128	3,611,112	XXX
Bonds - Hybrid Securities																				
857477-AQ-6	STATE STR CORP		03/15/2021	CALLED @ 100.0000000	XXX	300,000	300,000	303,075	299,992	0	(118)	0	(118)	0	299,874	0	126	126	2,860	12/15/2022
4899999 - Bonds - Hybrid Securities						300,000	300,000	303,075	299,992	0	(118)	0	(118)	0	299,874	0	126	126	2,860	XXX
Bonds - Parent, Subsidiaries, and Affiliates																				

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - SVO Identified Funds																				
Bonds - Subtotals - Unaffiliated Bank Loans																				
8399997 - Bonds - Subtotals - Bonds - Part 4						583,169,564	571,215,447	581,562,826	538,713,877	43,478	(3,845,479)	0	(3,802,001)	0	577,382,712	0	5,377,837	5,377,837	8,950,221	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						1,226,321,001	1,199,484,051	1,228,387,927	0	0	(723,365)	0	(723,365)	0	1,227,664,562	0	(1,343,962)	(1,343,962)	2,385,291	XXX
8399999 - Bonds - Subtotals - Bonds						1,809,490,565	1,770,699,498	1,809,950,753	538,713,877	43,478	(4,568,844)	0	(4,525,365)	0	1,805,047,274	0	4,033,875	4,033,875	11,335,512	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
D94523-10-3	VOLKSWAGEN AG WOLFSBURG	B	11/10/2021	VARIOUS	1,233.000	286,797	25.00	210,932	229,946	(2,727)	0	0	(2,727)	(16,287)	210,932	5,246	70,618	75,865	0	XXX
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						286,797	XXX	210,932	229,946	(2,727)	0	0	(2,727)	(16,287)	210,932	5,246	70,618	75,865	0	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred																				
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						286,797	XXX	210,932	229,946	(2,727)	0	0	(2,727)	(16,287)	210,932	5,246	70,618	75,865	0	XXX
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						286,797	XXX	210,932	229,946	(2,727)	0	0	(2,727)	(16,287)	210,932	5,246	70,618	75,865	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
Y20246-10-7	DBS GROUP HOLDINGS LTD	B	08/16/2021	CLSA AUSTRALIA PTY LTD	5,300.000	119,239	XXX	98,846	100,416	2,737	0	0	2,737	(4,306)	98,846	1,215	19,178	20,393	2,411	XXX
X67925-11-9	EDP ENERGIAS DE PORTUGAL SA	B	04/06/2021	VARIOUS	45,352.000	261,967	XXX	181,661	286,109	(84,783)	0	0	(84,783)	(19,664)	181,661	14,275	66,031	80,306	0	XXX
X3078L-10-8	GALP ENERGIA SGPS SA	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	8,350.000	83,196	XXX	89,716	89,437	10,597	0	0	10,597	(10,318)	89,716	6,075	(12,594)	(6,519)	5,676	XXX
G31989-10-9	ESR CAYMAN LIMITED	B	08/16/2021	CLSA AUSTRALIA PTY LTD	28,000.000	80,755	XXX	62,857	100,389	(36,849)	0	0	(36,849)	(683)	62,857	419	17,479	17,898	0	XXX
05577W-95-2	BRP INC COM SUN VTG	B	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	152.000	12,997	XXX	11,983	0	0	0	0	0	0	11,983	(29)	1,043	1,014	0	XXX
124765-10-8	CAE INC COMMON STOCK CAD 0	B	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	20.000	565	XXX	549	0	0	0	0	0	0	549	(3)	19	16	0	XXX
136375-10-2	CANADIAN NATL RY CO	B	05/26/2021	BAIRD, ROBERT W & CO INC, MILW	2,700.000	284,096	XXX	240,736	296,575	(52,877)	0	0	(52,877)	(2,962)	240,736	16,103	27,257	43,360	1,117	XXX
19239C-95-7	COGECO COMMUNICATIONS INC	B	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	36.000	3,317	XXX	3,258	0	0	0	0	0	0	3,258	10	48	59	0	XXX
867224-10-7	SUNCOR ENERGY INC NEW	B	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	6,180.000	116,091	XXX	78,077	103,566	(24,691)	0	0	(24,691)	(798)	78,077	1,485	36,529	38,014	2,503	XXX
87262K-10-5	TMX GROUP LTD	B	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	1,189.000	129,555	XXX	83,631	118,657	(32,795)	0	0	(32,795)	(2,231)	83,631	2,979	42,944	45,923	2,778	XXX
F01764-10-3	AIR LIQUIDE	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	1,000.000	173,586	XXX	120,315	164,262	(36,273)	0	0	(36,273)	(7,674)	120,315	2,245	51,026	53,272	3,843	XXX
F0259M-47-5	ALSTOM SHS PROV REGRO	B	11/01/2021	VARIOUS	7,425.000	318,244	XXX	333,048	423,445	(67,376)	0	0	(67,376)	(23,021)	333,048	9,619	(24,423)	(14,804)	0	XXX
F10580-23-8	BNP PARIBAS ORD	B	03/09/2021	VARIOUS	3,831.000	237,996	XXX	131,325	202,051	(56,858)	0	0	(56,858)	(13,867)	131,325	9,867	96,804	106,671	0	XXX
F49730-10-1	CAPGEMINI SE	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	27.000	5,991	XXX	4,589	0	0	0	0	0	0	4,589	(84)	1,486	1,402	0	XXX
F7629A-10-7	ENGIE SA SHS	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	16,707.000	232,541	XXX	243,309	255,932	10,184	0	0	10,184	(22,807)	243,309	11,519	(22,287)	(10,768)	19,987	XXX
X5S8VL-10-5	NORDEA BANK ABP	B	08/16/2021	UBS	11,102.000	132,108	XXX	85,562	90,870	3,501	0	0	3,501	(8,809)	85,562	3,210	43,336	46,546	644	XXX
F72027-10-9	PERNOD RICARD ACT	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	660.000	142,911	XXX	116,548	126,623	(6,449)	0	0	(6,449)	(3,626)	116,548	(1,472)	27,834	26,363	0	XXX
F4035A-55-7	SAFRAN SA PARIS	B	05/26/2021	VARIOUS	3,210.000	463,060	XXX	438,831	455,405	11,873	0	0	11,873	(28,447)	438,831	21,752	2,478	24,229	0	XXX
X75653-10-9	SAMPO INSURANCE COMPANY LTD	B	08/16/2021	VARIOUS	3,565.000	165,071	XXX	158,140	150,793	17,434	0	0	17,434	(10,087)	158,140	4,414	2,517	6,931	2,062	XXX
F5548N-10-1	SANOFI SHS	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	2,649.000	269,391	XXX	225,716	255,081	(11,225)	0	0	(11,225)	(18,140)	225,716	7,796	35,879	43,675	0	XXX
F5879X-10-8	VINCI SA ACT	B	02/02/2021	VARIOUS	2,380.000	224,106	XXX	222,002	236,924	(473)	0	0	(473)	(14,449)	222,002	11,198	(9,094)	2,104	0	XXX
F97982-10-6	VIVENDI	B	09/23/2021	VARIOUS	14,429.000	523,386	XXX	361,863	465,728	(74,934)	0	0	(74,934)	(28,931)	361,863	13,781	147,742	161,524	0	XXX
D0066B-18-5	ADIDAS AG	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	222.000	82,247	XXX	81,956	0	0	0	0	0	0	81,956	(3,534)	3,825	291	0	XXX
D16212-14-0	CONTINENTAL AG COMMON STOCK EUR	B	10/01/2021	VARIOUS	1,011.000	168,911	XXX	102,064	149,987	(40,874)	0	0	(40,874)	(7,050)	102,064	2,421	64,426	66,847	0	XXX
D2734Z-10-7	FRESNIUS MEDIAL CARE AG ORD	B	02/10/2021	VARIOUS	2,947.000	202,187	XXX	216,139	245,916	(8,473)	0	0	(8,473)	(21,304)	216,139	17,530	(31,481)	(13,951)	0	XXX
D35415-10-4	INFINEON TECHNOLOGIES AG	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	2,916.000	116,981	XXX	52,957	111,995	(54,566)	0	0	(54,566)	(4,472)	52,957	2,036	61,987	64,024	0	XXX
D5357W-10-3	MERCK KGAA DARMSTADT	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	778.000	176,506	XXX	103,085	133,602	(17,430)	0	0	(17,430)	(13,088)	103,085	8,160	65,261	73,421	2,414	XXX
D5565H-10-4	MTU AERO ENGINES AG	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	76.000	18,190	XXX	19,572	0	0	0	0	0	0	19,572	(799)	(582)	(1,382)	0	XXX
D6216S-14-3	PROSIEBENSAT 1 MEDIA SE	B	11/01/2021	VARIOUS	7,606.000	136,873	XXX	95,216	128,009	(29,254)	0	0	(29,254)	(3,539)	95,216	(878)	42,536	41,657	0	XXX
D1764R-10-0	VONOVIA SE	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	1,498.000	103,395	XXX	76,035	109,533	(28,158)	0	0	(28,158)	(5,340)	76,035	1,888	25,472	27,360	0	XXX
G0403H-10-8	AON PLC	C	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	802.000	222,119	XXX	125,924	169,439	(43,514)	0	0	(43,514)	0	125,924	0	96,194	96,194	1,187	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
G5960L-10-3	MEDTRONIC PLC	C	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	2,124.000	272,800	XXX	207,598	248,805	(41,207)	0	0	(41,207)	0	207,598	0	65,202	65,202	3,881	XXX
783513-20-3	RYANAIR HLDGS PLC	C	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	1,272.000	136,150	XXX	106,947	139,895	(32,947)	0	0	(32,947)	0	106,947	0	29,202	29,202	(24)	XXX
M16043-10-7	BANK LEUMI LE ISRAEL TEL AVIV	B	08/16/2021	BNP PARIBAS SECURITIES	16,309.000	132,473	XXX	107,060	96,001	25,220	0	0	25,220	(14,161)	107,060	13,193	12,220	25,413	0	XXX
T3679P-11-5	ENEL SPA COMMON STOCK EUR 1	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	21,191.000	195,172	XXX	180,289	214,582	(16,003)	0	0	(16,003)	(18,290)	180,289	9,867	5,017	14,884	9,726	XXX
J03234-15-0	ASICS CORP	B	08/16/2021	CLSA AUSTRALIA PTY LTD	400.000	10,101	XXX	9,868	0	0	0	0	0	0	9,868	(27)	261	233	0	XXX
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD	B	08/16/2021	CLSA AUSTRALIA PTY LTD	4,700.000	144,573	XXX	139,022	139,482	14,024	0	0	14,024	(14,483)	139,022	5,582	(32)	5,550	0	XXX
J1229F-10-9	DIGITAL GARAGE INC TOKYO	B	08/16/2021	CLSA AUSTRALIA PTY LTD	2,000.000	82,176	XXX	86,440	0	0	0	0	0	0	86,440	808	(5,072)	(4,264)	0	XXX
J12432-22-5	DOWA HOLDINGS CO LTD	B	08/16/2021	CLSA AUSTRALIA PTY LTD	100.000	4,405	XXX	4,265	0	0	0	0	0	0	4,265	(22)	162	139	0	XXX
J15708-15-9	FUJITSU LTD	B	08/16/2021	CLSA AUSTRALIA PTY LTD	800.000	141,097	XXX	105,529	115,492	(8,577)	0	0	(8,577)	(1,387)	105,529	(4,813)	40,382	35,569	0	XXX
J20454-11-2	HITACHI LIMITED COM	B	12/09/2021	VARIOUS	12,600.000	727,232	XXX	453,092	496,092	(20,332)	0	0	(20,332)	(22,668)	453,092	(9,817)	283,958	274,140	0	XXX
J30642-16-9	KAO CORP	B	02/17/2021	VARIOUS	2,000.000	141,562	XXX	153,787	154,390	12,707	0	0	12,707	(13,310)	153,787	9,840	(22,066)	(12,225)	1,078	XXX
J39584-10-7	MAKITA CORP	B	08/16/2021	CLSA AUSTRALIA PTY LTD	3,500.000	183,950	XXX	112,367	175,263	(51,189)	0	0	(51,189)	(11,706)	112,367	4,512	67,070	71,583	0	XXX
J41208-10-9	MATSUMOTOKIYOSHI HLDGS CO LTD	B	08/16/2021	CLSA AUSTRALIA PTY LTD	700.000	32,183	XXX	33,159	0	0	0	0	0	0	33,159	(225)	(750)	(976)	0	XXX
J4914X-10-4	NEXON CO LTD TOKYO	B	08/16/2021	VARIOUS	9,700.000	217,111	XXX	126,109	298,765	(159,519)	0	0	(159,519)	(13,138)	126,109	5,258	85,745	91,003	204	XXX
J51699-10-6	NINTENDO LTD ORD	B	06/15/2021	GOLDMAN SAACHS & CO	700.000	412,233	XXX	274,551	446,327	(157,252)	0	0	(157,252)	(14,523)	274,551	(3,027)	140,709	137,682	0	XXX
J6571N-10-5	RYOHIN KEIKAKU CO LTD	B	12/28/2021	VARIOUS	10,502.000	189,906	XXX	225,230	199,806	14,291	0	0	14,291	(3,686)	225,230	(13,292)	(22,031)	(35,323)	1,513	XXX
J7771X-10-9	SUMITOMO MITSUI FINL GRP INC	B	11/01/2021	VARIOUS	8,600.000	292,767	XXX	278,755	265,551	42,232	0	0	42,232	(29,028)	278,755	4,604	9,409	14,013	0	XXX
J78529-13-8	SUZUKI MOTOR CORP	B	08/16/2021	CLSA AUSTRALIA PTY LTD	2,700.000	117,721	XXX	63,242	125,056	(57,468)	0	0	(57,468)	(4,346)	63,242	427	54,052	54,479	0	XXX
J95732-10-3	YAMAHA CORP	B	08/16/2021	CLSA AUSTRALIA PTY LTD	2,300.000	131,932	XXX	116,356	135,222	(6,745)	0	0	(6,745)	(12,122)	116,356	4,672	10,904	15,577	0	XXX
J9894K-10-5	Z HLDGS CORP	B	05/12/2021	VARIOUS	27,570.000	117,336	XXX	137,764	166,736	(23,313)	0	0	(23,313)	(5,660)	137,764	(2,246)	(18,182)	(20,428)	0	XXX
G3421J-10-6	FERGUSON PLC	B	08/16/2021	VARIOUS	1,893.000	268,694	XXX	146,379	229,886	(76,077)	0	0	(76,077)	(7,430)	146,379	9,128	113,187	122,315	5,536	XXX
L0302D-21-0	ARCELORMITTAL SHS	B	03/09/2021	VARIOUS	12,165.000	295,232	XXX	192,325	281,019	(67,323)	0	0	(67,323)	(21,371)	192,325	15,094	87,813	102,907	0	XXX
N01803-30-8	AKZO NOBEL NV COMMON STOCK EUR 0.5	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	1,380.000	173,563	XXX	149,690	148,352	2,827	0	0	2,827	(1,489)	149,690	(4,924)	28,797	23,873	177	XXX
N44664-10-5	JDE PEET'S BV COMMON STOCK EUR 0.0	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	1,573.000	54,261	XXX	63,572	71,116	(1,241)	0	0	(1,241)	(6,303)	63,572	3,339	(12,650)	(9,310)	0	XXX
N5017D-12-2	KONINKLIJKE DSM NV	B	08/16/2021	VARIOUS	1,562.000	303,466	XXX	139,315	269,095	(118,489)	0	0	(118,489)	(11,290)	139,315	7,019	157,132	164,151	4,680	XXX
N9643A-19-7	WOLTERS KLUWER N V	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	1,304.000	146,470	XXX	80,514	110,186	(24,536)	0	0	(24,536)	(5,136)	80,514	1,503	64,453	65,956	1,320	XXX
R2R90P-10-3	EQUINOR ASA	B	10/07/2021	VARIOUS	9,989.000	233,844	XXX	159,753	169,109	(9,742)	0	0	(9,742)	386	159,753	(3,416)	77,508	74,092	2,570	XXX
R21882-10-6	TELENOR ASA	B	08/16/2021	UBS	7,047.000	124,649	XXX	124,553	120,084	0	0	0	0	4,469	124,553	(8,845)	8,941	97	5,854	XXX
E19790-10-9	BANCO SANTANDER S A NEW	B	12/01/2021	VARIOUS	98,285.000	334,732	XXX	205,869	305,211	(75,225)	0	0	(75,225)	(24,117)	205,869	9,662	119,201	128,863	3,252	XXX
E6282J-12-5	INDUSTRIA DE DISENO TEXTIL IND	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	875.000	30,332	XXX	31,889	0	0	0	0	0	0	31,889	(906)	(651)	(1,557)	0	XXX
W4R431-11-2	HEXAGON AB COMMON STOCK SEK	B	06/17/2021	GOLDMAN SAACHS & CO	15,617.000	227,831	XXX	145,294	203,688	(47,292)	0	0	(47,292)	(11,102)	145,294	4,958	77,579	82,538	1,234	XXX
W74857-16-5	SANDVIK AB COMMON STOCK SEK	B	08/16/2021	UBS	6,279.000	162,192	XXX	120,673	153,905	(17,959)	0	0	(17,959)	(15,273)	120,673	7,208	34,311	41,519	8,304	XXX
H0010V-10-1	ABB LTD ZUERICH NAMEN AKT	B	08/16/2021	VARIOUS	10,770.000	388,943	XXX	208,106	301,069	(66,886)	0	0	(66,886)	(26,077)	208,106	20,272	160,565	180,837	10,578	XXX
H26552-13-5	FLUGHAFEN ZUERICH AG	B	04/09/2021	VARIOUS	1,051.000	177,633	XXX	146,808	185,602	(31,052)	0	0	(31,052)	(7,742)	146,808	(193)	31,018	30,825	0	XXX
H58200-15-0	NOVARTIS AG	B	08/16/2021	VARIOUS	4,070.000	370,602	XXX	312,749	385,157	(33,987)	0	0	(33,987)	(38,422)	312,749	30,498	27,354	57,853	12,344	XXX
G88473-14-8	3I GROUP PLC	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	7,253.000	131,965	XXX	96,760	114,810	(12,439)	0	0	(12,439)	(5,610)	96,760	6,123	29,082	35,205	0	XXX
G03764-13-4	ANGLO AMERICAN PLC GBP	B	08/16/2021	VARIOUS	1,127.000	57,836	XXX	50,662	0	0	0	0	0	0	50,662	(126)	7,299	7,173	3,268	XXX
G08036-12-4	BARCLAYS PLC COMMON STOCK GBP 25	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	1,655.000	4,158	XXX	4,060	0	0	0	0	0	0	4,060	(26)	124	98	0	XXX
G10877-12-7	BHP GROUP PLC SHS	B	06/22/2021	VARIOUS	12,194.000	347,400	XXX	269,011	320,870	(38,151)	0	0	(38,151)	(13,708)	269,011	18,941	59,448	78,389	12,220	XXX
G4770L-10-6	INFORMA PLC	B	07/22/2021	VARIOUS	27,655.000	203,078	XXX	133,302	207,538	(65,210)	0	0	(65,210)	(9,027)	133,302	11,128	58,648	69,776	0	XXX
G72899-10-0	PRUDENTIAL PLC	B	09/14/2021	VARIOUS	10,634.000	218,965	XXX	210,633	195,802	25,522	0	0	25,522	(10,691)	210,633	12,584	(4,252)	8,332	1,763	XXX
G7493L-10-5	RELX PLC	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	10,547.000	312,896	XXX	222,853	258,429	(24,264)	0	0	(24,264)	(11,312)	222,853	12,485	77,558	90,043	10,108	XXX
G8T67X-10-2	TESCO PLC ORD	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	45,266.000	150,849	XXX	128,484	181,364	7,939	0	43,276	(35,338)	(17,542)	128,484	13,829	8,535	22,364	52,057	XXX
G92087-16-5	UNILEVER PLC	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	2,791.000	158,975	XXX	152,518	167,562	(7,302)	0	0	(7,302)	(7,742)	152,518	8,545	(2,088)	6,457	5,597	XXX
K36628-13-7	CARLSBERG AS	B	08/16/2021	UBS	887.000	153,006	XXX	104,808	142,189	(30,498)	0	0	(30,498)	(6,882)	104,808	2,243	45,954	48,197	2,473	XXX
K9773J-20-1	VESTAS WIND SYS AS	B	09/21/2021	VARIOUS	9,218.000	351,606	XXX	187,232	436,241	(227,786)	0	0	(227,786)	(21,223)	187,232	12,688	151,686	164,374	2,179	XXX
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						14,273,639	XXX	10,874,750	13,346,491	(2,056,773)	0	43,276	(2,100,049)	(728,759)	10,874,750	377,306	3,021,583	3,398,889	206,512	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded																				

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
Common Stocks - Mutual Funds																				
52106N-88-9	LAZARD FDS INC		06/24/2021	REINVESTMENT	334,942.270	6,752,436	XXX	5,710,038	6,042,359	(332,321)	0	0	(332,321)	0	5,710,038	0	1,042,398	1,042,398	0	XXX
9499999 - Common Stocks - Mutual Funds						6,752,436	XXX	5,710,038	6,042,359	(332,321)	0	0	(332,321)	0	5,710,038	0	1,042,398	1,042,398	0	XXX
Common Stocks - Unit Investment Trusts																				
Common Stocks - Closed-End Funds																				
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						21,026,075	XXX	16,584,788	19,388,850	(2,389,094)	0	43,276	(2,432,370)	(728,759)	16,584,788	377,306	4,063,981	4,441,287	206,512	XXX
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						2,858,993	XXX	2,837,582	0	0	0	0	0	0	2,837,582	(36,591)	58,001	21,410	24,700	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						23,885,068	XXX	19,422,370	19,388,850	(2,389,094)	0	43,276	(2,432,370)	(728,759)	19,422,370	340,716	4,121,982	4,462,697	231,212	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						24,171,864	XXX	19,633,302	19,618,796	(2,391,821)	0	43,276	(2,435,097)	(745,047)	19,633,302	345,962	4,192,600	4,538,562	231,212	XXX
9999999 Totals						1,833,662,429	XXX	1,829,584,055	558,332,673	(2,348,342)	(4,568,844)	43,276	(6,960,463)	(745,047)	1,824,680,576	345,962	8,226,475	8,572,437	11,566,725	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	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
Bonds - U.S. Governments																				
36179R-U9-8	GNMA PASS-THRU M SINGLE FAMILY		03/30/2021	MORGAN STANLEY & CO INC	04/21/2021	MORGAN STANLEY & CO INC	405,562	418,996	418,996	419,741	0	745	0	745	0	0	(745)	(745)	563	563
36179S-NT-0	GNMA PASS-THRU M SINGLE FAMILY		03/30/2021	MORGAN STANLEY & CO INC	04/21/2021	MORGAN STANLEY & CO INC	41,712	43,094	43,094	43,170	0	77	0	77	0	0	(77)	(77)	58	58
36179S-SN-8	GNMA PASS-THRU M SINGLE FAMILY		03/30/2021	MORGAN STANLEY & CO INC	04/21/2021	MORGAN STANLEY & CO INC	1,070,060	1,105,506	1,105,506	1,105,274	0	(232)	0	(232)	0	0	232	232	1,486	1,486
36179S-YQ-4	GNMA PASS-THRU M SINGLE FAMILY		03/30/2021	MORGAN STANLEY & CO INC	04/21/2021	MORGAN STANLEY & CO INC	229,405	237,004	237,004	237,427	0	423	0	423	0	0	(423)	(423)	319	319
36179T-CV-5	GNMA PASS-THRU M SINGLE FAMILY		03/30/2021	MORGAN STANLEY & CO INC	04/21/2021	MORGAN STANLEY & CO INC	123,532	127,624	127,624	127,852	0	228	0	228	0	0	(228)	(228)	172	172
36179T-G2-5	GNMA PASS-THRU M SINGLE FAMILY		03/30/2021	MORGAN STANLEY & CO INC	04/21/2021	MORGAN STANLEY & CO INC	144,605	149,396	149,396	149,663	0	267	0	267	0	0	(267)	(267)	201	201
36179U-6T-4	GNMA PASS-THRU M SINGLE FAMILY		04/21/2021	BANK OF NY/MIZUHO SECS USA TREAS FIN	12/20/2021	VARIOUS	414,711	427,039	424,866	425,419	0	(1,620)	0	(1,620)	0	0	(554)	(554)	3,281	576
36179U-UG-5	GNMA PASS-THRU M SINGLE FAMILY		03/30/2021	MORGAN STANLEY & CO INC	04/21/2021	MORGAN STANLEY & CO INC	63,892	66,009	66,009	66,128	0	119	0	119	0	0	(119)	(119)	89	89
36179V-4V-9	GNMA PASS-THRU M SINGLE FAMILY		10/01/2021	VARIOUS	10/05/2021	VARIOUS	4,499,752	4,689,216	4,664,392	4,690,451	0	1,234	0	1,234	0	0	(26,059)	(26,059)	5,694	5,694
36179V-7D-6	GNMA PASS-THRU M SINGLE FAMILY		02/01/2021	NOMURA SEC/FIXED INCOME	02/01/2021	MORGAN STANLEY & CO INC	3,000,000	3,115,781	3,119,297	3,115,781	0	0	0	0	0	0	3,516	3,516	2,833	2,833
36179V-DM-9	GNMA PASS-THRU M SINGLE FAMILY		04/21/2021	VARIOUS	08/20/2021	VARIOUS	6,725,489	6,947,220	6,944,927	6,915,760	0	(31,460)	0	(31,460)	0	0	29,166	29,166	34,999	9,237
36179V-FP-0	GNMA PASS-THRU M SINGLE FAMILY		01/04/2021	DAIWA SECURITIES AMERICA INC.(DAIWA)	12/20/2021	VARIOUS	360,260	376,979	366,735	368,194	0	(8,785)	0	(8,785)	0	0	(1,459)	(1,459)	7,309	600
36179V-N3-0	GNMA PASS-THRU M SINGLE FAMILY		03/04/2021	BANK OF NEW YORK (BMOMBS)	06/21/2021	VARIOUS	689,703	719,878	715,675	713,489	0	(6,389)	0	(6,389)	0	0	2,186	2,186	5,634	977
36179V-QS-2	GNMA PASS-THRU M SINGLE FAMILY		04/01/2021	CREDIT SUISSE, NEW YORK (CSUS)	04/12/2021	VARIOUS	5,999,999	6,265,312	6,197,499	6,264,852	0	(459)	0	(459)	0	0	(67,353)	(67,353)	8,333	8,333
36179V-VY-3	GNMA PASS-THRU M SINGLE FAMILY		04/01/2021	CREDIT SUISSE, NEW YORK (CSUS)	04/12/2021	CITIGROUP GBL MKTS/SALOMON, NE	2,999,999	3,111,092	3,104,178	3,110,757	0	(335)	0	(335)	0	0	(6,579)	(6,579)	4,167	4,167
36179W-BX-5	GNMA PASS-THRU M SINGLE FAMILY		04/09/2021	MORGAN STANLEY & CO INC, NY	12/20/2021	VARIOUS	4,951,852	5,020,811	5,007,197	5,015,001	0	(5,809)	0	(5,809)	0	0	(7,805)	(7,805)	69,717	5,502
36179W-BY-3	GNMA PASS-THRU M SINGLE FAMILY		07/01/2021	VARIOUS	12/20/2021	VARIOUS	8,570,412	8,881,897	8,817,638	8,860,108	0	(21,789)	0	(21,789)	0	0	(42,470)	(42,470)	72,606	11,903
36179W-DQ-8	GNMA PASS-THRU M SINGLE FAMILY		04/01/2021	MORGAN STANLEY & CO INC, NY	04/01/2021	GOLDMAN SACHS & CO, NY	2,999,700	3,040,360	3,016,691	3,040,360	0	0	0	0	0	0	(23,669)	(23,669)	3,333	3,333
36179W-DR-6	GNMA PASS-THRU M SINGLE FAMILY		06/01/2021	GOLDMAN SACHS & CO, NY	06/01/2021	VARIOUS	3,999,601	4,146,930	4,139,899	4,146,930	0	0	0	0	0	0	(7,031)	(7,031)	5,555	5,555
36179W-DS-4	GNMA PASS-THRU M SINGLE FAMILY		12/01/2021	BARCLAYS CAPITAL INC, NEW YORK	12/14/2021	WELLS FARGO SECURITIES LLC, CH	1,000,000	1,034,610	1,035,039	1,034,489	0	(121)	0	(121)	0	0	551	551	1,583	1,583
36179W-FG-8	GNMA PASS-THRU M SINGLE FAMILY		07/30/2021	VARIOUS	12/20/2021	VARIOUS	8,492,401	8,810,617	8,775,126	8,806,674	0	(3,943)	0	(3,943)	0	0	(31,548)	(31,548)	27,949	11,518
36179W-FH-6	GNMA PASS-THRU M SINGLE FAMILY		12/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	12/15/2021	BOFA SECURITIES, INC./FIXED INC	500,001	518,399	517,696	518,330	0	(69)	0	(69)	0	0	(634)	(634)	792	792
36179W-G3-6	GNMA PASS-THRU M SINGLE FAMILY		08/01/2021	MORGAN STANLEY & CO INC	08/02/2021	BARCLAYS CAP INC/BARCLAYS CAP	999,901	1,034,780	1,039,272	1,032,207	0	(2,573)	0	(2,573)	0	0	7,064	7,064	1,250	1,250
36179W-JR-0	GNMA PASS-THRU M SINGLE FAMILY		12/01/2021	MORGAN STANLEY & CO INC, NY	12/01/2021	WELLS FARGO SECURITIES LLC, CH	999,900	1,026,226	1,022,398	1,026,226	0	0	0	0	0	0	(3,828)	(3,828)	1,319	1,319
36179W-LP-1	GNMA PASS-THRU M SINGLE FAMILY		07/22/2021	MORGAN STANLEY & CO INC	12/20/2021	VARIOUS	3,025,000	3,135,720	3,106,508	3,132,166	0	(3,554)	0	(3,554)	0	0	(25,658)	(25,658)	28,961	3,781
36179W-ND-6	GNMA PASS-THRU M SINGLE FAMILY		09/01/2021	GOLDMAN SACHS & CO, NY	09/01/2021	NOMURA SECURITIES	500,000	510,859	510,176	510,859	0	0	0	0	0	0	(684)	(684)	556	556
21H020-63-4	GNMAII JUMBO TBA 30YR TBA 02.000%		01/28/2021	MS SECURITIES - FID	03/09/2021	MORGAN STANLEY & CO INC	3,000,000	3,113,789	3,047,227	3,113,789	0	0	0	0	0	0	(66,563)	(66,563)	2,833	2,833
21H020-69-1	GNMAII JUMBO TBA 30YR TBA 02.000%		09/01/2021	VARIOUS	09/01/2021	VARIOUS	1,000,000	1,021,035	1,021,035	1,021,035	0	0	0	0	0	0	0	0	1,111	1,111
21H022-63-0	GNMAII JUMBO TBA 30YR TBA 02.500%		03/01/2021	VARIOUS	03/01/2021	VARIOUS	14,000,000	14,696,289	14,616,914	14,696,289	0	0	0	0	0	0	(79,375)	(79,375)	16,528	16,528
21H022-64-8	GNMAII JUMBO TBA 30YR TBA 02.500%		04/12/2021	VARIOUS	04/12/2021	VARIOUS	25,000,000	25,904,609	25,911,914	25,904,609	0	0	0	0	0	0	7,305	7,305	34,722	34,722
21H022-65-5	GNMAII JUMBO TBA 30YR TBA 02.500%		04/12/2021	VARIOUS	05/11/2021	VARIOUS	10,500,000	10,845,195	10,907,949	10,845,195	0	0	0	0	0	0	62,754	62,754	13,854	13,854
21H022-66-3	GNMAII JUMBO TBA 30YR TBA 02.500%		06/07/2021	VARIOUS	06/07/2021	VARIOUS	21,000,000	21,757,402	21,757,402	21,757,402	0	0	0	0	0	0	0	0	29,167	29,167
21H022-67-1	GNMAII JUMBO TBA 30YR TBA 02.500%		06/07/2021	VARIOUS	07/06/2021	VARIOUS	4,500,000	4,650,801	4,664,004	4,650,801	0	0	0	0	0	0	13,203	13,203	6,250	6,250
21H022-68-9	GNMAII JUMBO TBA 30YR TBA 02.500%		08/01/2021	VARIOUS	08/05/2021	VARIOUS	6,500,000	6,734,844	6,739,395	6,734,844	0	0	0	0	0	0	4,551	4,551	8,125	8,125
21H022-6A-4	GNMAII JUMBO TBA 30YR TBA 02.500%		10/05/2021	VARIOUS	10/14/2021	VARIOUS	4,000,000	4,134,863	4,130,801	4,134,863	0	0	0	0	0	0	(4,063)	(4,063)	5,556	5,556
21H022-6B-2	GNMAII JUMBO TBA 30YR TBA 02.500%		10/14/2021	VARIOUS	10/27/2021	VARIOUS	2,500,000	2,573,818	2,570,625	2,573,818	0	0	0	0	0	0	(3,193)	(3,193)	2,951	2,951
21H030-61-7	GNMAII JUMBO TBA 30YR TBA 03.000%		12/14/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	12/16/2021	MERRILL LYNCH PIERCE FENNER, C	1,500,000	1,550,742	1,553,379	1,550,742	0	0	0	0	0	0	2,637	2,637	2,375	2,375
21H030-6B-5	GNMAII JUMBO TBA 30YR TBA 03.000%		09/16/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	10/27/2021	WELLS FARGO SECURITIES LLC, CH	1,000,000	1,045,625	1,037,969	1,045,625	0	0	0	0	0	0	(7,656)	(7,656)	1,417	1,417
21H030-6C-3	GNMAII JUMBO TBA 30YR TBA 03.000%		12/15/2021	VARIOUS	12/15/2021	VARIOUS	4,000,000	4,141,445	4,140,957	4,141,445	0	0	0	0	0	0	(488)	(488)	6,333	6,333
21H020-62-6	TBA GNMA2 SINGLE FAMILY 30YR 2 2/2		02/01/2021	WELLS FARGO SECURITIES, LLC	02/01/2021	NOMURA SEC/FIXED INCOME	3,000,000	3,119,297	3,115,781	3,119,297	0	0	0	0	0	0	(3,516)	(3,516)	2,833	2,833
21H020-64-2	TBA GNMA2 SINGLE FAMILY 30YR 2 4/2		04/01/2021	VARIOUS	04/01/2021	VARIOUS	6,000,000	6,057,656	6,057,656	6,057,656	0	0	0	0	0	0	0	0	6,667	6,667
21H022-61-4	TBA GNMA2 SINGLE FAMILY 30YR 2.5 1		12/02/2021	VARIOUS	12/16/2021	WELLS FARGO SECURITIES LLC, CH	3,000,000	3,070,723	3,080,391	3,070,723	0	0	0	0	0	0	9,668	9,668	3,958	3,958
21H022-6C-0	TBA GNMA2 SINGLE FAMILY 30YR 2.5 1		12/01/2021	VARIOUS	12/02/2021	VARIOUS	5,000,000	5,128,711	5,125,527	5,128,711	0	0	0	0	0	0	(3,184)	(3,184)	6,597	6,597
21H022-62-2	TBA GNMA2 SINGLE FAMILY 30YR 2.5 2		02/01/2021	CREDIT SUISSE FIRST BOS	02/01/2021	JP MORGAN SECS INC-FI	500,000	527,012	524,609	527,012	0	0	0	0	0	0	(2,402)	(2,402)	590	590
912810-SX-7	UNITED STATES TREAS BDS		06/17/2021	BARCLAYS CAPITAL INC, NEW YORK	06/17/2021	CITIGROUP GBL MKTS/SALOMON, NE	1,420,000	1,509,804	1,512,688	1,509,804	0	0	0	0	0	0	2,884	2,884	3,116	3,116
912810-SY-5	UNITED STATES TREAS BDS		06/30/2021	VARIOUS	07/27/2021	VARIOUS	4,400,000	4,472,463	4,568,051	4,472,335	0	(128)	0	(128)	0	0	95,716	95,716	10,309	6,833
912810-SZ-2	UNITED STATES TREAS BDS		12/16/2021	VARIOUS	12/16/2021	VARIOUS	1,800,000	1,798,713	1,799,320	1,798,718	0	5	0	5	0	0	602	602	7,181	6,924
912810-TB-4	UNITED STATES TREAS BDS		12/16/2021	VARIOUS	12/16/2021	VARIOUS	2,000,000	2,004,688	2,009,180	2,004,688	0	0	0	0	0	0	4,492	4,492	3,315	3,315

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-TC-2	UNITED STATES TREAS BDS		12/16/2021	MORGAN STANLEY & CO INC, NY	12/16/2021	MORGAN STANLEY & CO INC, NY	510,000	519,005	517,570	519,005	0	0	0	0	0	0	(1,434)	(1,434)	986	986
912828-6B-1	UNITED STATES TREAS NTS		03/03/2021	WELLS FARGO SECURITIES, LLC	12/16/2021	VARIOUS	3,170,000	3,494,925	3,441,279	3,464,994	0	(29,931)	0	(29,931)	0	0	(23,715)	(23,715)	68,349	3,908
91282C-AV-3	UNITED STATES TREAS NTS		02/10/2021	VARIOUS	02/16/2021	VARIOUS	7,420,000	7,236,083	7,187,690	7,236,354	0	271	0	271	0	0	(48,664)	(48,664)	16,796	15,687
91282C-BC-4	UNITED STATES TREAS NTS		01/06/2021	VARIOUS	01/11/2021	WELLS FARGO SECURITIES, LLC	1,790,000	1,785,427	1,779,092	1,785,440	0	12	0	12	0	0	(6,348)	(6,348)	223	125
91282C-BE-0	UNITED STATES TREAS NTS		02/02/2021	MORGAN STANLEY & CO INC	02/12/2021	BANC OF AMERICA SEC LLC	785,000	783,773	783,620	783,785	0	11	0	11	0	0	(165)	(165)	87	52
91282C-BG-5	UNITED STATES TREAS NTS		02/23/2021	VARIOUS	05/17/2021	CITIGROUP GBL MKTS/SALOMON, NE	1,175,000	1,175,216	1,174,934	1,175,188	0	(28)	0	(28)	0	0	(253)	(253)	433	43
91282C-BJ-9	UNITED STATES TREAS NTS		01/29/2021	WELLS FARGO SECURITIES, LLC	02/26/2021	BANK OF NEW YORK (CITSECIN)	455,000	453,934	441,688	453,945	0	11	0	11	0	0	(12,257)	(12,257)	273	9
91282C-BL-4	UNITED STATES TREAS NTS		05/03/2021	VARIOUS	07/15/2021	VARIOUS	13,355,000	13,009,927	12,891,300	13,012,246	0	2,319	0	2,319	0	0	(120,945)	(120,945)	15,312	6,836
91282C-BN-0	UNITED STATES TREAS NTS		03/08/2021	CITIGROUP GBL MKT INC/SAL	03/15/2021	BANC OF AMERICA SEC LLC	1,165,000	1,164,092	1,164,406	1,164,101	0	9	0	9	0	0	306	306	63	36
91282C-BP-5	UNITED STATES TREAS NTS		03/15/2021	VARIOUS	07/22/2021	VARIOUS	1,720,000	1,707,996	1,735,314	1,708,571	0	575	0	575	0	0	26,743	26,743	7,040	608
91282C-BQ-3	UNITED STATES TREAS NTS		03/04/2021	VARIOUS	03/11/2021	VARIOUS	1,625,000	1,605,314	1,598,449	1,605,366	0	52	0	52	0	0	(6,917)	(6,917)	217	98
91282C-BS-9	UNITED STATES TREAS NTS		04/07/2021	VARIOUS	07/22/2021	VARIOUS	3,065,000	3,033,211	3,067,816	3,033,578	0	367	0	367	0	0	34,238	34,238	4,206	676
91282C-BT-7	UNITED STATES TREAS NTS		04/07/2021	BANK OF NY MELLON/SOC GEN BANK, NEW YORK	04/13/2021	J.P. MORGAN SECURITIES LLC, NE	3,035,000	3,016,985	3,022,191	3,017,043	0	58	0	58	0	0	5,148	5,148	871	560
91282C-BU-4	UNITED STATES TREAS NTS		05/03/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	07/01/2021	VARIOUS	27,010,000	26,995,229	26,989,000	26,996,053	0	824	0	824	0	0	(7,053)	(7,053)	6,738	3,136
91282C-BV-2	UNITED STATES TREAS NTS		05/03/2021	BNY MELLON CAPITAL MARKETS LLC, NEW YORK	07/01/2021	JP MORGAN SECS LLC	21,000,000	21,029,531	20,967,188	21,027,926	0	(1,605)	0	(1,605)	0	0	(60,738)	(60,738)	16,783	4,088
91282C-BW-0	UNITED STATES TREAS NTS		05/03/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	05/05/2021	HSBC SECS INC, NEW YORK	780,000	775,675	776,799	775,679	0	5	0	5	0	0	1,120	1,120	95	64
91282C-BZ-3	UNITED STATES TREAS NTS		05/03/2021	CITADEL SECS LLC/INTERNAL	06/01/2021	VARIOUS	1,570,000	1,562,150	1,571,059	1,562,216	0	66	0	66	0	0	8,843	8,843	1,423	213
91282C-CB-5	UNITED STATES TREAS NTS		08/09/2021	VARIOUS	12/15/2021	VARIOUS	18,325,000	18,622,964	18,734,050	18,620,106	0	(2,857)	0	(2,857)	0	0	113,944	113,944	61,214	38,583
91282C-CE-9	UNITED STATES TREAS NTS		06/01/2021	VARIOUS	06/28/2021	VARIOUS	5,030,000	5,026,185	5,035,277	5,026,228	0	43	0	43	0	0	9,049	9,049	4,982	177
91282C-CF-6	UNITED STATES TREAS NTS		06/18/2021	VARIOUS	07/07/2021	VARIOUS	7,060,000	7,006,766	7,025,230	7,006,892	0	126	0	126	0	0	18,338	18,338	3,526	2,878
91282C-CH-2	UNITED STATES TREAS NTS		06/30/2021	VARIOUS	12/16/2021	VARIOUS	6,725,000	6,731,349	6,733,760	6,731,342	0	(7)	0	(7)	0	0	2,418	2,418	23,717	98
91282C-CJ-8	UNITED STATES TREAS NTS		07/13/2021	VARIOUS	08/02/2021	VARIOUS	4,500,000	4,504,121	4,527,793	4,504,148	0	27	0	27	0	0	23,645	23,645	2,449	1,118
91282C-CK-5	UNITED STATES TREAS NTS		07/08/2021	CITADEL SECS LLC/INTERNAL	07/29/2021	JPMORGAN SECURITIES INC, NEW Y	1,960,000	1,957,320	1,957,933	1,957,397	0	77	0	77	0	0	535	535	200	60
91282C-CN-9	UNITED STATES TREAS NTS		07/29/2021	JPMORGAN SECURITIES INC, NEW YORK	07/29/2021	DEUTSCHE BANK	1,960,000	1,956,784	1,956,784	1,956,784	0	0	0	0	0	0	0	0	13	13
91282C-CP-4	UNITED STATES TREAS NTS		08/09/2021	VARIOUS	10/05/2021	VARIOUS	4,900,000	4,873,502	4,856,858	4,874,037	0	535	0	535	0	0	(17,179)	(17,179)	3,361	472
91282C-CR-0	UNITED STATES TREAS NTS		08/12/2021	JPMORGAN SECURITIES INC, NEW YORK	08/30/2021	INTL FCSTONE FINCL INC/BD RATE	2,110,000	2,091,538	2,101,098	2,091,662	0	124	0	124	0	0	9,437	9,437	1,777	745
91282C-CS-8	UNITED STATES TREAS NTS		11/09/2021	VARIOUS	11/15/2021	VARIOUS	4,250,000	4,156,069	4,144,529	4,156,575	0	506	0	506	0	0	(12,046)	(12,046)	11,955	8,956
91282C-CV-1	UNITED STATES TREAS NTS		08/30/2021	INTL FCSTONE FINCL INC/BD RATE	10/04/2021	JEFFERIES & CO INC, NEW YORK	2,075,000	2,082,492	2,056,682	2,082,393	0	(99)	0	(99)	0	0	(25,711)	(25,711)	2,257	0
91282C-CW-9	UNITED STATES TREAS NTS		08/30/2021	VARIOUS	10/04/2021	VARIOUS	1,940,000	1,935,830	1,917,863	1,935,899	0	69	0	69	0	0	(18,037)	(18,037)	1,233	0
91282C-CY-5	UNITED STATES TREAS NTS		10/28/2021	VARIOUS	12/16/2021	VARIOUS	12,605,000	12,488,983	12,471,302	12,489,874	0	891	0	891	0	0	(18,571)	(18,571)	17,750	8,951
91282C-CZ-2	UNITED STATES TREAS NTS		10/04/2021	VARIOUS	11/01/2021	VARIOUS	2,280,000	2,265,637	2,262,500	2,265,650	0	13	0	13	0	0	(3,149)	(3,149)	202	31
91282C-DF-5	UNITED STATES TREAS NTS		11/23/2021	VARIOUS	12/03/2021	VARIOUS	3,840,000	3,807,175	3,841,519	3,807,242	0	66	0	66	0	0	34,277	34,277	1,691	953
91282C-DG-3	UNITED STATES TREAS NTS		11/22/2021	VARIOUS	11/29/2021	VARIOUS	13,910,000	13,843,078	13,847,482	13,843,432	0	355	0	355	0	0	4,050	4,050	11,069	6,978
91282C-DJ-7	UNITED STATES TREAS NTS		12/16/2021	VARIOUS	12/16/2021	VARIOUS	31,365,000	31,195,030	31,187,506	31,195,092	0	62	0	62	0	0	(7,586)	(7,586)	38,552	37,500
91282C-DK-4	UNITED STATES TREAS NTS		12/17/2021	VARIOUS	12/17/2021	VARIOUS	19,145,000	19,169,368	19,207,115	19,169,261	0	(106)	0	(106)	0	0	37,853	37,853	8,407	3,729
91282C-DL-2	UNITED STATES TREAS NTS		12/16/2021	VARIOUS	12/16/2021	MERRILL LYNCH PIERCE FENNER, C	775,000	782,029	781,481	782,022	0	(7)	0	(7)	0	0	(541)	(541)	480	344
91282C-DM-0	UNITED STATES TREAS NTS		12/16/2021	MORGAN STANLEY & CO INC, NY	12/31/2021	DEUTSCHE BANK	1,415,000	1,411,407	1,409,970	1,411,482	0	75	0	75	0	0	(1,512)	(1,512)	661	389
0599999 - Bonds - U.S. Governments							424,227,449	430,076,978	429,731,741	429,965,720	0	(111,258)	0	(111,258)	0	0	(233,980)	(233,980)	799,941	403,551
Bonds - All Other Governments																				
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3128MJ-3B-4	FHLMC GIANT MBS GOLD COMB 30		07/13/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	12/31/2021	VARIOUS	159,744	171,126	168,030	168,478	0	(2,648)	0	(2,648)	0	0	(448)	(448)	2,673	231
3137FA-WT-1	FHLMC REMIC SERIES K-067		07/13/2021	CANTOR FITZGERALD & CO/DEBT CAP MKTS, NY	10/05/2021	BARCLAYS CAPITAL INC, NEW YORK	2,000,000	2,229,063	2,214,766	2,218,452	0	(10,611)	0	(10,611)	0	0	(3,686)	(3,686)	17,654	2,730
3137FQ-3C-5	FHLMC REMIC SERIES K-100		03/11/2021	BREAN CAPITAL LLC	10/25/2021	PAID DOWN	0	1,001,627	932,167	876,309	0	(125,318)	0	(125,318)	0	0	55,858	55,858	92,293	5,409
3132D6-AF-7	FHLMC SUPER 15Y FIXED		05/06/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	05/06/2021	JP MORGAN SECS INC-FI	500,000	506,523	506,152	506,523	0	0	0	0	0	0	(371)	(371)	354	354
3132DM-BH-7	FHLMC SUPER 30Y FIXED		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	05/25/2021	VARIOUS	25,000	26,293	25,899	25,963	0	(330)	0	(330)	0	0	(64)	(64)	188	21
3132DV-3M-5	FHLMC SUPER 30Y FIXED		09/01/2021	VARIOUS	09/09/2021	VARIOUS	3,760,265	3,932,311	3,934,491	3,931,947	0	(365)	0	(365)	0	0	2,545	2,545	4,074	4,074

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	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
3132DV-3U-7	FHLMC SUPER 30Y FIXED		03/01/2021	GOLDMAN SACHS & CO	08/31/2021	VARIOUS	2,752,006	2,921,319	2,865,369	2,872,076	0	(49,243)	0	(49,243)	0	0	(6,707)	(6,707)	36,992	2,676
3132DV-4H-5	FHLMC SUPER 30Y FIXED		06/01/2021	MORGAN STANLEY & CO INC, NY	06/01/2021	CITIGROUP GBL MKTS/SALOMON, NE	132,600	138,650	138,505	138,650	0	0	0	0	0	0	(145)	(145)	144	144
3132DV-4V-4	FHLMC SUPER 30Y FIXED		03/01/2021	NOMURA SEC/FIXED INCOME	03/01/2021	MORGAN STANLEY & CO INC	2,000,000	2,098,750	2,098,438	2,098,750	0	0	0	0	0	0	(313)	(313)	1,667	1,667
3132DV-5K-7	FHLMC SUPER 30Y FIXED		02/01/2021	CITIGROUP GBL MKT INC/SAL	02/03/2021	GOLDMAN SACHS & CO	1,639,028	1,718,611	1,724,181	1,718,567	0	(43)	0	(43)	0	0	5,613	5,613	1,366	1,366
3132DV-5S-0	FHLMC SUPER 30Y FIXED		03/01/2021	GOLDMAN SACHS & CO	08/25/2021	VARIOUS	1,247,995	1,324,776	1,300,102	1,303,183	0	(21,593)	0	(21,593)	0	0	(3,081)	(3,081)	16,750	1,213
3132DV-6L-4	FHLMC SUPER 30Y FIXED		06/09/2021	MORGAN STANLEY & CO INC, NY	12/27/2021	VARIOUS	1,999,908	2,111,309	2,074,883	2,078,160	0	(33,149)	0	(33,149)	0	0	(3,277)	(3,277)	33,187	2,528
3132DV-6V-2	FHLMC SUPER 30Y FIXED		03/01/2021	NOMURA SEC/FIXED INCOME	03/01/2021	MORGAN STANLEY & CO INC	373,819	392,394	392,218	392,394	0	0	0	0	0	0	(175)	(175)	312	312
3132DV-7B-5	FHLMC SUPER 30Y FIXED		02/22/2021	BANC OF AMERICA SEC LLC	12/25/2021	VARIOUS	2,659,497	2,693,208	2,661,780	2,687,422	0	(5,786)	0	(5,786)	0	0	(25,642)	(25,642)	39,606	1,478
3132DW-A5-2	FHLMC SUPER 30Y FIXED		01/04/2021	VARIOUS	06/30/2021	VARIOUS	9,499,250	9,823,355	9,792,013	9,822,308	0	(1,047)	0	(1,047)	0	0	(30,295)	(30,295)	15,284	6,861
3132DW-AD-5	FHLMC SUPER 30Y FIXED		04/13/2021	VARIOUS	12/25/2021	VARIOUS	1,454,444	1,420,417	1,412,854	1,423,167	0	2,750	0	2,750	0	0	(10,313)	(10,313)	16,421	663
3132DW-AH-6	FHLMC SUPER 30Y FIXED		09/01/2021	VARIOUS	09/01/2021	VARIOUS	1,500,000	1,563,282	1,569,024	1,563,282	0	0	0	0	0	0	5,742	5,742	1,625	1,625
3132DW-AN-3	FHLMC SUPER 30Y FIXED		02/01/2021	VARIOUS	12/31/2021	VARIOUS	1,833,162	1,893,521	1,879,518	1,891,683	0	(1,838)	0	(1,838)	0	0	(12,165)	(12,165)	10,136	1,241
3132DW-AV-5	FHLMC SUPER 30Y FIXED		06/07/2021	MITSUBISHI UFJ SECS (USA) INC	12/27/2021	VARIOUS	2,423,747	2,373,000	2,352,992	2,376,026	0	3,026	0	3,026	0	0	(23,034)	(23,034)	19,640	1,313
3132DW-AW-3	FHLMC SUPER 30Y FIXED		01/04/2021	MORGAN STANLEY & CO INC	01/04/2021	VARIOUS	1,999,801	2,068,252	2,070,439	2,068,252	0	0	0	0	0	0	2,187	2,187	1,444	1,444
3132DW-AX-1	FHLMC SUPER 30Y FIXED		04/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	04/09/2021	VARIOUS	2,349,490	2,432,457	2,420,607	2,432,304	0	(153)	0	(153)	0	0	(11,696)	(11,696)	2,121	2,121
3132DW-B5-1	FHLMC SUPER 30Y FIXED		07/01/2021	GOLDMAN SACHS & CO, NY	07/07/2021	WELLS FARGO SECURITIES LLC, CH	1,000,000	1,007,578	1,015,703	1,007,566	0	(13)	0	(13)	0	0	8,138	8,138	722	722
3132DW-B6-9	FHLMC SUPER 30Y FIXED		08/02/2021	MORGAN STANLEY & CO INC, NY	08/31/2021	VARIOUS	999,900	1,035,522	1,037,631	1,035,522	0	0	0	0	0	0	2,109	2,109	764	764
3132DW-BB-8	FHLMC SUPER 30Y FIXED		03/01/2021	VARIOUS	03/25/2021	VARIOUS	10,500,001	10,837,403	10,687,793	10,835,684	0	(1,719)	0	(1,719)	0	0	(147,890)	(147,890)	15,825	5,833
3132DW-BG-7	FHLMC SUPER 30Y FIXED		03/01/2021	VARIOUS	05/25/2021	VARIOUS	6,500,000	6,390,312	6,303,518	6,391,262	0	950	0	950	0	0	(87,744)	(87,744)	11,635	2,708
3132DW-BH-5	FHLMC SUPER 30Y FIXED		04/01/2021	VARIOUS	04/01/2021	VARIOUS	1,999,951	2,041,512	2,033,621	2,041,512	0	0	0	0	0	0	(7,890)	(7,890)	1,194	1,194
3132DW-BU-6	FHLMC SUPER 30Y FIXED		05/03/2021	VARIOUS	09/27/2021	VARIOUS	6,999,800	7,187,099	7,257,273	7,193,179	0	6,080	0	6,080	0	0	64,093	64,093	18,418	5,833
3132DW-BV-4	FHLMC SUPER 30Y FIXED		11/01/2021	GOLDMAN SACHS & CO, NY	11/01/2021	MORGAN STANLEY & CO INC, NY	1,500,002	1,569,494	1,569,552	1,569,494	0	0	0	0	0	0	59	59	1,125	1,125
3132DW-CH-4	FHLMC SUPER 30Y FIXED		09/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	09/01/2021	CREDIT SUISSE, NEW YORK (CSUS)	2,000,000	2,021,250	2,035,078	2,021,250	0	0	0	0	0	0	13,828	13,828	1,444	1,444
3132DW-CN-1	FHLMC SUPER 30Y FIXED		10/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	10/01/2021	MORGAN STANLEY & CO INC, NY	500,000	506,133	505,977	506,133	0	0	0	0	0	0	(156)	(156)	361	361
3132DW-CT-8	FHLMC SUPER 30Y FIXED		11/01/2021	MORGAN STANLEY & CO INC, NY	11/01/2021	JPMORGAN SECURITIES INC, NEW Y	999,900	1,003,962	1,001,384	1,003,962	0	0	0	0	0	0	(2,578)	(2,578)	500	500
3132DW-CZ-4	FHLMC SUPER 30Y FIXED		12/01/2021	MORGAN STANLEY & CO INC, NY	12/01/2021	GOLDMAN SACHS & CO, NY	499,950	496,903	496,982	496,903	0	0	0	0	0	0	78	78	333	333
3132DW-BY-8	FHLMC SUPER30Y FIXED		10/12/2021	BARCLAYS CAPITAL INC, NEW YORK	12/27/2021	VARIOUS	1,963,196	1,958,595	1,962,288	1,958,673	0	79	0	79	0	0	3,615	3,615	8,566	1,418
3132DW-CB-7	FHLMC SUPER30Y FIXED		09/01/2021	GOLDMAN SACHS & CO, NY	09/01/2021	VARIOUS	7,500,007	7,598,034	7,596,452	7,598,034	0	0	0	0	0	0	(1,582)	(1,582)	5,417	5,417
3132DW-CC-5	FHLMC SUPER30Y FIXED		10/01/2021	JPMORGAN SECURITIES INC, NEW YORK	10/29/2021	VARIOUS	1,000,000	1,037,031	1,034,492	1,037,031	0	0	0	0	0	0	(2,539)	(2,539)	903	903
3132DW-CJ-0	FHLMC SUPER30Y FIXED		09/01/2021	VARIOUS	09/01/2021	GOLDMAN SACHS & CO, NY	4,499,550	4,649,711	4,662,737	4,649,711	0	0	0	0	0	0	13,026	13,026	4,062	4,062
3133KY-TL-3	FHLMC UMBS 20Y FIXED		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	03/25/2021	VARIOUS	500,000	525,859	523,982	524,721	0	(1,138)	0	(1,138)	0	0	(739)	(739)	1,651	417
3133KY-TW-9	FHLMC UMBS 20Y FIXED		01/29/2021	BANC OF AMERICA SEC LLC	12/27/2021	VARIOUS	4,026,838	4,164,002	4,060,982	4,126,846	0	(37,156)	0	(37,156)	0	0	(65,864)	(65,864)	62,548	2,237
3133KY-U6-4	FHLMC UMBS 20Y FIXED		09/23/2021	MORGAN STANLEY & CO INC, NY	10/14/2021	MORGAN STANLEY & CO INC, NY	855,590	871,900	871,900	871,900	0	0	0	0	0	0	0	0	618	618
31339S-BB-0	FHLMC UMBS 30Y FIXED		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	05/25/2021	VARIOUS	27,812	29,250	28,913	28,992	0	(258)	0	(258)	0	0	(79)	(79)	217	23
31339S-QJ-7	FHLMC UMBS 30Y FIXED		02/01/2021	MORGAN STANLEY & CO INC	08/25/2021	VARIOUS	66,275	69,744	68,523	68,712	0	(1,032)	0	(1,032)	0	0	(189)	(189)	878	55
31339S-TP-0	FHLMC UMBS 30Y FIXED		06/01/2021	GOLDMAN SACHS & CO	06/01/2021	WELLS FARGO SECURITIES LLC, CH	283,224	295,881	295,903	295,881	0	0	0	0	0	0	22	22	307	307
31339U-BE-9	FHLMC UMBS 30Y FIXED		02/01/2021	MORGAN STANLEY & CO INC	08/25/2021	VARIOUS	1,798,244	1,892,371	1,862,750	1,868,182	0	(24,188)	0	(24,188)	0	0	(5,433)	(5,433)	24,836	1,499
3133A0-DQ-4	FHLMC UMBS 30Y FIXED		12/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	12/01/2021	CITIGROUP GLOBAL	1,000,000	1,019,375	1,025,899	1,019,375	0	0	0	0	0	0	6,523	6,523	833	833
3133A1-6S-6	FHLMC UMBS 30Y FIXED		06/01/2021	MORGAN STANLEY & CO INC, NY	06/01/2021	CITIGROUP GBL MKTS/SALOMON, NE	867,300	906,871	905,922	906,871	0	0	0	0	0	0	(949)	(949)	940	940
3133A1-QB-1	FHLMC UMBS 30Y FIXED		06/01/2021	GOLDMAN SACHS & CO	06/01/2021	WELLS FARGO SECURITIES LLC, CH	661,361	690,916	690,968	690,916	0	0	0	0	0	0	52	52	716	716
3133A8-TD-9	FHLMC UMBS 30Y FIXED		06/01/2021	GOLDMAN SACHS & CO	06/01/2021	WELLS FARGO SECURITIES LLC, CH	276,523	288,880	288,902	288,880	0	0	0	0	0	0	22	22	300	300
3133AA-C6-7	FHLMC UMBS 30Y FIXED		04/01/2021	JP MORGAN SECS INC-FI	04/01/2021	JP MORGAN SECS INC-FI	1,000,001	1,031,563	1,028,126	1,031,563	0	0	0	0	0	0	(3,438)	(3,438)	903	903
3133AG-3W-7	FHLMC UMBS 30Y FIXED		03/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	04/25/2021	VARIOUS	204,785	201,137	199,293	201,156	0	19	0	19	0	0	(1,863)	(1,863)	367	85
3133AG-UW-7	FHLMC UMBS 30Y FIXED		03/01/2021	WELLS FARGO SECURITIES, LLC	03/01/2021	BANC OF AMERICA SEC LLC	500,000	513,750	506,328	513,750	0	0	0	0	0	0	(7,422)	(7,422)	278	278

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	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
3133AM-CL-8	FHLMC UMBS 30Y FIXED		11/01/2021	JPMORGAN SECURITIES INC, NEW YORK	11/01/2021	CITIGROUP GBL MKTS/SALOMON, NE	1,287,472	1,321,469	1,319,457	1,321,469	0	0	0	0	0	0	(2,012)	(2,012)	805	805
3133AN-UD-4	FHLMC UMBS 30Y FIXED		08/02/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	08/31/2021	VARIOUS	499,951	515,945	517,586	515,945	0	0	0	0	0	0	1,640	1,640	382	382
3133KG-GQ-5	FHLMC UMBS 30Y FIXED		06/01/2021	GOLDMAN SACHS & CO, NY	07/30/2021	VARIOUS	821,188	868,920	866,225	868,816	0	(104)	0	(104)	0	0	(2,591)	(2,591)	1,038	1,038
3133KG-N6-1	FHLMC UMBS 30Y FIXED		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	05/25/2021	VARIOUS	32,193	33,858	33,493	33,586	0	(272)	0	(272)	0	0	(93)	(93)	253	27
3133KH-VB-9	FHLMC UMBS 30Y FIXED		12/01/2021	CREDIT SUISSE, NEW YORK (CSUS)	12/06/2021	VARIOUS	1,500,000	1,567,735	1,555,723	1,567,703	0	(31)	0	(31)	0	0	(11,981)	(11,981)	1,500	1,500
3133KJ-3U-4	FHLMC UMBS 30Y FIXED		04/01/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	04/08/2021	VARIOUS	2,499,751	2,586,364	2,568,514	2,586,330	0	(33)	0	(33)	0	0	(17,816)	(17,816)	2,257	2,257
3133KJ-E4-0	FHLMC UMBS 30Y FIXED		07/12/2021	CREDIT SUISSE, NEW YORK (CSUS)	07/12/2021	BOFA SECURITIES, INC./FIXED INC	500,000	518,633	515,156	518,633	0	0	0	0	0	0	(3,477)	(3,477)	451	451
3133KK-ND-7	FHLMC UMBS 30Y FIXED		11/01/2021	JPMORGAN SECURITIES INC, NEW YORK	11/01/2021	CITIGROUP GBL MKTS/SALOMON, NE	102,910	105,627	105,466	105,627	0	0	0	0	0	0	(161)	(161)	64	64
3133KM-G5-8	FHLMC UMBS 30Y FIXED		07/22/2021	JPMORGAN SECURITIES INC, NEW YORK	12/31/2021	VARIOUS	190,651	194,881	190,476	194,730	0	(151)	0	(151)	0	0	(4,254)	(4,254)	1,416	117
3133KM-JE-6	FHLMC UMBS 30Y FIXED		07/22/2021	JPMORGAN SECURITIES INC, NEW YORK	12/25/2021	VARIOUS	11,969	12,226	11,951	12,218	0	(8)	0	(8)	0	0	(267)	(267)	89	7
3138LU-Q3-2	FNMA Pass-Thru Int 15 Year		02/01/2021	CITIGROUP GBL MKT INC/SAL	02/02/2021	MORGAN STANLEY & CO INC	196,983	206,217	207,202	206,204	0	(13)	0	(13)	0	0	998	998	205	205
3140X4-4A-1	FNMA SUPE LNG 30 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	05/25/2021	VARIOUS	43,351	45,594	44,973	45,086	0	(508)	0	(508)	0	0	(113)	(113)	336	36
3140XA-YC-0	FNMA SUPE R LNG 30 YEAR		06/01/2021	GOLDMAN SACHS & CO, NY	06/09/2021	MORGAN STANLEY & CO INC	62,611	66,250	66,044	66,242	0	(8)	0	(8)	0	0	(198)	(198)	79	79
3140X3-AX-6	FNMA SUPER LNG 30 YEAR		04/14/2021	GOLDMAN SACHS & CO	12/27/2021	VARIOUS	2,528,805	2,716,490	2,674,981	2,684,785	0	(31,704)	0	(31,704)	0	0	(9,804)	(9,804)	29,404	3,653
3140X4-4J-2	FNMA SUPER LNG 30 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	05/25/2021	VARIOUS	915,279	962,617	951,451	954,038	0	(8,579)	0	(8,579)	0	0	(2,587)	(2,587)	7,174	763
3140X6-AQ-4	FNMA SUPER LNG 30 YEAR		12/01/2021	GOLDMAN SACHS & CO, NY	12/31/2021	VARIOUS	500,000	519,121	518,125	519,121	0	0	0	0	0	0	(996)	(996)	500	500
3140X6-UC-3	FNMA SUPER LNG 30 YEAR		06/09/2021	CREDIT SUISSE AG, NEW YORK	12/27/2021	VARIOUS	46,028	48,855	47,878	48,125	0	(730)	0	(730)	0	0	(248)	(248)	763	58
3140X6-UN-9	FNMA SUPER LNG 30 YEAR		07/01/2021	JPMORGAN SECURITIES INC, NEW YORK	07/07/2021	CREDIT SUISSE, NEW YORK (CSUS)	500,000	519,961	521,387	519,928	0	(33)	0	(33)	0	0	1,459	1,459	542	542
3140X7-MB-2	FNMA SUPER LNG 30 YEAR		03/01/2021	WELLS FARGO SECURITIES, LLC	03/01/2021	BANC OF AMERICA SEC LLC	2,000,001	2,055,002	2,025,314	2,055,002	0	0	0	0	0	0	(29,688)	(29,688)	1,111	1,111
3140X7-YP-8	FNMA SUPER LNG 30 YEAR		04/08/2021	GOLDMAN SACHS & CO, NY	04/08/2021	GOLDMAN SACHS & CO, NY	1,000,001	1,044,298	1,049,727	1,044,298	0	0	0	0	0	0	5,430	5,430	1,083	1,083
3140X8-BE-6	FNMA SUPER LNG 30 YEAR		02/01/2021	MORGAN STANLEY & CO INC	08/25/2021	VARIOUS	887,379	933,828	916,510	918,504	0	(15,324)	0	(15,324)	0	0	(1,995)	(1,995)	11,768	739
3140X8-G8-4	FNMA SUPER LNG 30 YEAR		01/04/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	01/08/2021	MORGAN STANLEY & CO INC	376,619	393,684	394,832	393,666	0	(18)	0	(18)	0	0	1,166	1,166	408	408
3140XA-2Y-7	FNMA SUPER LNG 30 YEAR		06/17/2021	MERRILL LYNCH	07/14/2021	MERRILL LYNCH	501,396	516,830	516,830	516,830	0	0	0	0	0	0	0	0	453	453
3140XA-FH-0	FNMA SUPER LNG 30 YEAR		03/05/2021	BANK OF NEW YORK (BMOMBS)	03/05/2021	MORGAN STANLEY & CO INC	1,500,000	1,569,375	1,573,828	1,569,375	0	0	0	0	0	0	4,453	4,453	1,250	1,250
3140XB-EV-8	FNMA SUPER LNG 30 YEAR		11/01/2021	VARIOUS	11/30/2021	VARIOUS	1,499,950	1,568,219	1,567,623	1,568,219	0	0	0	0	0	0	(596)	(596)	1,292	1,292
3140XB-NR-7	FNMA SUPER LNG 30 YEAR		06/01/2021	GOLDMAN SACHS & CO, NY	06/09/2021	MORGAN STANLEY & CO INC, NY	809,743	856,809	854,152	856,710	0	(99)	0	(99)	0	0	(2,558)	(2,558)	1,023	1,023
3140XB-V7-2	FNMA SUPER LNG 30 YEAR		09/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	09/01/2021	GOLDMAN SACHS & CO, NY	500,001	521,251	523,145	521,251	0	0	0	0	0	0	1,895	1,895	542	542
3140XB-VV-9	FNMA SUPER LNG 30 YEAR		08/02/2021	VARIOUS	08/02/2021	VARIOUS	2,000,002	2,087,268	2,084,904	2,087,184	0	(84)	0	(84)	0	0	(2,280)	(2,280)	2,000	2,000
3140XC-AU-2	FNMA SUPER LNG 30 YEAR		07/22/2021	BMO CAPITAL MARKETS CORP, CHICAGO	12/25/2021	VARIOUS	134,756	137,535	134,549	137,452	0	(84)	0	(84)	0	0	(2,902)	(2,902)	1,001	82
3140XD-CW-4	FNMA SUPER LNG 30 YEAR		12/01/2021	CREDIT SUISSE, NEW YORK (CSUS)	12/01/2021	WELLS FARGO SECURITIES LLC, CH	499,999	511,933	511,171	511,933	0	0	0	0	0	0	(762)	(762)	417	417
3140X8-UU-9	FNMA SUPERLNG 30 YEAR		06/09/2021	CREDIT SUISSE AG, NEW YORK	12/27/2021	VARIOUS	45,167	47,940	46,977	47,220	0	(720)	0	(720)	0	0	(243)	(243)	749	57
01F030-67-8	FNMA TBA 30Yr		07/08/2021	VARIOUS	07/08/2021	VARIOUS	6,000,000	6,255,918	6,258,008	6,255,918	0	0	0	0	0	0	2,090	2,090	6,500	6,500
01F030-68-6	FNMA TBA 30Yr		08/02/2021	VARIOUS	08/02/2021	VARIOUS	11,000,000	11,469,072	11,474,160	11,469,072	0	0	0	0	0	0	5,088	5,088	10,083	10,083
01F030-6A-1	FNMA TBA 30YR		10/01/2021	VARIOUS	10/01/2021	VARIOUS	12,000,000	12,555,811	12,565,654	12,555,811	0	0	0	0	0	0	9,844	9,844	13,000	13,000
01F040-62-8	FNMA TBA 30YR		02/09/2021	CREDIT SUISSE FIRST BOS	02/09/2021	CREDIT SUISSE FIRST BOS	1,000,000	1,073,555	1,073,555	1,073,555	0	0	0	0	0	0	0	0	1,111	1,111
01F022-62-6	FNMA TBA 30YR TBA 02.500% FEB		01/11/2021	VARIOUS	02/08/2021	VARIOUS	10,000,000	10,481,406	10,530,938	10,481,406	0	0	0	0	0	0	49,531	49,531	6,944	6,944
01F022-66-7	FNMA TBA 30YR TBA 02.500% JUN		06/01/2021	VARIOUS	06/01/2021	VARIOUS	16,500,000	17,067,216	17,070,723	17,067,216	0	0	0	0	0	0	3,507	3,507	14,896	13,090
01F030-61-1	FNMA TBA 30YR TBA 03.000%		12/13/2021	VARIOUS	12/15/2021	VARIOUS	8,000,000	8,341,875	8,338,125	8,341,875	0	0	0	0	0	0	(3,750)	(3,750)	8,333	8,333
01F030-6B-9	FNMA TBA 30YR TBA NOV		11/01/2021	VARIOUS	11/01/2021	VARIOUS	10,500,000	10,986,797	10,973,731	10,986,797	0	0	0	0	0	0	(13,066)	(13,066)	7,875	7,875
31418D-Q7-0	FNMA UMB LNG 30 YEAR		02/01/2021	JP MORGAN SECS INC-FI	02/01/2021	VARIOUS	2,500,000	2,569,844	2,578,828	2,569,844	0	0	0	0	0	0	8,984	8,984	1,389	1,389
3140QH-DZ-5	FNMA UMBS LNG 30 YEAR		02/01/2021	MORGAN STANLEY & CO INC	02/01/2021	BANC OF AMERICA SEC LLC	499,950	517,058	516,042	517,058	0	0	0	0	0	0	(1,016)	(1,016)	278	278
31418C-T9-5	FNMA UMBS LNG 30 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	12/25/2021	VARIOUS	26,685	28,065	27,354	27,515	0	(550)	0	(550)	0	0	(161)	(161)	555	22
3140EV-J4-0	FNMA UMBS INT 15 YEAR		03/10/2021	KEEFE BRUYETTE & WOODS	12/25/2021	VARIOUS	2,064,253	2,202,300	2,145,749	2,166,837	0	(35,463)	0	(35,463)	0	0	(21,089)	(21,089)	44,071	2,580
3140KA-X8-4	FNMA UMBS INT 15 YEAR		05/03/2021	GOLDMAN SACHS & CO, NY	05/03/2021	JP MORGAN SECS INC-FI	1,348,371	1,352,479	1,364,962	1,352,479	0	0	0	0	0	0	12,483	12,483	955	955
3140KN-TS-7	FNMA UMBS INT 15 YEAR		02/01/2021	CITIGROUP GBL MKT INC/SAL	02/02/2021	MORGAN STANLEY & CO INC	308,823	323,299	324,843	323,292	0	(7)	0	(7)	0	0	1,551	1,551	322	322
3140KU-LW-0	FNMA UMBS INT 15 YEAR		01/04/2021	JP MORGAN SECS INC-FI	01/06/2021	MORGAN STANLEY & CO INC	1,500,000	1,534,219	1,539,258	1,534,187	0	(32)	0	(32)	0	0	5,071	5,071	1,125	1,125
31417E-YB-1	FNMA UMBS INT 15 YEAR		01/04/2021	DAIWA SECURITIES AMERICA INC.(DAIWA)	07/26/2021	VARIOUS	954,417	999,454	991,571	990,527	0	(8,927)	0	(8,927)	0	0	1,045	1,045	12,211	1,193
31418D-2Q-4	FNMA UMBS INT 15 YEAR		06/01/2021	JPMORGAN SECURITIES INC, NEW YORK	06/01/2021	VARIOUS	2,000,000	2,021,563	2,023,984	2,021,563	0	0	0	0	0	0	2,422	2,422	1,333	1,333

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	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
31418D-TN-2	FNMA UMBS INT 15 YEAR		02/01/2021	CITIGROUP GBL MKT INC/SAL	02/02/2021	MORGAN STANLEY & CO INC	494,282	517,452	519,923	517,441	0	(11)	0	(11)	0	0	2,482	2,482	515	515
31418D-Y3-0	FNMA UMBS INT 15 YEAR		12/01/2021	VARIOUS	12/25/2021	VARIOUS	3,000,001	3,079,767	3,069,331	3,072,348	0	(7,419)	0	(7,419)	0	0	(3,017)	(3,017)	28,181	2,833
31418D-ZZ-8	FNMA UMBS INT 15 YEAR		05/03/2021	GOLDMAN SACHS & CO, NY	05/03/2021	JP MORGAN SECS INC-FI	151,629	152,091	153,495	152,091	0	0	0	0	0	0	1,404	1,404	107	107
31418D-2W-1	FNMA UMBS INT 20 YEAR		10/01/2021	VARIOUS	12/25/2021	VARIOUS	4,502,716	4,693,575	4,653,769	4,686,933	0	(6,642)	0	(6,642)	0	0	(33,164)	(33,164)	28,576	4,065
31418D-DG-4	FNMA UMBS INT 20 YEAR		02/01/2021	CITIGROUP GBL MKT INC/SAL	02/03/2021	GOLDMAN SACHS & CO	159,137	166,864	167,405	166,858	0	(6)	0	(6)	0	0	547	547	133	133
31418D-EP-3	FNMA UMBS INT 20 YEAR		02/01/2021	MORGAN STANLEY & CO INC	03/25/2021	VARIOUS	83,531	87,903	87,398	87,565	0	(339)	0	(339)	0	0	(167)	(167)	273	70
31418D-JN-3	FNMA UMBS INT 20 YEAR		02/01/2021	MORGAN STANLEY & CO INC	03/25/2021	VARIOUS	618,226	650,586	646,725	647,955	0	(2,631)	0	(2,631)	0	0	(1,230)	(1,230)	2,022	515
31418D-LQ-3	FNMA UMBS INT 20 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	03/25/2021	VARIOUS	943,819	992,632	987,301	988,637	0	(3,994)	0	(3,994)	0	0	(1,337)	(1,337)	3,086	787
31418D-QZ-8	FNMA UMBS INT 20 YEAR		02/05/2021	KEEFE BRUYETTE & WOODS	12/27/2021	VARIOUS	401,003	414,286	404,388	410,666	0	(3,621)	0	(3,621)	0	0	(6,278)	(6,278)	6,217	223
31418D-RP-9	FNMA UMBS INT 20 YEAR		01/13/2021	MORGAN STANLEY & CO INC	12/27/2021	VARIOUS	1,241,581	1,280,865	1,252,391	1,270,826	0	(10,039)	0	(10,039)	0	0	(18,435)	(18,435)	19,512	690
31418D-UA-8	FNMA UMBS INT 20 YEAR		01/07/2021	VARIOUS	03/25/2021	VARIOUS	3,914,665	4,064,108	3,989,950	4,059,182	0	(4,926)	0	(4,926)	0	0	(69,232)	(69,232)	15,149	2,827
31418D-V2-5	FNMA UMBS INT 20 YEAR		01/05/2021	VARIOUS	03/25/2021	VARIOUS	2,462,772	2,558,729	2,510,313	2,555,932	0	(2,798)	0	(2,798)	0	0	(45,619)	(45,619)	9,536	1,644
31418D-W6-5	FNMA UMBS INT 20 YEAR		01/06/2021	VARIOUS	03/25/2021	VARIOUS	4,071,674	4,227,503	4,150,588	4,224,751	0	(2,752)	0	(2,752)	0	0	(74,163)	(74,163)	15,796	2,941
3138WJ-YT-9	FNMA UMBS LNG 30 YEAR		07/13/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	12/25/2021	VARIOUS	218,238	233,787	228,935	229,510	0	(4,278)	0	(4,278)	0	0	(575)	(575)	3,449	315
3140GY-JX-8	FNMA UMBS LNG 30 YEAR		06/09/2021	CREDIT SUISSE AG, NEW YORK	12/25/2021	VARIOUS	68,032	72,210	70,854	71,236	0	(974)	0	(974)	0	0	(382)	(382)	1,146	86
3140H5-FR-7	FNMA UMBS LNG 30 YEAR		06/09/2021	CREDIT SUISSE AG, NEW YORK	12/25/2021	VARIOUS	83,104	88,207	86,509	86,971	0	(1,236)	0	(1,236)	0	0	(462)	(462)	1,398	105
3140HB-JG-4	FNMA UMBS LNG 30 YEAR		07/13/2021	BNP PARIBAS SECS CP/FIXED INCOME, PA	12/25/2021	VARIOUS	448,030	483,033	474,778	476,685	0	(6,347)	0	(6,347)	0	0	(1,907)	(1,907)	7,235	616
3140JP-SU-0	FNMA UMBS LNG 30 YEAR		03/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	03/08/2021	CITIGROUP GBL MKT INC/SAL	340,516	334,450	332,961	334,462	0	12	0	12	0	0	(1,502)	(1,502)	142	142
3140JV-C2-6	FNMA UMBS LNG 30 YEAR		06/01/2021	GOLDMAN SACHS & CO, NY	06/09/2021	MORGAN STANLEY & CO INC	142,469	150,750	150,282	150,732	0	(18)	0	(18)	0	0	(449)	(449)	180	180
3140K1-Y7-5	FNMA UMBS LNG 30 YEAR		03/01/2021	NOMURA SEC/FIXED INCOME	03/01/2021	MORGAN STANLEY & CO INC	357,810	375,588	375,421	375,588	0	0	0	0	0	0	(168)	(168)	298	298
3140K3-BL-5	FNMA UMBS LNG 30 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	05/25/2021	VARIOUS	41,368	43,508	43,002	43,121	0	(387)	0	(387)	0	0	(119)	(119)	322	34
3140K3-HM-7	FNMA UMBS LNG 30 YEAR		02/01/2021	MORGAN STANLEY & CO INC	08/25/2021	VARIOUS	325,000	342,012	335,654	336,552	0	(5,460)	0	(5,460)	0	0	(898)	(898)	4,288	271
3140K4-3M-0	FNMA UMBS LNG 30 YEAR		08/02/2021	VARIOUS	08/02/2021	VARIOUS	701,985	733,238	733,407	733,232	0	(5)	0	(5)	0	0	174	174	627	627
3140K4-5H-9	FNMA UMBS LNG 30 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	05/25/2021	VARIOUS	37,432	39,368	38,935	39,045	0	(323)	0	(323)	0	0	(110)	(110)	298	31
3140K7-N6-6	FNMA UMBS LNG 30 YEAR		09/01/2021	VARIOUS	09/08/2021	CITIGROUP GBL MKTS/SALOMON, NE	1,500,001	1,563,907	1,569,522	1,563,784	0	(123)	0	(123)	0	0	5,738	5,738	1,625	1,625
3140K8-WV-9	FNMA UMBS LNG 30 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	04/25/2021	VARIOUS	948,315	997,360	984,451	990,527	0	(6,833)	0	(6,833)	0	0	(6,076)	(6,076)	5,458	790
3140KA-M9-4	FNMA UMBS LNG 30 YEAR		12/01/2021	GOLDMAN SACHS & CO, NY	12/01/2021	VARIOUS	1,500,001	1,567,969	1,558,770	1,567,969	0	0	0	0	0	0	(9,199)	(9,199)	1,500	1,500
3140KC-6P-2	FNMA UMBS LNG 30 YEAR		09/01/2021	MORGAN STANLEY & CO INC, NY	09/09/2021	GOLDMAN SACHS & CO, NY	739,635	771,647	773,929	771,577	0	(70)	0	(70)	0	0	2,352	2,352	801	801
3140KD-BK-5	FNMA UMBS LNG 30 YEAR		10/01/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	10/29/2021	VARIOUS	1,462,834	1,530,319	1,531,547	1,530,319	0	0	0	0	0	0	1,229	1,229	1,585	1,585
3140KE-K8-0	FNMA UMBS LNG 30 YEAR		03/31/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	04/14/2021	BARCLAYS CAP INC/BARCLAYS CAP	4,697,839	4,825,745	4,825,745	4,824,605	0	(1,140)	0	(1,140)	0	0	1,140	1,140	4,241	4,241
3140KF-Y4-1	FNMA UMBS LNG 30 YEAR		09/01/2021	VARIOUS	09/08/2021	VARIOUS	1,077,111	1,122,246	1,127,056	1,122,166	0	(80)	0	(80)	0	0	4,890	4,890	1,167	1,167
3140KH-E8-0	FNMA UMBS LNG 30 YEAR		10/01/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	10/01/2021	GOLDMAN SACHS & CO, NY	37,316	39,037	39,069	39,037	0	0	0	0	0	0	31	31	40	40
3140KQ-LA-7	FNMA UMBS LNG 30 YEAR		11/01/2021	JPMORGAN SECURITIES INC, NEW YORK	11/30/2021	VARIOUS	999,999	1,026,913	1,023,876	1,026,913	0	0	0	0	0	0	(3,037)	(3,037)	625	625
3140KT-T3-9	FNMA UMBS LNG 30 YEAR		03/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	03/08/2021	CITIGROUP GBL MKT INC/SAL	55,798	54,804	54,560	54,806	0	2	0	2	0	0	(246)	(246)	23	23
3140KX-QQ-2	FNMA UMBS LNG 30 YEAR		03/23/2021	MORGAN STANLEY & CO INC	04/14/2021	MORGAN STANLEY & CO INC	967,798	997,286	997,286	999,005	0	1,720	0	1,720	0	0	(1,720)	(1,720)	874	874
3140L4-WN-5	FNMA UMBS LNG 30 YEAR		09/01/2021	BARCLAYS CAPITAL INC, NEW YORK	09/01/2021	CITIGROUP GBL MKTS/SALOMON, NE	1,000,001	1,010,157	1,011,270	1,010,157	0	0	0	0	0	0	1,113	1,113	722	722
3140L5-GA-8	FNMA UMBS LNG 30 YEAR		03/01/2021	CITIGROUP GBL MKT INC/SAL	03/01/2021	GOLDMAN SACHS & CO	999,900	1,030,600	1,021,617	1,030,600	0	0	0	0	0	0	(8,983)	(8,983)	556	556
3140L5-GH-3	FNMA UMBS LNG 30 YEAR		08/02/2021	MORGAN STANLEY & CO INC, NY	10/29/2021	VARIOUS	999,900	1,033,930	1,035,170	1,033,930	0	0	0	0	0	0	1,240	1,240	764	764
3140LR-QQ-4	FNMA UMBS LNG 30 YEAR		06/01/2021	GOLDMAN SACHS & CO, NY	06/01/2021	JPMORGAN SECURITIES INC, NEW Y	500,000	504,063	502,891	504,063	0	0	0	0	0	0	(1,172)	(1,172)	361	361
3140LU-6H-9	FNMA UMBS LNG 30 YEAR		12/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	12/01/2021	CITIGROUP GBL MKTS/SALOMON, NE	500,000	512,559	512,949	512,559	0	0	0	0	0	0	391	391	417	417
3140M4-UQ-9	FNMA UMBS LNG 30 YEAR		11/01/2021	MORGAN STANLEY & CO INC, NY	11/01/2021	WELLS FARGO SECURITIES LLC, CH	999,901	999,276	1,002,557	999,276	0	0	0	0	0	0	3,281	3,281	500	500
3140Q8-FP-5	FNMA UMBS LNG 30 YEAR		06/09/2021	CREDIT SUISSE AG, NEW YORK	12/27/2021	VARIOUS	52,988	56,242	55,006	55,279	0	(963)	0	(963)	0	0	(273)	(273)	858	67
3140QB-F6-0	FNMA UMBS LNG 30 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	05/25/2021	VARIOUS	35,670	37,514	37,012	37,108	0	(407)	0	(407)	0	0	(96)	(96)	276	30
3140QB-SS-8	FNMA UMBS LNG 30 YEAR		07/01/2021	CREDIT SUISSE, NEW YORK (CSUS)	07/08/2021	NOMURA SECURITIES	500,000	521,875	521,523	521,833	0	(42)	0	(42)	0	0	(309)	(309)	542	542
3140QC-4B-9	FNMA UMBS LNG 30 YEAR		06/01/2021	GOLDMAN SACHS & CO	06/01/2021	WELLS FARGO SECURITIES LLC, CH	278,891	291,354	291,376	291,354	0	0	0	0	0	0	22	22	302	302
3140QC-KG-0	FNMA UMBS LNG 30 YEAR		03/01/2021	NOMURA SEC/FIXED INCOME	03/01/2021	CITIGROUP GBL MKT INC/SAL	500,000	524,688	524,844	524,688	0	0	0	0	0	0	156	156	417	417

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	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
3140QD-JQ-8	FNMA UMBS LNG 30 YEAR		09/01/2021	CREDIT SUISSE, NEW YORK (CSUS)	09/09/2021	GOLDMAN SACHS & CO, NY	500,000	521,250	523,183	521,203	0	(47)	0	(47)	0	0	1,980	1,980	542	542
3140QE-D4-1	FNMA UMBS LNG 30 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	05/25/2021	VARIOUS	28,369	29,837	29,562	29,650	0	(187)	0	(187)	0	0	(87)	(87)	228	24
3140QE-FV-9	FNMA UMBS LNG 30 YEAR		11/01/2021	JPMORGAN SECURITIES INC, NEW YORK	11/01/2021	CITIGROUP GBL MKTS/SALOMON, NE	109,619	112,514	112,343	112,514	0	0	0	0	0	0	(171)	(171)	69	69
3140QF-S4-2	FNMA UMBS LNG 30 YEAR		08/02/2021	MORGAN STANLEY & CO INC, NY	08/02/2021	JP MORGAN SECS INC-FI	499,951	517,761	517,586	517,761	0	0	0	0	0	0	(176)	(176)	382	382
3140QG-TZ-0	FNMA UMBS LNG 30 YEAR		01/04/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	01/04/2021	VARIOUS	3,000,000	3,097,031	3,106,094	3,097,031	0	0	0	0	0	0	9,063	9,063	2,167	2,167
3140QL-DZ-6	FNMA UMBS LNG 30 YEAR		12/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	12/01/2021	MORGAN STANLEY & CO INC	499,999	498,671	502,812	498,671	0	0	0	0	0	0	4,141	4,141	333	333
3140QL-MK-9	FNMA UMBS LNG 30 YEAR		07/22/2021	JPMORGAN SECURITIES INC, NEW YORK	12/25/2021	VARIOUS	191,632	195,794	191,456	195,646	0	(148)	0	(148)	0	0	(4,189)	(4,189)	1,423	117
31418C-4F-8	FNMA UMBS LNG 30 YEAR		02/09/2021	CREDIT SUISSE AG, NEW YORK BRANCH	12/31/2021	VARIOUS	933,721	1,002,401	965,814	969,527	0	(32,873)	0	(32,873)	0	0	(3,713)	(3,713)	24,180	1,037
31418C-V3-5	FNMA UMBS LNG 30 YEAR		07/13/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	12/27/2021	VARIOUS	123,561	132,364	129,742	130,140	0	(2,225)	0	(2,225)	0	0	(398)	(398)	2,056	178
31418D-2M-3	FNMA UMBS LNG 30 YEAR		06/01/2021	VARIOUS	06/01/2021	VARIOUS	4,499,550	4,655,804	4,649,223	4,655,804	0	0	0	0	0	0	(6,581)	(6,581)	4,062	4,062
31418D-2N-1	FNMA UMBS LNG 30 YEAR		12/01/2021	VARIOUS	12/01/2021	VARIOUS	1,000,000	1,041,016	1,042,247	1,041,016	0	0	0	0	0	0	1,230	1,230	1,000	1,000
31418D-3H-3	FNMA UMBS LNG 30 YEAR		07/01/2021	MORGAN STANLEY & CO INC, NY	07/01/2021	VARIOUS	2,499,750	2,582,164	2,581,011	2,582,164	0	0	0	0	0	0	(1,152)	(1,152)	2,257	2,257
31418D-3X-8	FNMA UMBS LNG 30 YEAR		08/05/2021	BARCLAYS CAPITAL INC, NEW YORK	12/25/2021	VARIOUS	700,000	712,906	698,442	712,575	0	(331)	0	(331)	0	0	(14,133)	(14,133)	5,211	428
31418D-3Y-6	FNMA UMBS LNG 30 YEAR		09/01/2021	BARCLAYS CAPITAL INC, NEW YORK	09/01/2021	GOLDMAN SACHS & CO, NY	2,500,001	2,589,844	2,591,309	2,589,844	0	0	0	0	0	0	1,465	1,465	2,257	2,257
31418D-4X-7	FNMA UMBS LNG 30 YEAR		09/01/2021	VARIOUS	09/01/2021	CITIGROUP GBL MKTS/SALOMON, NE	999,950	1,018,074	1,011,219	1,018,074	0	0	0	0	0	0	(6,855)	(6,855)	722	722
31418D-4Y-5	FNMA UMBS LNG 30 YEAR		09/01/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	09/01/2021	GOLDMAN SACHS & CO, NY	999,900	1,033,256	1,036,420	1,033,256	0	0	0	0	0	0	3,164	3,164	903	903
31418D-6B-3	FNMA UMBS LNG 30 YEAR		11/01/2021	VARIOUS	11/30/2021	VARIOUS	4,999,950	5,042,235	5,049,579	5,042,235	0	0	0	0	0	0	7,344	7,344	3,500	3,500
31418D-7E-6	FNMA UMBS LNG 30 YEAR		11/01/2021	MORGAN STANLEY & CO INC, NY	11/01/2021	BARCLAYS CAPITAL INC, NEW YORK	999,900	1,003,962	994,354	1,003,962	0	0	0	0	0	0	(9,608)	(9,608)	500	500
31418D-AQ-5	FNMA UMBS LNG 30 YEAR		04/14/2021	CITIGROUP GBL MKT INC/SAL	12/31/2021	VARIOUS	3,897,513	4,120,402	4,075,379	4,084,094	0	(36,308)	0	(36,308)	0	0	(8,715)	(8,715)	39,235	4,926
31418D-FQ-0	FNMA UMBS LNG 30 YEAR		03/01/2021	VARIOUS	05/25/2021	VARIOUS	1,055,626	1,107,186	1,098,783	1,099,086	0	(8,100)	0	(8,100)	0	0	(303)	(303)	6,315	880
31418D-GL-0	FNMA UMBS LNG 30 YEAR		10/01/2021	VARIOUS	10/01/2021	VARIOUS	1,922,890	2,008,889	2,013,239	2,008,889	0	0	0	0	0	0	4,350	4,350	2,083	2,083
31418D-JQ-6	FNMA UMBS LNG 30 YEAR		03/01/2021	JP MORGAN SECS INC-FI	03/01/2021	CITIGROUP GBL MKT INC/SAL	77,322	81,213	80,168	81,213	0	0	0	0	0	0	(1,045)	(1,045)	54	54
31418D-JR-4	FNMA UMBS LNG 30 YEAR		01/29/2021	BANK OF NEW YORK (TDMBS)	12/27/2021	VARIOUS	932,403	980,043	951,603	958,361	0	(21,682)	0	(21,682)	0	0	(6,758)	(6,758)	18,465	777
31418D-LT-7	FNMA UMBS LNG 30 YEAR		02/01/2021	VARIOUS	05/25/2021	VARIOUS	5,518,075	5,780,251	5,772,352	5,769,843	0	(10,407)	0	(10,407)	0	0	2,509	2,509	11,259	5,504
31418D-MK-5	FNMA UMBS LNG 30 YEAR		06/01/2021	GOLDMAN SACHS & CO, NY	06/09/2021	GOLDMAN SACHS & CO, NY	163,991	173,523	172,985	173,502	0	(20)	0	(20)	0	0	(518)	(518)	207	207
31418D-NK-4	FNMA UMBS LNG 30 YEAR		02/09/2021	CREDIT SUISSE AG, NEW YORK BRANCH	06/25/2021	VARIOUS	31,380	33,688	32,967	33,054	0	(634)	0	(634)	0	0	(87)	(87)	408	35
31418D-Q9-6	FNMA UMBS LNG 30 YEAR		04/08/2021	VARIOUS	04/25/2021	VARIOUS	1,212,845	1,267,242	1,270,829	1,265,965	0	(1,277)	0	(1,277)	0	0	4,865	4,865	2,321	1,261
31418D-RW-4	FNMA UMBS LNG 30 YEAR		01/04/2021	GOLDMAN SACHS & CO	01/04/2021	JP MORGAN SECS INC-FI	999,999	1,033,671	1,036,640	1,033,671	0	0	0	0	0	0	2,969	2,969	722	722
31418D-SH-6	FNMA UMBS LNG 30 YEAR		10/01/2021	VARIOUS	12/25/2021	VARIOUS	4,589,526	4,603,327	4,602,216	4,602,962	0	(365)	0	(365)	0	0	(746)	(746)	18,365	3,315
31418D-SJ-2	FNMA UMBS LNG 30 YEAR		05/03/2021	VARIOUS	09/30/2021	VARIOUS	4,000,000	4,128,710	4,149,279	4,122,352	0	(6,359)	0	(6,359)	0	0	26,927	26,927	19,535	3,403
31418D-TQ-5	FNMA UMBS LNG 30 YEAR		10/01/2021	VARIOUS	12/25/2021	VARIOUS	7,030,072	7,084,587	7,048,609	7,078,451	0	(6,136)	0	(6,136)	0	0	(29,843)	(29,843)	78,113	4,140
31418D-UF-7	FNMA UMBS LNG 30 YEAR		04/01/2021	GOLDMAN SACHS & CO, NY	04/01/2021	GOLDMAN SACHS & CO, NY	1,000,000	1,000,547	971,953	1,000,547	0	0	0	0	0	0	(28,594)	(28,594)	542	542
31418D-V6-6	FNMA UMBS LNG 30 YEAR		09/30/2021	CREDIT SUISSE, NEW YORK (CSUS)	10/14/2021	CREDIT SUISSE, NEW YORK (CSUS)	2,444,145	2,374,258	2,374,258	2,374,258	0	0	0	0	0	0	0	0	1,324	1,324
31418D-V8-2	FNMA UMBS LNG 30 YEAR		03/01/2021	JP MORGAN SECS INC-FI	03/01/2021	CITIGROUP GBL MKT INC/SAL	922,678	969,100	956,629	969,100	0	0	0	0	0	0	(12,471)	(12,471)	641	641
31418D-VB-5	FNMA UMBS LNG 30 YEAR		04/13/2021	VARIOUS	12/31/2021	VARIOUS	4,354,235	4,237,414	4,223,777	4,246,090	0	8,676	0	8,676	0	0	(22,313)	(22,313)	44,777	2,339
31418D-VC-3	FNMA UMBS LNG 30 YEAR		11/01/2021	VARIOUS	11/01/2021	VARIOUS	1,499,951	1,558,191	1,544,617	1,558,191	0	0	0	0	0	0	(13,574)	(13,574)	972	972
31418D-WR-9	FNMA UMBS LNG 30 YEAR		10/12/2021	VARIOUS	12/27/2021	VARIOUS	23,552,105	23,883,462	23,750,293	23,878,986	0	(4,475)	0	(4,475)	0	0	(128,693)	(128,693)	49,457	14,427
31418D-XJ-6	FNMA UMBS LNG 30 YEAR		04/01/2021	VARIOUS	04/25/2021	VARIOUS	5,795,215	5,716,050	5,646,080	5,716,213	0	163	0	163	0	0	(70,133)	(70,133)	6,377	2,540
31418D-XK-3	FNMA UMBS LNG 30 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	03/25/2021	VARIOUS	2,500,000	2,587,500	2,544,345	2,587,037	0	(463)	0	(463)	0	0	(42,692)	(42,692)	3,887	1,389
31418D-YA-4	FNMA UMBS LNG 30 YEAR		04/01/2021	VARIOUS	05/25/2021	VARIOUS	1,603,686	1,584,652	1,563,329	1,584,693	0	41	0	41	0	0	(21,364)	(21,364)	1,355	668
31418D-YB-2	FNMA UMBS LNG 30 YEAR		11/01/2021	VARIOUS	11/01/2021	VARIOUS	2,000,000	2,044,024	2,033,321	2,044,024	0	0	0	0	0	0	(10,703)	(10,703)	1,083	1,083
31418D-YC-0	FNMA UMBS LNG 30 YEAR		09/29/2021	VARIOUS	10/14/2021	VARIOUS	2,071,603	2,133,950	2,133,221	2,133,939	0	(12)	0	(12)	0	0	(717)	(717)	1,870	1,870
31418D-YD-8	FNMA UMBS LNG 30 YEAR		11/01/2021	GOLDMAN SACHS & CO, NY	11/01/2021	GOLDMAN SACHS & CO, NY	500,000	523,262	523,183	523,262	0	0	0	0	0	0	(78)	(78)	375	375
31418D-YX-4	FNMA UMBS LNG 30 YEAR		06/01/2021	GOLDMAN SACHS & CO, NY	06/01/2021	JP MORGAN SECS INC-FI	500,001	504,063	502,892	504,063	0	0	0	0	0	0	(1,172)	(1,172)	361	361
31418E-AN-0	FNMA UMBS LNG 30 YEAR		12/01/2021	VARIOUS	12/01/2021	VARIOUS	2,999,950	3,063,084	3,073,367	3,063,084	0	0	0	0	0	0	10,283	10,283	2,500	2,500
01F030-66-0	TBA FED NATL MORT ASSC MBPT 15/		06/01/2021	VARIOUS	06/01/2021	VARIOUS	6,000,000	6,269,063	6,269,063	6,269,063	0	0	0	0	0	0	0	0	6,500	6,500
01F030-6C-7	TBA FEDERAL NATIONAL MORTGAGE ASSO		12/09/2021	VARIOUS	12/09/2021	VARIOUS	13,500,000	14,059,766	14,045,195	14,059,766	0	0	0	0	0	0	(14,570)	(14,570)	13,500	13,500
01F020-41-4	TBA FNMA 2% 15YRS JAN		12/08/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	12/10/2021	CREDIT SUISSE	1,000,000	1,021,914	1,023,438	1,021,914	0	0	0	0	0	0	1,523	1,523	944	944
01F030-64-5	TBA FNMA 3.00% 30YRS APR		04/08/2021	VARIOUS	04/08/2021	VARIOUS	4,000,000	4,187,813	4,187,813	4,187,813	0	0	0	0	0	0	0	0	4,333	4,333

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	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
01F032-66-6	TBA FNMA 3.50% 30Yrs Jun		06/09/2021	VARIOUS	06/09/2021	VARIOUS	4,000,000	4,225,938	4,225,938	4,225,938	0	0	0	0	0	0	0	0	5,056	5,056
01F030-63-7	TBA FNMA SF 3.00 30 YRS MAR		03/05/2021	VARIOUS	03/05/2021	VARIOUS	10,000,000	10,488,828	10,488,828	10,488,828	0	0	0	0	0	0	0	0	8,333	8,333
01F032-63-3	TBA FNMA SF 30 YRS MAR		02/12/2021	GOLDMAN SACHS & CO	03/01/2021	GOLDMAN SACHS & CO	4,000,000	4,246,094	4,246,094	4,246,094	0	0	0	0	0	0	0	0	3,889	3,889
01F030-69-4	TBA FNMA SF 30YRS SEP		09/09/2021	VARIOUS	09/10/2021	VARIOUS	26,000,000	27,157,178	27,173,897	27,157,178	0	0	0	0	0	0	16,719	16,719	28,167	28,167
01F020-4C-0	TBA FNMA SINGLE FAMILY 15YR 2 12/1		12/08/2021	VARIOUS	12/08/2021	VARIOUS	2,000,000	2,046,016	2,046,016	2,046,016	0	0	0	0	0	0	0	0	1,667	1,667
01F022-42-8	TBA FNMA SINGLE FAMILY 15YR 2.5 2/		02/02/2021	VARIOUS	02/02/2021	VARIOUS	2,000,000	2,098,750	2,098,750	2,098,750	0	0	0	0	0	0	0	0	2,083	2,083
01F022-6A-8	TBA FNMA SINGLE FAMILY 30YR 2.5 10		10/01/2021	VARIOUS	10/01/2021	VARIOUS	4,000,000	4,145,586	4,128,320	4,145,586	0	0	0	0	0	0	(17,266)	(17,266)	3,611	3,611
01F022-6B-6	TBA FNMA SINGLE FAMILY 30YR 2.5 11		11/01/2021	VARIOUS	11/01/2021	VARIOUS	9,000,000	9,256,865	9,239,873	9,256,865	0	0	0	0	0	0	(16,992)	(16,992)	5,625	5,625
01F022-63-4	TBA FNMA SINGLE FAMILY 30YR 2.5 3/		03/01/2021	VARIOUS	03/02/2021	VARIOUS	16,500,000	17,291,680	17,128,906	17,291,680	0	0	0	0	0	0	(162,773)	(162,773)	11,458	11,458
01F022-64-2	TBA FNMA SINGLE FAMILY 30YR 2.5 4/		04/09/2021	VARIOUS	04/09/2021	VARIOUS	23,500,000	24,284,160	24,241,992	24,284,160	0	0	0	0	0	0	(42,168)	(42,168)	21,215	21,215
01F022-65-9	TBA FNMA SINGLE FAMILY 30YR 2.5 5/		05/07/2021	VARIOUS	05/11/2021	VARIOUS	26,000,000	26,788,350	26,852,012	26,788,350	0	0	0	0	0	0	63,662	63,662	21,667	21,667
01F022-67-5	TBA FNMA SINGLE FAMILY 30YR 2.5 7/		07/12/2021	VARIOUS	07/12/2021	VARIOUS	12,500,000	12,915,762	12,929,453	12,915,762	0	0	0	0	0	0	13,691	13,691	11,285	11,285
01F022-68-3	TBA FNMA SINGLE FAMILY 30YR 2.5 8/		08/02/2021	VARIOUS	08/02/2021	VARIOUS	11,500,000	11,895,117	11,907,256	11,895,117	0	0	0	0	0	0	12,139	12,139	8,785	8,785
01F022-69-1	TBA FNMA SINGLE FAMILY 30YR 2.5 9/		09/01/2021	VARIOUS	09/01/2021	VARIOUS	16,000,000	16,564,414	16,564,414	16,564,414	0	0	0	0	0	0	0	0	14,444	14,444
01F030-62-9	TBA FNMA SINGLE FAMILY 30YR 3 2/13		02/03/2021	VARIOUS	02/03/2021	VARIOUS	11,500,000	12,097,734	12,097,734	12,097,734	0	0	0	0	0	0	0	0	9,583	9,583
21H022-69-7	TBA GNMA2 SINGLE FAMILY 30YR 2.5 9		08/05/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	08/31/2021	CITIGROUP GBL MKTS/SALOMON, NE	2,500,000	2,585,898	2,592,676	2,585,898	0	0	0	0	0	0	6,777	6,777	3,472	3,472
01F012-41-1	TBA UMBS SINGLE FAMILY 15YR 1.5 1/		12/10/2021	VARIOUS	12/16/2021	VARIOUS	2,500,000	2,542,305	2,543,555	2,542,305	0	0	0	0	0	0	1,250	1,250	1,833	1,833
01F012-44-5	TBA UMBS SINGLE FAMILY 15YR 1.5 4/		03/08/2021	GOLDMAN SACHS & CO	03/29/2021	GOLDMAN SACHS & CO	2,000,000	2,014,063	2,009,453	2,014,063	0	0	0	0	0	0	(4,609)	(4,609)	1,500	1,500
01F012-45-2	TBA UMBS SINGLE FAMILY 15YR 1.5 5/		05/06/2021	VARIOUS	05/06/2021	VARIOUS	4,500,000	4,537,227	4,540,938	4,537,227	0	0	0	0	0	0	3,711	3,711	3,188	3,188
01F020-6A-2	TBA UMBS SINGLE FAMILY 30YR 2 10/2		10/01/2021	VARIOUS	10/01/2021	VARIOUS	15,000,000	15,166,875	15,162,422	15,166,875	0	0	0	0	0	0	(4,453)	(4,453)	10,833	10,833
01F020-6C-8	TBA UMBS SINGLE FAMILY 30YR 2 12/2		12/01/2021	VARIOUS	12/01/2021	VARIOUS	2,000,000	1,995,469	1,995,469	1,995,469	0	0	0	0	0	0	0	0	1,333	1,333
01F020-62-0	TBA UMBS SINGLE FAMILY 30YR 2 2/21		02/08/2021	VARIOUS	02/08/2021	VARIOUS	16,000,000	16,506,797	16,514,629	16,506,797	0	0	0	0	0	0	7,832	7,832	8,889	8,889
01F020-66-1	TBA UMBS SINGLE FAMILY 30YR 2 6/21		06/01/2021	VARIOUS	06/01/2021	VARIOUS	2,000,000	2,014,267	2,013,906	2,014,267	0	0	0	0	0	0	(361)	(361)	1,444	1,083
01F022-61-8	TBA UMBS SINGLE FAMILY 30YR 2.5 1/		12/17/2021	VARIOUS	12/17/2021	VARIOUS	7,000,000	7,166,719	7,188,262	7,166,719	0	0	0	0	0	0	21,543	21,543	5,903	5,903
01F022-6C-4	TBA UMBS SINGLE FAMILY 30YR 2.5 12		12/09/2021	VARIOUS	12/09/2021	VARIOUS	14,750,000	15,102,227	15,098,389	15,102,227	0	0	0	0	0	0	(3,838)	(3,838)	12,292	12,292
01F012-46-0	UMBS TBA 15YR TBA 01.500% JUN		06/01/2021	VARIOUS	06/01/2021	VARIOUS	4,000,000	4,045,547	4,045,547	4,045,547	0	0	0	0	0	0	0	0	2,667	2,667
01F012-64-3	UMBS TBA 30YR TBA 01.500% APR		04/01/2021	VARIOUS	04/01/2021	VARIOUS	4,000,000	3,912,578	3,912,578	3,912,578	0	0	0	0	0	0	0	0	2,167	2,167
01F012-63-5	UMBS TBA 30YR TBA 01.500% MAR		03/08/2021	VARIOUS	03/08/2021	VARIOUS	18,000,000	17,733,906	17,736,133	17,733,906	0	0	0	0	0	0	2,227	2,227	7,500	7,500
01F020-64-6	UMBS TBA 30YR TBA 02.000% APR		04/01/2021	VARIOUS	04/01/2021	VARIOUS	1,000,000	1,000,625	1,000,625	1,000,625	0	0	0	0	0	0	0	0	722	722
01F020-68-7	UMBS TBA 30YR TBA 02.000% AUG		08/02/2021	VARIOUS	08/02/2021	VARIOUS	3,000,000	3,038,867	3,037,891	3,038,867	0	0	0	0	0	0	(977)	(977)	1,833	1,833
01F020-61-2	UMBS TBA 30YR TBA 02.000% JAN		12/22/2021	VARIOUS	12/28/2021	VARIOUS	25,750,000	26,416,514	26,386,855	26,416,514	0	0	0	0	0	0	(29,658)	(29,658)	18,250	18,250
01F020-67-9	UMBS TBA 30YR TBA 02.000% JUL		07/07/2021	VARIOUS	07/07/2021	VARIOUS	2,000,000	2,023,281	2,023,281	2,023,281	0	0	0	0	0	0	0	0	1,444	1,444
01F020-63-8	UMBS TBA 30YR TBA 02.000% MAR		03/01/2021	VARIOUS	03/01/2021	VARIOUS	40,500,000	41,002,422	40,969,141	41,002,422	0	0	0	0	0	0	(33,281)	(33,281)	21,944	21,944
01F020-65-3	UMBS TBA 30YR TBA 02.000% MAY		05/03/2021	VARIOUS	05/03/2021	VARIOUS	2,000,000	2,011,875	2,010,000	2,011,875	0	0	0	0	0	0	(1,875)	(1,875)	1,333	1,333
01F020-6B-0	UMBS TBA 30YR TBA 02.000% NOV		11/08/2021	VARIOUS	11/08/2021	VARIOUS	9,000,000	9,010,234	9,011,641	9,010,234	0	0	0	0	0	0	1,406	1,406	4,500	4,500
01F020-69-5	UMBS TBA 30YR TBA 02.000% SEP		09/01/2021	VARIOUS	09/01/2021	VARIOUS	26,000,000	26,346,865	26,346,240	26,346,865	0	0	0	0	0	0	(625)	(625)	18,778	18,778
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							770,960,601	793,903,701	792,185,502	793,300,199	0	(603,502)	0	(603,502)	0	0	(1,114,696)	(1,114,696)	1,532,433	610,799
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
037389-BE-2	AON CORP		12/06/2021	CHARITABLE DONATION	12/15/2021	GOLDMAN SACHS & CO, NY	4,000	4,128	4,105	4,128	0	0	0	0	0	0	(22)	(22)	10	7
05493E-AY-8	BBCMS MTG TR 2021-C9		02/17/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	03/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	260,000	267,799	260,853	267,744	0	(55)	0	(55)	0	0	(6,891)	(6,891)	282	155
08179H-AE-0	BENEFIT STR 1.07375 15OCT30 144A F		10/04/2021	SG AMERICAS SECURITIES, LLC (SGAS)	12/15/2021	MERRILL LYNCH PIERCE FENNER, C	250,000	250,000	249,388	250,000	0	0	0	0	0	0	(613)	(613)	462	0
12434C-AA-2	BX TR 2021-SDMF 144A		09/17/2021	MORGAN STANLEY & CO INC	12/15/2021	BARCLAYS CAPITAL INC, NEW YORK	350,000	348,945	345,953	349,068	0	123	0	123	0	0	(3,115)	(3,115)	521	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	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
15189T-BA-4	CENTERPOINT ENERGY INC		05/11/2021	MIZUHO SECURITIES USA/FIXED, NEW YORK	05/26/2021	GOLDMAN SACHS & CO, NY	25,000	24,942	25,115	24,942	0	0	0	0	0	0	173	173	15	0
22822V-AB-7	CROWN CASTLE INTL CORP NEW		03/10/2021	MORGAN STANLEY & CO INC	12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	10,000	11,260	10,949	11,061	0	(199)	0	(199)	0	0	(112)	(112)	373	33
29374E-AB-2	ENTERPRISE FLEET FIN 144A		02/17/2021	BANK OF NY/MIZUHO SECS USA TREAS FIN	09/30/2021	BK OF NEW YORK MELLON/TORONTO	430,000	429,979	430,084	429,986	0	7	0	7	0	0	98	98	1,140	0
363576-AA-7	GALLAGHER ARTHUR J & CO		05/13/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	08/13/2021	CALLED @ 101.0000000	40,000	39,754	40,400	39,760	0	5	0	5	0	0	240	240	631	0
36166N-AJ-2	GE CAP FUNDING LLC		02/22/2021	GOLDMAN SACHS & CO	12/01/2021	TENDERED BACK TO COMPANY	200,000	229,834	227,682	227,516	0	(2,318)	0	(2,318)	0	0	166	166	19,191	2,420
64035D-AC-0	NELNET STUDENT LN TR 2021-A 144A		05/13/2021	BOFA SECURITIES, INC./FIXED INC	12/15/2021	MERRILL LYNCH PIERCE FENNER, C	102,000	102,000	102,319	102,000	0	0	0	0	0	0	319	319	667	0
64035G-AA-7	NELNET STUDENT LN TR 2021-C 144A		08/12/2021	MORGAN STANLEY & CO INC	10/20/2021	VARIOUS	100,000	100,000	100,063	100,000	0	0	0	0	0	0	63	63	3,592	0
64132T-AJ-2	NEUBERGER BERMAN L 33A AR 144A		09/10/2021	CREDIT SUISSE	12/15/2021	MERRILL LYNCH PIERCE FENNER, C	250,000	250,000	249,763	250,000	0	0	0	0	0	0	(238)	(238)	493	0
69335P-DZ-5	PFS FINANCING CORP 2021-A 144A		02/08/2021	JP MORGAN SECS INC-FI	09/21/2021	CITIGROUP GBL MKTS/SALOMON, NE	140,000	139,991	139,934	139,993	0	2	0	2	0	0	(59)	(59)	599	0
69335P-ED-3	PFS FINANCING CORP 2021-B 144A		06/08/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	09/30/2021	WELLS FARGO SECURITIES LLC, CH	170,000	169,980	169,416	169,981	0	1	0	1	0	0	(566)	(566)	393	0
83208A-AD-5	SMB PRIVATE E 0.01 144A FR		05/25/2021	CREDIT SUISSE FIRST BOS	11/17/2021	RBC CAPITAL MARKETS LLC, NEW Y	195,000	195,000	195,061	195,000	0	0	0	0	0	0	61	61	849	0
78448Y-AB-7	SMB PRIVATE ED LN TR 2021-A 144A		02/03/2021	CREDIT SUISSE FIRST BOS	10/08/2021	GOLDMAN SACHS & CO, NY	160,000	158,448	160,681	158,595	0	147	0	147	0	0	2,086	2,086	906	0
87267H-AA-5	TPGI TR 2021-D 0.8 15JUN26 144A FR		06/01/2021	GOLDMAN SACHS & CO	12/15/2021	BARCLAYS CAPITAL INC, NEW YORK	190,000	190,000	189,050	190,000	0	0	0	0	0	0	(950)	(950)	771	0
92340L-AE-9	VEREIT OPERATING PRTNERSHIP LP		02/04/2021	WELLS FARGO SECURITIES, LLC	11/09/2021	RECEIVED IN EXCHANGE	1,170,000	1,244,939	1,252,943	1,238,870	0	(6,069)	0	(6,069)	0	0	14,073	14,073	19,305	5,340
08179H-AA-8	BENEFIT ST PRT CLO XII 2017 144A	C	01/21/2021	MORGAN STANLEY & CO INC	10/16/2021	PRINCIPAL RECEIPT	250,000	250,250	250,000	250,000	0	(250)	0	(250)	0	0	0	0	2,717	104
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							4,296,000	4,407,248	4,403,758	4,398,643	0	(8,605)	0	(8,605)	0	0	4,714	4,714	52,917	8,059
Bonds - Hybrid Securities																				
Bonds - Parent, Subsidiaries, and Affiliates																				
Bonds - SVO Identified Funds																				
Bonds - Subtotals - Unaffiliated Bank Loans																				
8399998 - Bonds - Subtotals - Bonds							1,199,484,051	1,228,387,927	1,226,321,001	1,227,664,562	0	(723,365)	0	(723,365)	0	0	(1,343,962)	(1,343,962)	2,385,291	1,022,409
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
S84485-10-1	THUNGELA RES LTD	B	06/07/2021	VARIOUS	06/07/2021	LEERINK SWANN & CO	546.000	10,870	900	10,870	0	0	0	0	0	(35)	(9,935)	(9,970)	0	0
46817M-10-7	JACKSON FINANCIAL INC	B	09/14/2021	SPIN OFF	09/22/2021	VARIOUS	341.000	7,052	9,946	7,052	0	0	0	0	0	(1,937)	4,831	2,894	0	0
05577W-95-2	BRP INC COM SUN VTG	B	07/13/2021	BAIRD, ROBERT W & CO INC, MILWAUKEE	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	778.000	62,060	66,523	62,060	0	0	0	0	0	(567)	5,031	4,463	0	0
124765-10-8	CAE INC COMMON STOCK CAD 0	B	03/22/2021	VARIOUS	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	3,232.000	90,359	91,252	90,359	0	0	0	0	0	(868)	1,761	893	0	0
19239C-95-7	COGECO COMMUNICATIONS INC	B	02/09/2021	VARIOUS	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	855.000	72,899	78,774	72,899	0	0	0	0	0	786	5,090	5,876	144	0
F0259M-47-5	ALSTOM SHS PROV REGRO	B	06/24/2021	CREDIT SUISSE	11/08/2021	VARIOUS	2,235.000	114,811	80,734	114,811	0	0	0	0	0	(3,534)	(30,543)	(34,077)	1,316	0
F49730-10-1	CAPGEMINI SE	B	03/19/2021	VARIOUS	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	772.000	131,106	171,306	131,106	0	0	0	0	0	(2,137)	42,337	40,200	2,373	0
F97982-10-6	VIVENDI	B	06/24/2021	VARIOUS	09/23/2021	VARIOUS	8,102.000	272,633	223,478	272,633	0	0	0	0	0	(3,667)	(45,489)	(49,156)	9,091	0
D0066B-18-5	ADIDAS AG	B	05/21/2021	UBS	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	48.000	17,632	17,783	17,632	0	0	0	0	0	(760)	912	152	0	0
D5565H-10-4	MTU AERO ENGINES AG	B	05/17/2021	VARIOUS	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	698.000	176,702	167,059	176,702	0	0	0	0	0	(6,116)	(3,527)	(9,643)	0	0
D8T4KW-10-7	VITESCO TECHNOLOGIES GRP AG	B	10/01/2021	SPIN OFF	10/05/2021	VARIOUS	447.000	30,809	23,724	30,809	0	0	0	0	0	(96)	(6,989)	(7,085)	0	0
J03234-15-0	ASICS CORP	B	06/02/2021	VARIOUS	08/16/2021	CLSA AUSTRALIA PTY LTD	2,800.000	67,524	70,706	67,524	0	0	0	0	0	37	3,144	3,181	0	0
J10038-11-5	DAIKIN INDUSTRIES LTD	B	06/21/2021	VARIOUS	09/17/2021	VARIOUS	800.000	149,747	194,690	149,747	0	0	0	0	0	1,356	43,588	44,944	0	0
J12432-22-5	DOWA HOLDINGS CO LTD	B	03/11/2021	MERRILL LYNCH	08/16/2021	CLSA AUSTRALIA PTY LTD	1,600.000	65,272	70,476	65,272	0	0	0	0	0	(622)	5,826	5,204	0	0
J41208-10-9	MATSUMOTOKIYOSHI HLDGS CO LTD	B	03/19/2021	Daiwa securities	08/16/2021	CLSA AUSTRALIA PTY LTD	2,100.000	97,081	96,548	97,081	0	0	0	0	0	(455)	(78)	(533)	0	0
J6571N-10-5	RYOHIN KEIKAKU CO LTD	B	06/28/2021	VARIOUS	12/28/2021	VARIOUS	3,800.000	75,377	57,701	75,377	0	0	0	0	0	(2,665)	(15,011)	(17,676)	1,654	0
J72262-10-8	SHIMANO INC	B	06/21/2021	Daiwa securities	08/16/2021	CLSA AUSTRALIA PTY LTD	500.000	112,164	142,903	112,164	0	0	0	0	0	810	29,929	30,739	0	0
J7771X-10-9	SUMITOMO MITSUI FINL GRP INC	B	06/24/2021	MERRILL LYNCH	11/01/2021	CREDIT SUISSE	2,100.000	73,444	69,172	73,444	0	0	0	0	0	(2,296)	(1,976)	(4,272)	6,176	0
J9894K-10-5	Z HLDGS CORP	B	02/17/2021	VARIOUS	05/14/2021	VARIOUS	15,300.000	97,454	62,721	97,454	0	0	0	0	0	(3,228)	(31,505)	(34,733)	0	0
E19790-10-9	BANCO SANTANDER S A NEW	B	06/24/2021	CREDIT SUISSE	12/01/2021	VARIOUS	27,676.000	109,772	86,896	109,772	0	0	0	0	0	(5,743)	(17,132)	(22,875)	3,946	0
E6282J-12-5	INDUSTRIA DE DISENO TEXTIL IND	B	05/03/2021	VARIOUS	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	3,525.000	126,678	122,196	126,678	0	0	0	0	0	(3,426)	(1,055)	(4,481)	0	0
G03764-13-4	ANGLO AMERICAN PLC GBP	B	03/05/2021	VARIOUS	08/16/2021	VARIOUS	2,399.000	97,602	114,788	97,602	0	0	0	0	0	(646)	17,832	17,187	0	0

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	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
G08036-12-4	BARCLAYS PLC COMMON STOCK GBP 25	B	03/08/2021	VARIOUS	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	45,335.000	109,415	113,889	109,415	0	0	0	0	0	(782)	5,256	4,475	0	0
236820-12-2	BRIDGEPOINT GROUP ORD GBP0.00005	B	07/21/2021	JP MORGAN	07/21/2021	GOLDMAN SAACHS & CO	14,288.000	69,121	86,852	69,121	0	0	0	0	0	0	17,731	17,731	0	0
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								2,237,582	2,221,018	2,237,582	0	0	0	0	0	(36,591)	20,026	(16,565)	24,700	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded																				
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
Common Stocks - Mutual Funds																				
52106N-88-9	LAZARD FDS INC		01/25/2021	REINVESTMENT	06/24/2021	REINVESTMENT	31,645.570	600,000	637,975	600,000	0	0	0	0	0	0	37,975	37,975	0	0
9499999 - Common Stocks - Mutual Funds								600,000	637,975	600,000	0	0	0	0	0	0	37,975	37,975	0	0
Common Stocks - Unit Investment Trusts																				
Common Stocks - Closed-End Funds																				
9799998 - Common Stocks - Subtotals - Common Stocks								2,837,582	2,858,993	2,837,582	0	0	0	0	0	(36,591)	58,001	21,410	24,700	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks								2,837,582	2,858,993	2,837,582	0	0	0	0	0	(36,591)	58,001	21,410	24,700	0
9999999 Totals								1,231,225,510	1,229,179,993	1,230,502,145	0	(723,365)	0	(723,365)	0	(36,591)	(1,285,961)	(1,322,552)	2,409,991	1,022,409

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	
							Total Amount of Goodwill Included in		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	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
NONE										
1999999 Totals - Preferred and Common Stocks						0	0	0	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	
			Total Amount of Goodwill	5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
NONE					
0399999 Totals - Preferred and Common				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	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	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
Bonds - U.S. Governments Issuer Obligations																			
UNITED STATES TREAS BILLS	@		12/17/2021	PIERPONT SECURITIES LLC	06/16/2022	31,480,531	0	0	0	0	31,500,000	31,480,531	1,613	0	0.000	0.123	N/A	0	0
UNITED STATES TREAS BILLS	@		08/13/2021	PERSHING LLC	08/11/2022	9,992,988	0	0	0	0	10,000,000	9,992,988	2,722	0	0.000	0.070	N/A	0	0
UNITED STATES TREAS BILLS	@		12/17/2021	PIERPONT SECURITIES LLC	12/01/2022	47,065,818	0	0	0	0	47,175,000	47,065,818	5,076	0	0.000	0.238	N/A	0	0
0199999 - Bonds - U.S. Governments - Issuer Obligations						88,539,338	0	0	0	0	88,675,000	88,539,338	9,411	0	XXX	XXX	XXX	0	0
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																			
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																			
Bonds - U.S Governments - Other Loan-Backed and Structured Securities																			
0599999 - Bonds - Subtotals - U.S. Governments						88,539,338	0	0	0	0	88,675,000	88,539,338	9,411	0	XXX	XXX	XXX	0	0
Bonds - All Other Governments - Issuer Obligations																			
Bonds - All Other Governments - Residential Mortgage-Backed Securities																			
Bonds - All Other Governments - Single Class Mortgage-Backed/Asset-Backed Securities																			
Bonds - All Other Governments - Other Loan-Backed and Structured Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Issuer Obligations																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Residential Mortgage-Backed Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Commercial Mortgage-Backed Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Other Loan-Backed and Structured Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																			
Bonds - Hybrid Securities - Issuer Obligations																			
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities																			
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities																			
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans – Acquired																			
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO																			
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued																			
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																			
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						88,539,338	0	0	0	0	88,675,000	88,539,338	9,411	0	XXX	XXX	XXX	0	0
8399999 - Bonds - Total Bonds - Subtotals - Bonds						88,539,338	0	0	0	0	88,675,000	88,539,338	9,411	0	XXX	XXX	XXX	0	0
Parent, Subsidiaries and Affiliates - Mortgage Loans																			
Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets																			
Mortgage Loans																			
Other Short-Term Invested Assets																			
9199999 Totals						88,539,338	0	0	0	0	XXX	88,539,338	9,411	0	XXX	XXX	XXX	0	0

1.

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$ 88,539,338	1B	$ 0	1C	$ 0	1D	$ 0	1E	$ 0	1F	$ 0	1G	$ 0
1B	2A	$ 0	2B	$ 0	2C	$ 0								
1C	3A	$ 0	3B	$ 0	3C	$ 0								
1D	4A	$ 0	4B	$ 0	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 0												

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

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 *
OPEN DEPOSITORIES							
Wells Fargo Bank, NA	San Francisco, CA			0	0	(158,882)	XXX
Wells Fargo Bank, NA	San Francisco, CA			0	0	(105,431,277)	XXX
FHLBNY	New York, NY			0	0	258,650	XXX
Wells Fargo Bank, NA	San Francisco, CA			0	0	(14,280,135)	XXX
Wells Fargo Bank, NA	San Francisco, CA			0	0	456,957	XXX
TD Bank, NA	Cherry Hill, NJ			0	0	205,052	XXX
TD Bank, NA	Cherry Hill, NJ			0	0	(1,318,268)	XXX
JP Morgan Chase, NA	New York, NY			0	0	2,180,763	XXX
0199998 Deposits in 1 depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX	18	0	0	XXX
0199999 Totals - Open Depositories		XXX	XXX	18	0	(118,087,141)	XXX
0399999 Total Cash on Deposit		XXX	XXX	18	0	(118,087,141)	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total Cash		XXX	XXX	18	0	(118,087,141)	XXX

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

1. January	(36,574,309)	4. April	(141,777,517)	7. July	(123,391,776)	10. October	(122,682,526)
2. February	(65,533,612)	5. May	(128,210,537)	8. August	(73,335,937)	11. November	(101,294,104)
3. March	22,541,520	6. June	(49,614,012)	9. September	(63,143,511)	12. December	(118,087,141)

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 & Accrued	9 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
Bonds - U.S. Governments - Residential Mortgage-Backed Securities								
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities								
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities								
Bonds - All Other Governments - Issuer Obligations								
Bonds - All Other Governments - Residential Mortgage-Backed Securities								
Bonds - All Other Governments - Commercial Mortgage-Backed Securities								
Bonds - All Other Governments - Other Loan-Backed and Structured Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - .S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities								
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities								
Bonds - Industrial and Miscellaneous - Issuer Obligations								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities								
Bonds - Hybrid Securities - Issuer Obligations								
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities								
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities								
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired								
Bonds - SVO Identified Funds - Exchange Traded Funds –as Identified by the SVO								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired								
Sweep Accounts								
Exempt Money Market Mutual Funds – as Identified by SVO								
All Other Money Market Mutual Funds								
262006-20-8	DREYFUS GOVT CASH MGMT		12/31/2021	0.000	XXX	160,699,775	9	29,995
316175-10-8	FIDELITY INVESTS INSTL GOVT CL I		12/31/2021	0.000	XXX	150,000,000	0	208
60934N-10-4	FEDERATED INVESTORS GOVT OBL INSTL		12/31/2021	0.000	XXX	134,556,934	0	1
711991-00-0	TD BANK DEPOSIT SWEEP		12/13/2021	0.000	XXX	1,436,847	0	237
928989-36-7	JP MORGAN US GOVT MMF MORGAN SHARE		03/31/2021	0.000	XXX	0	0	28
8699999 - All Other Money Market Mutual Funds						446,693,556	10	30,469
Qualified Cash Pools Under SSAP No. 2R								
Other Cash Equivalents								
9999999 Total Cash Equivalents						446,693,556	10	30,469

1.

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
States, etc.	Type of Deposits	Purpose of Deposits	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ	ST	Insolvency Claims Deposit	76,778,983	78,285,729	2,382,283	2,460,447
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. US Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	76,778,983	78,285,729	2,382,283	2,460,447
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0

9 5 5 2 9 2 0 2 1 2 0 5 0 0 1 0 0

LIFE SUPPLEMENTS

For The Year Ended December 31, 2021

(To Be Filed By March 1)

Of The Horizon Healthcare of New Jersey, Inc. Insurance Company
Address (City, State and Zip Code) Newark, NJ 07105-2248
NAIC Group Code 1202 NAIC Company Code 95529 Employer's ID Number 22-2651245

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [(a)]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
LIFE INSURANCE:					
0199997. Totals (Gross)	0	0	0	0	0
0199998. Reinsurance ceded	0				
0199999. Totals (Net)	0	0	0	0	0
ANNUITIES (excluding supplementary contracts with life contingencies):					
0299997. Totals (Gross)	0	XXX	0	XXX	0
0299998. Reinsurance ceded	0	XXX		XXX	
0299999. Totals (Net)	0	XXX	0	XXX	0
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0399997. Totals (Gross)	0	0	0	0	0
0399998. Reinsurance ceded	0				
0399999. Totals (Net)	0	0	0	0	0
ACCIDENTAL DEATH BENEFITS:					
0499997. Totals (Gross)	0	0	0	0	0
0499998. Reinsurance ceded	0				
0499999. Totals (Net)	0	0	0	0	0
DISABILITY-ACTIVE LIVES:					
0599997. Totals (Gross)	0	0	0	0	0
0599998. Reinsurance ceded	0				
0599999. Totals (Net)	0	0	0	0	0
DISABILITY-DISABLED LIVES:					
0699997. Totals (Gross)	0	0	0	0	0
0699998. Reinsurance ceded	0				
0699999. Totals (Net)	0	0	0	0	0
MISCELLANEOUS RESERVES:					
0799997. Totals (Gross)	0	0	0	0	0
0799998. Reinsurance ceded	0				
0799999. Totals (Net)	0	0	0	0	0
9999999. Totals (Net)	0	0	0	0	0

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk.
Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $ .... ; Annuities $ ....
Supplemental Contracts with Life Contingencies $ .... ; Accidental Death Benefits $ .... ; Disability – Active Lives $ .... ; Disability – Disabled Lives $ .... ; Miscellaneous Reserves $ ....

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes [ ] No [ ]

1.2 If not, state which kind is issued:

2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes [ ] No [ ]

2.2 If not, state which kind is issued:

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes [ ] No [ ]

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [ ]

If so, state:

4.1 Amount of insurance: $

4.2 Amount of reserve: $

4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year: $

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts:

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [ ] No [ ]

6.1 If so, state the amount or reserve on such contracts on the basis actually held: $

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts, or agreements in effect as of December 31 of the current year? Yes [ ] No [ ]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements? $

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

7.3 State the amount of reserves established for this business: $

7.4 Identify where the reserves are reported in the Blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [ ]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: $

8.2 State the amount of reserves established for this business: $

8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [ ] No [ ]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders. $

9.2 State the amount of reserves established for this business: $

9.3 Identify where the reserves are reported in the blank:

EXHIBIT 7 – DEPOSIT-TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	0	0	0	0	0	0
2. Deposits received during the year	0	0	0	0	0	0
3. Investment earnings credited to the account	0	0	0	0	0	0
4. Other net change in reserves	0	0	0	0	0	0
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	0	0	0	0	0	0
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	0	0	0	0	0	0
10. Reinsurance balance at the beginning of the year	0	0	0	0	0	0
11. Net change in reinsurance assumed	0	0	0	0	0	0
12. Net change in reinsurance ceded	0	0	0	0	0	0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	0	0	0	0	0	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	0	0	0	0	0	0

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
General Account - Affiliates - U.S. - Captive												
General Account - Affiliates - U.S. - Other												
General Account - Affiliates - Non-U.S. - Captive												
General Account - Affiliates - Non-U.S. - Other												
General Account - Non-Affiliates - U.S. Non-Affiliates												
General Account - Non-Affiliates - Non-U.S. Non-Affiliates												
Separate Accounts - Affiliates - U.S. - Captive												
Separate Accounts - Affiliates - U.S. - Other												
Separate Accounts - Affiliates - Non-U.S. - Captive												
Separate Accounts - Affiliates - Non-U.S. - Other												
Separate Accounts - Non-Affiliates - U.S. Non-Affiliates												
Separate Accounts - Non-Affiliates - Non-U.S. Non-Affiliates												
9999999 Totals							0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount In Force at End of Year	9 Current Year	10 Prior Year	Premiums	12 Current Year	13 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
General Account - Authorized - Affiliates - U.S. - Captive														
General Account - Authorized - Affiliates - U.S. - Other														
General Account - Authorized - Affiliates - Non-U.S. - Captive														
General Account - Authorized - Affiliates - Non-U.S. - Other														
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates														
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates														
General Account - Unauthorized - Affiliates - U.S. - Captive														
General Account - Unauthorized - Affiliates - U.S. - Other														
General Account - Unauthorized - Affiliates - Non-U.S. - Captive														
General Account - Unauthorized - Affiliates - Non-U.S. - Other														
General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates														
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates														
General Account - Certified - Affiliates - U.S. - Captive														
General Account - Certified - Affiliates - U.S. - Other														
General Account - Certified - Affiliates - Non-U.S. - Captive														
General Account - Certified - Affiliates - Non-U.S. - Other														
General Account - Certified - Non-Affiliates - U.S. Non-Affiliates														
General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates														
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Captive														
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Other														
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive														
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other														
General Account - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates														
General Account - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates														
Separate Accounts - Authorized - Affiliates - U.S. - Captive														
Separate Accounts - Authorized - Affiliates - U.S. - Other														
Separate Accounts - Authorized - Affiliates - Non-U.S. - Captive														
Separate Accounts - Authorized - Affiliates - Non-U.S. - Other														
Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates														
Separate Accounts - Unauthorized - Affiliates - U.S. - Captive														
Separate Accounts - Unauthorized - Affiliates - U.S. - Other														
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Captive														
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Other														
Separate Accounts - Unauthorized - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates														
Separate Accounts - Certified - Affiliates - U.S. - Captive														
Separate Accounts - Certified - Affiliates - U.S. - Other														
Separate Accounts - Certified - Affiliates - Non-U.S. - Captive														
Separate Accounts - Certified - Affiliates - Non-U.S. - Other														
Separate Accounts - Certified - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Certified - Non-Affiliates - Non-U.S. Non-Affiliates														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Captive														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Other														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other														
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates														
9999999 Totals							0	0	0	0	0	0	0	0

Relief from the five-year rotation requirement for lead audit partner

Relief from the one-year cooling off period for independent CPA

Relief from the Requirements for Audit Committees

SUPPLEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare of New Jersey, Inc.

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)
(To Be Filed By March 1)

NAIC Group Code 1202 NAIC Company Code 95529

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1. Premiums Collected					
1.1 Standard Coverage					
1.11 With Reinsurance Coverage		XXX		XXX	0
1.12 Without Reinsurance Coverage		XXX		XXX	0
1.13 Risk-Corridor Payment Adjustments		XXX		XXX	0
1.2 Supplemental Benefits		XXX		XXX	0
2. Premiums Due and Uncollected-change					
2.1 Standard Coverage					
2.11 With Reinsurance Coverage		XXX		XXX	XXX
2.12 Without Reinsurance Coverage		XXX		XXX	XXX
2.2 Supplemental Benefits		XXX		XXX	XXX
3. Unearned Premium and Advance Premium-change					
3.1 Standard Coverage					
3.11 With Reinsurance Coverage		XXX		XXX	XXX
3.12 Without Reinsurance Coverage		XXX		XXX	XXX
3.2 Supplemental Benefits		XXX		XXX	XXX
4. Risk-Corridor Payment Adjustments-change					
4.1 Receivable		XXX		XXX	XXX
4.2 Payable		XXX		XXX	XXX
5. Earned Premiums					
5.1 Standard Coverage					
5.11 With Reinsurance Coverage		XXX		XXX	XXX
5.12 Without Reinsurance Coverage		XXX		XXX	XXX
5.13 Risk-Corridor Payment Adjustments		XXX		XXX	XXX
5.2 Supplemental Benefits		XXX		XXX	XXX
6. Total Premiums	0	XXX	0	XXX	0
7. Claims Paid					
7.1 Standard Coverage					
7.11 With Reinsurance Coverage		XXX		XXX	0
7.12 Without Reinsurance Coverage		XXX		XXX	0
7.2 Supplemental Benefits		XXX		XXX	0
8. Claim Reserves and Liabilities-change					
8.1 Standard Coverage					
8.11 With Reinsurance Coverage		XXX		XXX	XXX
8.12 Without Reinsurance Coverage		XXX		XXX	XXX
8.2 Supplemental Benefits		XXX		XXX	XXX
9. Health Care Receivables-change					
9.1 Standard Coverage					
9.11 With Reinsurance Coverage		XXX		XXX	XXX
9.12 Without Reinsurance Coverage		XXX		XXX	XXX
9.2 Supplemental Benefits		XXX		XXX	XXX
10 Claims Incurred					
10.1 Standard Coverage					
10.11 With Reinsurance Coverage	0	XXX	0	XXX	XXX
10.12 Without Reinsurance Coverage	0	XXX	0	XXX	XXX
10.2 Supplemental Benefits	0	XXX	0	XXX	XXX
11. Total Claims	0	XXX	0	XXX	0
12. Reinsurance Coverage and Low Income Cost Sharing					
12.1 Claims Paid – Net of Reimbursements Applied	XXX		XXX		0
12.2 Reimbursements Received but Not Applied-change	XXX		XXX		0
12.3 Reimbursements Receivable-change	XXX		XXX		XXX
12.4 Health Care Receivables-change	XXX		XXX		XXX
13. Aggregate Policy Reserves-change					XXX
14. Expenses Paid		XXX		XXX	0
15. Expenses Incurred		XXX		XXX	XXX
16. Underwriting Gain/Loss	0	XXX	0	XXX	XXX
17. Cash Flow Result	XXX	XXX	XXX	XXX	0

NONE

Actuarial Opinion (Statement) on Non-guaranteed Elements

Actuarial Opinion on Participating and Non-Participating Policies

Schedule SIS

NONE

Schedule SIS II

NONE

Schedule SIS III

NONE

Schedule SIS IV

NONE

Horizon Healthcare of New Jersey, Inc.

Statement of Actuarial Opinion

Table of Key Indicators-appropriate boxes are indicated with an "x"

This opinion is	X	Unqualified		Qualified		Adverse		Inconclusive
Identification Section	X	Prescribed wording only		Prescribed wording only with Additional wording		Revised wording		
Scope Section	X	Prescribed wording only		Prescribed wording only with Additional wording		Revised wording		
Reliance Section	X	Prescribed wording only		Prescribed wording only with Additional wording		Revised wording		
Opinion Section	X	Prescribed wording only		Prescribed wording only with Additional wording		Revised wording		
Relevant Comments		Revised wording-the Actuarial Memorandum includes "Deviation from Standard" wording regarding conformity with an Actuarial Standard of Practice.						

I, Kenny Kan, Vice President and Chief Actuary, am an employee of Horizon Healthcare Services, Inc. (d/b/a Horizon Blue Cross Blue Shield of New Jersey), the indirect parent of Horizon Healthcare of New Jersey, Inc. and a member of the American Academy of Actuaries. I was appointed on April 8, 2019 in accordance with the requirements of the quarterly statement instructions. I meet the Academy qualification standards for rendering the opinion.

I have examined the assumptions and methods used in determining loss reserves, actuarial liabilities and related items listed below, as shown in the quarterly statement of the organization as prepared for filing with state regulatory officials, as of December 31, 2021:

A. Claims unpaid (Page 3, Line 1);	$	79,661,588
B. Accrued medical incentive pool and bonus payments (Page 3, Line 2);	$	1,133,385
C. Unpaid claims adjustment expenses (Page 3, Line 3);	$	496,356
D. Aggregate health policy reserves (Page 3, Line 4) including unearned premium reserves, premium deficiency reserves and additional policy reserves from the Underwriting and Investment Exhibit, Part 2D;	$	21,558,781
E. Aggregate life policy reserves (Page 3, Line 5);	$	0
F. Property/casualty unearned premium reserves (Page 3, Line 6);	$	0
G. Aggregate health claim reserves (Page 3, Line 7);	$	0
H. Any other loss reserves, actuarial liabilities, or related items presented as liabilities in the quarterly statement; and		Not Applicable
I. Specified actuarial items presented as assets in the quarterly statements.		Not Applicable

In forming my opinion on Underwriting and Investment Exhibit (Part 2B) and Liabilities, Capital, and Surplus Section, I relied upon financial and accounting data, reconciliation, and analyses prepared by Catherine Merlino, Controller, Horizon Healthcare Services Inc. I evaluated that data, reconciliation, or analyses for reasonableness and accuracy. I also reconciled data to the extent applicable to other relevant sections of the company's annual statement. In other respects, my examination included review of the assumptions, projections, reserve and claims' data analyses and documentation, I considered necessary.

In my opinion, the amounts carried in the balance sheet on account of the items identified above:

A. Are in accordance with accepted actuarial standards consistently applied and are fairly stated in accordance with sound actuarial principles;

B. Are based on actuarial assumptions relevant to contract provisions and appropriate to the purpose for which the statement was prepared;

C. Meet the requirements of the Insurance Laws and regulations of the state of New Jersey and are at least as great as the minimum aggregate amounts required by any state;

D. Make a good and sufficient provision for all unpaid claims and other actuarial liabilities of the organization under the terms of its contracts and agreements;

E. Are computed on the basis of assumptions and methods consistent with those used in computing the corresponding items in the quarterly statement of the preceding year end; and

F. Include appropriate provision for all actuarial items that ought to be established.

The Underwriting and Investment Exhibit, Part 2B was reviewed for reasonableness and consistency with the applicable Actuarial Standards of Practice.

Actuarial methods, considerations, and analyses used in forming my opinion conform to the relevant Standards of Practice as promulgated from time to time by the Actuarial Standards Board, which standards form the basis of this statement of opinion.

Horizon Healthcare of New Jersey, Inc.

Statement of Actuarial Opinion

This opinion has been prepared solely for the Board and management of the Company, for filing with insurance regulatory agencies of states in which the Company is licensed, and for the Blue Cross and Blue Shield Association.

Kenny Kan FSA, CPA, CFA
Vice President and Chief Actuary
c/o Horizon Healthcare Services, Inc.
3 Penn Plaza, Newark, NJ 07105
973-466-5646
February 25, 2022

Statement of Actuarial Opinion

Horizon Healthcare Services, Inc. (HHSI)
3 Penn Plaza,
Newark, NJ 07105

February 24, 2022

I, Catherine Merlino, Controller, Horizon Healthcare Services, Inc., hereby affirm that the financial and accounting data, reconciliation, and analyses prepared related to the five following companies, and any supporting documentation prepared for and submitted to Kenny Kan, FSA, MAAA, VP and Chief Actuary, are substantially accurate and complete, to the best of my knowledge, and are the basis as the record and data which form the basis for the Companies' 2021 Annual Statements. The five companies are Horizon Healthcare Service, Inc., Horizon Healthcare of New Jersey, Inc., Horizon Insurance Company, Healthier New Jersey Insurance Company, and Horizon Healthcare Dental, Inc.

Catherine Merlino

Catherine Merlino
Controller
c/o Horizon Healthcare Services, Inc.
3 Penn Plaza, Newark, NJ 07105
973-466-5954
February 24, 2022

SUPPLEMENTAL COMPENSATION EXHIBIT

For the Year Ended December 31, 2021

(To Be Filed by March 1)

PART 1 - INTERROGATORIES

1. Is the reporting insurer a member of a group of insurers or other holding company system? Yes [ ] No [ ]
   If yes, do the amounts below represent 1) total gross compensation paid to each individual by or on behalf of all companies that are part of the group: Yes [ ]; or 2) allocation to each insurer: Yes [ ].
2. Did any person while an officer, director, or trustee of the reporting entity, receive directly or indirectly, during the period covered by this statement any commission on the business transactions of the reporting entity? Yes [ ] No [ ]
3. Except for retirement plans generally applicable to its staff employees, has the reporting entity any agreement with any person, other than contracts with its agents for the payment of commissions whereby it agrees that for any service rendered or to be rendered, that he/she shall receive directly or indirectly, any salary, compensation or emolument that will extend beyond a period of 12 months from the date of the agreement? Yes [ ] No [ ]

PART 2 - OFFICERS AND EMPLOYEES COMPENSATION

1 Name and Principal Position	2 Year	3 Salary	4 Bonus	5 Stock Awards	6 Option Awards	7 Sign-on Payments	8 Severance Payments	9 All Other Compensation	10 Totals
Current:									
1. ,	2021								0
,	2020								0
,	2019								0
Current:									
2. ,	2021								0
,	2020								0
,	2019								0
3. ,	2021								0
,	2020								0
,	2019								0
4. ,	2021								0
,	2020								0
,	2019								0
5. ,	2021								0
,	2020								0
,	2019								0
6. ,	2021								0
,	2020								0
,	2019								0
7. ,	2021								0
,	2020								0
,	2019								0
8. ,	2021								0
,	2020								0
,	2019								0
9. ,	2021								0
,	2020								0
,	2019								0
10. ,	2021								0
,	2020								0
,	2019								0

PART 3 - DIRECTOR COMPENSATION

1	Paid or Deferred for Services as Director				6	7
Name and Principal Position or Occupation and Company (if Outside Director)	2 Direct Compensation	3 Stock Awards	4 Option Awards	5 Other	All Other Compensation Paid or Deferred	Totals

PART 4 – NARRATIVE DESCRIPTION OF MATERIAL FACTORS

Provide a narrative description of any material factors necessary to gain an understanding of the information disclosed in the tables.

CONFIDENTIAL FILING. EXEMPT FROM PUBLIC DISCLOSURE PURSUANT TO SECTION 12a(1) of P.L. 2020, C.145 and N.J.S.A. 17:27A-6

Application to form Mutual Holding Company System and for

Approval of the Plan for the Simultaneous Mutualization and Reorganization

of

HORIZON HEALTHCARE SERVICES, INC.,
a New Jersey Health Service Corporation

to

HORIZON MUTUAL HOLDINGS, **INC.**,
a New Jersey Mutual Holding Company
and
HORIZON HEALTHCARE SERVICES, INC.,
a New Jersey Stock Insurance Company
and
Other Subsidiary Companies

EXHIBIT 5-B. BALANCE SHEET AND INCOME STATEMENTS

PART I - HORIZON HEALTHCARE SERVICES, INC

PART II - HORIZON HEALTHCARE OF NEW JERSEY, INC.

PART III - HORIZON INSURANCE COMPANY

PART IV - HORIZON HEALTHCARE DENTAL, INC.

Part V - HEALTHIER NEW JERSEY INSURANCE COMPANY

PART III.

HORIZON INSURANCE COMPANY

2021 ANNUAL STATEMENT

ANNUAL STATEMENT

OF THE

Horizon Insurance Company

of

Newark

in the state of

New Jersey

TO THE

Department of Banking and Insurance

OF THE

STATE OF New Jersey

FOR THE YEAR ENDED

DECEMBER 31, 2021

2021

HEALTH

2021

1 4 6 9 0 2 0 2 1 2 0 1 0 0 1 0 0

ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

Horizon Insurance Company

(Name)

NAIC Group Code 01202 (Current Period), 01202 (Prior Period) NAIC Company Code 14690 Employer's ID Number 46-1362174

Organized under the Laws of New Jersey, State of Domicile or Port of Entry New Jersey

Country of Domicile United States

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

Incorporated/Organized 10/11/2012 Commenced Business 12/31/2012

Statutory Home Office 3 Penn Plaza East PP-15D (Street and Number), Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code)

Main Administrative Office 3 Penn Plz E Ste PP-15D (Street and Number)
Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code) 973-466-5954 (Area Code) (Telephone Number)

Mail Address 3 Penn Plz E Ste PP-15D (Street and Number or P.O. Box), Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3 Penn Plz E Ste PP-15D (Street and Number)
Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code), 973-466-5954 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.horizonblue.com

Statutory Statement Contact Catherine Merlino (Name), 973-466-5954 (Area Code) (Telephone Number) (Extension)
catherine_merlino@horizonblue.com (E-Mail Address) 973-466-7110 (Fax Number)

OFFICERS

Name	Title	Name	Title
Gary Dean St. Hilaire	Chairman & CEO	Linda Anne Willett	Secretary
Douglas Richard Simpson	CFO and Treasurer	Mark Leon Barnard	President

OTHER OFFICERS

Michael James Considine	Vice President	Christopher Michael Lepre	Executive Vice President

DIRECTORS OR TRUSTEES

Mark Leon Barnard	Christopher Michael Lepre	Gary Dean St. Hilaire	Douglas Richard Simpson

State of New Jersey
County of Essex
ss

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

/s/ Nicholas Peterson
Nicholas Herbert Peterson
Secretary

/s/ Douglas Simpson
Douglas Richard Simpson
CFO and Treasurer

Subscribed and sworn to before me this
______ day of ______, ______

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

ASSETS

		Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	71,080,934	0	71,080,934	83,438,094
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	0	0	0	0
	2.2 Common stocks	0	0	0	0
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ encumbrances)	0	0	0	0
5.	Cash ($ 116,569 , Schedule E-Part 1), cash equivalents ($ 37,997,641 , Schedule E-Part 2) and short-term investments ($ 899,703 , Schedule DA)	39,013,912	0	39,013,912	39,377,157
6.	Contract loans (including $ premium notes)	0	0	0	0
7.	Derivatives (Schedule DB)	0	0	0	0
8.	Other invested assets (Schedule BA)	0	0	0	0
9.	Receivables for securities	0	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	110,094,845	0	110,094,845	122,815,251
13.	Title plants less $ charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	274,392	0	274,392	324,614
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	976,293	393,087	583,206	624,251
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	0	0	0	0
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	0	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	816,440	0	816,440	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	342,950	53,925	289,025	162,960
19.	Guaranty funds receivable or on deposit	643,322	0	643,322	1,111,646
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	1,540,397	0	1,540,397	1,412,036
24.	Health care ($ 160,403) and other amounts receivable	3,490,439	0	3,490,439	3,127,149
25.	Aggregate write-ins for other-than-invested assets	812,879	812,879	0	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	118,991,958	1,259,891	117,732,067	129,577,907
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	118,991,958	1,259,891	117,732,067	129,577,907
DETAILS OF WRITE-INS					
1101.		0	0	0	0
1102.		0	0	0	0
1103.		0	0	0	0
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501.	Prepaid Premium Tax	812,879	812,879	0	0
2502.		0	0	0	0
2503.		0	0	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	812,879	812,879	0	0

LIABILITIES, CAPITAL AND SURPLUS

	Current Year 1 Covered	Current Year 2 Uncovered	Current Year 3 Total	Prior Year 4 Total
1. Claims unpaid (less $ 54,286,777 reinsurance ceded)	7,070,082	0	7,070,082	8,599,129
2. Accrued medical incentive pool and bonus amounts	151,074	0	151,074	187,566
3. Unpaid claims adjustment expenses	41,900	0	41,900	53,400
4. Aggregate health policy reserves, including the liability of $ for medical loss ratio rebate per the Public Health Service Act	980,358	0	980,358	1,168,196
5. Aggregate life policy reserves	0	0	0	0
6. Property/casualty unearned premium reserves	0	0	0	0
7. Aggregate health claim reserves	0	0	0	0
8. Premiums received in advance	1,535,876	0	1,535,876	1,322,388
9. General expenses due or accrued	930,967	0	930,967	677,274
10.1 Current federal and foreign income tax payable and interest thereon (including $ on realized capital gains (losses))	1,952,788	0	1,952,788	3,186,740
10.2 Net deferred tax liability	0	0	0	0
11. Ceded reinsurance premiums payable	0	0	0	3,898,863
12. Amounts withheld or retained for the account of others	0	0	0	0
13. Remittances and items not allocated	0	0	0	0
14. Borrowed money (including $ current) and interest thereon $ (including $ current)	0	0	0	0
15. Amounts due to parent, subsidiaries and affiliates	52,512,992	0	52,512,992	64,377,893
16. Derivatives	0	0	0	0
17. Payable for securities	0	0	0	0
18. Payable for securities lending	0	0	0	0
19. Funds held under reinsurance treaties (with $ authorized reinsurers, $ unauthorized reinsurers and $ certified reinsurers)	0	0	0	0
20. Reinsurance in unauthorized and certified ($) companies	0	0	0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates	0	0	0	0
22. Liability for amounts held under uninsured plans	0	0	0	0
23. Aggregate write-ins for other liabilities (including $ current)	0	0	0	0
24. Total liabilities (Lines 1 to 23)	65,176,037	0	65,176,037	83,471,449
25. Aggregate write-ins for special surplus funds	XXX	XXX	0	0
26. Common capital stock	XXX	XXX	720,000	720,000
27. Preferred capital stock	XXX	XXX	0	0
28. Gross paid in and contributed surplus	XXX	XXX	3,540,000	3,540,000
29. Surplus notes	XXX	XXX	0	0
30. Aggregate write-ins for other-than-special surplus funds	XXX	XXX	0	0
31. Unassigned funds (surplus)	XXX	XXX	48,296,030	41,846,458
32. Less treasury stock, at cost:				
32.1 shares common (value included in Line 26 $)	XXX	XXX	0	0
32.2 shares preferred (value included in Line 27 $)	XXX	XXX	0	0
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	52,556,030	46,106,458
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	117,732,067	129,577,907
DETAILS OF WRITE-INS				
2301.	0	0	0	0
2302.	0	0	0	0
2303.	0	0	0	0
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	0	0	0	0
2501. 2020 ACA Insurance Fee	XXX	XXX	0	0
2502.	XXX	XXX	0	0
2503.	XXX	XXX	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX	0	0
3001.	XXX	XXX	0	0
3002.	XXX	XXX	0	0
3003.	XXX	XXX	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

	Current Year 1 Uncovered	Current Year 2 Total	Prior Year 3 Total
1. Member Months	XXX	3,856,185	3,919,205
2. Net premium income (including $ 0 non-health premium income)	XXX	57,649,410	67,608,316
3. Change in unearned premium reserves and reserve for rate credits	XXX	187,839	4,382
4. Fee-for-service (net of $ medical expenses)	XXX	0	0
5. Risk revenue	XXX	0	0
6. Aggregate write-ins for other health care related revenues	XXX	0	0
7. Aggregate write-ins for other non-health revenues	XXX	0	0
8. Total revenues (Lines 2 to 7)	XXX	57,837,249	67,612,698
Hospital and Medical:			
9. Hospital/medical benefits	0	267,256,437	225,977,006
10. Other professional services	0	24,293,010	23,906,895
11. Outside referrals	0	25,660,180	33,261,979
12. Emergency room and out-of-area	0	2,056,097	152,654
13. Prescription drugs	0	76,494,693	188,405,364
14. Aggregate write-ins for other hospital and medical	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts	0	2,038,582	1,097,159
16. Subtotal (Lines 9 to 15)	0	397,798,999	472,801,057
Less:			
17. Net reinsurance recoveries	0	350,220,015	418,961,502
18. Total hospital and medical (Lines 16 minus 17)	0	47,578,984	53,839,555
19. Non-health claims (net)	0	0	0
20. Claims adjustment expenses, including $ 769,170 cost containment expenses	0	1,211,317	1,591,556
21. General administrative expenses	0	5,652,436	7,585,629
22. Increase in reserves for life and accident and health contracts (including $ increase in reserves for life only)	0	0	0
23. Total underwriting deductions (Lines 18 through 22)	0	54,442,737	63,016,740
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	3,394,511	4,595,958
25. Net investment income earned (Exhibit of Net Investment Income, Line 17)	0	1,685,147	1,925,180
26. Net realized capital gains (losses) less capital gains tax of $ 53,322	0	200,591	576,651
27. Net investment gains (losses) (Lines 25 plus 26)	0	1,885,738	2,501,831
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered $) (amount charged off $)]	0	0	0
29. Aggregate write-ins for other income or expenses	0	3,574,183	4,239,374
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	8,854,432	11,337,163
31. Federal and foreign income taxes incurred	XXX	2,318,640	4,309,902
32. Net income (loss) (Lines 30 minus 31)	XXX	6,535,792	7,027,261
DETAILS OF WRITE-INS			
0601.	XXX	0	0
0602.	XXX	0	0
0603.	XXX	0	0
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	XXX	0	0
0701.	XXX	0	0
0702.	XXX	0	0
0703.	XXX	0	0
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above)	XXX	0	0
1401.	0	0	0
1402.	0	0	0
1403.	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	0	0	0
2901. Net Commission income	0	3,574,183	4,239,374
2902.	0	0	0
2903.	0	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	0	3,574,183	4,239,374

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year	2 Prior Year
	CAPITAL & SURPLUS ACCOUNT		
33.	Capital and surplus prior reporting year	46,106,458	39,407,363
34.	Net income or (loss) from Line 32	6,535,792	7,027,261
35.	Change in valuation basis of aggregate policy and claim reserves	0	0
36.	Change in net unrealized capital gains (losses) less capital gains tax of $ 3,953	14,872	(17,601)
37.	Change in net unrealized foreign exchange capital gain or (loss)	0	0
38.	Change in net deferred income tax	126,064	195,910
39.	Change in nonadmitted assets	(227,156)	(506,475)
40.	Change in unauthorized and certified reinsurance	0	0
41.	Change in treasury stock	0	0
42.	Change in surplus notes	0	0
43.	Cumulative effect of changes in accounting principles	0	0
44.	Capital Changes:		
	44.1 Paid in	0	0
	44.2 Transferred from surplus (Stock Dividend)	0	0
	44.3 Transferred to surplus	0	0
45.	Surplus adjustments:		
	45.1 Paid in	0	0
	45.2 Transferred to capital (Stock Dividend)	0	0
	45.3 Transferred from capital	0	0
46.	Dividends to stockholders	0	0
47.	Aggregate write-ins for gains or (losses) in surplus	0	0
48.	Net change in capital and surplus (Lines 34 to 47)	6,449,572	6,699,095
49.	Capital and surplus end of reporting year (Line 33 plus 48)	52,556,030	46,106,458
DETAILS OF WRITE-INS			
4701.		0	0
4702.		0	0
4703.		0	0
4798.	Summary of remaining write-ins for Line 47 from overflow page	0	0
4799.	Totals (Lines 4701 through 4703 plus 4798) (Line 47 above)	0	0

CASH FLOW

Cash from Operations	1 Current Year	2 Prior Year
1. Premiums collected net of reinsurance	53,092,153	80,220,257
2. Net investment income	2,100,580	2,385,568
3. Miscellaneous income	0	0
4. Total (Lines 1 through 3)	55,192,732	82,605,825
5. Benefit and loss related payments	49,144,524	52,022,312
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	2,579,054	4,826,205
8. Dividends paid to policyholders	0	0
9. Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	3,605,914	2,997,003
10. Total (Lines 5 through 9)	55,329,492	59,845,520
11. Net cash from operations (Line 4 minus Line 10)	(136,760)	22,760,305
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	494,251,090	197,428,793
12.2 Stocks	0	0
12.3 Mortgage loans	0	0
12.4 Real estate	0	0
12.5 Other invested assets	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,809	15,787
12.7 Miscellaneous proceeds	0	253,333
12.8 Total investment proceeds (Lines 12.1 to 12.7)	494,252,898	197,697,913
13. Cost of investments acquired (long-term only):		
13.1 Bonds	481,988,211	199,618,979
13.2 Stocks	0	0
13.3 Mortgage loans	0	0
13.4 Real estate	0	0
13.5 Other invested assets	0	0
13.6 Miscellaneous applications	0	253,334
13.7 Total investments acquired (Lines 13.1 to 13.6)	481,988,211	199,872,313
14. Net increase (decrease) in contract loans and premium notes	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	12,264,688	(2,174,400)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0
16.3 Borrowed funds	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0
16.5 Dividends to stockholders	0	0
16.6 Other cash provided (applied)	(12,491,174)	16,772,424
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(12,491,174)	16,772,424
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(363,246)	37,358,329
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	39,377,158	2,018,829
19.2 End of year (Line 18 plus Line 19.1)	39,013,912	39,377,158

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefit Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other Health	10 Other Non-Health
1. Net premium income	57,649,410	0	23,745,815	0	12,936,917	0	18,386,402	0	2,580,276	0
2. Change in unearned premium reserves and reserve for rate credit	187,839	0	97,572	0	(7,336)	0	(301,810)	0	399,413	0
3. Fee-for-service (net of $ .... medical expenses)	0	0	0	0	0	0	0	0	0	XXX
4. Risk revenue	0	0	0	0	0	0	0	0	0	XXX
5. Aggregate write-ins for other health care related revenues	0	0	0	0	0	0	0	0	0	XXX
6. Aggregate write-ins for other non-health care related revenues	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
7. Total revenues (Lines 1 to 6)	57,837,249	0	23,843,387	0	12,929,581	0	18,084,592	0	2,979,689	0
8. Hospital/medical benefits	267,256,437	0	155,322,475	0	0	0	111,911,077	0	22,885	XXX
9. Other professional services	24,293,010	0	11,010,231	0	8,642,763	0	4,640,016	0	0	XXX
10. Outside referrals	25,660,180	0	18,108,613	0	0	0	7,551,568	0	0	XXX
11. Emergency room and out-of-area	2,056,097	0	6	0	0	0	2,056,091	0	0	XXX
12. Prescription drugs	76,494,693	0	114,983	0	0	0	40,390,823	0	35,988,887	XXX
13. Aggregate write-ins for other hospital and medical	0	0	0	0	0	0	0	0	0	XXX
14. Incentive pool, withhold adjustments and bonus amounts	2,038,582	0	0	0	0	0	2,038,582	0	0	XXX
15. Subtotal (Lines 8 to 14)	397,798,999	0	184,556,308	0	8,642,763	0	168,588,156	0	36,011,772	XXX
16. Net reinsurance recoveries	350,220,015	0	166,100,676	0	0	0	151,729,340	0	32,389,999	XXX
17. Total hospital and medical (Lines 15 minus 16)	47,578,984	0	18,455,632	0	8,642,763	0	16,858,816	0	3,621,773	XXX
18. Non-health claims (net)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
19. Claims adjustment expenses including $ 769,170 cost containment expenses	1,211,317	0	423,260	0	134,914	0	620,208	0	32,935	0
20. General administrative expenses	5,652,437	0	1,975,085	0	629,556	0	2,894,110	0	153,686	0
21. Increase in reserves for accident and health contracts	0	0	0	0	0	0	0	0	0	XXX
22. Increase in reserves for life contracts	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
23. Total underwriting deductions (Lines 17 to 22)	54,442,738	0	20,853,977	0	9,407,233	0	20,373,134	0	3,808,394	0
24. Net underwriting gain or (loss) (Line 7 minus Line 23)	3,394,510	0	2,989,410	0	3,522,348	0	(2,288,542)	0	(828,705)	0
DETAILS OF WRITE-INS										
0501.	0	0	0	0	0	0	0	0	0	XXX
0502.	0	0	0	0	0	0	0	0	0	XXX
0503.										XXX
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	0	XXX
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0	XXX
0601.	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0602.	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0603.	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0698. Summary of remaining write-ins for Line 6 from overflow page	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
1301.	0	0	0	0	0	0	0	0	0	XXX
1302.	0	0	0	0	0	0	0	0	0	XXX
1303.	0	0	0	0	0	0	0	0	0	XXX
1398. Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	XXX
1399. Totals (Lines 1301 through 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	XXX

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS

Line of Business	1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Ceded	4 Net Premium Income (Cols. 1+2-3)
1. Comprehensive (hospital and medical)	0	0	0	0
2. Medicare Supplement	237,458,148	0	213,712,333	23,745,815
3. Dental only	0	0	0	0
4. Vision only	12,936,917	0	0	12,936,917
5. Federal Employees Health Benefits Plan	0	0	0	0
6. Title XVIII - Medicare	183,864,025	0	165,477,623	18,386,402
7. Title XIX - Medicaid	0	0	0	0
8. Other health	25,810,635	0	23,230,359	2,580,276
9. Health subtotal (Lines 1 through 8)	460,069,725	0	402,420,315	57,649,410
10. Life	0	0	0	0
11. Property/casualty	0	0	0	0
12. Totals (Lines 9 to 11)	460,069,725	0	402,420,315	57,649,410

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 – CLAIMS INCURRED DURING THE YEAR

	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefits Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other Health	10 Other Non-Health
1. Payments during the year:										
1.1 Direct	412,138,160	0	186,218,556	0	8,539,777	0	181,930,629	0	35,449,197	0
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	363,073,585	0	167,597,942	0	0	0	163,592,344	0	31,883,299	0
1.4 Net	49,064,575	0	18,620,614	0	8,539,777	0	18,338,285	0	3,565,898	0
2. Paid medical incentive pools and bonuses	240,350	0	0	0	0	0	240,350	0	0	0
3. Claim liability December 31, current year from Part 2A:										
3.1 Direct	61,356,861	0	28,635,944	0	1,038,218	0	29,292,124	0	2,390,575	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	54,286,777	0	25,771,107	0	0	0	26,363,770	0	2,151,900	0
3.4 Net	7,070,084	0	2,864,837	0	1,038,218	0	2,928,354	0	238,675	0
4. Claim reserve December 31, current year from Part 2D:										
4.1 Direct	0	0	0	0	0	0	0	0	0	0
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
4.4 Net	0	0	0	0	0	0	0	0	0	0
5. Accrued medical incentive pools and bonuses, current year	151,074	0	0	0	0	0	151,074	0	0	0
6. Net healthcare receivables (a)	160,403	0	0	0	0	0	160,403	0	0	0
7. Amounts recoverable from reinsurers December 31, current year	0	0	0	0	0	0	0	0	0	0
8. Claim liability December 31, prior year from Part 2A:										
8.1 Direct	77,574,200	0	30,298,193	0	935,232	0	44,512,775	0	1,828,000	0
8.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
8.3 Reinsurance ceded	68,975,071	0	27,268,373	0	0	0	40,061,498	0	1,645,200	0
8.4 Net	8,599,129	0	3,029,820	0	935,232	0	4,451,277	0	182,800	0
9. Claim reserve December 31, prior year from Part 2D:										
9.1 Direct	0	0	0	0	0	0	0	0	0	0
9.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
9.4 Net	0	0	0	0	0	0	0	0	0	0
10. Accrued medical incentive pools and bonuses, prior year	187,566	0	0	0	0	0	187,566	0	0	0
11. Amounts recoverable from reinsurers December 31, prior year	0	0	0	0	0	0	0	0	0	0
12. Incurred benefits:										
12.1 Direct	395,760,418	0	184,556,307	0	8,642,763	0	166,549,575	0	36,011,772	0
12.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
12.3 Reinsurance ceded	348,385,291	0	166,100,676	0	0	0	149,894,616	0	32,389,999	0
12.4 Net	47,375,127	0	18,455,631	0	8,642,763	0	16,654,960	0	3,621,773	0
13. Incurred medical incentive pools and bonuses	203,858	0	0	0	0	0	203,858	0	0	0

(a) Excludes $ .... 0 loans or advances to providers not yet expensed.

UNDERWRITING AND INVESTMENT EXHIBIT
PART 2A - CLAIMS LIABILITY END OF CURRENT YEAR

	1 Total	2 Comprehensive (Hospital and Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefits Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other Health	10 Other Non-Health
1. Reported in Process of Adjustment:										
1.1. Direct	10,905,091	0	8,630,805	0	0	0	2,274,286	0	0	0
1.2. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
1.3. Reinsurance ceded	9,816,029	0	7,769,105	0	0	0	2,046,924	0	0	0
1.4. Net	1,089,062	0	861,700	0	0	0	227,362	0	0	0
2. Incurred but Unreported:										
2.1. Direct	50,451,770	0	20,005,139	0	1,038,218	0	27,017,837	0	2,390,575	0
2.2. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
2.3. Reinsurance ceded	44,470,748	0	18,002,002	0	0	0	24,316,845	0	2,151,900	0
2.4. Net	5,981,022	0	2,003,137	0	1,038,218	0	2,700,992	0	238,675	0
3. Amounts Withheld from Paid Claims and Capitations:										
3.1. Direct	0	0	0	0	0	0	0	0	0	0
3.2. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
3.3. Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
3.4. Net	0	0	0	0	0	0	0	0	0	0
4. TOTALS:										
4.1. Direct	61,356,861	0	28,635,944	0	1,038,218	0	29,292,124	0	2,390,575	0
4.2. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.3. Reinsurance ceded	54,286,777	0	25,771,107	0	0	0	26,363,770	0	2,151,900	0
4.4. Net	7,070,084	0	2,864,837	0	1,038,218	0	2,928,354	0	238,675	0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2B - ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR-NET OF REINSURANCE

	Claims Paid During the Year		Claim Reserve and Claim Liability December 31 of Current Year		5	6
Line of Business	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical)	0	0	0	0	0	0
2. Medicare Supplement	2,508,286	16,112,753	7,066	2,857,771	2,515,351	3,029,819
3. Dental Only	0	0	0	0	0	0
4. Vision Only	0	8,539,777	4,452	1,033,766	4,452	935,232
5. Federal Employees Health Benefits Plan	0	0	0	0	0	0
6. Title XVIII - Medicare	2,337,085	16,001,201	63,519	2,864,835	2,400,603	4,451,278
7. Title XIX - Medicaid	0	0	0	0	0	0
8. Other health	170,370	3,395,103	0	238,675	170,370	182,800
9. Health subtotal (Lines 1 to 8)	5,015,740	44,048,834	75,036	6,995,048	5,090,777	8,599,129
10. Healthcare receivables (a)	0	160,403	0	0	0	0
11. Other non-health	0	0	0	0	0	0
12. Medical incentive pools and bonus amounts	240,350	0	0	151,074	240,350	187,566
13. Totals (Lines 9-10+11+12)	5,256,090	43,888,431	75,036	7,146,122	5,331,127	8,786,695

(a) Excludes $ 0 loans or advances to providers not yet expensed.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A – Paid Health Claims - Medicare Supplement

	Cumulative Net Amounts Paid				
Year in Which Losses Were Incurred	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	1,919	1,969	1,964	1,958	1,960
2. 2017	19,873	22,295	22,300	22,299	22,298
3. 2018	XXX	19,856	21,997	22,033	22,032
4. 2019	XXX	XXX	18,588	20,935	20,988
5. 2020	XXX	XXX	XXX	14,996	17,459
6. 2021	XXX	XXX	XXX	XXX	18,971

Section B - Incurred Health Claims - Medicare Supplement

	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
Year in Which Losses Were Incurred	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	1,919	1,969	1,964	1,958	1,960
2. 2017	22,500	22,308	22,300	22,299	22,298
3. 2018	XXX	22,411	22,007	22,033	22,032
4. 2019	XXX	XXX	21,132	20,937	20,988
5. 2020	XXX	XXX	XXX	18,024	17,459
6. 2021	XXX	XXX	XXX	XXX	18,971

Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Medicare Supplement

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2017	27,515	22,298	1,318	5.9	23,616	85.8	0	0	23,616	85.8
2. 2018	26,671	22,032	689	3.1	22,721	85.2	0	0	22,721	85.2
3. 2019	26,307	20,988	595	2.8	21,583	82.0	0	0	21,583	82.0
4. 2020	24,867	17,459	544	3.1	18,003	72.4	7	0	18,010	72.4
5. 2021	23,843	18,971	423	2.2	19,394	81.3	2,858	22	22,274	93.4

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A – Paid Health Claims - Vision Only

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid 1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	0	0	0	0	0
2. 2017	3,318	3,318	3,318	3,318	3,318
3. 2018	XXX	5,977	5,977	5,977	5,977
4. 2019	XXX	XXX	8,091	8,091	8,091
5. 2020	XXX	XXX	XXX	7,153	7,153
6. 2021	XXX	XXX	XXX	XXX	9,578

Section B - Incurred Health Claims - Vision Only

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year 1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	0	0	0	0	0
2. 2017	3,903	3,318	3,318	3,318	3,318
3. 2018	XXX	6,724	5,977	5,977	5,977
4. 2019	XXX	XXX	8,885	8,091	8,091
5. 2020	XXX	XXX	XXX	8,088	7,153
6. 2021	XXX	XXX	XXX	XXX	9,578

Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Vision Only

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2017	4,264	3,318	36	1.1	3,355	78.7	0	0	3,355	78.7
2. 2018	8,540	5,977	135	2.3	6,112	71.6	0	0	6,112	71.6
3. 2019	10,874	8,091	82	1.0	8,173	75.2	0	0	8,173	75.2
4. 2020	11,954	7,153	123	1.7	7,276	60.9	0	0	7,276	60.9
5. 2021	12,930	9,578	135	1.4	9,713	75.1	1,038	2	10,753	83.2

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A - Paid Health Claims - Medicare

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid 1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	2,861	2,905	2,905	2,903	2,904
2. 2017	86,821	95,531	95,659	95,686	95,685
3. 2018	XXX	88,151	96,272	96,423	96,422
4. 2019	XXX	XXX	22,773	25,416	25,471
5. 2020	XXX	XXX	XXX	21,585	24,172
6. 2021	XXX	XXX	XXX	XXX	18,857

Section B - Incurred Health Claims - Medicare

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year 1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	2,861	2,905	2,905	2,903	2,904
2. 2017	94,677	95,658	95,661	95,686	95,685
3. 2018	XXX	97,779	96,378	96,445	96,422
4. 2019	XXX	XXX	26,200	25,467	25,471
5. 2020	XXX	XXX	XXX	26,151	24,172
6. 2021	XXX	XXX	XXX	XXX	18,857

Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Medicare

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2017	101,528	95,685	2,477	2.6	98,162	96.7	0	0	98,162	96.7
2. 2018	103,845	96,422	2,280	2.4	98,702	95.0	0	0	98,703	95.0
3. 2019	27,786	25,471	1,021	4.0	26,492	95.3	1	0	26,493	95.3
4. 2020	27,315	24,172	871	3.6	25,043	91.7	63	0	25,106	91.9
5. 2021	18,085	18,857	620	3.3	19,477	107.7	3,016	18	22,511	124.5

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A - Paid Health Claims - Other

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid 1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	121	108	88	86	86
2. 2017	3,034	8,752	8,588	8,587	8,587
3. 2018	XXX	5,278	7,021	7,014	7,014
4. 2019	XXX	XXX	4,617	4,689	4,690
5. 2020	XXX	XXX	XXX	3,029	3,198
6. 2021	XXX	XXX	XXX	XXX	3,634

Section B – Incurred Health Claims - Other

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year 1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	121	108	88	86	86
2. 2017	3,184	8,752	8,588	8,587	8,587
3. 2018	XXX	5,321	7,021	7,014	7,014
4. 2019	XXX	XXX	4,702	4,689	4,690
5. 2020	XXX	XXX	XXX	3,211	3,198
6. 2021	XXX	XXX	XXX	XXX	3,634

Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Other

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2017	6,547	8,587	118	1.4	8,705	133.0	0	0	8,705	133.0
2. 2018	10,437	7,014	123	1.8	7,137	68.4	0	0	7,137	68.4
3. 2019	6,895	4,690	92	2.0	4,782	69.3	0	0	4,782	69.3
4. 2020	3,477	3,198	53	1.7	3,251	93.5	0	0	3,251	93.5
5. 2021	2,980	3,634	33	0.9	3,667	123.1	239	0	3,906	131.1

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A - Paid Health Claims - Grand Total

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	4,902	4,982	4,957	4,947	4,950
2. 2017	113,046	129,896	129,865	129,890	129,889
3. 2018	XXX	119,262	131,267	131,447	131,446
4. 2019	XXX	XXX	54,069	59,131	59,239
5. 2020	XXX	XXX	XXX	46,763	51,982
6. 2021	XXX	XXX	XXX	XXX	51,039

Section B - Incurred Health Claims - Grand Total

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	4,902	4,982	4,957	4,947	4,950
2. 2017	124,264	130,036	129,867	129,890	129,889
3. 2018	XXX	132,235	131,383	131,469	131,446
4. 2019	XXX	XXX	60,919	59,184	59,239
5. 2020	XXX	XXX	XXX	55,474	51,982
6. 2021	XXX	XXX	XXX	XXX	51,039

Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Grand Total

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2017	139,854	129,889	3,949	3.0	133,838	95.7	0	0	133,838	95.7
2. 2018	149,494	131,446	3,227	2.5	134,673	90.1	0	0	134,673	90.1
3. 2019	71,862	59,239	1,790	3.0	61,029	84.9	1	0	61,030	84.9
4. 2020	67,613	51,982	1,591	3.1	53,573	79.2	70	0	53,643	79.3
5. 2021	57,837	51,039	1,211	2.4	52,251	90.3	7,151	42	59,444	102.8

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2D - AGGREGATE RESERVE FOR ACCIDENT AND HEALTH CONTRACTS ONLY

	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefit Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other
1. Unearned premium reserves	9,455,481	0	9,424,243	0	30,082	0	4	0	1,151
2. Additional policy reserves (a)	0	0	0	0	0	0	0	0	0
3. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
4. Reserve for rate credits or experience rating refunds (including $ for investment income)	77,358	0	0	0	0	0	4,071,543	0	(3,994,185)
5. Aggregate write-ins for other policy reserves	0	0	0	0	0	0	0	0	0
6. Totals (gross)	9,532,839	0	9,424,243	0	30,082	0	4,071,547	0	(3,993,034)
7. Reinsurance ceded	8,552,481	0	8,481,819	0	0	0	3,664,392	0	(3,593,731)
8. Totals (Net) (Page 3, Line 4)	980,358	0	942,424	0	30,082	0	407,155	0	(399,303)
9. Present value of amounts not yet due on claims	0	0	0	0	0	0	0	0	0
10. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
11. Aggregate write-ins for other claim reserves	0	0	0	0	0	0	0	0	0
12. Totals (gross)	0	0	0	0	0	0	0	0	0
13. Reinsurance ceded	0	0	0	0	0	0	0	0	0
14. Totals (Net) (Page 3, Line 7)	0	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS									
0501.	0	0	0	0	0	0	0	0	0
0502.	0	0	0	0	0	0	0	0	0
0503.	0	0	0	0	0	0	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0
1101.	0	0	0	0	0	0	0	0	0
1102.	0	0	0	0	0	0	0	0	0
1103.	0	0	0	0	0	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0	0	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0	0	0	0	0	0

(a) Includes $ 0 premium deficiency reserve.

UNDERWRITING AND INVESTMENT EXHIBIT
PART 3 - ANALYSIS OF EXPENSES

	Claim Adjustment Expenses 1 Cost Containment Expenses	2 Other Claim Adjustment Expenses	3 General Administrative Expenses	4 Investment Expenses	5 Total
1. Rent ($ for occupancy of own building)	0	0	0	0	0
2. Salaries, wages and other benefits	0	0	1,066,768	0	1,066,768
3. Commissions (less $ ceded plus $ assumed)	0	0	733,080	0	733,080
4. Legal fees and expenses	0	0	0	0	0
5. Certifications and accreditation fees	0	0	0	0	0
6. Auditing, actuarial and other consulting services	0	0	363,428	0	363,428
7. Traveling expenses	0	0	3,200	0	3,200
8. Marketing and advertising	0	0	187,777	0	187,777
9. Postage, express and telephone	0	0	76,156	0	76,156
10. Printing and office supplies	0	0	114,508	0	114,508
11. Occupancy, depreciation and amortization	0	0	0	0	0
12. Equipment	0	0	0	0	0
13. Cost or depreciation of EDP equipment and software	0	0	719	0	719
14. Outsourced services including EDP, claims, and other services	769,170	453,647	2,526,935	0	3,749,752
15. Boards, bureaus and association fees	0	0	95,453	0	95,453
16. Insurance, except on real estate	0	0	47,901	0	47,901
17. Collection and bank service charges	0	0	0	0	0
18. Group service and administration fees	0	0	0	0	0
19. Reimbursements by uninsured plans	0	0	(50,521)	0	(50,521)
20. Reimbursements from fiscal intermediaries	0	0	0	0	0
21. Real estate expenses	0	0	0	0	0
22. Real estate taxes	0	0	0	0	0
23. Taxes, licenses and fees:					
23.1 State and local insurance taxes	0	0	0	0	0
23.2 State premium taxes	0	0	96,528	0	96,528
23.3 Regulatory authority licenses and fees	0	0	22,763	0	22,763
23.4 Payroll taxes	0	0	60,945	0	60,945
23.5 Other (excluding federal income and real estate taxes)	0	0	298,940	0	298,940
24. Investment expenses not included elsewhere	0	0	0	0	0
25. Aggregate write-ins for expenses	0	(11,500)	7,856	0	(3,644)
26. Total expenses incurred (Lines 1 to 25)	769,170	442,147	5,652,436	0	(a) 6,863,753
27. Less expenses unpaid December 31, current year	0	41,900	930,967	0	972,867
28. Add expenses unpaid December 31, prior year	0	53,400	677,275	0	730,675
29. Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0
30. Amounts receivable relating to uninsured plans, current year	0	0	0	0	0
31. Total expenses paid (Lines 26 minus 27 plus 28 minus 29 plus 30)	769,170	453,647	5,398,744	0	6,621,561
DETAILS OF WRITE-INS					
2501. Provision for Claims Processing	0	(11,500)	0	0	(11,500)
2502. Prompt pay interest	0	0	7,856	0	7,856
2503.	0	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0	0
2599. Totals (Line 2501 through 2503 plus 2598) (Line 25 above)	0	(11,500)	7,856	0	(3,644)

(a) Includes management fees of $ 0 to affiliates and $ 0 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 121,866	123,040
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 1,597,241	1,546,148
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 0	0
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	0	0
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 0	0
4.	Real estate	(d) 0	0
5.	Contract loans	0	0
6.	Cash, cash equivalents and short-term investments	(e) 12,061	11,759
7.	Derivative instruments	(f) 0	0
8.	Other invested assets	0	0
9.	Aggregate write-ins for investment income	0	4,200
10.	Total gross investment income	1,731,168	1,685,147
11.	Investment expenses		(g) 0
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 0
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		0
17.	Net investment income (Line 10 minus Line 16)		1,685,147
DETAILS OF WRITE-INS			
0901.	Other investment income	0	4,200
0902.		0	0
0903.		0	0
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	4,200
1501.			0
1502.			0
1503.			0
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		0

(a) Includes $ 114,972 accrual of discount less $ 480,183 amortization of premium and less $ 130,849 paid for accrued interest on purchases.
(b) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.
(c) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.
(d) Includes $ 0 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.
(e) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.
(f) Includes $ 0 accrual of discount less $ 0 amortization of premium.
(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.
(i) Includes $ 0 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(159,018)	0	(159,018)	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	411,122	0	411,122	18,826	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	0	0	0	0	0
2.21	Common stocks of affiliates	0	0	0	0	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	1,809	0	1,809	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	0	0	0	0	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	253,913	0	253,913	18,826	0
DETAILS OF WRITE-INS						
0901.		0	0	0	0	0
0902.		0	0	0	0	0
0903.		0	0	0	0	0
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	0	0	0	0

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks	0	0	0
2.2 Common stocks	0	0	0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens	0	0	0
3.2 Other than first liens	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company	0	0	0
4.2 Properties held for the production of income	0	0	0
4.3 Properties held for sale	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)	0	0	0
6. Contract loans	0	0	0
7. Derivatives (Schedule DB)	0	0	0
8. Other invested assets (Schedule BA)	0	0	0
9. Receivables for securities	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11. Aggregate write-ins for invested assets	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	0	0	0
13. Title plants (for Title insurers only)	0	0	0
14. Investment income due and accrued	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	393,087	296,599	(96,488)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2 Net deferred tax asset	53,925	57,879	3,954
19. Guaranty funds receivable or on deposit	0	0	0
20. Electronic data processing equipment and software	0	0	0
21. Furniture and equipment, including health care delivery assets	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0
24. Health care and other amounts receivable	0	2,691	2,691
25. Aggregate write-ins for other-than-invested assets	812,879	675,566	(137,313)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,259,891	1,032,735	(227,156)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28. Total (Lines 26 and 27)	1,259,891	1,032,735	(227,156)
DETAILS OF WRITE-INS			
1101.	0	0	0
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0
2501. Prepaids	812,879	675,566	(137,313)
2502.	0	0	0
2503.			
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	812,879	675,566	(137,313)

EXHIBIT 1 - ENROLLMENT BY PRODUCT TYPE FOR HEALTH BUSINESS ONLY

Source of Enrollment	Total Members at End of 1 Prior Year	2 First Quarter	3 Second Quarter	4 Third Quarter	5 Current Year	6 Current Year Member Months
1. Health Maintenance Organizations	19,733	13,655	13,307	13,043	12,572	159,543
2. Provider Service Organizations	0	0	0	0	0	0
3. Preferred Provider Organizations	1,314	995	1,011	1,032	1,051	12,216
4. Point of Service	2,388	439	438	441	434	5,263
5. Indemnity Only	74,733	75,134	74,352	73,791	72,994	893,241
6. Aggregate write-ins for other lines of business	225,421	230,788	232,651	232,992	232,929	2,785,922
7. Total	323,589	321,011	321,759	321,299	319,980	3,856,185
DETAILS OF WRITE-INS						
0601. Vision	200,728	198,369	199,559	199,044	198,406	2,386,533
0602. Part D Standalone	24,693	32,419	33,092	33,948	34,523	399,389
0603.	0	0	0	0	0	0
0698. Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	225,421	230,788	232,651	232,992	232,929	2,785,922

EXHIBIT 2 - ACCIDENT AND HEALTH PREMIUMS DUE AND UNPAID

1 Name of Debtor	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 Over 90 Days	6 Nonadmitted	7 Admitted
0199999 Total individuals	(235,914)	0	0	393,087	393,087	(235,914)
Group subscribers:						
0299997 Group subscriber subtotal	0	0	0	0	0	0
0299998 Premiums due and unpaid not individually listed	819,120	0	0	0	0	819,120
0299999 Total group	819,120	0	0	0	0	819,120
0399999 Premiums due and unpaid from Medicare entities	0	0	0	0	0	0
0499999 Premiums due and unpaid from Medicaid entities	0	0	0	0	0	0
0599999 Accident and health premiums due and unpaid (Page 2, Line 15)	583,206	0	0	393,087	393,087	583,206

EXHIBIT 3 - HEALTH CARE RECEIVABLES

1 Name of Debtor	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 Over 90 Days	6 Nonadmitted	7 Admitted
Pharmaceutical Rebate Receivables						
Claim Overpayment Receivables						
Loans and Advances to Providers						
Capitation Arrangement Receivables						
0499998 - Aggregate of amounts not individually listed above.	160,403	0	0	0	0	160,403
0499999 - Capitation Arrangement Receivables	160,403	0	0	0	0	160,403
Risk sharing Receivables						
Other Receivables						
0799999 Gross Health Care Receivables	160,403	0	0	0	0	160,403

EXHIBIT 3A – ANALYSIS OF HEALTH CARE RECEIVABLES COLLECTED AND ACCRUED

	Health Care Receivables Collected or Offset During the Year		Health Care Receivables Accrued as of December 31 of Current Year		5	6
Type of Health Care Receivable	1 On Amounts Accrued Prior to January 1 of Current Year	2 On Claims Accrued During the Year	3 On Amounts Accrued December 31 of Prior Year	4 On Amounts Accrued During the Year	Health Care Receivables from Prior Years (Cols. 1 + 3)	Estimated Health Care Receivables Accrued as of December 31 of Prior Year
1. Pharmaceutical rebate receivables	0	0	0	0	0	0
2. Claim overpayment receivables	0	0	0	0	0	0
3. Loans and advances to providers	0	0	0	0	0	0
4. Capitation arrangement receivables	237,675	0	0	160,403	237,675	237,675
5. Risk sharing receivables	0	0	0	0	0	0
6. Other health care receivables	0	0	0	0	0	0
7. Totals (Lines 1 through 6)	237,675	0	0	160,403	237,675	237,675

Note that the accrued amounts in columns 3, 4 and 6 are the total health care receivables, not just the admitted portion.

EXHIBIT 4 – CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
	10,742,076	151,355	11,659	0	0	10,905,091
0199999 Individually listed claims unpaid	10,742,076	151,355	11,659	0	0	10,905,091
0299999 Aggregate accounts not individually listed-uncovered	0	0	0	0	0	0
0399999 Aggregate accounts not individually listed-covered	0	0	0	0	0	0
0499999 Subtotals	10,742,076	151,355	11,659	0	0	10,905,091
0599999 Unreported claims and other claim reserves						50,451,770
0699999 Total amounts withheld						0
0799999 Total claims unpaid						61,356,861
0899999 Accrued medical incentive pool and bonus amounts						151,074

EXHIBIT 5 - AMOUNTS DUE FROM PARENT, SUBSIDIARIES AND AFFILIATES

1	2	3	4	5	6	Admitted	
						7	8
Name of Affiliate	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Current	Non-Current
Horizon Healthcare of New Jersey, Inc.	655,567	399,131	485,747	0	0	1,540,397	0
0199999 Individually listed receivables	655,567	399,131	485,747	0	0	1,540,397	0
0299999 Receivables not individually listed	0	0	0	0	0	0	0
0399999 Total gross amounts receivable	655,567	399,131	485,747	0	0	1,540,397	0

EXHIBIT 6 - AMOUNTS DUE TO PARENT, SUBSIDIARIES AND AFFILIATES

1 Affiliate	2 Description	3 Amount	4 Current	5 Non-Current
Horizon Healthcare Services, Inc.		52,368,162	52,368,162	0
Healthier New Jersey Insurance Company		144,830	144,830	0
0199999 Individually listed payables		52,512,992	52,512,992	0
0299999 Payables not individually listed		0	0	0
0399999 Total gross payables		52,512,992	52,512,992	0

EXHIBIT 7 - PART 1- SUMMARY OF TRANSACTIONS WITH PROVIDERS

Payment Method	1 Direct Medical Expense Payment	2 Column 1 as a % of Total Payments	3 Total Members Covered	4 Column 3 as a % of Total Members	5 Column 1 Expenses Paid to Affiliated Providers	6 Column 1 Expenses Paid to Non-Affiliated Providers
Capitation Payments:						
1. Medical groups	1,467,130	0.4	0	0.0	0	1,467,130
2. Intermediaries	4,926,373	1.2	0	0.0	0	4,926,373
3. All other providers	0	0.0	0	0.0	0	0
4. Total capitation payments	6,393,503	1.5	0	0.0	0	6,393,503
Other Payments:						
5. Fee-for-service	21,877,082	5.3	XXX	XXX	0	21,877,082
6. Contractual fee payments	386,110,672	93.2	XXX	XXX	0	386,110,672
7. Bonus/withhold arrangements - fee-for-service	0	0.0	XXX	XXX	0	0
8. Bonus/withhold arrangements - contractual fee payments	0	0.0	XXX	XXX	0	0
9. Non-contingent salaries	0	0.0	XXX	XXX	0	0
10. Aggregate cost arrangements	0	0.0	XXX	XXX	0	0
11. All other payments	0	0.0	XXX	XXX	0	0
12. Total other payments	407,987,754	98.5	XXX	XXX	0	407,987,754
13. Total (Line 4 plus Line 12)	414,381,257	100 %	XXX	XXX	0	414,381,257

EXHIBIT 7 - PART 2 - SUMMARY OF TRANSACTIONS WITH INTERMEDIARIES

1 NAIC Code	2 Name of Intermediary	3 Capitation Paid	4 Average Monthly Capitation	5 Intermediary's Total Adjusted Capital	6 Intermediary's Authorized Control Level RBC
	Horizon Healthcare Services, Inc.	516,854	43,071	0	0
	Home Care Services	1,480,875	123,406	0	0
	Turning Point	50,383	4,199	0	0
	Radiology	4,075,395	339,616	0	0
	Lab Insured	193,958	16,163	0	0
	Lab Cap Quest Insured	30,659	2,555	0	0
	HearX	54,672	4,556	0	0
	Care Transition	(1,476,422)	(123,035)	0	0
9999999 Totals		4,926,373	XXX	XXX	XXX

EXHIBIT 8 – FURNITURE, EQUIPMENT AND SUPPLIES OWNED

Description	1 Cost	2 Improvements	3 Accumulated Depreciation	4 Book Value Less Encumbrances	5 Assets Not Admitted	6 Net Admitted Assets
1. Administrative furniture and equipment						
2. Medical furniture, equipment and fixtures						
3. Pharmaceuticals and surgical supplies						
4. Durable medical equipment						
5. Other property and equipment						
6. Total	0	0	0	0	0	0

NONE

NOTES TO FINANCIAL STATEMENTS

These items are based on illustrations taken from the NAIC Annual Statement Instructions

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

	SSAP #	F/S Page	F/S Line #		2021		2020
NET INCOME							
(1) Company state basis (Page 4, Line 32, Columns 2 & 3)	XXX	XXX	XXX	$	6,535,792	$	7,027,261
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:							
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$	6,535,792	$	7,027,261
SURPLUS							
(5) Company state basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	$	52,556,030	$	46,106,458
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:							
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				$		$	
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$	52,556,030	$	46,106,458

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

C. Accounting Policy

(1)
(2)
(3)
(4)
(5)
(6)
(7)
(8)
(9)
(10)
(11)
(12)
(13)

D. Going Concern

(1)
a.
b.
c.
(2)
(3)
(4)

2. Accounting Changes and Corrections of Errors

3. Business Combinations and Goodwill

A. Statutory Purchase Method
The transaction was accounted for as a statutory purchase, and reflects the following:

B. Statutory Merger

(1)
(2)
(3)
(4)
(5)

C. Assumption Reinsurance

(1)
(2)
(3)
(4)

D. Impairment Loss

(1)
(2)

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

		Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1)	Capital & Surplus		XXX
	Less:		
	(2) Admitted Positive Goodwill		XXX
	(3) Admitted EDP Equipment & Operating System Software		XXX
	(4) Admitted Net Deferred Taxes		XXX
(5)	Adjusted Capital and Surplus (Line 1-2-3-4)	0	XXX
(6)	Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%])	0	XXX
(7)	Current period reported Admitted Goodwill	XXX	
(8)	Current Period Admitted Goodwill as a % of prior period Adjusted Capital and Surplus (Line 7/Line 5)	XXX	0.000 %

4. Discontinued Operations

A. Discontinued Operation Disposed of or Classified as Held for Sale

(2)
(4) Carrying Amount and Fair Value of Discontinued Operations and the Effect on Assets, Liabilities, Surplus and Income

B. Change in Plan of Sale of Discontinued Operation

C. Nature of Any Significant Continuing Involvement with Discontinued Operations After Disposal

D. Equity Interest Retained in the Discontinued Operation After Disposal

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1)
(2)

		Current Year	Prior Year
(3)	Taxes, assessments and any amounts advanced and not included in the mortgage loan total:	$	$ 0

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$	$	$	$	$	$	$ 0
(b) 30-59 Days Past Due							0
(c) 60-89 Days Past Due							0
(d) 90-179 Days Past Due							0
(e) 180+ Days Past Due							0
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$	$	$	$	$	$	$ 0
(b) Interest Accrued							0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$	$	$	$	$	$	$ 0
(b) Interest Accrued							0
4. Interest Reduced							
(a) Recorded Investment	$	$	$	$	$	$	$ 0
(b) Number of Loans							0
(c) Percent Reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$	$	$	$	$	$	$ 0
b. Prior Year							
1. Recorded Investment							
(a) Current	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
(b) 30-59 Days Past Due	0	0	0	0	0	0	0
(c) 60-89 Days Past Due	0	0	0	0	0	0	0
(d) 90-179 Days Past Due	0	0	0	0	0	0	0
(e) 180+ Days Past Due	0	0	0	0	0	0	0
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
(b) Interest Accrued	0	0	0	0	0	0	0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
(b) Interest Accrued	0	0	0	0	0	0	0
4. Interest Reduced							
(a) Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0.0 %	0.0 %	0.0 %	0.0 %	0.0 %	0.0 %	0.0 %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. With Allowance for Credit Losses	$	$	$	$	$	$	$ 0
2. No Allowance for Credit Losses							0
3. Total (1+2)	0	0	0	0	0	0	0
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan							0
b. Prior Year							
1. With Allowance for Credit Losses	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. No Allowance for Credit Losses	0	0	0	0	0	0	0
3. Total (1+2)	0	0	0	0	0	0	0
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	0	0	0	0	0	0	0

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Average Recorded Investment	$	$	$	$	$	$	$ 0
2. Interest Income Recognized							0
3. Recorded Investments on Nonaccrual Status							0
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting							0
b. Prior Year							
1. Average Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. Interest Income Recognized	0	0	0	0	0	0	0
3. Recorded Investments on Nonaccrual Status	0	0	0	0	0	0	0
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	0	0	0	0	0	0	0

(7) Allowance for Credit Losses:

		Current Year	Prior Year
a.	Balance at beginning of period	$ 0	$ 0
b.	Additions charged to operations	$	$ 0
c.	Direct write-downs charged against the allowances	$	$ 0
d.	Recoveries of amounts previously charged off	$	$ 0
e.	Balance at end of period	$ 0	$ 0

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

		Current Year
a.	Aggregate amount of mortgage loans derecognized	$
b.	Real estate collateral recognized	$
c.	Other collateral recognized	$
d.	Receivables recognized from a government guarantee of the foreclosed mortgage loan	$

(9)

B. Debt Restructuring

		Current Year	Prior Year
(1)	The total recorded investment in restructured loans, as of year-end	$	$ 0
(2)	The realized capital losses related to these loans	$	$ 0
(3)	Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$	$ 0

(4)

C. Reverse Mortgages

(1)
(2)

(3) At December 31, 2021 , the actuarial reserve of $_ reduced the asset value of the group of reverse mortgages.
(4) The Company recorded an unrealized loss of $_ as a result of the re-estimate of the cash flows.

D. Loan-Backed Securities

(1)
(2)

		(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value 1 - 2
	OTTI recognized 1st Quarter			
a.	Intent to sell	$	$	$ 0
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$	$	$ 0
c.	Total 1st Quarter	$ 0	$ 0	$ 0
	OTTI recognized 2nd Quarter			
d.	Intent to sell	$	$	$ 0
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$	$	$ 0
f.	Total 2nd Quarter	$ 0	$ 0	$ 0
	OTTI recognized 3rd Quarter			
g.	Intent to sell	$	$	$ 0
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$	$	$ 0
i.	Total 3rd Quarter	$ 0	$ 0	$ 0
	OTTI recognized 4th Quarter			
j.	Intent to sell	$	$	$ 0
k.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$	$	$ 0
l.	Total 4th Quarter	$ 0	$ 0	$ 0
m.	Annual Aggregate Total		$ 0	

(4)

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$	156,314
2.	12 Months or Longer	$	28,318

b. The aggregate related fair value of securities with unrealized losses:

1.	Less than 12 Months	$	22,345,255
2.	12 Months or Longer	$	2,050,924

(5)

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1)-(2)
(3) Collateral Received

a. Aggregate Amount Collateral Received

		Fair Value
1.	Securities Lending	
(a)	Open	$
(b)	30 Days or Less	
(c)	31 to 60 Days	
(d)	61 to 90 Days	
(e)	Greater Than 90 Days	
(f)	Sub-Total	$ 0
(g)	Securities Received	
(h)	Total Collateral Received	$ 0
2.	Dollar Repurchase Agreement	
(a)	Open	$
(b)	30 Days or Less	
(c)	31 to 60 Days	
(d)	61 to 90 Days	
(e)	Greater Than 90 Days	
(f)	Sub-Total	$ 0
(g)	Securities Received	
(h)	Total Collateral Received	$ 0

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged $

c.

(4)
(5) Collateral Reinvestment

a. Aggregate Amount Cash Collateral Reinvested

		Amortized Cost	Fair Value
1.	Securities Lending		
(a)	Open	$	$
(b)	30 Days or Less		
(c)	31 to 60 Days		
(d)	61 to 90 Days		
(e)	91 to 120 Days		
(f)	121 to 180 Days		
(g)	181 to 365 Days		
(h)	1 to 2 Years		
(i)	2 to 3 Years		
(j)	Greater Than 3 Years		
(k)	Sub-Total	$ 0	$ 0
(l)	Securities Received		
(m)	Total Collateral Reinvested	$ 0	$ 0
2.	Dollar Repurchase Agreement		
(a)	Open	$	$
(b)	30 Days or Less		
(c)	31 to 60 Days		
(d)	61 to 90 Days		
(e)	91 to 120 Days		
(f)	121 to 180 Days		
(g)	181 to 365 Days		
(h)	1 to 2 Years		
(i)	2 to 3 Years		
(j)	Greater Than 3 Years		
(k)	Sub-Total	$ 0	$ 0
(l)	Securities Received		
(m)	Total Collateral Reinvested	$ 0	$ 0

b.

(6)

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1)

REPURCHASE TRANSACTION – CASH TAKER – OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO)				

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity				
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month				
5. > 1 Month to 3 Months				
6. > 3 Months to 1 Year				
7. > 1 Year				
b. Ending Balance				
1. Open – No Maturity				
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month				
5. > 1 Month to 3 Months				
6. > 3 Months to 1 Year				
7. > 1 Year				

(4)

(5) Securities "Sold" Under Repo – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value				
b. Ending Balance				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value				

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds – BACV				
b. Bonds – FV				
c. LB & SS – BACV				
d. LB & SS – FV				
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p Total Assets – BACV	0	0	0	0
q. Total Assets – FV	0	0	0	0

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. Bonds – BACV				
b. Bonds – FV				
c. LB & SS – BACV				
d. LB & SS – FV				
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p Total Assets – BACV	0	0	0	0
q. Total Assets – FV	0	0	0	0

p=a+c+e+g+h+j+l+n q=b+d+f+g+i+k+m+o

(7) Collateral Received – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash				
2. Securities (FV)				
b. Ending Balance				
1. Cash				
2. Securities (FV)				

(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash				
b. Bonds – FV				
c. LB & SS – FV				
d. Preferred Stock – FV				
e. Common Stock				
f. Mortgage Loans – FV				
g. Real Estate – FV				
h. Derivatives – FV				
i. Other Invested Assets – FV				
j. Total Collateral Assets – FV (Sum of a through i)	0	0	0	0

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Cash				
b. Bonds – FV				
c. LB & SS – FV				
d. Preferred Stock – FV				
e. Common Stock				
f. Mortgage Loans – FV				
g. Real Estate – FV				
h. Derivatives – FV				
i. Other Invested Assets – FV				
j. Total Collateral Assets – FV (Sum of a through i)	0	0	0	0

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	
b. 30 Days or Less	
c. 31 to 90 Days	
d. > 90 Days	

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	AMORTIZED COST	FAIR VALUE
a. 30 Days or Less		
b. 31 to 60 Days		
c. 61 to 90 Days		
d. 91 to 120 Days		
e. 121 to 180 Days		
f. 181 to 365 Days		
g. 1 to 2 Years		
h. 2 to 3 Years		
i. > 3 Years		

(11) Liability to Return Collateral – Secured Borrowing (Total)

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral – All)				
2. Securities Collateral (FV)				
b. Ending Balance				
1. Cash (Collateral – All)				
2. Securities Collateral (FV)				

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1)

REPURCHASE TRANSACTION – CASH PROVIDER – OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO)				

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity				
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month				
5. > 1 Month to 3 Months				
6. > 3 Months to 1 Year				
7. > 1 Year				
b. Ending Balance				
1. Open – No Maturity				
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month				
5. > 1 Month to 3 Months				
6. > 3 Months to 1 Year				
7. > 1 Year				

(4)

(5) Fair Value of Securities Acquired Under Repo - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
b. Ending Balance				

(6) Securities Acquired Under Repo – Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds – FV				
b. LB & SS – FV				
c. Preferred Stock – FV				
d. Common Stock				
e. Mortgage Loans – FV				
f. Real Estate – FV				
g. Derivatives – FV				
h. Other Invested Assets – FV				
i. Total Assets – FV (Sum of a through h)	0	0	0	0

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Bonds – FV				
b. LB & SS – FV				
c. Preferred Stock – FV				
d. Common Stock				
e. Mortgage Loans – FV				
f. Real Estate – FV				
g. Derivatives – FV				
h. Other Invested Assets – FV				
i. Total Assets – FV (Sum of a through h)	0	0	0	0

(7) Collateral Provided – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash				
2. Securities (FV)				
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX

b. Ending Balance
1. Cash
2. Securities (FV)
3. Securities (BACV)
4. Nonadmitted Subset (BACV)

(8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	AMORTIZED COST	FAIR VALUE
a. Overnight and Continuous		
b. 30 Days or Less		
c. 31 to 90 Days		
d. > 90 Days		

(9) Recognized Receivable for Return of Collateral – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash				
2. Securities (FV)				
b. Ending Balance				
1. Cash				
2. Securities (FV)				

(10) Recognized Liability to Return Collateral – Secured Borrowing (Total)

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Repo Securities Sold/Acquired with Cash Collateral				
2. Repo Securities Sold/Acquired with Securities Collateral (FV)				
b. Ending Balance				
1. Repo Securities Sold/Acquired with Cash Collateral				
2. Repo Securities Sold/Acquired with Securities Collateral (FV)				

H. Repurchase Agreements Transactions Accounted for as a Sale

(1)
REPURCHASE TRANSACTION – CASH TAKER – OVERVIEW OF SALE TRANSACTIONS
(2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO)				

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity				
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month				
5. > 1 Month to 3 Months				
6. > 3 Months to 1 Year				
7. > 1 Year				
b. Ending Balance				
1. Open – No Maturity				
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month				
5. > 1 Month to 3 Months				
6. > 3 Months to 1 Year				
7. > 1 Year				

(4)
(5) Securities "Sold" Under Repo - Sale

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value				
b. Ending Balance				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value				

(6) Securities Sold Under Repo – Sale by NAIC Designation
ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds – BACV				
b. Bonds – FV				
c. LB & SS – BACV				
d. LB & SS – FV				
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p. Total Assets – BACV	0	0	0	0
q. Total Assets – FV	0	0	0	0

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. Bonds – BACV				
b. Bonds – FV				
c. LB & SS – BACV				
d. LB & SS – FV				
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p. Total Assets – BACV	0	0	0	0
q. Total Assets – FV	0	0	0	0

p=a+c+e+g+h+j+l+n q=b+d+f+g+i+k+m+o

(7) Proceeds Received - Sale

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash				
2. Securities (FV)				
3. Nonadmitted				
b. Ending Balance				
1. Cash				
2. Securities (FV)				
3. Nonadmitted				

(8) Cash & Non-Cash Collateral Received – Sale by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds – FV				
b. LB & SS – FV				
c. Preferred Stock – FV				
d. Common Stock				
e. Mortgage Loans – FV				
f. Real Estate – FV				
g. Derivatives – FV				
h. Other Invested Assets – FV				
i. Total Assets – FV (Sum of a through h)	0	0	0	0

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. Bonds – FV				
b. LB & SS – FV				
c. Preferred Stock – FV				
d. Common Stock				
e. Mortgage Loans – FV				
f. Real Estate – FV				
g. Derivatives – FV				
h. Other Invested Assets – FV				
i. Total Assets – FV (Sum of a through h)	0	0	0	0

(9) Recognized Forward Resale Commitment

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
b. Ending Balance				

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

(1)

REPURCHASE TRANSACTION – CASH PROVIDER – OVERVIEW OF SALE TRANSACTIONS

(2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO)				

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity				
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month				
5. > 1 Month to 3 Months				
6. > 3 Months to 1 Year				
7. > 1 Year				
b. Ending Balance				
1. Open – No Maturity				
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month				
5. > 1 Month to 3 Months				
6. > 3 Months to 1 Year				
7. > 1 Year				

(4)

(5) Securities Acquired Under Repo - Sale

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value				
b. Ending Balance				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value				

(6) Securities Acquired Under Repo – Sale by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds – BACV				
b. Bonds – FV				
c. LB & SS – BACV				
d. LB & SS – FV				
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p. Total Assets – BACV	0	0	0	0
q. Total Assets – FV	0	0	0	0

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. Bonds – BACV				
b. Bonds – FV				
c. LB & SS – BACV				

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
d.	LB & SS – FV				
e.	Preferred Stock – BACV				
f.	Preferred Stock – FV				
g.	Common Stock				
h.	Mortgage Loans – BACV				
i.	Mortgage Loans – FV				
j.	Real Estate – BACV				
k.	Real Estate – FV				
l.	Derivatives – BACV				
m.	Derivatives – FV				
n.	Other Invested Assets – BACV				
o.	Other Invested Assets – FV				
p.	Total Assets – BACV	0	0	0	0
q.	Total Assets – FV	0	0	0	0
	p=a+c+e+g+h+j+l+n q=b+d+f+g+i+k+m+o				

(7) Proceeds Provided - Sale

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a.	Maximum Amount				
	1. Cash				
	2. Securities (FV)				
	3. Securities (BACV)	XXX	XXX	XXX	XXX
	4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b.	Ending Balance				
	1. Cash				
	2. Securities (FV)				
	3. Securities (BACV)				
	4. Nonadmitted Subset (BACV)				

(8) Recognized Forward Resale Commitment

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a.	Maximum Amount				
b.	Ending Balance				

J. Real Estate

(1)
a.
b.
c.
(2)
a.
b.
(3)
(4)
a.
b.
c.
d.
e.
(5)
a.
b.

K. Low-Income Housing Tax Credits (LIHTC)

(1)
(2)
(3)
(4)
(5)
a.
b.
c.
(6)
a.
b.
(7)

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	1	2	3	4	5	6	7
Restricted Asset Category	Total Gross (Admitted & Nonadmitted) Restricted from Current Year	Total Gross (Admitted & Nonadmitted) Restricted From Prior Year	Increase/ (Decrease) (1 minus 2)	Total Current Year Nonadmitted Restricted	Total Current Year Admitted Restricted (1 minus 4)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (a)	Admitted Restricted to Total Admitted Assets (b)
a. Subject to contractual obligation for which liability is not shown	$	$ 0	$ 0	$	$ 0	0.0 %	0.0 %
b. Collateral held under security lending agreements		0	0		0	0.0	0.0
c. Subject to repurchase agreements		0	0		0	0.0	0.0
d. Subject to reverse repurchase agreements		0	0		0	0.0	0.0
e. Subject to dollar repurchase agreements		0	0		0	0.0	0.0
f. Subject to dollar reverse repurchase agreements		0	0		0	0.0	0.0
g. Placed under option contracts		0	0		0	0.0	0.0
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock		0	0		0	0.0	0.0
i. FHLB capital stock		0	0		0	0.0	0.0
j. On deposit with states		0	0		0	0.0	0.0
k. On deposit with other regulatory bodies		0	0		0	0.0	0.0
l. Pledged as collateral to FHLB (including assets backing funding agreements)		0	0		0	0.0	0.0
m. Pledged as collateral not captured in other categories	0	0	0		0	0.0	0.0
n. Other restricted assets	0	0	0		0	0.0	0.0
o. Total Restricted Assets	$ 0	$ 0	$ 0	$ 0	$ 0	0.0 %	0.0 %

(a) Column 1 divided by Asset Page, Column 1, Line 28
(b) Column 5 divided by Asset Page, Column 3, Line 28

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

		1	2	3	4
	Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted) *	% of BACV to Total Admitted Assets **
a.	Cash, Cash Equivalents and Short-Term Investments	$	$	0.0 %	0.0 %
b.	Schedule D, Part 1			0.0 %	0.0 %

c.	Schedule D, Part 2, Section 1			0.0 %	0.0 %
d.	Schedule D, Part 2, Section 2			0.0 %	0.0 %
e.	Schedule B			0.0 %	0.0 %
f.	Schedule A			0.0 %	0.0 %
g.	Schedule BA, Part 1			0.0 %	0.0 %
h.	Schedule DL, Part 1			0.0 %	0.0 %
i.	Other			0.0 %	0.0 %
j.	Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 0	$ 0	0.0 %	0.0 %

* Column 1 divided by Asset Page, Line 26 (Column 1)
** Column 1 divided by Asset Page, Line 26 (Column 3)

		1 Amount	2 % of Liability to Total Liabilities *
k.	Recognized Obligation to Return Collateral Asset	$	0.0 %

* Column 1 divided by Liability Page, Line 24 (Column 3)

M. Working Capital Finance Investments

(1) Aggregate Working Capital Finance Investments (WCFI) Book/Adjusted Carrying Value by NAIC Designation:

		Gross Asset CY	Non-admitted Asset CY	Net Admitted Asset CY
a.	WCFI Designation 1	$	$	$ 0
b.	WCFI Designation 2			0
c.	WCFI Designation 3			0
d.	WCFI Designation 4			0
e.	WCFI Designation 5			0
f.	WCFI Designation 6			0
g.	Total	$ 0	$ 0	$ 0

(2) Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs:

		Book/Adjusted Carrying Value
a.	Up to 180 Days	
b.	181 Days to 365 Days	
c.	Total	$ 0

(3)

N. Offsetting and Netting of Assets and Liabilities

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds – AC		0	$	$ 0	$	$ 0
(2) Bonds - FV		0		0		0
(3) LB&SS – AC		0		0		0
(4) LB&SS – FV		0		0		0
(5) Preferred Stock – AC		0		0		0
(6) Preferred Stock – FV		0		0		0
(7) Total (1+2+3+4+5+6)	0	0	$ 0	$ 0	$ 0	$ 0

AC – Amortized Cost FV – Fair Value

P. Short Sales

(1) Unsettled Short Sale Transactions (Outstanding as of Reporting Date)

	Proceeds Received	Current Fair Value of Securities Sold Short	Unrealized Gain or Loss	Expected Settlement (# of Days)	Fair Value of Short Sales Exceeding (or expected to exceed) 3 Settlement Days	Fair Value of Short Sales Expected to be Settled by Secured Borrowing
a. Bonds	$					
b. Preferred Stock						
c. Common Stock						
d. Totals (a+b+c)	$ 0	$ 0	$ 0	XXX	$ 0	$ 0

(2) Settled Short Sale Transactions

	Proceeds Received	Current Fair Value of Securities Sold Short	Realized Gain or Loss on Transaction	Fair Value of Short Sales that Exceeded 3 Settlement Days	Fair Value of Short Sales Settled by Secured Borrowing
a. Bonds	$	$	$	$	$
b. Preferred Stock					
c. Common Stock					
d. Totals (a+b+c)	$ 0	$ 0	$ 0	$ 0	$ 0

Q. Prepayment Penalty and Acceleration Fees

		General Account
(1)	Number of CUSIPs	0
(2)	Aggregate Amount of Investment Income	12,665

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

Asset Type	Percent Share
(1) Cash	%
(2) Cash Equivalents	%
(3) Short-Term Investments	%
(4) Total	0.000 %

6. Joint Ventures, Partnerships and Limited Liability Companies

A.
B.

7. Investment Income

A.
B.

8. Derivative Instruments

A. Derivatives under *SSAP No. 86 – Derivatives*

(1)
(2)
(3)
(4)
(5)
(6)

(7)
a.
b.
(8)
a.

	Fiscal Year	Derivative Premium Payments Due
1.	2022	$
2.	2023	
3.	2024	
4.	2025	
5.	Thereafter	
6.	Total Future Settled Premiums	$ 0

b.

		Undiscounted Future Premium Commitments	Derivative Fair Value With Premium Commitments (Reported on DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
1.	Prior Year	$ 0	$ 0	$ 0
2.	Current Year	$	$	$

B. Derivatives under *SSAP No. 108 – Derivatives Hedging Variable Annuity Guarantees*

(1)
(2) Recognition of gains/losses and deferred assets and liabilities

a. Scheduled Amortization

	Amortization Year	Deferred Assets	Deferred Liabilities
1.	2022		
2.	2023		
3.	2024		
4.	2025		
5.	2026		
6.	2027		
7.	2028		
8.	2029		
9.	2030		
10.	2031		
11.	Total	0	0

b. Total Deferred Balance* 0
* Should agree to Column 19 of Schedule DB, Part E

c. Reconciliation of Amortization:

1.	Prior Year Total Deferred Balance	$ 0
2.	Current Year Amortization	$
3.	Current Year Deferred Recognition	$
4.	Ending Deferred Balance [1-(2+3)]	$ 0

d. Open Derivative Removed from SSAP No. 108 and Captured in Scope of SSAP No. 86

1.	Total Derivative Fair Value Change	$
2.	Change in Fair Value Reflected as a Natural Offset to VM21 Liability Under SSAP No. 108	$
3.	Change in Fair Value Reflected as a Deferred Asset / Liability Under SSAP No. 108	$
4.	Other Changes	$
5.	Unrealized Gain / Loss Recognized for Derivative Under SSAP No. 86 [1-(sum of 2 through 4)]	$ 0

e. Open Derivative Removed from SSAP No. 86 and Captured in Scope of SSAP No. 108

1.	Total Derivative Fair Value Change	$
2.	Unrealized Gain / Loss Recognized Prior to the Reclassification to SSAP No. 108	$
3.	Other Changes	$
4.	Fair Value Change Available for Application under SSAP No. 108 [1-(2+3)]	$ 0

(3)
a.
c. Amortization

	Amortization Year	Recognized Deferred Assets	Recognized Deferred Liabilities	Accelerated Amortization	Original Amortization
1.	2022				
2.	2023				
3.	2024				
4.	2025				
5.	2026				
6.	Total Adjusted Amortization				

d.
(4)
a.
c. Amortization

	Amortization Year	Recognized Deferred Assets	Recognized Deferred Liabilities	Accelerated Amortization	Original Amortization
1.	2022				
2.	2023				
3.	2024				
4.	2025				
5.	2026				
6.	Total Adjusted Amortization				

d.

9. Income Taxes

A. The components of the net deferred tax asset/(liability) at December 31 are as follows:
1.

		12/31/2021		
		(1) Ordinary	(2) Capital	(3) (Col 1+2) Total
(a)	Gross Deferred Tax Assets	$ 448,679	$ 53,925	$ 502,604
(b)	Statutory Valuation Allowance Adjustments	$ 0	$ 0	$ 0
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 448,679	$ 53,925	$ 502,604
(d)	Deferred Tax Assets Nonadmitted	$ 0	$ 53,925	$ 53,925
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$ 448,679	$ 0	$ 448,679
(f)	Deferred Tax Liabilities	$ 159,654	$ 0	$ 159,654
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 289,025	$ 0	$ 289,025

		12/31/2020 (4) Ordinary	12/31/2020 (5) Capital	12/31/2020 (6) (Col 4+5) Total
(a)	Gross Deferred Tax Assets	$ 410,381	$ 57,879	$ 468,260
(b)	Statutory Valuation Allowance Adjustments	$ 0	$ 0	$ 0
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 410,381	$ 57,879	$ 468,260
(d)	Deferred Tax Assets Nonadmitted	$ 0	$ 57,879	$ 57,879
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$ 410,381	$ 0	$ 410,381
(f)	Deferred Tax Liabilities	$ 247,420	$ 0	$ 247,420
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 162,961	$ 0	$ 162,961

		Change (7) (Col 1-4) Ordinary	Change (8) (Col 2-5) Capital	Change (9) (Col 7+8) Total
(a)	Gross Deferred Tax Assets	$ 38,298	$ (3,954)	$ 34,344
(b)	Statutory Valuation Allowance Adjustments	$ 0	$ 0	$ 0
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 38,298	$ (3,954)	$ 34,344
(d)	Deferred Tax Assets Nonadmitted	$ 0	$ (3,954)	$ (3,954)
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$ 38,298	$ 0	$ 38,298
(f)	Deferred Tax Liabilities	$ (87,766)	$ 0	$ (87,766)
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 126,064	$ 0	$ 126,064

2.

Admission Calculation Components SSAP No. 101

		12/31/2021 (1) Ordinary	12/31/2021 (2) Capital	12/31/2021 (3) (Col 1+2) Total
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$ 448,679	$ 0	$ 448,679
(b)	Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$ 0	$ 0	$ 0
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 0	$ 0	$ 0
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 7,840,051
(c)	Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ 0	$ 0	$ 0
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 448,679	$ 0	$ 448,679

		12/31/2020 (4) Ordinary	12/31/2020 (5) Capital	12/31/2020 (6) (Col 4+5) Total
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$ 410,381	$ 0	$ 410,381
(b)	Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$ 0	$ 0	$ 0
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 0	$ 0	$ 0
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 6,891,525
(c)	Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ 0	$ 0	$ 0
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 410,381	$ 0	$ 410,381

		Change (7) (Col 1-4) Ordinary	Change (8) (Col 2-5) Capital	Change (9) (Col 7+8) Total
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$ 38,298	$ 0	$ 38,298
(b)	Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$ 0	$ 0	$ 0
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 0	$ 0	$ 0
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 948,526
(c)	Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ 0	$ 0	$ 0
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 38,298	$ 0	$ 38,298

3.

		2021	2020
(a)	Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	2,166.000	1,346.000
(b)	Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 52,267,005.000	$ 45,943,498.000

4.

Impact of Tax-Planning Strategies

		12/31/2021 (1) Ordinary	12/31/2021 (2) Capital
(a)	Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
	1. Adjusted Gross DTAs Amount From Note 9A1(c)	448,679	53,925
	2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0.0	0.0
	3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	448,679	0
	4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0.0	0.0

		12/31/2020 (3) Ordinary	12/31/2020 (4) Capital
(a)	Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
	1. Adjusted Gross DTAs Amount From Note 9A1(c)	410,381	57,879
	2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax	0.0	0.0

Planning Strategies		
3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	410,381	0
4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0.0	0.0

	Change	
	(5) (Col 1-3) Ordinary	(6) (Col 2-4) Capital
(a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
1. Adjusted Gross DTAs Amount From Note 9A1(c)	38,298	(3,954)
2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0.0	0.0
3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	38,298	0
4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0.0	0.0

(b) Does the Company's tax-planning strategies include the use of reinsurance? Yes No X

B.
(1)
(2)
(3)
(4)
C. Current income taxes incurred consist of the following major components

	(1) 12/31/2021	(2) 12/31/2020	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 1,899,466	$ 3,033,453	$ (1,133,987)
(b) Foreign	$	$ 0	$ 0
(c) Subtotal	$ 1,899,466	$ 3,033,453	$ (1,133,987)
(d) Federal income tax on net capital gains	$ 53,322	$ 153,287	$ (99,965)
(e) Utilization of capital loss carry-forwards	$ 0	$ 0	$ 0
(f) Other	$ 419,174	$ 1,276,449	$ (857,275)
(g) Federal and foreign income taxes incurred	$ 2,371,962	$ 4,463,189	$ (2,091,227)
2. Deferred Tax Assets:			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 253,253	$ 204,720	$ 48,533
(2) Unearned premium reserve	$ 90,069	$ 100,180	$ (10,111)
(3) Policyholder reserves	$ 105,357	$ 105,481	$ (124)
(4) Investments	$ 0	$ 0	$ 0
(5) Deferred acquisition costs	$ 0	$ 0	$ 0
(6) Policyholder dividends accrual	$ 0	$ 0	$ 0
(7) Fixed assets	$ 0	$ 0	$ 0
(8) Compensation and benefits accrual	$ 0	$ 0	$ 0
(9) Pension accrual	$ 0	$ 0	$ 0
(10) Receivables - nonadmitted	$ 0	$ 0	$ 0
(11) Net operating loss carry-forward	$ 0	$ 0	$ 0
(12) Tax credit carry-forward	$ 0	$ 0	$ 0
(13) Other (including items <5% of total ordinary tax assets)	$ 0	$ 0	$ 0
(99) Subtotal	$ 448,679	$ 410,381	$ 38,298
(b) Statutory valuation allowance adjustment	$ 0	$ 0	$ 0
(c) Nonadmitted	$ 0	$ 0	$ 0
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 448,679	$ 410,381	$ 38,298
(e) Capital:			
(1) Investments	$ 53,925	$ 57,879	$ (3,954)
(2) Net capital loss carry-forward	$ 0	$ 0	$ 0
(3) Real estate	$ 0	$ 0	$ 0
(4) Other (including items <5% of total capital tax assets)	$ 0	$ 0	$ 0
(99) Subtotal	$ 53,925	$ 57,879	$ (3,954)
(f) Statutory valuation allowance adjustment	$ 0	$ 0	$ 0
(g) Nonadmitted	$ 53,925	$ 57,879	$ (3,954)
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 0	$ 0	$ 0
(i) Admitted deferred tax assets (2d + 2h)	$ 448,679	$ 410,381	$ 38,298
3. Deferred Tax Liabilities:			
(a) Ordinary			
(1) Investments	$ 24,556	$ 13,975	$ 10,581
(2) Fixed assets	$ 0	$ 0	$ 0
(3) Deferred and uncollected premium	$ 0	$ 0	$ 0
(4) Policyholder reserves	$ 0	$ 0	$ 0
(5) Other (including items<5% of total ordinary tax liabilities)	$ 135,098	$ 233,445	$ (98,347)
(99) Subtotal	$ 159,654	$ 247,420	$ (87,766)
(b) Capital:			
(1) Investments	$ 0	$ 0	$ 0
(2) Real estate	$ 0	$ 0	$ 0
(3) Other (including items <5% of total capital tax liabilities)	$ 0	$ 0	$ 0
(99) Subtotal	$ 0	$ 0	$ 0
(c) Deferred tax liabilities (3a99 + 3b99)	$ 159,654	$ 247,420	$ (87,766)
4. Net deferred tax assets/liabilities (2i - 3c)	$ 289,025	$ 162,961	$ 126,064

D.
E.
(1)
(2)
(3)
F.
(1)
(2)
G.
H. Repatriation Transition Tax (RTT)

I. Alternative Minimum Tax Credit

	Amount
(1) Gross AMT Credit Recognized as:	
a. Current year recoverable	$ 0
b. Deferred tax asset (DTA)	$ 0

(2) Beginning Balance of AMT Credit Carryforward	$	0
(3) Amounts Recovered	$	0
(4) Adjustments	$	0
(5) Ending Balance of AMT Credit Carryforward (5=2-3-4)	$	0
(6) Reduction for Sequestration	$	0
(7) Nonadmitted by Reporting Entity	$	0
(8) Reporting Entity Ending Balance (8=5-6-7)	$	0

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

A.
B.
C. Transactions with related party who are not reported on Schedule Y

(3) Detail of Material Related Party Transactions Involving Exchange of Assets and Liabilities
D.
E.
F.
G.
H.
I.
J.
K.
L.
M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount

(2) NAIC Filing Response Information

SCA Entity (Should be same entities as shown in M(1) above.)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Yes/No	NAIC Disallowed Entities Valuation Method, Resubmission Required Yes/No	Code**
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$ 0	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$ 0	XXX	XXX	XXX

*S1 – Sub-1, S2 – Sub-2 or RDF – Resubmission of Disallowed Filing

** I – Immaterial or M - Material

N. Investment in Insurance SCAs

(1)
(3)

11. Debt

A.
B. FHLB (Federal Home Loan Bank) Agreements

(1)
(2) FHLB Capital Stock

a. Aggregate Totals

		Total
1.	Current Year	
(a)	Membership Stock – Class A	0
(b)	Membership Stock – Class B	0
(c)	Activity Stock	0
(d)	Excess Stock	0
(e)	Aggregate Total (a+b+c+d)	0
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	0

		Total
2.	Prior Year-end	
(a)	Membership Stock – Class A	0
(b)	Membership Stock – Class B	0
(c)	Activity Stock	0
(d)	Excess Stock	0
(e)	Aggregate Total (a+b+c+d)	0
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	0

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

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

	1	2	Eligible for Redemption			
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 months to Less Than 1 year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	0	0	0	0	0	0
2. Class B	0	0	0	0	0	0

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total Collateral Pledged	0	0	0
2. Prior Year-end Total Collateral Pledged	0	0	0

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total Maximum Collateral Pledged	0	0	0
2. Prior Year-end Total Maximum Collateral Pledged	0	0	0

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

		Total	Funding Agreements Reserves Established
(a)	Debt	0	XXX
(b)	Funding Agreements	0	0
(c)	Other	0	XXX
(d)	Aggregate Total (a+b+c)	0	0

2. Prior Year-end

		Total	Funding Agreements Reserves Established
(a)	Debt	0	XXX
(b)	Funding Agreements	0	0
(c)	Other	0	XXX
(d)	Aggregate Total (a+b+c)	0	0

b. Maximum Amount during Reporting Period (Current Year)

		Total
1.	Debt	0
2.	Funding Agreements	0
3.	Other	0
4.	Aggregate Total (Lines 1+2+3)	0

11B(4)b4 should be equal to or greater than 11B(4)a1(d)

c. FHLB – Prepayment Obligations

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

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

A. Defined Benefit Plan

(1) Change in benefit obligation

a. Pension Benefits

		Overfunded 2021	Overfunded 2020	Underfunded 2021	Underfunded 2020
1.	Benefit obligation at beginning of year	$ 0	$ 0	$ 0	$ 0
2.	Service cost	$ 0	$ 0	$ 0	$ 0
3.	Interest cost	$ 0	$ 0	$ 0	$ 0
4.	Contribution by plan participants	$ 0	$ 0	$ 0	$ 0
5.	Actuarial gain (loss)	$ 0	$ 0	$ 0	$ 0
6.	Foreign currency exchange rate changes	$ 0	$ 0	$ 0	$ 0
7.	Benefits paid	$ 0	$ 0	$ 0	$ 0
8.	Plan amendments	$ 0	$ 0	$ 0	$ 0
9.	Business combinations, divestitures, curtailments, settlements and special termination benefits	$ 0	$ 0	$ 0	$ 0
10.	Benefit obligation at end of year	$ 0	$ 0	$ 0	$ 0

b. Postretirement Benefits

		Overfunded 2021	Overfunded 2020	Underfunded 2021	Underfunded 2020
1.	Benefit obligation at beginning of year	$ 0	$ 0	$ 0	$ 0
2.	Service cost	$ 0	$ 0	$ 0	$ 0
3.	Interest cost	$ 0	$ 0	$ 0	$ 0
4.	Contribution by plan participants	$ 0	$ 0	$ 0	$ 0
5.	Actuarial gain (loss)	$ 0	$ 0	$ 0	$ 0
6.	Foreign currency exchange rate changes	$ 0	$ 0	$ 0	$ 0
7.	Benefits paid	$ 0	$ 0	$ 0	$ 0
8.	Plan amendments	$ 0	$ 0	$ 0	$ 0
9.	Business combinations, divestitures, curtailments, settlements and special termination benefits	$ 0	$ 0	$ 0	$ 0
10.	Benefit obligation at end of year	$ 0	$ 0	$ 0	$ 0

c. Special or Contractual Benefits Per SSAP No. 11

		Overfunded 2021	Overfunded 2020	Underfunded 2021	Underfunded 2020
1.	Benefit obligation at beginning of year	$ 0	$ 0	$ 0	$ 0
2.	Service cost	$ 0	$ 0	$ 0	$ 0
3.	Interest cost	$ 0	$ 0	$ 0	$ 0
4.	Contribution by plan participants	$ 0	$ 0	$ 0	$ 0
5.	Actuarial gain (loss)	$ 0	$ 0	$ 0	$ 0
6.	Foreign currency exchange rate changes	$ 0	$ 0	$ 0	$ 0
7.	Benefits paid	$ 0	$ 0	$ 0	$ 0
8.	Plan amendments	$ 0	$ 0	$ 0	$ 0
9.	Business combinations, divestitures, curtailments, settlements and special termination benefits	$ 0	$ 0	$ 0	$ 0
10.	Benefit obligation at end of year	$ 0	$ 0	$ 0	$ 0

(2) Change in plan assets

		Pension Benefits 2021	Pension Benefits 2020	Postretirement Benefits 2021	Postretirement Benefits 2020	Special or Contractual Benefits Per SSAP No. 11 2021	Special or Contractual Benefits Per SSAP No. 11 2020
a.	Fair value of plan assets at beginning of year	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
b.	Actual return on plan assets	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
c.	Foreign currency exchange rate changes	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
d.	Reporting entity contribution	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
e.	Plan participants' contributions	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
f.	Benefits paid	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
g.	Business combinations, divestitures and settlements	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
h.	Fair value of plan assets at end of year	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

(3) Funded status

		Pension Benefits 2021	Pension Benefits 2020	Postretirement Benefits 2021	Postretirement Benefits 2020
a.	Components				
1.	Prepaid benefit costs	$ 0	$ 0	$ 0	$ 0
2.	Overfunded plan assets	$ 0	$ 0	$ 0	$ 0
3.	Accrued benefit costs	$ 0	$ 0	$ 0	$ 0
4.	Liability for pension benefits	$ 0	$ 0	$ 0	$ 0
b.	Assets and liabilities recognized				
1.	Assets (nonadmitted)	$ 0	$ 0	$ 0	$ 0
2.	Liabilities recognized	$ 0	$ 0	$ 0	$ 0

c.	Unrecognized liabilities	$ 0	$ 0	$ 0	$ 0

(4) Components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
		2021	2020	2021	2020	2021	2020
a.	Service cost	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
b.	Interest cost	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
c.	Expected return on plan assets	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
d.	Transition asset or obligation	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
e.	Gains and losses	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
f.	Prior service cost or credit	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
g.	Gain or loss recognized due to a settlement or curtailment	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
h.	Total net periodic benefit cost	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits	
		2021	2020	2021	2020
a.	Items not yet recognized as a component of net periodic cost - prior year	$ 0	$ 0	$ 0	$ 0
b.	Net transition asset or obligation recognized	$ 0	$ 0	$ 0	$ 0
c.	Net prior service cost or credit arising during the period	$ 0	$ 0	$ 0	$ 0
d.	Net prior service cost or credit recognized	$ 0	$ 0	$ 0	$ 0
e.	Net gain and loss arising during the period	$ 0	$ 0	$ 0	$ 0
f.	Net gain and loss recognized	$ 0	$ 0	$ 0	$ 0
g.	Items not yet recognized as a component of net periodic cost - current year	$ 0	$ 0	$ 0	$ 0

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits	
		2021	2020	2021	2020
a.	Net transition asset or obligation	$ 0	$ 0	$ 0	$ 0
b.	Net prior service cost or credit	$ 0	$ 0	$ 0	$ 0
c.	Net recognized gains and losses	$ 0	$ 0	$ 0	$ 0

(7) Weighted-average assumptions used to determine net periodic benefit cost as of Dec. 31

		2021	2020
a.	Weighted-average discount rate	0.000	0.000
b.	Expected long-term rate of return on plan assets	0.000	0.000
c.	Rate of compensation increase	0.000	0.000
d.	Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	0.000	0.000

Weighted-average assumptions used to determine projected benefit obligations as of Dec. 31 :

		2021	2020
e.	Weighted-average discount rate	0.000	0.000
f.	Rate of compensation increase	0.000	0.000
g.	Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	0.000	0.000

(8)

(9)

(10) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:

	Year(s)	Amount
a.	2022	$ 0
b.	2023	$ 0
c.	2024	$ 0
d.	2025	$ 0
e.	2026	$ 0
f.	Thereafter Total	$ 0

(11)

(12)

(13)

(14)

(15)

(16)

(17)

(18)

B.

C.

(2)

D.

E. Defined Contribution Plans

F. Multiemployer Plans

G. Consolidated/Holding Company Plans

H. Postemployment Benefits and Compensated Absences

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

(1)

(2)

(3)

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

A.

B.

C.

D.

E.

F.

G.

H.

I.

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is $ 2,728

K. The Company issued the following surplus debentures or similar obligations:

L. The impact of any restatement due to prior quasi-reorganizations is as follows:

M.

14. Liabilities, Contingencies and Assessments

A.

(1) Total *SSAP No. 97 - Investments in Subsidiary, Controlled, and Affiliated Entities*, and *SSAP No. 48 – Joint Ventures, Partnerships and Limited Liability Companies* contingent liabilities: $ 0

(3)

a. Aggregate Maximum Potential of Future Payments of All Guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.) $ 0

b. Current Liability Recognized in F/S:
1. Noncontingent Liabilities $ 0

2. Contingent Liabilities $ 0

c. Ultimate Financial Statement Impact if action under the guarantee is required.

1.	Investments in SCA	$	0
2.	Joint Venture	$	0
3.	Dividends to Stockholders (capital contribution)	$	0
4.	Expense	$	0
5.	Other	$	0
6.	Total (Should equal (3)a.)	$	0

B. Assessments

(1)

(2)

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$	1,111,647
b.	Decreases current year: Policy surcharges charged off	$	297,144
c.	Increases current year: Accretion of premium tax offset-P. Trty	$	(171,179)
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$	643,324

(3)

a. Discount Rate Applied 2.750 %

C. Gain Contingencies

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

The company paid the following amounts in the reporting period to settle claims related extra contractual obligations or bad faith claims stemming from lawsuits.

	Direct
Claims related ECO and bad faith losses paid during the reporting period	$ 0

Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period.

(a) 0-25 Claims	(b) 26-50 Claims	(c) 51-100 Claims	(d) 101-500 Claims	(e) More than 500 Claims

Indicate whether claim count information is disclosed per claim or per claimant.

(f) Per Claim [ ] (g) Per Claimant [ ]

E. Joint and Several Liabilities

F. All Other Contingencies

15. Leases

A. Lessee Operating Lease

(1)

a.

b.

c.

d.

e.

(2) a. At December 31, the minimum aggregate rental commitments are as follows:

	Year Ending December 31		Operating Leases
1.	2022	$	0
2.	2023	$	0
3.	2024	$	0
4.	2025	$	0
5.	2026	$	0
6.	Total	$	0

b.

(3)

a.

b.

B.

(1)

a.

b.

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

	Year Ending December 31		Operating Leases
1.	2022	$	0
2.	2023	$	0
3.	2024	$	0
4.	2025	$	0
5.	2026	$	0
6.	Total	$	0

d.

(2)

a.

b. The Company's investment in leveraged leases relates to equipment used primarily in the transportation industries. The component of net income from leveraged leases at December 31, current year and prior year were as shown below:

		2021	2020
1.	Income from leveraged leases before income tax including investment tax credit	$ 0	$ 0
2.	Less current income tax	$ 0	$ 0
3.	Net income from leveraged leases	$ 0	$ 0

c. The components of the investment in leveraged leases at December 31, current year and prior year were as shown below:

		2021	2020
1.	Lease contracts receivable (net of principal and interest on non-recourse financing)	$ 0	$ 0
2.	Estimated residual value of leased assets	$ 0	$ 0
3.	Unearned and deferred income	$ 0	$ 0
4.	Investment in leveraged leases	$ 0	$ 0
5.	Deferred income taxes related to leveraged leases	$ 0	$ 0
6.	Net investment in leveraged leases	$ 0	$ 0

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk

(1) The table below summarizes the face amount of the Company's financial instruments with off-balance-sheet risk.

		Assets		Liabilities	
		2021	2020	2021	2020
a.	Swaps	$ 0	$ 0	$ 0	$ 0

b.	Futures	$ 0	$ 0	$ 0	$ 0
c.	Options	$ 0	$ 0	$ 0	$ 0
d.	Total	$ 0	$ 0	$ 0	$ 0

(2)
(3)
(4)

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

A. Transfers of Receivables Reported as Sales

(1)
(2)

B. Transfer and Servicing of Financial Assets

(1)
(2)
a.
b.
c.
(3)
(4)
a.
1.
(a)
(b)
2.
b.
1.
(b)
(c)
(d)
2.
3.
4.
5.
(5)
(6)
(7)

C. Wash Sales

(1)

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

A. ASO Plans
The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during 2021 :

		ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$ 0	$ 0	$ 0
b.	Total net other income or expenses (including interest paid to or received from plans)	$ 0	$ 0	$ 0
c.	Net gain or (loss) from operations	$ 0	$ 0	$ 0
d.	Total claim payment volume	$ 0	$ 0	$ 0

B. ASC Plans
The gain from operations from Administrative Services Contract (ASC) uninsured plans and the uninsured portion of partially insured plans was as follows during 2021 :

		ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASC
a.	Gross reimbursement for medical cost incurred	$ 365,054	$ 0	$ 365,054
b.	Gross administrative fees accrued	$ 50,521	$ 0	$ 50,521
c.	Other income or expenses (including interest paid to or received from plans)	$ 0	$ 0	$ 0
d.	Gross expenses incurred (claims and administrative)	$ 415,576	$ 0	$ 415,576
e.	Total net gain or loss from operations	$ 0	$ 0	$ 0

C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract:

(1)
(2)
(3)
(4)

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

20. Fair Value Measurements

A.
(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Corporate bonds, available-for-sale, at FV	$ 0	$ 91,674	$ 0	$ 0	$ 91,674
Total assets at fair value/NAV	$ 0	$ 91,674	$ 0	$ 0	$ 91,674

(3)
(4)
(5)
B.
E.

21. Other Items

A. Unusual or Infrequent Items

B. Troubled Debt Restructuring: Debtors

(1)
(2)
(3)
(4)

C. Other Disclosures

D. Business Interruption Insurance Recoveries

E. State Transferable and Non-transferable Tax Credits

(2)
(3)
(4) State Tax Credits Admitted and Nonadmitted

	Total Admitted	Total Nonadmitted
a. Transferable	0	0
b. Non-transferable	0	0

F. Subprime-Mortgage-Related Risk Exposure

(1)
(2) Direct exposure through investments in subprime mortgage loans.

	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Value of Land and Buildings	Other-Than-Temporary Impairment Losses Recognized	Default Rate
a. Mortgages in the process of foreclosure	0	0	0	0	0.0
b. Mortgages in good standing	0	0	0	0	0.0
c. Mortgages with restructured terms	0	0	0	0	0.0
d. Total	0	0	0	0	XXX

(3) Direct exposure through other investments.

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	0	0	0	0
b. Commercial mortgage-backed securities	0	0	0	0
c. Collateralized debt obligations	0	0	0	0
d. Structured securities	0	0	0	0
e. Equity investment in SCAs *	0	0	0	0
f. Other assets	0	0	0	0
g. Total	0	0	0	0

* Company's subsidiary Company has investments in subprime mortgages. These investments comprise 0.0 % of the companies invested assets.

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

	Losses Paid in the Current Year	Losses Incurred in the Current Year	Case Reserves at End of Current Period	IBNR Reserves at End of Current Period
a. Mortgage guaranty coverage	0	0	0	0
b. Financial guaranty coverage	0	0	0	0

G. Retained Assets

(1)
(2)

	In Force			
	As of End of Current Year		As of End of Prior Year	
	Number	Balance	Number	Balance
a. Up to and including 12 months	0	$ 0	0	$ 0
b. 13 to 24 months	0	$ 0	0	$ 0
c. 25 to 36 months	0	$ 0	0	$ 0
d. 37 to 48 months	0	$ 0	0	$ 0
e. 49 to 60 months	0	$ 0	0	$ 0
f. Over 60 months	0	$ 0	0	$ 0
g. Total	0	$ 0	0	$ 0

(3)

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
a. Number/balance of retained asset accounts at the beginning of the year	0	$ 0	0	$ 0
b. Number/amount of retained asset accounts issued/added during the year	0	$ 0	0	$ 0
c. Investment earnings credited to retained asset accounts during the year	N/A	$ 0	N/A	$ 0
d. Fees and other charges assessed to retained asset accounts during the year	NA	$ 0	NA	$ 0
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	0	$ 0	0	$ 0
f. Number/amount of retained asset accounts closed/withdrawn during the year	0	$ 0	0	$ 0
g. Number/balance of retained asset accounts at the end of the year g=a+b+c-d-e-f	0	$ 0	0	$ 0

H. Insurance–Linked Securities (ILS) Contracts

	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Management of Risk Related To:		
(1) Directly-Written Insurance Risks		
a. ILS Contracts as Issuer	0	$ 0
b. ILS Contracts as Ceding Insurer	0	$ 0
c. ILS Contracts as Counterparty	0	$ 0
(2) Assumed Insurance Risks		
a. ILS Contracts as Issuer	0	$ 0
b. ILS Contracts as Ceding Insurer	0	$ 0
c. ILS Contracts as Counterparty	0	$ 0

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

(1) Amount of admitted balance that could be realized that could be realized from an investment vehicle	$ 0
(2) Percentage Bonds	0.0 %
(3) Percentage Stocks	0.0 %
(4) Percentage Mortgage Loans	0.0 %
(5) Percentage Real Estate	0.0 %
(6) Percentage Cash and Short-Term Investments	0.0 %
(7) Percentage Derivatives	0.0 %
(8) Percentage Other Invested Assets	0.0 %

22. Events Subsequent

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

(1)
(2)

Section 2 - Ceded Reinsurance Report - Part A

(1)
a.
b.
(2)
Section 3 - Ceded Reinsurance Report - Part B

(1)
(2)

B. Uncollectible Reinsurance

(1) The Company has written off in the current year reinsurance balances due from the companies listed below, the amount of: $0
That is reflected as:

a.	Losses incurred	$	0
b.	Loss adjustment expenses incurred	$	0
c.	Premiums earned	$	0
d.	Other	$	0

C. Commutation of Reinsurance Reflected in Income and Expenses

The company has reported in its operations in the current year as a result of commutation of reinsurance with the companies listed below, amounts that are reflected as:

(1)	Losses incurred	$	0
(2)	Loss adjustment expenses incurred	$	0
(3)	Premiums earned	$	0
(4)	Other	$	0

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

b.
b.

E. Reinsurance Credit

(1)
(2)
(3)
(4)
(5)
(6)

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A.
B.
C.
D. Medical loss ratio rebates required pursuant to the Public Health Service Act.

	1 Individual	2 Small Group Employer	3 Large Group Employer	4 Other Categories with Rebates	5 Total
Prior Reporting Year					
(1) Medical loss ratio rebates incurred	0	0	0	0	0
(2) Medical loss ratio rebates paid	0	0	0	0	0
(3) Medical loss ratio rebates unpaid	0	0	0	0	0
(4) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	0
(5) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	0
(6) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	0
Current Reporting Year-to-Date					
(7) Medical loss ratio rebates incurred	0	0	0	0	0
(8) Medical loss ratio rebates paid	0	0	0	0	0
(9) Medical loss ratio rebates unpaid	0	0	0	0	0
(10) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	0
(11) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	0
(12) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	0

E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

(1) Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk sharing provisions (YES/NO)? Yes [X] No [ ]

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

			AMOUNT
a.	Permanent ACA Risk Adjustment Program		
	Assets		
	1. Premium adjustments receivable due to ACA Risk Adjustment (including high-risk pool payments)	$	0
	Liabilities		
	2. Risk adjustment user fees payable for ACA Risk Adjustment	$	0
	3. Premium adjustments payable due to ACA Risk Adjustment (including high-risk pool premium)	$	0
	Operations (Revenue & Expense)		
	4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$	0
	5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$	0
b.	Transitional ACA Reinsurance Program		
	Assets		
	1. Amounts recoverable for claims paid due to ACA Reinsurance	$	0
	2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	$	0
	3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	$	0
	Liabilities		
	4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium	$	0
	5. Ceded reinsurance premiums payable due to ACA Reinsurance	$	0
	6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	$	0
	Operations (Revenue & Expense)		
	7. Ceded reinsurance premiums due to ACA Reinsurance	$	0
	8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	$	0
	9. ACA Reinsurance contributions – not reported as ceded premium	$	0
c.	Temporary ACA Risk Corridors Program		
	Assets		
	1. Accrued retrospective premium due to ACA Risk Corridors	$	0
	Liabilities		
	2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	$	0
	Operations (Revenue & Expense)		
	3. Effect of ACA Risk Corridors on net premium income (paid/received)	$	0
	4. Effect of ACA Risk Corridors on change in reserves for rate credits	$	0

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance.

	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 – 3)	Prior Year Accrued Less Payments (Col 2 – 4)	To Prior Year Balance	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 – 3 + 7)	Cumulative Balances from Prior Years (Col 2 – 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premiums adjustments receivable (including high-risk pool payments)	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	A	$ 0	$ 0
2. Premium adjustments (payable) (including high-risk pool premium)	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	B	$ 0	$ 0
3. Subtotal ACA Permanent Risk Adjustment Program	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0		$ 0	$ 0
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	C	$ 0	$ 0
2. Amounts recoverable for claims unpaid (contra liability)	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	D	$ 0	$ 0
3. Amounts receivable relating to uninsured plans	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	E	$ 0	$ 0
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as cede premium	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	F	$ 0	$ 0
5. Ceded reinsurance premiums payable	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	G	$ 0	$ 0
6. Liability for amounts held under uninsured plans	0	0	0	0	0	0	0	0	H	0	0
7. Subtotal ACA Transitional Reinsurance Program	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0		$ 0	$ 0
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	I	$ 0	$ 0
2. Reserve for rate credits or policy experience rating refunds	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	J	$ 0	$ 0
3. Subtotal ACA Risk Corridors Program	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0		$ 0	$ 0
d. Total for ACA Risk Sharing Provisions	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0		$ 0	$ 0

Explanations of Adjustments

A

B 0

C 0

D 0

E 0

F 0

G 0

H 0

I 0

J 0

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 – 3)	Prior Year Accrued Less Payments (Col 2 – 4)	To Prior Year Balance	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 – 3 + 7)	Cumulative Balances from Prior Years (Col 2 – 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	A	$ 0	$ 0
2. Reserve for rate credits or policy experience rating refunds	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	B	$ 0	$ 0
b. 2015											
1. Accrued retrospective premium	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	C	$ 0	$ 0
2. Reserve for rate credits or policy experience rating refunds	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	D	$ 0	$ 0
c. 2016											
1. Accrued retrospective premium	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	E	$ 0	$ 0
2. Reserve for rate credits or policy experience rating											

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 – 3)	Prior Year Accrued Less Payments (Col 2 – 4)	To Prior Year Balance	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 – 3 + 7)	Cumulative Balances from Prior Years (Col 2 – 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
refunds	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	F	$ 0	$ 0
d. Total for Risk Corridors	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0		$ 0	$ 0

Explanations of Adjustments

A 0

B 0

C 0

D 0

E 0

F 0

24E(4)d (Columns 1 through 10) should equal 24E(3)c3 (Columns 1 through 10 respectively)

(5) ACA Risk Corridors Receivable as of Reporting Date

	Risk Corridors Program Year	1 Estimated Amount to be Filed or Final Amount Filed with CMS	2 Non-Accrued Amounts for Impairment or Other Reasons	3 Amounts received from CMS	4 Asset Balance (Gross of Non-admissions) (1-2-3)	5 Non-admitted Amount	6 Net Admitted Asset (4-5)
a.	2014	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
b.	2015	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
c.	2016	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
d.	Total (a+b+c)	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)
24E(5)d (Column 6) should equal 24E(2)c1

25. Changes in Incurred Claims and Claim Adjustment Expenses

A.
B.

26. Intercompany Pooling Arrangements

A.
B.
C.
D.
E.
F.
G.

27. Structured Settlements

Health Entities should not complete this Note.

28. Health Care Receivables

29. Participating Policies

30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves $ 0
2. Date of the most recent evaluation of this liability
3. Was anticipated investment income utilized in the calculation? Yes [ ] No [ ]

31. Anticipated Salvage and Subrogation

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]

If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

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

1.3 State Regulating? New Jersey

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

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

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

2.2 If yes, date of change:

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

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2015

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/10/2017

3.4 By what department or departments? New Jersey Department of Banking and Insurance

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11 sales of new business? Yes [ ] No [X]

4.12 renewals? Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21 sales of new business? Yes [ ] No [X]

4.22 renewals? Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

If yes, complete and file the merger history data file with the NAIC.

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

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

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

6.2 If yes, give full information

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

7.2 If yes,

7.21 State the percentage of foreign control 0.0 %

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

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

Ernst & Young, LLP, 5 Times Square, New York, NY 10036-6530

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

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

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

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

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

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

The Audit Committee of Horizon BCBSNJ, the reporting entity's ultimate parent, is designated as the Audit Committee for the reporting entity.

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

Kenny Kan (Vice President and Chief Actuary), Horizon BCBSNJ, 3 Penn Plaza East, Newark, NJ 07105-2248

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

12.11 Name of real estate holding company

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value $

12.2 If yes, provide explanation

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

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

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

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

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

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

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

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

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

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

e. Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers $ 0
- 20.12 To stockholders not officers $ 0
- 20.13 Trustees, supreme or grand (Fraternal only) $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers $ 0
- 20.22 To stockholders not officers $ 0
- 20.23 Trustees, supreme or grand (Fraternal only) $ 0

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

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others $ 0
- 21.22 Borrowed from others $ 0
- 21.23 Leased from others $ 0
- 21.24 Other $ 0

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ (7,315,431)
- 22.22 Amount paid as expenses $ 0
- 22.23 Other amounts paid $ 0

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

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

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

1 Name of Third-Party	2 Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

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

GENERAL INTERROGATORIES

25.02 If no, give full and complete information, relating thereto

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

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 0

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $ 0

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

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

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

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

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0

25.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0

25.093 Total payable for securities lending reported on the liability page $ 0

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 24.1 and 25.03). Yes [X] No [ ]

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

26.21 Subject to repurchase agreements $ 0

26.22 Subject to reverse repurchase agreements $ 0

26.23 Subject to dollar repurchase agreements $ 0

26.24 Subject to reverse dollar repurchase agreements $ 0

26.25 Placed under option agreements $ 0

26.26 Letter stock or securities restricted as to sale – excluding FHLB Capital Stock $ 0

26.27 FHLB Capital Stock $ 0

26.28 On deposit with states $ 136,230

26.29 On deposit with other regulatory bodies $ 0

26.30 Pledged as collateral – excluding collateral pledged to an FHLB $ 0

26.31 Pledged as collateral to FHLB – including assets backing funding agreements $ 0

26.32 Other $ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

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

27.42 Permitted accounting practice Yes [ ] No [ ]

27.43 Other accounting guidance Yes [ ] No [ ]

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
BNY Mellon	New York, NY
TD Bank	Cherry Hill, NJ

GENERAL INTERROGATORIES

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

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

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? Yes [ ] No [X]
29.04 If yes, give full and complete information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
PACIFIC INVESTMENT MANAGEMENT COMPANY LLC	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
104559	PACIFIC INVESTMENT MANAGEMENT COMPANY LLC	549300KGPYQZXGMYYN38	SEC	NO

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

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 TOTAL		0

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	71,980,636	72,708,232	727,596
31.2 Preferred Stocks	0	0	0
31.3 Totals	71,980,636	72,708,232	727,596

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

ICE Data Services

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

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

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

ICE Data Services

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

33.2 If no, list exceptions:

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 954,535

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

1 Name	2 Amount Paid
Blue Cross Blue Shield Association	$ 954,535

39.1 Amount of payments for legal expenses, if any? $ 0

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

1 Name	2 Amount Paid
	$
	$
	$

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? $ 0

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

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

PART 2 - HEALTH INTERROGATORIES

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

1.2 If yes, indicate premium earned on U.S. business only. $ 238,433,866

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 0

1.31 Reason for excluding

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 184,556,308

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 47,749,998

1.62 Total incurred claims $ 33,682,177

1.63 Number of covered lives 17,093

All years prior to most current three years:

1.64 Total premium earned $ 190,683,869

1.65 Total incurred claims $ 150,874,131

1.66 Number of covered lives 55,383

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 0

1.72 Total incurred claims $ 0

1.73 Number of covered lives 0

All years prior to most current three years:

1.74 Total premium earned $ 0

1.75 Total incurred claims $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	$ 57,837,249	$ 67,612,698
2.2	Premium Denominator	$ 57,649,410	$ 67,608,316
2.3	Premium Ratio (2.1/2.2)	1.003	1.000
2.4	Reserve Numerator	$ 8,201,514	$ 9,954,891
2.5	Reserve Denominator	$ 8,201,514	$ 9,954,891
2.6	Reserve Ratio (2.4/2.5)	1.000	1.000

3.1 Has the reporting entity received any endowment or gift from contracting hospitals, physicians, dentists, or others that is agreed will be returned when, as and if the earnings of the reporting entity permits? Yes [ ] No [X]

3.2 If yes, give particulars:

4.1 Have copies of all agreements stating the period and nature of hospitals', physicians', and dentists' care offered to subscribers and dependents been filed with the appropriate regulatory agency? Yes [X] No [ ]

4.2 If not previously filed, furnish herewith a copy(ies) of such agreement(s). Do these agreements include additional benefits offered? Yes [ ] No [X]

5.1 Does the reporting entity have stop-loss reinsurance? Yes [ ] No [X]

5.2 If no, explain:

Contracts contain hold harmless provisions. Entity has a 90% quota share reinsurance agreement with Parent Company.

5.3 Maximum retained risk (see instructions)

5.31 Comprehensive Medical $

5.32 Medical Only $

5.33 Medicare Supplement $

5.34 Dental and Vision $

5.35 Other Limited Benefit Plan $

5.36 Other $

6. Describe arrangement which the reporting entity may have to protect subscribers and their dependents against the risk of insolvency including hold harmless provisions, conversion privileges with other carriers, agreements with providers to continue rendering services, and any other agreements:

Hold harmless agreements in contracts

7.1 Does the reporting entity set up its claim liability for provider services on a service date basis? Yes [ ] No [X]

7.2 If no, give details

The reporting entity utilizes actuarial triangles

8. Provide the following information regarding participating providers:

8.1 Number of providers at start of reporting year 52,741

8.2 Number of providers at end of reporting year 54,317

9.1 Does the reporting entity have business subject to premium rate guarantees? Yes [ ] No [X]

9.2 If yes, direct premium earned:

9.21 Business with rate guarantees between 15-36 months 0

9.22 Business with rate guarantees over 36 months 0

GENERAL INTERROGATORIES

PART 2 - HEALTH INTERROGATORIES

10.1 Does the reporting entity have Incentive Pool, Withhold or Bonus Arrangements in its provider contracts? Yes [ ] No [X]

10.2 If yes:

10.21 Maximum amount payable bonuses $ 0

10.22 Amount actually paid for year bonuses $ 0

10.23 Maximum amount payable withholds $ 0

10.24 Amount actually paid for year withholds $ 0

11.1 Is the reporting entity organized as:

11.12 A Medical Group/Staff Model, Yes [ ] No [X]

11.13 An Individual Practice Association (IPA), or, Yes [ ] No [X]

11.14 A Mixed Model (combination of above) ? Yes [ ] No [X]

11.2 Is the reporting entity subject to Statutory Minimum Capital and Surplus Requirements? Yes [X] No [ ]

11.3 If yes, show the name of the state requiring such minimum capital and surplus. New Jersey

11.4 If yes, show the amount required. $ 4,826,570

11.5 Is this amount included as part of a contingency reserve in stockholder's equity? Yes [ ] No [X]

11.6 If the amount is calculated, show the calculation

See Health Risk Based Capital calculation

12. List service areas in which reporting entity is licensed to operate:

1 Name of Service Area
All 21 counties in the state of New Jersey

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

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

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

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

14.1 Are any of the captive affiliates reported on Schedule S, Part 3 as authorized reinsurers? Yes [ ] No [N/A [X]

14.2 If the answer to 14.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other

15. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).

15.1 Direct Premium Written $ 0

15.2 Total Incurred Claims $ 0

15.3 Number of Covered Lives 0

***Ordinary Life Insurance Includes**
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

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

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

FIVE - YEAR HISTORICAL DATA

	1 2021	2 2020	3 2019	4 2018	5 2017
Balance Sheet (Pages 2 and 3)					
1. Total admitted assets (Page 2, Line 28)	117,732,067	129,577,907	98,751,603	155,707,139	201,390,182
2. Total liabilities (Page 3, Line 24)	65,176,037	83,471,449	59,344,240	125,777,738	170,223,306
3. Statutory minimum capital and surplus requirement	4,826,570	5,546,008	6,824,206	13,547,895	11,371,535
4. Total capital and surplus (Page 3, Line 33)	52,556,030	46,106,458	39,407,363	29,929,402	31,166,877
Income Statement (Page 4)					
5. Total revenues (Line 8)	57,837,249	67,612,698	71,861,991	149,493,600	139,854,442
6. Total medical and hospital expenses (Line 18)	47,578,984	53,839,555	59,870,022	138,062,261	123,900,669
7. Claims adjustment expenses (Line 20)	1,211,317	1,591,556	1,789,859	3,227,079	3,949,272
8. Total administrative expenses (Line 21)	5,652,436	7,585,629	6,916,280	11,537,205	10,367,855
9. Net underwriting gain (loss) (Line 24)	3,394,511	4,595,958	3,285,830	(3,332,945)	1,636,646
10. Net investment gain (loss) (Line 27)	1,885,738	2,501,831	3,342,756	3,058,410	3,275,956
11. Total other income (Lines 28 plus 29)	3,574,183	4,239,374	4,930,984	3,134,135	1,274,299
12. Net income or (loss) (Line 32)	6,535,792	7,027,261	9,954,441	(1,571,364)	4,004,938
Cash Flow (Page 6)					
13. Net cash from operations (Line 11)	(136,760)	22,760,305	27,262,359	44,646,870	(64,967,239)
Risk-Based Capital Analysis					
14. Total adjusted capital	52,556,030	46,106,458	39,407,363	29,929,402	31,166,877
15. Authorized control level risk-based capital	2,413,285	2,773,004	3,412,103	6,773,948	5,685,768
Enrollment (Exhibit 1)					
16. Total members at end of period (Column 5, Line 7)	319,980	323,589	320,751	365,174	300,198
17. Total members months (Column 6, Line 7)	3,856,185	3,919,205	3,856,892	4,294,058	3,401,598
Operating Percentage (Page 4)					
(Item divided by Page 4, sum of Lines 2, 3, and 5) x 100.0					
18. Premiums earned plus risk revenue (Line 2 plus Lines 3 and 5)	100.0	100.0	100.0	100.0	100.0
19. Total hospital and medical plus other non-health (Lines 18 plus Line 19)	82.3	79.6	83.3	92.4	88.6
20. Cost containment expenses	1.3	1.4	1.5	1.4	2.0
21. Other claims adjustment expenses	0.8	1.0	1.0	0.7	0.8
22. Total underwriting deductions (Line 23)	94.1	93.2	95.4	102.2	98.8
23. Total underwriting gain (loss) (Line 24)	5.9	6.8	4.6	(2.2)	1.2
Unpaid Claims Analysis					
(U&I Exhibit, Part 2B)					
24. Total claims incurred for prior years (Line 13, Col. 5)	5,331,127	5,333,852	12,067,122	17,072,665	4,930,284
25. Estimated liability of unpaid claims – [prior year (Line 13, Col. 6)]	8,786,695	6,969,452	13,116,323	11,245,528	5,292,910
Investments in Parent, Subsidiaries and Affiliates					
26. Affiliated bonds (Sch. D Summary, Line 12, Col. 1)	0	0	0	0	0
27. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)	0	0	0	0	0
28. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	0	0	0	0	0
29. Affiliated short-term investments (subtotal included in Sch. DA Verification, Col. 5, Line 10)	0	0	0	0	0
30. Affiliated mortgage loans on real estate	0	0	0	0	0
31. All other affiliated	0	0	0	0	0
32. Total of above Lines 26 to 31	0	0	0	0	0
33. Total investment in parent included in Lines 26 to 31 above	0	0	0	0	0

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

If no, please explain

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION Horizon Insurance Company 2. ______ (LOCATION)

NAIC Group Code 01202 BUSINESS IN THE STATE OF New Jersey DURING THE YEAR 2021 NAIC Company Code 14690

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	323,589	0	0	74,733	200,728	0	0	23,435	0	24,693
2 First Quarter	321,011	0	0	75,134	198,369	0	0	15,089	0	32,419
3 Second Quarter	321,759	0	0	74,352	199,559	0	0	14,756	0	33,092
4. Third Quarter	321,299	0	0	73,791	199,044	0	0	14,516	0	33,948
5. Current Year	319,980	0	0	72,994	198,406	0	0	14,057	0	34,523
6 Current Year Member Months	3,856,185	0	0	893,241	2,386,533	0	0	177,022	0	399,389
Total Member Ambulatory Encounters for Year:										
7. Physician	3,045,638	0	0	2,332,525	0	0	0	713,112	0	0
8. Non-Physician	1,768,423	0	0	1,419,522	0	0	0	348,901	0	0
9. Total	4,814,061	0	0	3,752,047	0	0	0	1,062,014	0	0
10. Hospital Patient Days Incurred	234,062	0	0	188,772	0	0	0	45,290	0	0
11. Number of Inpatient Admissions	26,802	0	0	21,851	0	0	0	4,952	0	0
12. Health Premiums Written (b)	460,069,725	0	0	237,458,148	12,936,917	0	0	183,864,025	0	25,810,635
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	462,014,138	0	0	238,433,866	12,929,580	0	0	180,845,926	0	29,804,765
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	414,381,257	0	0	186,218,981	8,539,777	0	0	184,173,727	0	35,448,772
18. Amount Incurred for Provision of Health Care Services	397,798,999	0	0	184,556,308	8,642,763	0	0	168,588,156	0	36,011,772

(a) For health business: number of persons insured under PPO managed care products 1,051 and number of persons insured under indemnity only products 72,994

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 183,864,025

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION Horizon Insurance Company 2. ______ (LOCATION)

NAIC Group Code 01202 BUSINESS IN THE STATE OF Consolidated DURING THE YEAR 2021 NAIC Company Code 14690

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	323,589	0	0	74,733	200,728	0	0	23,435	0	24,693
2 First Quarter	321,011	0	0	75,134	198,369	0	0	15,089	0	32,419
3 Second Quarter	321,759	0	0	74,352	199,559	0	0	14,756	0	33,092
4. Third Quarter	321,299	0	0	73,791	199,044	0	0	14,516	0	33,948
5. Current Year	319,980	0	0	72,994	198,406	0	0	14,057	0	34,523
6 Current Year Member Months	3,856,185	0	0	893,241	2,386,533	0	0	177,022	0	399,389
Total Member Ambulatory Encounters for Year:										
7. Physician	3,045,638	0	0	2,332,525	0	0	0	713,112	0	0
8. Non-Physician	1,768,423	0	0	1,419,522	0	0	0	348,901	0	0
9. Total	4,814,061	0	0	3,752,047	0	0	0	1,062,014	0	0
10. Hospital Patient Days Incurred	234,062	0	0	188,772	0	0	0	45,290	0	0
11. Number of Inpatient Admissions	26,802	0	0	21,851	0	0	0	4,952	0	0
12. Health Premiums Written (b)	460,069,725	0	0	237,458,148	12,936,917	0	0	183,864,025	0	25,810,635
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	462,014,138	0	0	238,433,866	12,929,580	0	0	180,845,926	0	29,804,765
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	414,381,257	0	0	186,218,981	8,539,777	0	0	184,173,727	0	35,448,772
18. Amount Incurred for Provision of Health Care Services	397,798,999	0	0	184,556,308	8,642,763	0	0	168,588,156	0	36,011,772

(a) For health business: number of persons insured under PPO managed care products 1,051 and number of persons insured under indemnity only products 72,994

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 183,864,025

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type Of Reinsurance Assumed	7 Type Of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than For Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
9999999 Totals							0	0	0	0	0	0

NONE

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
Life and Annuity - Affiliates - U.S. - Captive						
Life and Annuity - Affiliates - U.S. - Other						
Life and Annuity - Affiliates - Non-U.S. - Captive						
Life and Annuity - Affiliates - Non-U.S. - Other						
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates						
Accident and Health - Affiliates - U.S. - Captive						
Accident and Health - Affiliates - U.S. - Other						
55069	22-0999690	10/01/2015	HORIZON HLTHCARE SERV INC	NJ	0	54,286,777
1399999 - Accident and Health - Affiliates - U.S. - Other					0	54,286,777
1499999 - Accident and Health - Affiliates - U.S. - Total					0	54,286,777
Accident and Health - Affiliates - Non-U.S. - Captive						
Accident and Health - Affiliates - Non-U.S. - Other						
1899999 - Accident and Health - Affiliates - Total Affiliates					0	54,286,777
Accident and Health - Non-Affiliates - U.S. Non-Affiliates						
Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates						
2299999 - Accident and Health - Total Accident and Health					0	54,286,777
2399999 - Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					0	54,286,777
9999999 Totals—Life, Annuity and Accident and Health					0	54,286,777

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	11 Current Year	12 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
General Account - Authorized - Affiliates - U.S. - Captive													
General Account - Authorized - Affiliates - U.S. - Other													
55069	22-0999690	10/01/2015	HORIZON HLTHCARE SERV INC	NJ		MR	162,761,336	3,664,392	26,363,770	0	0	0	0
55069	22-0999690	10/01/2015	HORIZON HLTHCARE SERV INC	NJ		MD	26,825,126	(3,593,731)	2,151,900	0	0	0	0
55069	22-0999690	10/01/2015	HORIZON HLTHCARE SERV INC	NJ		MS	213,712,333	8,481,819	25,771,107	0	0	0	0
0299999 - General Account - Authorized - Affiliates - U.S. - Other							403,298,796	8,552,481	54,286,777	0	0	0	0
0399999 - General Account - Authorized - Affiliates - U.S. - Total							403,298,796	8,552,481	54,286,777	0	0	0	0
General Account - Authorized - Affiliates - Non-U.S. - Captive													
General Account - Authorized - Affiliates - Non-U.S. - Other													
0799999 - General Account - Authorized - Affiliates - Total Authorized Affiliates							403,298,796	8,552,481	54,286,777	0	0	0	0
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates													
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates													
1199999 - General Account - Authorized - Total General Account Authorized							403,298,796	8,552,481	54,286,777	0	0	0	0
General Account - Unauthorized - Affiliates - U.S. - Captive													
General Account - Unauthorized - Affiliates - U.S. - Other													
General Account - Unauthorized - Affiliates - Non-U.S. - Captive													
General Account - Unauthorized - Affiliates - Non-U.S. - Other													
General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates													
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates													
General Account - Certified - Affiliates - U.S. - Captive													
General Account - Certified - Affiliates - U.S. - Other													
General Account - Certified - Affiliates - Non-U.S. - Captive													
General Account - Certified - Affiliates - Non-U.S. - Other													
General Account - Certified - Non-Affiliates - U.S. Non-Affiliates													
General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates													
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Captive													
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Other													
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive													
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other													
General Account - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates													
General Account - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates													
4599999 - General Account - Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							403,298,796	8,552,481	54,286,777	0	0	0	0
Separate Accounts - Authorized - Affiliates - U.S. - Captive													
Separate Accounts - Authorized - Affiliates - U.S. - Other													
Separate Accounts - Authorized - Affiliates - Non-U.S. - Captive													
Separate Accounts - Authorized - Affiliates - Non-U.S. - Other													
Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates													
Separate Accounts - Unauthorized - Affiliates - U.S. - Captive													
Separate Accounts - Unauthorized - Affiliates - U.S. - Other													
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Captive													
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Other													
Separate Accounts - Unauthorized - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates													
Separate Accounts - Certified - Affiliates - U.S. - Captive													
Separate Accounts - Certified - Affiliates - U.S. - Other													
Separate Accounts - Certified - Affiliates - Non-U.S. - Captive													
Separate Accounts - Certified - Affiliates - Non-U.S. - Other													
Separate Accounts - Certified - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Certified - Non-Affiliates - Non-U.S. Non-Affiliates													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Captive													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Other													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other													
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates													
9199999 - Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							403,298,796	8,552,481	54,286,777	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	11 Current Year	12 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
9999999 Totals							403,298,796	8,552,481	54,286,777	0	0	0	0

Schedule S - Part 4

NONE

Schedule S - Part 5

NONE

SCHEDULE S – PART 6

Five-Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

	1 2021	2 2020	3 2019	4 2018	5 2017
A. OPERATIONS ITEMS					
1. Premiums	236,943	254,407	265,928	273,367	281,460
2. Title XVIII-Medicare	165,478	246,450	250,402	929,914	914,351
3. Title XIX-Medicaid	0	0	0	0	0
4. Commissions and reinsurance expense allowance	0	0	0	0	0
5. Total hospital and medical expenses	0	0	0	0	0
B. BALANCE SHEET ITEMS					
6. Premiums receivable	22,955,947	21,468,230	26,897,279	42,689,408	31,500,443
7. Claims payable	54,286,777	68,975,071	54,230,943	108,883,070	95,942,646
8. Reinsurance recoverable on paid losses	0	0	0	0	0
9. Experience rating refunds due or unpaid	0	0	0	0	0
10. Commissions and reinsurance expense allowances due	32,472,842	30,465,710	32,891,209	54,010,128	61,713,345
11. Unauthorized reinsurance offset	0	0	0	0	0
12. Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
13. Funds deposited by and withheld from (F)	0	0	0	0	0
14. Letters of credit (L)	0	0	0	0	0
15. Trust agreements (T)	0	0	0	0	0
16. Other (O)	0	0	0	0	0
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
17. Multiple Beneficiary Trust	0	0	0	0	0
18. Funds deposited by and withheld from (F)	0	0	0	0	0
19. Letters of credit (L)	0	0	0	0	0
20. Trust agreements (T)	0	0	0	0	0
21. Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	110,094,845	0	110,094,845
2.	Accident and health premiums due and unpaid (Line 15)	583,206	0	583,206
3.	Amounts recoverable from reinsurers (Line 16.1)	0	0	0
4.	Net credit for ceded reinsurance	XXX	54,286,777	54,286,777
5.	All other admitted assets (Balance)	7,054,016	0	7,054,016
6.	Total assets (Line 28)	117,732,067	54,286,777	172,018,844
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
7.	Claims unpaid (Line 1)	7,070,082	54,286,777	61,356,859
8.	Accrued medical incentive pool and bonus payments (Line 2)	151,074	0	151,074
9.	Premiums received in advance (Line 8)	1,535,876	0	1,535,876
10.	Funds held under reinsurance treaties with authorized and unauthorized reinsurers (Line 19, first inset amount plus second inset amount)	0	0	0
11.	Reinsurance in unauthorized companies (Line 20 minus inset amount)	0	0	0
12.	Reinsurance with Certified Reinsurers (Line 20 inset amount)	0	0	0
13.	Funds held under reinsurance treaties with Certified Reinsurers (Line 19 third inset amount)	0	0	0
14.	All other liabilities (Balance)	56,419,005	0	56,419,005
15.	Total liabilities (Line 24)	65,176,037	54,286,777	119,462,815
16.	Total capital and surplus (Line 33)	52,556,030	XXX	52,556,030
17.	Total liabilities, capital and surplus (Line 34)	117,732,067	54,286,777	172,018,845
	NET CREDIT FOR CEDED REINSURANCE			
18.	Claims unpaid	54,286,777		
19.	Accrued medical incentive pool	0		
20.	Premiums received in advance	0		
21.	Reinsurance recoverable on paid losses	0		
22.	Other ceded reinsurance recoverables	0		
23.	Total ceded reinsurance recoverables	54,286,777		
24.	Premiums receivable	0		
25.	Funds held under reinsurance treaties with authorized and unauthorized reinsurers	0		
26.	Unauthorized reinsurance	0		
27.	Reinsurance with Certified Reinsurers	0		
28.	Funds held under reinsurance treaties with Certified Reinsurers	0		
29.	Other ceded reinsurance payables/offsets	0		
30.	Total ceded reinsurance payables/offsets	0		
31.	Total net credit for ceded reinsurance	54,286,777		

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Allocated by States and Territories

State, Etc.	1 Active Status (a)	Direct Business Only 2 Accident & Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 CHIP Title XXI	6 Federal Employees Health Benefits Plan Premiums	7 Life & Annuity Premiums & Other Considerations	8 Property/ Casualty Premiums	9 Total Columns 2 Through 8	10 Deposit-Type Contracts
1. Alabama AL	N								0	0
2. Alaska AK	N								0	0
3. Arizona AZ	N								0	0
4. Arkansas AR	N								0	0
5. California CA	N								0	0
6. Colorado CO	N								0	0
7. Connecticut CT	N								0	0
8. Delaware DE	N								0	0
9. District of Columbia DC	N								0	0
10. Florida FL	N								0	0
11. Georgia GA	N								0	0
12. Hawaii HI	N								0	0
13. Idaho ID	N								0	0
14. Illinois IL	N								0	0
15. Indiana IN	N								0	0
16. Iowa IA	N								0	0
17. Kansas KS	N								0	0
18. Kentucky KY	N								0	0
19. Louisiana LA	N								0	0
20. Maine ME	N								0	0
21. Maryland MD	N								0	0
22. Massachusetts MA	N								0	0
23. Michigan MI	N								0	0
24. Minnesota MN	N								0	0
25. Mississippi MS	N								0	0
26. Missouri MO	N								0	0
27. Montana MT	N								0	0
28. Nebraska NE	N								0	0
29. Nevada NV	N								0	0
30. New Hampshire NH	N								0	0
31. New Jersey NJ	L	276,205,700	183,864,025	0	0	0	0	0	460,069,725	0
32. New Mexico NM	N								0	0
33. New York NY	N								0	0
34. North Carolina NC	N								0	0
35. North Dakota ND	N								0	0
36. Ohio OH	N								0	0
37. Oklahoma OK	N								0	0
38. Oregon OR	N								0	0
39. Pennsylvania PA	N								0	0
40. Rhode Island RI	N								0	0
41. South Carolina SC	N								0	0
42. South Dakota SD	N								0	0
43. Tennessee TN	N								0	0
44. Texas TX	N								0	0
45. Utah UT	N								0	0
46. Vermont VT	N								0	0
47. Virginia VA	N								0	0
48. Washington WA	N								0	0
49. West Virginia WV	N								0	0
50. Wisconsin WI	N								0	0
51. Wyoming WY	N								0	0
52. American Samoa AS	N								0	0
53. Guam GU	N								0	0
54. Puerto Rico PR	N								0	0
55. U.S. Virgin Islands VI	N								0	0
56. Northern Mariana Islands MP	N								0	0
57. Canada CAN	N								0	0
58. Aggregate other alien OT	XXX	0	0	0	0	0	0	0	0	0
59. Subtotal	XXX	276,205,700	183,864,025	0	0	0	0	0	460,069,725	0
60. Reporting entity contributions for Employee Benefit Plans	XXX								0	
61. Total (Direct Business)	XXX	276,205,700	183,864,025	0	0	0	0	0	460,069,725	0
DETAILS OF WRITE-INS										
58001.	XXX									
58002.	XXX									
58003.	XXX									
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0	0	0	0

(a) Active Status Counts

L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG 1
R – Registered – Non-domiciled RRGs 0
E – Eligible – Reporting entities eligible or approved to write surplus lines in the state 0
Q – Qualified – Qualified or accredited reinsurer 0
N – None of the above – Not allowed to write business in the state lines in the state 56

(b) Explanation of basis of allocation of premiums by states, etc.

Situs of Contract

SCHEDULE T – PART 2
INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN

Allocated By States and Territories

States, Etc.		Direct Business Only 1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL						0
2. Alaska	AK						0
3. Arizona	AZ						0
4. Arkansas	AR						0
5. California	CA						0
6. Colorado	CO						0
7. Connecticut	CT						0
8. Delaware	DE						0
9. District of Columbia	DC						0
10. Florida	FL						0
11. Georgia	GA						0
12. Hawaii	HI						0
13. Idaho	ID						0
14. Illinois	IL						0
15. Indiana	IN						0
16. Iowa	IA						0
17. Kansas	KS						0
18. Kentucky	KY						0
19. Louisiana	LA						0
20. Maine	ME						0
21. Maryland	MD						0
22. Massachusetts	MA						0
23. Michigan	MI						0
24. Minnesota	MN						0
25. Mississippi	MS						0
26. Missouri	MO						0
27. Montana	MT						0
28. Nebraska	NE						0
29. Nevada	NV						0
30. New Hampshire	NH						0
31. New Jersey	NJ						0
32. New Mexico	NM						0
33. New York	NY						0
34. North Carolina	NC						0
35. North Dakota	ND						0
36. Ohio	OH						0
37. Oklahoma	OK						0
38. Oregon	OR						0
39. Pennsylvania	PA						0
40. Rhode Island	RI						0
41. South Carolina	SC						0
42. South Dakota	SD						0
43. Tennessee	TN						0
44. Texas	TX						0
45. Utah	UT						0
46. Vermont	VT						0
47. Virginia	VA						0
48. Washington	WA						0
49. West Virginia	WV						0
50. Wisconsin	WI						0
51. Wyoming	WY						0
52. American Samoa	AS						0
53. Guam	GU						0
54. Puerto Rico	PR						0
55. US Virgin Islands	VI						0
56. Northern Mariana Islands	MP						0
57. Canada	CAN						0
58. Aggregate Other Alien	OT						0
59. Totals		0	0	0	0	0	0

NONE

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAIC#	Federal Employee #	
55069	22-0999690	A. Horizon Healthcare Services, Inc. (1)
	22-2561496	B. Horizon Healthcare Plan Holding Company, Inc.
95529	22-2651245	1. Horizon Healthcare of New Jersey, Inc. (2)
11146	22-3331515	2. Horizon Healthcare Dental, Inc. (3)
	22-3346524	3. Horizon Casualty Services, Inc.
14690	46-1362174	4. Horizon Insurance Company (4)
	13-4290405	C. Enterprise Property Holdings, LLC
	27-1179993	D. Three Penn Plaza Property Holdings Urban Renewal, LLC
	20-0252405	E. Horizon Charitable Foundation, Inc.
	46-2605607	F. Multistate Professional Services, Inc.
	47-4428396	G. Multistate Investment Services, Inc.
	84-2280217	H. NJ Collaborative Care, LLC (50.00%)
16714	84-3673030	1. Healthier New Jersey Insurance Company, d/b/a Braven Health (5)

(1) Horizon Healthcare Services, Inc., a New Jersey domestic health service corporation, d/b/a Horizon Blue Cross Blue Shield of New Jersey.
(2) Horizon Healthcare of New Jersey, Inc., a New Jersey domestic health maintenance organization.
(3) Horizon Healthcare Dental, Inc., a New Jersey domestic dental plan organization.
(4) Horizon Insurance Company, a New Jersey domestic Life, Accident and Health Organization
(5) Healthier New Jersey Insurance Company, d/b/a/ Braven Health, a New Jersey a domestic Life, Accident and Health Organization

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
01202	BCBS of NJ Group	55069	22-0999690				Horizon Healthcare Services Inc	NJ	UIP			0.0			0
01202	BCBS of NJ Group	00000	22-2561496				Horizon Healthcare Plan Holding Company, Inc..	NJ	UDP	Horizon Healthcare Services Inc	Ownership	100.0	Horizon Healthcare Services Inc		0
01202	BCBS of NJ Group	11146	22-3331515				Horizon Healthcare Dental, Inc.	NJ	IA	Horizon Healthcare Plan Holding Company, Inc	Ownership	100.0	Horizon Healthcare Services Inc		0
01202	BCBS of NJ Group	95529	22-3346524				Horizon Casualty Services, Inc.	NJ	NIA	Horizon Healthcare Plan Holding Company, Inc.	Ownership	100.0	Horizon Healthcare Services Inc		0
01202	BCBS of NJ Group	14690	46-1362174				Horizon Insurance Company	NJ	IA	Horizon Healthcare Plan Holding Company, Inc.	Ownership	100.0	Horizon Healthcare Services Inc		0
01202	BCBS of NJ Group	00000	46-2605607				Multistate Professional Services, Inc.	NJ	NIA	Horizon Healthcare Services Inc	Ownership	100.0	Horizon Healthcare Services Inc		0
01202	BSBC of NJ Group	00000	47-4428396				Multistate Investment Services, Inc.	NJ	NIA	Horizon Healthcare Services, Inc	Ownership	100.0	Horizon Healthcare Services Inc.		0
01202	BCBS of NJ Group	00000	13-4290405				Enterprise Property Holdings, Inc.	NJ	NIA	Horizon Healthcare Services Inc	Ownership	100.0	Horizon Healthcare Services Inc		0
01202	BCBS of NJ Group	00000	27-1179993				Three Penn Plaza Property Holdings Urban Renewal, LLC	NJ	NIA	Horizon Healthcare Services Inc	Ownership	100.0	Horizon Healthcare Services Inc		0
01202	BCBS of NJ Group	00000	20-0522405				Horizon Charitable Foundation, Inc.	NJ	NIA	Horizon Healthcare Services Inc	Ownership	100.0	Horizon Healthcare Services Inc		0
01202	BCBS of NJ Group	00000	22-2651245				Horizon Healthcare of New Jersey, Inc.	NJ	IA	Horizon Healthcare Plan Holding Company, Inc	Ownership	100.0	Horizon Healthcare Services Inc		0
01202	BCBS of NJ Group	00000	84-2280217				NJ Collaborative Care, LLC	NJ	UDP	Horizon Healthcare Services, Inc	Ownership	50.0	Horizon Healthcare Services Inc		0
01202	BCBS of NJ Group	16714	84-3673030				Healthier New Jersey Insurance Company	NJ	IA	NJ Collaborative Care, LLC	Ownership	100.0	Horizon Healthcare Services Inc		0
00000	BCBS of NJ Group	00000	86-1229594				Greenwood Insurance Company, Inc.	NJ	NIA	Horizon Healthcare Plan Holding Company, Inc	Ownership	100.0	Horizon Healthcare Services Inc		0

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	13-4290405	Enterprise Property Holdings, Inc.	(3,000,000)	1,943,218	0	0	(2,979,000)	0		0	(4,035,782)	0
11146	22-3331515	Horizon Healthcare Dental, Inc.	0	0	0	0	3,472,466	0		0	3,472,466	0
	22-2561496	Horizon Healthcare Plan Holding Company,	0	10,000,000	0	0	10,625	0		0	10,010,625	0
95529	22-2651245	Horizon Healthcare of New Jersey, Inc.	0	0	0	0	384,119,165	243,599,109		0	627,718,274	(26,934,664)
	22-3346524	Horizon Casualty Services, Inc.	0	0	0	0	16,061,641	0		0	16,061,641	0
55069	22-0999690	Horizon Healthcare Services, Inc.	37,000,000	(130,564,445)	0	0	(423,584,464)	(242,662,436)		0	(759,811,345)	26,118,224
	27-1179993	Three Penn Plaza Property Holdings, LLC.	(4,000,000)	70,486,227	0	0	(10,736,757)	0		0	55,749,470	0
14690	46-1362174	Horizon Insurance Company	0	0	0	0	34,567,467	(936,673)		0	33,630,794	816,440
	47-4428396	Multistate Investment Services, Inc.	(30,000,000)	15,335,000	0	0	(135,036)	0		0	(14,800,036)	0
16714	84-3673030	Healthier New Jersey Insurance Company	0	22,800,000	0	0	0	0		0	22,800,000	0
	46-2605607	Multistate Professional Services, Inc	0	0	0	0	0	0		0	0	0
	84-2280217	NJ Collaborative Care, LLC	0	0	0	0	0	0		0	0	0
	86-1229594	Greenwood Insurance Company, Inc.	0	10,000,000	0	0	(796,107)	0		0	9,203,893	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

SCHEDULE Y

PART 3 – ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Columns 5 of Column 6)	8 Granted Disclaimer of Control\Affiliation of Column 5 Over Column 6 (Yes/No)
		%				%	
		%				%	
		%				%	
		%				%	
		%				%	
		%				%	
		%				%	
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		%				%	
		%				%	
		%				%	
		%				%	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	MARCH FILING	**Responses**
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will an actuarial opinion be filed by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
7.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

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

	MARCH FILING	
10.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
11.	Will the Supplemental Life data due March 1 be filed with the state of domicile and the NAIC?	NO
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 on Exhibit 5 to Life Supplement be filed with the state of domicile and electronically with the NAIC by March 1?	NO
14.	Will the actuarial opinion on non-guaranteed elements as required in Interrogatory 3 to Exhibit 5 to Life Supplement be filed with the state of domicile and electronically with the NAIC by March 1?	NO
15.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	YES
16.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	SEE EXPLANATION
17.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	SEE EXPLANATION
18.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed with electronically with the NAIC by March 1?	SEE EXPLANATION
	APRIL FILING	
19.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
20.	Will the Supplemental Life data due April 1 be filed with the state of domicile and the NAIC?	NO
21.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	YES
22.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Allocation Report be filed with the state of domicile and the NAIC by April 1?	YES
23.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	YES
	AUGUST FILING	
24.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanation:

16.

17.

18.

Bar code:

11. 1 4 6 9 0 2 0 2 1 2 0 5 5 9 0 0 0

12. 1 4 6 9 0 2 0 2 1 4 2 0 0 0 0 0 0

13. 1 4 6 9 0 2 0 2 1 3 7 1 0 0 0 0 0

14. 1 4 6 9 0 2 0 2 1 3 7 0 0 0 0 0 0

19.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

1 4 6 9 0 2 0 2 1 3 0 6 0 0 0 0 0

20. 1 4 6 9 0 2 0 2 1 2 1 1 0 0 0 0 0

OVERFLOW PAGE FOR WRITE-INS

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 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	9,495,190	8.625	9,495,190	0	9,495,190	8.625
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	7,763,715	7.052	7,763,715	0	7,763,715	7.052
1.06 Industrial and miscellaneous	53,822,028	48.887	53,822,028	0	53,822,028	48.887
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	0	0.000	0	0	0	0.000
1.11 Total long-term bonds	71,080,934	64.563	71,080,934	0	71,080,934	64.563
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	116,569	0.106	116,569	0	116,569	0.106
6.02 Cash equivalents (Schedule E, Part 2)	37,997,641	34.514	37,997,641	0	37,997,641	34.514
6.03 Short-term investments (Schedule DA)	899,703	0.817	899,703	0	899,703	0.817
6.04 Total cash, cash equivalents and short-term investments	39,013,912	35.437	39,013,912	0	39,013,912	35.437
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	110,094,845	100.000	110,094,845	0	110,094,845	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
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	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		83,438,094
2.	Cost of bonds and stocks acquired, Part 3, Column 7		481,988,211
3.	Accrual of discount		114,972
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	15,789	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	3,036	18,826
5.	Total gain (loss) on disposals, Part 4, Column 19		252,105
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		494,263,754
7.	Deduct amortization of premium		480,183
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		12,665
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		71,080,934
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		71,080,934

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (including all obligations guaranteed by governments)	1. United States	9,495,190	9,473,565	9,497,376	9,434,461
	2. Canada	0	0	0	0
	3. Other Countries	0	0	0	0
	4. Totals	9,495,190	9,473,565	9,497,376	9,434,461
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals	0	0	0	0
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	7,763,715	7,936,910	7,785,797	7,482,927
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	43,545,193	43,855,929	43,669,864	42,837,633
	9. Canada	3,153,308	3,324,909	3,223,841	2,978,113
	10. Other Countries	7,123,527	7,217,129	7,130,182	6,979,448
	11. Totals	53,822,028	54,397,968	54,023,887	52,795,194
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	71,080,934	71,808,443	71,307,060	69,712,583
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States	0	0	0	
	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	0	0	0	
	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	71,080,934	71,808,443	71,307,060	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,318,824	793,691	8,012,939	245,585	23,854	XXX	10,394,893	14.4	12,967,052	15.3	10,394,893	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	1,318,824	793,691	8,012,939	245,585	23,854	XXX	10,394,893	14.4	12,967,052	15.3	10,394,893	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,381,129	3,567,017	1,914,329	885,746	15,494	XXX	7,763,715	10.8	35,466,352	41.8	7,763,715	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	1,381,129	3,567,017	1,914,329	885,746	15,494	XXX	7,763,715	10.8	35,466,352	41.8	7,763,715	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	1,978,045	17,980,489	13,159,058	1,987,344	255,321	XXX	35,360,257	49.1	22,457,389	26.4	7,928,229	27,432,028
6.2 NAIC 2	1,846,431	5,228,858	10,302,320	0	0	XXX	17,377,608	24.1	12,999,084	15.3	15,193,048	2,184,560
6.3 NAIC 3	126,578	117,651	0	0	0	XXX	244,229	0.3	378,849	0.5	0	244,229
6.4 NAIC 4	308,578	531,357	0	0	0	XXX	839,934	1.2	668,878	0.8	91,674	748,260
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	4,259,631	23,858,354	23,461,378	1,987,344	255,321	XXX	53,822,028	74.8	36,504,200	43.0	23,212,951	30,609,076
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 4,677,998	22,341,197	23,086,326	3,118,675	294,669	0	53,518,865	74.4	XXX	XXX	26,086,837	27,432,028
11.2 NAIC 2	(d) 1,846,431	5,228,858	10,302,320	0	0	0	17,377,608	24.1	XXX	XXX	15,193,048	2,184,560
11.3 NAIC 3	(d) 126,578	117,651	0	0	0	0	244,229	0.3	XXX	XXX	0	244,229
11.4 NAIC 4	(d) 308,578	531,357	0	0	0	0	839,934	1.2	XXX	XXX	91,674	748,260
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	6,959,585	28,219,062	33,388,646	3,118,675	294,669	0	(b) 71,980,636	100.0	XXX	XXX	41,371,560	30,609,076
11.8 Line 11.7 as a % of Col. 7	9.7	39.2	46.4	4.3	0.4	0.0	100.0	XXX	XXX	XXX	57.5	42.5
12. Total Bonds Prior Year												
12.1 NAIC 1	10,519,553	29,771,081	18,441,140	8,984,200	3,174,820	0	XXX	XXX	70,890,794	83.5	56,432,072	14,458,721
12.2 NAIC 2	514,716	6,778,169	5,706,199	0	0	0	XXX	XXX	12,999,084	15.3	9,424,445	3,574,639
12.3 NAIC 3	124,071	254,778	0	0	0	0	XXX	XXX	378,849	0.5	92,293	286,556
12.4 NAIC 4	57,298	194,268	178,917	213,687	24,708	0	XXX	XXX	668,878	0.8	0	668,878
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	11,215,638	36,998,296	24,326,256	9,197,886	3,199,528	0	XXX	XXX	(b) 84,937,604	100.0	65,948,811	18,988,793
12.8 Line 12.7 as a % of Col. 9	13.2	43.6	28.6	10.8	3.8	0.0	XXX	XXX	100.0	XXX	77.6	22.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	2,699,953	5,701,950	16,514,255	1,131,331	39,347	0	26,086,837	36.2	56,432,072	66.4	26,086,837	XXX
13.2 NAIC 2	1,698,746	4,541,359	8,952,943	0	0	0	15,193,048	21.1	9,424,445	11.1	15,193,048	XXX
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	92,293	0.1	0	XXX
13.4 NAIC 4	25,771	65,903	0	0	0	0	91,674	0.1	0	0.0	91,674	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	4,424,470	10,309,212	25,467,199	1,131,331	39,347	0	41,371,560	57.5	65,948,811	77.6	41,371,560	XXX
13.8 Line 13.7 as a % of Col. 7	10.7	24.9	61.6	2.7	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	6.1	14.3	35.4	1.6	0.1	0.0	57.5	XXX	XXX	XXX	57.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	1,978,045	16,639,247	6,572,071	1,987,344	255,321	0	27,432,028	38.1	14,458,721	17.0	XXX	27,432,028
14.2 NAIC 2	147,685	687,499	1,349,376	0	0	0	2,184,560	3.0	3,574,639	4.2	XXX	2,184,560
14.3 NAIC 3	126,578	117,651	0	0	0	0	244,229	0.3	286,556	0.3	XXX	244,229
14.4 NAIC 4	282,807	465,454	0	0	0	0	748,260	1.0	668,878	0.8	XXX	748,260
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	2,535,114	17,909,850	7,921,447	1,987,344	255,321	0	30,609,076	42.5	18,988,793	22.4	XXX	30,609,076
14.8 Line 14.7 as a % of Col. 7	8.3	58.5	25.9	6.5	0.8	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	3.5	24.9	11.0	2.8	0.4	0.0	42.5	XXX	XXX	XXX	XXX	42.5

(a) Includes $ 30,609,076 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ 0 current year of bonds with Z designations, and$ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1$ 899,703 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0 .

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	999,710	0	7,590,158	0	0	XXX	8,589,867	11.9	9,462,920	11.1	8,589,867	0
1.02 Residential Mortgage-Backed Securities	319,114	793,691	422,782	245,585	23,854	XXX	1,805,026	2.5	3,504,132	4.1	1,805,026	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	1,318,824	793,691	8,012,939	245,585	23,854	XXX	10,394,893	14.4	12,967,052	15.3	10,394,893	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.02 Residential Mortgage-Backed Securities	1,381,129	3,567,017	1,914,329	885,746	15,494	XXX	7,763,715	10.8	35,466,352	41.8	7,763,715	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	1,381,129	3,567,017	1,914,329	885,746	15,494	XXX	7,763,715	10.8	35,466,352	41.8	7,763,715	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,205,982	5,647,014	17,183,745	0	0	XXX	24,036,742	33.4	20,582,852	24.2	20,192,408	3,844,334
6.02 Residential Mortgage-Backed Securities	1,131,343	4,337,502	1,709,470	588,078	0	XXX	7,766,393	10.8	0	0.0	0	7,766,393
6.03 Commercial Mortgage-Backed Securities	509,399	8,707,805	3,935,468	1,399,267	255,321	XXX	14,807,259	20.6	7,170,550	8.4	1,944,755	12,862,504
6.04 Other Loan-Backed and Structured Securities	1,412,906	5,166,033	632,695	0	0	XXX	7,211,634	10.0	8,750,797	10.3	1,075,789	6,135,845
6.05 Totals	4,259,631	23,858,354	23,461,378	1,987,344	255,321	XXX	53,822,028	74.8	36,504,200	43.0	23,212,951	30,609,076
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans – Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans – Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Bank Loans – Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	2,205,692	5,647,014	24,773,903	0	0	XXX	32,626,609	45.3	XXX	XXX	28,782,275	3,844,334
11.02 Residential Mortgage-Backed Securities	2,831,587	8,698,210	4,046,580	1,719,409	39,347	XXX	17,335,134	24.1	XXX	XXX	9,568,741	7,766,393
11.03 Commercial Mortgage-Backed Securities	509,399	8,707,805	3,935,468	1,399,267	255,321	XXX	14,807,259	20.6	XXX	XXX	1,944,755	12,862,504
11.04 Other Loan-Backed and Structured Securities	1,412,906	5,166,033	632,695	0	0	XXX	7,211,634	10.0	XXX	XXX	1,075,789	6,135,845
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	6,959,585	28,219,062	33,388,646	3,118,675	294,669	0	71,980,636	100.0	XXX	XXX	41,371,560	30,609,076
11.09 Lines 11.08 as a % Col. 7	9.7	39.2	46.4	4.3	0.4	0.0	100.0	XXX	XXX	XXX	57.5	42.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	2,999,510	14,478,403	12,567,859	0	0	XXX	XXX	XXX	30,045,772	35.4	23,865,787	6,179,986
12.02 Residential Mortgage-Backed Securities	6,173,548	14,905,376	8,423,027	6,790,389	2,678,144	XXX	XXX	XXX	38,970,484	45.9	38,970,484	0
12.03 Commercial Mortgage-Backed Securities	812,853	2,836,806	1,718,049	1,458,963	343,879	XXX	XXX	XXX	7,170,550	8.4	1,952,565	5,217,985
12.04 Other Loan-Backed and Structured Securities	1,229,727	4,777,711	1,617,321	948,534	177,504	XXX	XXX	XXX	8,750,797	10.3	1,159,974	7,590,822
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	11,215,638	36,998,296	24,326,256	9,197,886	3,199,528	0	XXX	XXX	84,937,604	100.0	65,948,811	18,988,793
12.09 Line 12.08 as a % of Col. 9	13.2	43.6	28.6	10.8	3.8	0.0	XXX	XXX	100.0	XXX	77.6	22.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	2,205,692	4,050,008	22,526,575	0	0	XXX	28,782,275	40.0	23,865,787	28.1	28,782,275	XXX
13.02 Residential Mortgage-Backed Securities	1,700,244	4,360,708	2,337,111	1,131,331	39,347	XXX	9,568,741	13.3	38,970,484	45.9	9,568,741	XXX
13.03 Commercial Mortgage-Backed Securities	0	1,341,241	603,513	0	0	XXX	1,944,755	2.7	1,952,565	2.3	1,944,755	XXX
13.04 Other Loan-Backed and Structured Securities	518,535	557,254	0	0	0	XXX	1,075,789	1.5	1,159,974	1.4	1,075,789	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	4,424,470	10,309,212	25,467,199	1,131,331	39,347	0	41,371,560	57.5	65,948,811	77.6	41,371,560	XXX
13.09 Line 13.08 as a % of Col. 7	10.7	24.9	61.6	2.7	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	6.1	14.3	35.4	1.6	0.1	0.0	57.5	XXX	XXX	XXX	57.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	0	1,597,006	2,247,328	0	0	XXX	3,844,334	5.3	6,179,986	7.3	XXX	3,844,334
14.02 Residential Mortgage-Backed Securities	1,131,343	4,337,502	1,709,470	588,078	0	XXX	7,766,393	10.8	0	0.0	XXX	7,766,393
14.03 Commercial Mortgage-Backed Securities	509,399	7,366,563	3,331,954	1,399,267	255,321	XXX	12,862,504	17.9	5,217,985	6.1	XXX	12,862,504
14.04 Other Loan-Backed and Structured Securities	894,371	4,608,779	632,695	0	0	XXX	6,135,845	8.5	7,590,822	8.9	XXX	6,135,845
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	2,535,114	17,909,850	7,921,447	1,987,344	255,321	0	30,609,076	42.5	18,988,793	22.4	XXX	30,609,076
14.09 Line 14.08 as a % of Col. 7	8.3	58.5	25.9	6.5	0.8	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	3.5	24.9	11.0	2.8	0.4	0.0	42.5	XXX	XXX	XXX	XXX	42.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,499,510	1,499,510	0	0	0
2. Cost of short-term investments acquired	18,996,289	18,996,289	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	1,324	1,324	0	0	0
6. Deduct consideration received on disposals	19,597,420	19,597,420	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	899,703	899,703	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	899,703	899,703	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	37,237,556	0	37,237,556	0
2. Cost of cash equivalents acquired	656,668,899	20,998,632	635,670,267	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	485	485	0	0
6. Deduct consideration received on disposals	655,909,299	20,999,117	634,910,183	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	37,997,641	0	37,997,641	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	37,997,641	0	37,997,641	0

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

Schedule A - Part 1
NONE

Schedule A - Part 2
NONE

Schedule A - Part 3
NONE

Schedule B - Part 1
NONE

Schedule B - Part 2
NONE

Schedule B - Part 3
NONE

Schedule BA - Part 1
NONE

Schedule BA - Part 2
NONE

Schedule BA - Part 3
NONE

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912828-TY-6	UNITED STATES TREAS NTS				1.A	100,078	101.0700	101,070	100,000	100,007	0	(8)	0	0	1.625	1.623	MN	211	1,625	12/07/2012	11/15/2022
91282C-BZ-3	UNITED STATES TREAS NTS				1.A	1,496,992	99.1720	1,487,579	1,500,000	1,497,249	0	257	0	0	1.250	1.284	AO	3,211	9,375	05/19/2021	04/30/2028
91282C-CE-9	UNITED STATES TREAS NTS				1.A	4,999,440	99.0940	4,954,690	5,000,000	4,999,485	0	46	0	0	1.250	1.256	MN	5,495	31,250	05/28/2021	05/31/2028
91282C-DF-5	UNITED STATES TREAS NTS				1.A	1,093,297	99.6880	1,096,563	1,100,000	1,093,423	0	126	0	0	1.375	1.473	AO	2,590	0	11/12/2021	10/31/2028
0199999 - Bonds - U.S. Governments - Issuer Obligations						7,689,806	XXX	7,639,901	7,700,000	7,690,165	0	421	0	0	XXX	XXX	XXX	11,507	42,250	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36179Q-3K-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	56,021	108.3140	57,050	52,671	55,879	0	(32)	0	0	4.000	2.288	MON	(245)	2,107	12/14/2015	02/20/2045
36179Q-6P-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	284,622	105.8400	286,985	271,149	283,474	0	(202)	0	0	3.500	2.614	MON	791	9,490	04/22/2015	03/20/2045
36179R-F9-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	172,139	105.8570	173,829	164,211	172,319	0	(129)	0	0	3.500	2.545	MON	479	5,747	10/22/2015	06/20/2045
36179R-LQ-0	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	96,863	108.1980	98,538	91,072	96,616	0	(50)	0	0	4.000	2.306	MON	304	3,643	12/14/2015	08/20/2045
36179R-VA-4	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	207,938	104.4180	213,735	204,691	207,599	0	(61)	0	0	3.000	2.781	MON	512	6,141	01/04/2016	12/20/2045
36179U-EA-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	881,625	105.7320	893,358	844,923	881,085	0	(231)	0	0	4.500	3.313	MON	3,168	38,022	07/01/2019	10/20/2048
36184A-JF-7	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	108,362	104.1840	110,168	105,743	108,054	0	(52)	0	0	3.000	2.724	MON	264	3,172	04/22/2015	03/15/2045
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,807,570	XXX	1,833,664	1,734,461	1,805,026	0	(757)	0	0	XXX	XXX	XXX	5,273	68,322	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						9,497,376	XXX	9,473,565	9,434,461	9,495,190	0	(336)	0	0	XXX	XXX	XXX	16,780	110,572	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
Bonds - All Other Governments - Residential Mortgage-Backed Securities																					
Bonds - All Other Governments - Commercial Mortgage-Backed Securities																					
Bonds - All Other Governments - Other Loan-Backed and Structured Securities																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128MJ-6P-0	FHLMC GIANT MBS GOLD COMB 30			4	1.A	677,143	106.2980	695,530	654,318	676,917	0	(97)	0	0	4.000	2.920	MON	2,181	26,173	07/01/2019	05/01/2049
3132QS-WK-0	FHLMC PC GOLD PC 30YR			4	1.A	70,647	106.8500	74,270	69,509	70,582	0	(10)	0	0	3.500	3.144	MON	203	2,433	12/21/2016	09/01/2045
3132QU-WF-6	FHLMC PC GOLD PC 30YR			4	1.A	376,152	105.5240	395,770	375,054	376,037	0	(15)	0	0	3.000	2.960	MON	938	11,252	12/14/2015	12/01/2045
3133GF-X7-5	FHLMC UMBS 15Y FIXED			4	1.A	2,464,875	102.5150	2,460,360	2,400,000	2,464,616	0	(259)	0	0	2.000	1.528	MON	4,000	0	12/01/2021	12/01/2036
3138W9-AB-6	FNMA PASS-THRU INT 15 YEAR			4	1.A	181,881	102.8180	193,226	187,930	184,641	0	408	0	0	2.000	2.631	MON	313	3,759	12/13/2013	07/01/2028
3138WE-M3-0	FNMA PASS-THRU INT 15 YEAR			4	1.A	660,180	105.1750	672,950	639,835	653,081	0	(1,395)	0	0	3.000	2.304	MON	1,600	19,195	01/04/2016	04/01/2030
31418A-3H-9	FNMA PASS-THRU INT 15 YEAR			4	1.A	51,190	102.8230	54,386	52,893	51,972	0	118	0	0	2.000	2.623	MON	88	1,058	12/13/2013	10/01/2028
31419M-BK-6	FNMA PASS-THRU INT 15 YEAR			4	1.A	1,796	105.2070	1,803	1,713	1,745	0	(10)	0	0	3.500	2.048	MON	5	60	01/04/2016	12/01/2025
31371L-JL-4	FNMA PASS-THRU INT 20 YEAR			4	1.A	19,616	108.6690	19,351	17,808	18,297	0	(255)	0	0	5.000	1.519	MON	74	890	01/04/2016	01/01/2024
31371N-SV-8	FNMA PASS-THRU INT 20 YEAR			4	1.A	102,418	108.8550	101,208	92,975	98,849	0	(762)	0	0	5.000	2.100	MON	387	4,649	01/04/2016	03/01/2028
31417Y-LA-3	FNMA PASS-THRU INT 20 YEAR			4	1.A	4,806	109.9140	4,795	4,363	4,672	0	(28)	0	0	5.000	2.336	MON	18	218	01/04/2016	02/01/2030
31418B-WS-1	FNMA PASS-THRU JUMBO 30 YEAR			4	1.A	123,013	104.0230	124,262	119,457	122,720	0	(51)	0	0	3.500	2.963	MON	348	4,181	01/20/2016	11/01/2045
3138AU-H5-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	186,582	109.2910	188,484	172,461	185,983	0	(219)	0	0	4.500	2.741	MON	647	7,761	10/15/2014	10/01/2041
3138WA-3K-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	295,862	109.0460	311,128	285,318	295,013	0	(114)	0	0	3.500	2.645	MON	832	9,986	12/15/2015	02/01/2044
3138WA-Z7-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	23,637	109.6930	23,965	21,848	23,602	0	(17)	0	0	4.500	2.146	MON	82	983	10/15/2014	02/01/2044

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138WB-YV-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	170,228	111.1190	171,716	154,533	169,397	0	(111)	0	0	5.000	1.994	MON	644	7,727	01/04/2016	05/01/2044
3138WE-YJ-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	348,725	108.8330	358,046	328,986	347,506	0	(176)	0	0	4.000	2.560	MON	1,097	13,159	01/04/2016	06/01/2045
3138WF-PX-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	37,031	109.1090	38,116	34,934	36,904	0	(18)	0	0	4.000	2.564	MON	116	1,397	01/04/2016	09/01/2045
3138X5-7B-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	289,715	111.4300	293,065	263,004	288,192	0	(205)	0	0	5.000	1.985	MON	1,096	13,150	01/04/2016	11/01/2043
3138XF-QJ-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,077	108.9130	2,054	1,886	2,066	0	(2)	0	0	5.000	1.974	MON	8	94	01/04/2016	11/01/2043
3138Y4-DU-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	263,394	109.6630	272,899	248,851	262,863	0	(148)	0	0	4.000	2.604	MON	830	9,954	11/05/2014	12/01/2044
3138YB-KP-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	23,605	108.3360	24,125	22,269	23,522	0	(12)	0	0	4.000	2.564	MON	74	891	01/04/2016	02/01/2045
3138YJ-W7-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	232,161	112.8720	237,884	210,756	230,500	0	(234)	0	0	5.000	1.940	MON	878	10,538	01/04/2016	08/01/2041
3138YR-2H-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	29,871	105.3870	31,029	29,443	29,956	0	(7)	0	0	3.000	2.623	MON	74	883	10/15/2015	05/01/2045
3138YU-2F-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	32,651	109.6270	33,768	30,803	32,527	0	(22)	0	0	4.000	2.513	MON	103	1,232	01/04/2016	07/01/2045
3140E1-F7-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	160,967	104.8840	166,410	158,661	161,447	0	(31)	0	0	3.000	2.628	MON	397	4,760	10/15/2015	08/01/2045
3140E6-QE-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	45,686	103.6760	46,688	45,032	45,780	0	(8)	0	0	3.000	2.655	MON	113	1,351	10/15/2015	11/01/2045
3140EB-VM-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	305,431	109.7540	313,337	285,491	304,490	0	(168)	0	0	4.000	2.211	MON	952	11,420	03/23/2016	02/01/2046
31410L-MC-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	230,473	113.0070	237,042	209,760	226,878	0	(503)	0	0	5.500	2.473	MON	961	11,537	12/13/2013	04/01/2041
31416S-VT-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	14,160	113.2170	14,553	12,854	14,019	0	(28)	0	0	5.000	2.877	MON	54	643	01/04/2016	06/01/2039
31418B-Q9-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	29,889	109.3030	30,820	28,197	29,784	0	(15)	0	0	4.000	2.562	MON	94	1,128	01/04/2016	05/01/2045
31418B-T5-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	17,494	109.1290	18,010	16,504	17,433	0	(9)	0	0	4.000	2.562	MON	55	660	01/04/2016	08/01/2045
31418V-JB-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	7,394	108.9270	7,312	6,713	7,332	0	(11)	0	0	5.000	2.957	MON	28	336	01/04/2016	11/01/2040
3138W9-XY-1	FNMA PASS-THRU SHRT 10 YEAR			4	1.A	4,999	105.1760	5,016	4,769	4,815	0	(34)	0	0	3.500	1.888	MON	14	167	01/04/2016	10/01/2023
31418B-W9-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	203,796	107.1020	210,793	196,815	203,306	0	(60)	0	0	3.500	2.712	MON	574	6,889	01/07/2016	12/01/2045
31418C-YL-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	96,254	105.7160	102,740	97,184	96,272	0	3	0	0	3.500	3.754	MON	283	3,401	06/12/2018	05/01/2048
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						7,785,797	XXX	7,936,910	7,482,927	7,763,715	0	(4,500)	0	0	XXX	XXX	XXX	20,159	193,913	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																					
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																					
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						7,785,797	XXX	7,936,910	7,482,927	7,763,715	0	(4,500)	0	0	XXX	XXX	XXX	20,159	193,913	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
06051G-HG-7	BANK AMER CORP			1	1.F FE	2,238,500	109.5710	2,191,428	2,000,000	2,193,825	0	(24,373)	0	0	3.970	2.503	MS	25,584	79,400	02/24/2020	03/05/2029
10921U-2C-1	BRIGHTHOUSE FINANCIAL GLOBAL 144A				1.G FE	1,396,850	98.6890	1,381,649	1,400,000	1,397,227	0	377	0	0	1.550	1.603	MN	2,230	10,850	05/17/2021	05/24/2026
12513G-BG-3	CDW LLC / CDW FIN CORP				2.C FE	1,500,000	102.4220	1,536,330	1,500,000	1,500,000	0	0	0	0	2.670	2.688	JD	3,338	0	11/23/2021	12/01/2026
172967-LD-1	CITIGROUP INC				2.A FE	3,900,680	108.4820	3,796,882	3,500,000	3,856,098	0	(44,582)	0	0	3.887	1.770	JJ	64,621	68,023	05/03/2021	01/10/2028
19828J-AA-6	COLUMBIA PPTY TR OPER PART			1	2.C FE	349,507	108.4590	379,607	350,000	349,818	0	51	0	0	4.150	4.211	AO	3,631	14,525	03/09/2015	04/01/2025
302635-AJ-6	FS KKR CAP CORP				2.C FE	1,996,920	98.1260	1,962,510	2,000,000	1,997,160	0	240	0	0	1.650	1.710	AO	7,242	0	10/04/2021	10/12/2024
39138Q-AA-3	GREAT-WEST LIFE CAP TR 144A			1,2	1.F FE	996,090	113.1160	1,131,164	1,000,000	997,328	0	360	0	0	4.047	4.137	MN	4,946	40,470	05/15/2018	05/17/2028
68389X-CE-3	ORACLE CORP				2.A FE	499,225	100.7470	503,737	500,000	499,277	0	52	0	0	2.875	2.914	MS	3,833	7,227	03/22/2021	03/25/2031
694308-JE-8	PACIFIC GAS & ELEC CO				2.C FE	599,964	100.0000	600,002	600,000	599,992	0	18	0	0	1.750	1.761	JD	438	10,500	06/16/2020	06/16/2022
694308-JW-8	PACIFIC GAS & ELEC CO				2.C FE	1,492,635	100.4220	1,506,337	1,500,000	1,493,186	0	551	0	0	3.000	3.102	JD	2,000	24,000	06/01/2021	06/15/2028
85208N-AE-0	SPRINT SPECTRUM CO LLC 144A			1	2.A FE	1,250,000	110.2450	1,378,062	1,250,000	1,250,000	0	0	0	0	5.152	5.252	MJSD	1,968	64,400	03/14/2018	09/20/2029
90932M-AA-3	UNITED AIR PASS THRU TR 2019-2 202				2.A FE	930,083	99.1590	922,259	930,083	930,083	0	0	0	0	2.900	2.921	MN	4,495	26,972	09/03/2019	11/01/2029
303901-BB-7	FAIRFAX FINL HLDGS LTD		C		2.C FE	1,580,820	111.3130	1,669,697	1,500,000	1,560,296	0	(8,624)	0	0	4.850	4.135	AO	14,954	72,750	07/19/2019	04/17/2028
89352L-AG-5	TRANSCANADA PIPELINES MTN BE		C	1	2.A FE	661,375	134.8290	674,147	500,000	614,003	0	(12,821)	0	0	7.700	4.160	JD	1,711	38,500	01/31/2018	06/15/2029
606822-BM-5	MITSUBISHI UFJ FINL GROUP INC		C		1.G FE	2,139,940	105.7350	2,114,695	2,000,000	2,114,743	0	(13,734)	0	0	3.195	2.375	JJ	28,933	63,900	02/24/2020	07/18/2029
00080Q-AF-2	ABN AMRO BK N V AMSTERDAM BRH 144A		C		2.B FE	199,464	108.8850	217,769	200,000	199,779	0	55	0	0	4.750	4.841	JJ	4,038	9,500	07/21/2015	07/28/2025
90261A-AB-8	UBS AG STAMFORD BRH		C		2.A FE	652,500	103.8610	623,168	600,000	605,991	0	(9,076)	0	0	7.625	6.074	FA	17,029	45,750	02/10/2016	08/17/2022
06738E-AN-5	BARCLAYS PLC		C		2.B FE	206,424	109.3730	218,746	200,000	203,030	0	(680)	0	0	4.375	4.004	JJ	4,108	8,750	07/26/2016	01/12/2026
404280-BT-5	HSBC HLDGS PLC		C	2	1.G FE	1,719,855	112.1120	1,681,675	1,500,000	1,674,906	0	(24,521)	0	0	4.583	2.629	JD	2,292	68,745	02/24/2020	06/19/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						24,310,832	XXX	24,489,865	23,030,083	24,036,742	0	(136,708)	0	0	XXX	XXX	XXX	197,390	654,262	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
36168K-AA-5	GCAT 2021-NQ 1.262 25JUL66 144A FR			4	1.A	2,493,671	98.5710	2,458,074	2,493,721	2,493,673	0	2	0	0	1.262	1.270	MON	2,623	7,868	09/29/2021	07/25/2066
75574Y-AA-1	READY CAP MTG FIN 2021-FL5 144A			4	1.A FE	2,272,711	99.6150	2,263,966	2,272,711	2,272,711	0	0	0	0	1.102	1.123	MON	417	18,696	03/19/2021	12/27/2038
85573H-AC-4	STARWOOD MTG RES TR 2021-2 144A			4	1.F FE	1,041,754	99.3860	1,035,371	1,041,768	1,041,749	0	(5)	0	0	1.431	1.441	MON	248	9,938	05/12/2021	05/25/2065
92539L-AB-6	VERUS SEC TRUST 2021-3 144A			4	1.C FE	1,958,261	98.7890	1,934,546	1,958,261	1,958,261	0	0	0	0	1.283	1.291	MON	2,094	12,562	06/21/2021	06/25/2066
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						7,766,396	XXX	7,691,957	7,766,461	7,766,393	0	(3)	0	0	XXX	XXX	XXX	5,381	49,064	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06036F-BA-8	BANK 2018-BNK15			4	1.A	926,970	110.0510	990,455	900,000	920,585	0	(3,703)	0	0	4.285	3.671	MON	3,214	38,565	11/16/2018	11/17/2061
25267T-AN-1	DIAMOND ISSUER LLC 2021-1 144A			4	1.F FE	2,000,000	99.3180	1,986,359	2,000,000	2,000,000	0	0	0	0	2.305	2.330	MON	1,409	3,586	11/10/2021	11/20/2051
40443R-AA-9	HPLY TRUST 2019-HIT A 144A			4	1.A	1,830,612	99.8120	1,827,005	1,830,453	1,830,503	0	(109)	0	0	1.110	1.131	MON	959	19,559	06/09/2021	11/15/2026
46654P-AA-4	J.P. MORGAN CHASE HTL5 A 144A			4	1.A FE	199,500	99.8750	199,750	200,000	199,509	0	9	0	0	1.225	1.289	MON	116	61	11/19/2021	11/15/2038
46646G-AA-5	JP MORG CHASE CMBS 2016-NINE 144A			4	1.A	1,809,836	103.7070	1,763,018	1,700,000	1,796,195	0	(13,641)	0	0	2.854	1.607	MON	4,043	32,886	04/22/2021	09/09/2038
61691X-AA-1	MORGAN STANLEY CAPITAL I TRUST 201			4	1.A	1,000,000	99.7320	997,323	1,000,000	1,000,000	0	0	0	0	1.110	1.132	MON	524	11,195	05/10/2019	05/15/2036
63874A-AA-6	NATIXIS COMMERCIAL APPL A 144A			4	1.A FE	2,000,000	99.9200	1,998,402	2,000,000	2,000,000	0	0	0	0	1.060	1.079	MON	1,001	3,986	09/30/2021	08/15/2038
63874U-AA-2	NATIXIS COMMERCIAL MORTGAGE SECURI			4	1.A FE	1,544,987	107.8530	1,617,802	1,500,000	1,536,297	0	(4,028)	0	0	3.622	3.280	MON	4,528	54,330	05/30/2019	05/15/2039
78432W-AA-1	SFO COMMERCIAL MORT 555 A 144A			4	1.A	1,500,000	99.9380	1,499,076	1,500,000	1,500,000	0	0	0	0	1.260	1.281	MON	892	11,316	04/30/2021	05/15/2038
78485W-AA-7	STWD MORTGAGE TR 2019-FL1 LTD 144A			4	1.A FE	1,000,000	100.0320	1,000,324	1,000,000	1,000,000	0	0	0	0	1.244	1.270	MON	726	12,354	07/26/2019	07/16/2038
95001W-AZ-1	WELLS FARGO COMMERCIAL MORTGAGE TR			4	1.A	1,029,953	109.3980	1,093,981	1,000,000	1,024,170	0	(4,107)	0	0	3.933	3.337	MON	3,278	39,330	02/21/2019	03/15/2052
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						14,841,857	XXX	14,973,495	14,630,453	14,807,259	0	(25,579)	0	0	XXX	XXX	XXX	20,689	227,167	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
023772-AB-2	AMER AIRLINES PT TR 2013			4	4.B FE	95,891	96.5580	91,674	94,942	91,674	11,324	(77)	0	0	4.000	3.914	JJ	1,751	3,798	04/28/2014	01/15/2027
42806M-AA-7	HERTZ VEHICLE 2021-1 FIN LLC 144A			4	1.A FE	2,399,621	99.0300	2,376,723	2,400,000	2,399,685	0	64	0	0	1.210	1.222	MON	403	14,197	06/24/2021	12/25/2025
78449U-AB-4	SMB PRIVATE ED LN TR 2020-A 144A			4	1.A FE	1,415,644	101.1600	1,432,112	1,415,693	1,416,188	0	(84)	0	0	2.230	2.242	MON	1,403	31,570	02/04/2020	09/15/2037
009088-AB-1	AIR CANADA 2015-2 144A		C	4	2.B FE	734,781	99.7560	732,990	734,781	734,781	0	0	0	0	4.125	4.167	JD	1,347	30,310	12/01/2015	06/15/2029
009088-AC-9	AIR CANADA 2015-2 144A		C	4	3.B FE	246,866	101.9490	248,076	243,333	244,229	4,466	(680)	0	0	5.000	4.727	JD	541	12,167	07/05/2018	06/15/2025
50543L-AA-0	LABRADOR AVIA FIN LTD 2016-1		C	4	2.A FE	965,191	97.7280	961,927	984,288	984,115	0	177	0	0	4.300	4.404	MON	1,881	42,324	12/08/2016	01/15/2042
03940A-AU-8	ARCH STREET CLO LTD 2016-RR 144A		C	4	1.A FE	592,703	100.0250	592,851	592,703	592,703	0	0	0	0	1.132	1.152	JAJO	1,360	3,498	04/16/2021	10/20/2028
59111R-AA-0	METAL 2017-1 LLC 2017 144A		C	4	4.B FE	654,105	89.3450	806,298	902,457	748,260	0	81,602	0	0	4.581	21.451	MON	5,294	44,134	06/26/2019	10/15/2042
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						7,104,802	XXX	7,242,650	7,368,197	7,211,634	15,789	81,001	0	0	XXX	XXX	XXX	13,980	181,998	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						54,023,887	XXX	54,397,968	52,795,194	53,822,028	15,789	(81,289)	0	0	XXX	XXX	XXX	237,442	1,112,491	XXX	XXX
Bonds - Hybrid Securities - Issuer Obligations																					
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities																					
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities																					
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations																					
Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities																					

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued																					
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans – Acquired																					
Bonds: SVO Identified Funds - Exchange Traded Funds – as Identified by the SVO																					
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued																					
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																					
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						32,000,638	XXX	32,129,767	30,730,083	31,726,906	0	(136,287)	0	0	XXX	XXX	XXX	208,898	696,512	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						17,359,763	XXX	17,462,531	16,983,850	17,335,134	0	(5,260)	0	0	XXX	XXX	XXX	30,814	311,299	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						14,841,857	XXX	14,973,495	14,630,453	14,807,259	0	(25,579)	0	0	XXX	XXX	XXX	20,689	227,167	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						7,104,802	XXX	7,242,650	7,368,197	7,211,634	15,789	81,001	0	0	XXX	XXX	XXX	13,980	181,998	XXX	XXX
8399999 Subtotals - Total Bonds						71,307,060	XXX	71,808,443	69,712,583	71,080,934	15,789	(86,125)	0	0	XXX	XXX	XXX	274,382	1,416,976	XXX	XXX

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

Line Number														
1A	1A	$ 39,241,124	1B	$ 0	1C	$ 1,958,261	1D	$ 0	1E	$ 0	1F	$ 6,232,902	1G	$ 5,186,876
1B	2A	$ 8,739,566	2B	$ 1,137,590	2C	$ 7,500,452								
1C	3A	$ 0	3B	$ 244,229	3C	$ 0								
1D	4A	$ 0	4B	$ 839,934	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 0												

Schedule D - Part 2 - Section 1

NONE

Schedule D - Part 2 - Section 2

NONE

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
Bonds - U.S. Governments								
91282C-BZ-3	UNITED STATES TREAS NTS		05/19/2021	VARIOUS	XXX	1,496,992	1,500,000	1,070
91282C-CE-9	UNITED STATES TREAS NTS		05/28/2021	RBC DAIN RAUSCHER	XXX	4,999,440	5,000,000	0
91282C-DF-5	UNITED STATES TREAS NTS		11/12/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,093,297	1,100,000	627
0599999 - Bonds - U.S. Governments						7,589,728	7,600,000	1,697
Bonds - All Other Governments								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3133GF-X7-5	FHLMC UMBS 15Y FIXED		12/01/2021	CREDIT SUISSE AG, NEW YORK	XXX	2,464,875	2,400,000	2,000
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						2,464,875	2,400,000	2,000
Bonds - Industrial and Miscellaneous (Unaffiliated)								
10921U-2C-1	BRIGHTHOUSE FINANCIAL GLOBAL 144A		05/17/2021	JP MORGAN SECS INC-FI	XXX	1,995,500	2,000,000	0
12513G-BG-3	CDW LLC / CDW FIN CORP		11/23/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	1,500,000	1,500,000	0
172967-LD-1	CITIGROUP INC		05/03/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	3,900,680	3,500,000	43,459
25267T-AN-1	DIAMOND ISSUER LLC 2021-1 144A		11/10/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	2,000,000	2,000,000	0
302635-AJ-6	FS KKR CAP CORP		10/04/2021	BOFA SECURITIES,INC./FIXED INC	XXX	1,996,920	2,000,000	0
36168K-AA-5	GCAT 2021-NQ 1.262 25JUL66 144A FR		09/29/2021	CREDIT SUISSE	XXX	2,599,948	2,600,000	2,643
42806M-AA-7	HERTZ VEHICLE 2021-1 FIN LLC 144A		06/24/2021	DEUTSCHE BANK	XXX	2,399,621	2,400,000	0
40443R-AA-9	HPLY TRUST 2019-HIT A 144A		06/09/2021	FIFTH THIRD BANK-INVESTMENT	XXX	203,543	203,384	168
46654P-AA-4	J.P. MORGAN CHASE HTL5 A 144A		11/19/2021	JP MORGAN SECS INC-FI	XXX	199,500	200,000	0
46646G-AA-5	JP MORG CHASE CMBS 2016-NINE 144A		04/22/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	1,809,836	1,700,000	3,482
63874A-AA-6	NATIXIS COMMERCIAL APPL A 144A		09/30/2021	BANK OF NYC/NSIMBS	XXX	2,000,000	2,000,000	0
68389X-CE-3	ORACLE CORP		03/22/2021	BANC OF AMERICA SEC LLC	XXX	499,225	500,000	0
694308-JW-8	PACIFIC GAS & ELEC CO		06/01/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,492,635	1,500,000	0
75574Y-AA-1	READY CAP MTG FIN 2021-FL5 144A		03/19/2021	JP MORGAN SECS INC-FI	XXX	2,300,000	2,300,000	0
78432W-AA-1	SFO COMMERCIAL MORT 555 A 144A		04/30/2021	JP MORGAN SECS INC-FI	XXX	1,500,000	1,500,000	0
85573H-AC-4	STARWOOD MTG RES TR 2021-2 144A		05/12/2021	CREDIT SUISSE	XXX	1,699,976	1,700,000	2,906
92539L-AB-6	VERUS SEC TRUST 2021-3 144A		06/21/2021	CREDIT SUISSE FIRST BOS	XXX	2,399,999	2,400,000	2,053
03940A-AU-8	ARCH STREET CLO LTD 2016-RR 144A	C	04/16/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,000,000	1,000,000	0
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						31,497,382	31,003,384	54,710
Bonds - Hybrid Securities								
Bonds - Parent, Subsidiaries, and Affiliates								
Bonds - SVO Identified Funds								
Bonds - Subtotals - Unaffiliated Bank Loans								
8399997 - Bonds - Subtotals - Bonds - Part 3						41,551,985	41,003,384	58,407
8399998 - Bonds - Summary item from Part 5 for Bonds						440,436,225	426,144,000	72,442
8399999 - Bonds - Subtotals - Bonds						481,988,211	467,147,384	130,849
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								
Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred								
Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred								
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded								
Common Stocks - Parent, Subsidiaries and Affiliates Other								
Common Stocks - Mutual Funds								
Common Stocks - Unit Investment Trusts								
Common Stocks - Closed-End Funds								
9999999 Totals						481,988,211	XXX	130,849

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36179Q-3K-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	25,175	25,175	26,776	26,723	0	(1,548)	0	(1,548)	0	25,175	0	0	0	513	02/20/2045
36179Q-6P-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	182,128	182,128	191,178	190,542	0	(8,414)	0	(8,414)	0	182,128	0	0	0	3,062	03/20/2045
36179R-F9-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	110,912	110,912	116,267	116,475	0	(5,564)	0	(5,564)	0	110,912	0	0	0	1,872	06/20/2045
36179R-LQ-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	61,041	61,041	64,922	64,790	0	(3,750)	0	(3,750)	0	61,041	0	0	0	1,192	08/20/2045
36179R-VA-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	143,319	143,319	145,592	145,398	0	(2,079)	0	(2,079)	0	143,319	0	0	0	1,993	12/20/2045
36179U-EA-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	1,031,230	1,031,230	1,076,024	1,075,647	0	(44,417)	0	(44,417)	0	1,031,230	0	0	0	22,061	10/20/2048
36184A-JF-7	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	77,053	77,053	78,962	78,775	0	(1,721)	0	(1,721)	0	77,053	0	0	0	526	03/15/2045
91282C-AM-3	UNITED STATES TREAS NTS		06/14/2021	VARIOUS	XXX	5,503,391	5,600,000	5,575,664	5,576,627	0	2,102	0	2,102	0	5,578,729	0	(75,338)	(75,338)	9,609	09/30/2025
91282C-AT-8	UNITED STATES TREAS NTS		06/29/2021	JP MORGAN SECS INC-FI	XXX	2,248,879	2,300,000	2,286,316	2,286,767	0	1,337	0	1,337	0	2,288,104	0	(39,225)	(39,225)	3,828	10/31/2025
0599999 - Bonds - U.S. Governments						9,383,127	9,530,858	9,561,701	9,561,744	0	(64,054)	0	(64,054)	0	9,497,691	0	(114,563)	(114,563)	44,657	XXX
Bonds - All Other Governments																				
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3128MJ-6P-0	FHLMC GIANT MBS GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	761,409	761,409	787,969	787,819	0	(26,410)	0	(26,410)	0	761,409	0	0	0	13,796	05/01/2049
3128MJ-Y6-1	FHLMC PC GOLD COMB 30		12/17/2021	VARIOUS	XXX	2,184,128	2,130,507	2,108,869	2,109,789	0	8,788	0	8,788	0	2,118,577	0	65,551	65,551	51,322	10/01/2046
3132QS-WK-0	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	64,510	64,510	65,565	65,515	0	(1,005)	0	(1,005)	0	64,510	0	0	0	1,069	09/01/2045
3132QU-WF-6	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	44,989	44,989	45,121	45,109	0	(120)	0	(120)	0	44,989	0	0	0	798	12/01/2045
3132DV-3J-2	FHLMC SUPER 30Y FIXED		05/25/2021	VARIOUS	XXX	2,453,049	2,353,015	2,409,358	2,408,969	0	(19,493)	0	(19,493)	0	2,389,476	0	63,573	63,573	31,202	07/01/2049
3132DW-AN-3	FHLMC SUPER 30Y FIXED		01/25/2021	VARIOUS	XXX	2,000,727	1,994,232	2,066,678	2,066,945	0	(461)	0	(461)	0	2,066,484	0	(65,757)	(65,757)	3,878	12/01/2050
3138W9-AB-6	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	84,094	84,094	81,387	82,439	0	1,655	0	1,655	0	84,094	0	0	0	836	07/01/2028
3138WE-M3-0	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	328,451	328,451	338,895	335,967	0	(7,516)	0	(7,516)	0	328,451	0	0	0	4,478	04/01/2030
31418A-3H-9	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	33,612	33,612	32,530	32,953	0	660	0	660	0	33,612	0	0	0	241	10/01/2028
31419M-BK-6	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	2,289	2,289	2,399	2,345	0	(56)	0	(56)	0	2,289	0	0	0	29	12/01/2025
31371L-JL-4	FNMA PASS-THRU INT 20 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	15,094	15,094	16,627	15,725	0	(631)	0	(631)	0	15,094	0	0	0	383	01/01/2024
31371N-SV-8	FNMA PASS-THRU INT 20 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	35,003	35,003	38,558	37,501	0	(2,498)	0	(2,498)	0	35,003	0	0	0	931	03/01/2028
31417Y-LA-3	FNMA PASS-THRU INT 20 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,827	1,827	2,013	1,969	0	(141)	0	(141)	0	1,827	0	0	0	45	02/01/2030
31418B-WS-1	FNMA PASS-THRU JUMBO 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	147,114	147,114	151,493	151,196	0	(4,081)	0	(4,081)	0	147,114	0	0	0	2,048	11/01/2045
3138AU-H5-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	6,674	6,674	7,220	7,205	0	(532)	0	(532)	0	6,674	0	0	0	181	10/01/2041
3138WA-3K-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	57,693	57,693	59,825	59,676	0	(1,983)	0	(1,983)	0	57,693	0	0	0	997	02/01/2044
3138WA-Z7-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	11,349	11,349	12,278	12,269	0	(920)	0	(920)	0	11,349	0	0	0	357	02/01/2044
3138WB-YV-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	93,235	93,235	102,704	102,269	0	(9,034)	0	(9,034)	0	93,235	0	0	0	1,991	05/01/2044
3138WE-YJ-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	277,891	277,891	294,564	293,683	0	(15,792)	0	(15,792)	0	277,891	0	0	0	5,388	06/01/2045
3138WF-PX-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	32,170	32,170	34,100	34,000	0	(1,830)	0	(1,830)	0	32,170	0	0	0	553	09/01/2045
3138X5-7B-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	8,323	8,323	9,168	9,126	0	(804)	0	(804)	0	8,323	0	0	0	203	11/01/2043
3138XF-QJ-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	46	46	51	50	0	(4)	0	(4)	0	46	0	0	0	1	11/01/2043
3138Y4-DU-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	244,268	244,268	258,542	258,167	0	(13,899)	0	(13,899)	0	244,268	0	0	0	2,325	12/01/2044
3138YB-KP-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	33,836	33,836	35,866	35,758	0	(1,922)	0	(1,922)	0	33,836	0	0	0	632	02/01/2045
3138YJ-W7-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	117,060	117,060	128,949	128,156	0	(11,096)	0	(11,096)	0	117,060	0	0	0	3,915	08/01/2041
3138YR-2H-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	34,515	34,515	35,016	35,125	0	(610)	0	(610)	0	34,515	0	0	0	189	05/01/2045
3138YU-2F-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	20,615	20,615	21,852	21,784	0	(1,169)	0	(1,169)	0	20,615	0	0	0	408	07/01/2045
3140E1-F7-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	114,076	114,076	115,733	116,101	0	(2,025)	0	(2,025)	0	114,076	0	0	0	1,663	08/01/2045
3140E6-QE-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	50,352	50,352	51,084	51,196	0	(844)	0	(844)	0	50,352	0	0	0	753	11/01/2045
3140EB-VM-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	193,561	193,561	207,080	206,556	0	(12,995)	0	(12,995)	0	193,561	0	0	0	2,781	02/01/2046
31410L-MC-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	95,804	95,804	105,264	103,852	0	(8,048)	0	(8,048)	0	95,804	0	0	0	3,047	04/01/2041
31416S-VT-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	10,582	10,582	11,657	11,564	0	(982)	0	(982)	0	10,582	0	0	0	228	06/01/2039
31418B-Q9-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	19,164	19,164	20,314	20,253	0	(1,088)	0	(1,088)	0	19,164	0	0	0	373	05/01/2045
31418B-T5-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	8,819	8,819	9,348	9,321	0	(501)	0	(501)	0	8,819	0	0	0	170	08/01/2045
31418V-JB-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	202	202	223	221	0	(19)	0	(19)	0	202	0	0	0	6	11/01/2040
3138W9-XY-1	FNMA PASS-THRU SHRT 10 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	10,951	10,951	11,479	11,134	0	(184)	0	(184)	0	10,951	0	0	0	238	10/01/2023
31416Y-UM-8	FNMA PASS-THRU SHRT 10 YEAR		07/25/2021	PRINCIPAL RECEIPT	XXX	638	638	669	641	0	(2)	0	(2)	0	638	0	0	0	6	07/01/2021
31418B-W9-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	145,761	145,761	150,931	150,612	0	(4,851)	0	(4,851)	0	145,761	0	0	0	2,269	12/01/2045
31418C-YL-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	100,651	100,651	99,688	99,703	0	948	0	948	0	100,651	0	0	0	1,553	05/01/2048
31418D-V8-2	FNMA UMBS LNG 30 YEAR		01/29/2021	VARIOUS	XXX	20,425,362	19,300,000	20,240,121	20,240,349	0	(4,099)	0	(4,099)	0	20,236,250	0	189,112	189,112	46,910	01/01/2051
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						30,269,892	28,984,381	30,171,191	30,163,011	0	(145,597)	0	(145,597)	0	30,017,414	0	252,478	252,478	188,195	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
023772-AB-2	AMER AIRLINES PT TR 2013		07/15/2021	PRINCIPAL RECEIPT	XXX	14,006	14,006	14,146	11,865	2,180	(39)	0	2,141	0	14,006	0	0	0	487	01/15/2027

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
042735-BG-4	ARROW ELECTRS INC		01/25/2021	MARKETAXESS CORP	XXX	1,079,340	1,000,000	994,385	996,884	0	53	0	53	0	996,937	0	82,403	82,403	12,549	09/08/2024
05972L-AA-4	BANCORP COMMERCIAL MORTGAGE 2018 C		01/29/2021	VARIOUS	XXX	50,591	50,591	50,591	50,591	0	0	0	0	0	50,591	0	0	0	46	09/15/2035
10921U-2C-1	BRIGHTHOUSE FINANCIAL GLOBAL 144A		12/10/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	590,982	600,000	598,650	0	0	146	0	146	0	598,796	0	(7,814)	(7,814)	5,141	05/24/2026
172967-KG-5	CITIGROUP INC		02/24/2021	BANK OF AMERICA SECURITIES, IN	XXX	168,228	150,000	160,073	158,216	0	(225)	0	(225)	0	157,990	0	10,238	10,238	3,453	01/12/2026
12636Y-AC-6	CRH AMERICA FINANCE INC 144A		01/21/2021	BANK OF AMERICA SECURITIES, IN	XXX	868,403	750,000	731,595	735,835	0	93	0	93	0	735,928	0	132,475	132,475	9,134	04/04/2028
228227-BD-5	CROWN CASTLE INTL CORP SR NT		03/05/2021	CALLED @ 108.4430000	XXX	162,665	150,000	159,000	152,676	0	(223)	0	(223)	0	152,452	0	(2,452)	(2,452)	17,805	01/15/2023
22822R-BD-1	CROWN CASTLE TOWERS LLC 144A		12/13/2021	MORGAN STANLEY & CO INC, NY	XXX	208,160	200,000	200,000	200,000	0	0	0	0	0	200,000	0	8,160	8,160	7,285	05/15/2025
36168K-AA-5	GCAT 2021-NQ 1.262 25JUL66 144A FR		12/25/2021	PRINCIPAL RECEIPT	XXX	106,279	106,279	106,277	0	0	2	0	2	0	106,279	0	0	0	236	07/25/2066
38141G-VM-3	GOLDMAN SACHS GROUP INC		12/09/2021	MORGAN STANLEY & CO INC, NY	XXX	529,785	500,000	520,585	509,837	0	(2,803)	0	(2,803)	0	507,034	0	22,751	22,751	25,556	03/03/2024
38143U-8H-7	GOLDMAN SACHS GROUP INC		05/18/2021	MORGAN STANLEY & CO INC, NY	XXX	1,111,200	1,000,000	1,059,540	1,048,786	0	(3,563)	0	(3,563)	0	1,045,223	0	65,977	65,977	27,604	02/25/2026
46649D-AA-9	JMP CREDIT ADVISORS CLO 144A		06/04/2021	VARIOUS	XXX	1,034,793	1,034,793	1,034,793	1,034,793	0	0	0	0	0	1,034,793	0	0	0	5,464	01/17/2028
69335P-DE-2	PFS FING CORP 2019-A 144A		12/10/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	1,209,984	1,200,000	1,199,969	1,200,458	0	(127)	0	(127)	0	1,200,331	0	9,653	9,653	34,129	04/15/2024
75574Y-AA-1	READY CAP MTG FIN 2021-FL5 144A		12/27/2021	PRINCIPAL RECEIPT	XXX	27,289	27,289	27,289	0	0	0	0	0	0	27,289	0	0	0	224	12/27/2038
78403D-AN-0	SBA TOWER TRUST 2019-1 144A		12/09/2021	MORGAN STANLEY & CO INC, NY	XXX	1,029,340	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	29,340	29,340	28,202	01/15/2050
78449V-AA-4	SMB PRIVATE ED LN TR 2020 144A		09/26/2021	PRINCIPAL RECEIPT	XXX	263,794	263,794	262,262	261,191	0	2,603	0	2,603	0	263,794	0	0	0	405	09/15/2054
78449U-AB-4	SMB PRIVATE ED LN TR 2020-A 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	84,307	84,307	84,304	84,341	0	(34)	0	(34)	0	84,307	0	0	0	1,799	09/15/2037
85573H-AC-4	STARWOOD MTG RES TR 2021-2 144A		12/25/2021	PRINCIPAL RECEIPT	XXX	658,232	658,232	658,222	0	0	9	0	9	0	658,232	0	0	0	3,445	05/25/2065
90932M-AA-3	UNITED AIR PASS THRU TR 2019-2 202		11/01/2021	Principal Receipt	XXX	51,200	51,200	51,200	51,200	0	0	0	0	0	51,200	0	0	0	1,114	11/01/2029
92539L-AB-6	VERUS SEC TRUST 2021-3 144A		12/25/2021	PRINCIPAL RECEIPT	XXX	441,739	441,739	441,738	0	0	0	0	0	0	441,739	0	0	0	1,803	06/25/2066
98886M-BA-1	ZAIS CLO 1 LTD 2014-1A A1AR FLOATI		10/15/2021	PRINCIPAL RECEIPT	XXX	813,388	813,388	813,388	813,388	0	0	0	0	0	813,388	0	0	0	7,537	04/15/2028
009088-AB-1	AIR CANADA 2015-2 144A	C	12/15/2021	PRINCIPAL RECEIPT	XXX	48,221	48,221	48,221	48,221	0	0	0	0	0	48,221	0	0	0	1,492	06/15/2029
009088-AC-9	AIR CANADA 2015-2 144A	C	12/15/2021	PRINCIPAL RECEIPT	XXX	46,667	46,667	47,344	46,112	856	(302)	0	554	0	46,667	0	0	0	1,750	06/15/2025
50543L-AA-0	LABRADOR AVIA FIN LTD 2016-1	C	12/15/2021	PRINCIPAL RECEIPT	XXX	83,773	83,773	82,148	83,743	0	30	0	30	0	83,773	0	0	0	1,975	01/15/2042
03940A-AU-8	ARCH STREET CLO LTD 2016-RR 144A	C	10/20/2021	PRINCIPAL RECEIPT	XXX	407,297	407,297	407,297	0	0	0	0	0	0	407,297	0	0	0	1,861	10/20/2028
59111R-AA-0	METAL 2017-1 LLC 2017 144A	C	12/15/2021	PRINCIPAL RECEIPT	XXX	3,005	3,005	2,178	2,220	0	785	0	785	0	3,005	0	0	0	147	10/15/2042
279158-AC-3	ECOPETROL S A	C	07/14/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	162,383	150,000	160,500	153,842	0	(720)	0	(720)	0	153,122	0	9,260	9,260	7,295	09/18/2023
00131L-AG-0	AIA GROUP LTD HONG KONG 144A	D	09/20/2021	VARIOUS	XXX	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	8,040	09/20/2021
55818P-AL-4	MADISON PARK FUNDING XII CLO 144A	C	01/20/2021	PRINCIPAL RECEIPT	XXX	41,943	41,943	41,943	41,943	0	0	0	0	0	41,943	0	0	0	158	07/20/2026
78448T-AB-8	SMBC AVIATION CAP FIN 144A	C	12/09/2021	CHARITABLE DONATION	XXX	707,819	700,000	677,490	691,381	0	5,195	0	5,195	0	696,576	0	11,243	11,243	29,633	07/15/2022
22546D-AA-4	CREDIT SUISSE INTERNATIONAL 144A	D	12/10/2021	BANK OF NYC/NSIMBS	XXX	649,200	600,000	617,600	606,078	0	(2,093)	0	(2,093)	0	603,986	0	45,214	45,214	52,542	08/08/2023
80281L-AF-2	SANTANDER UK PLC	C	12/09/2021	RBC CAPITAL MARKETS LLC, NEW Y	XXX	400,820	400,000	382,724	390,980	0	4,073	0	4,073	0	395,052	0	5,768	5,768	20,355	01/10/2023
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						14,554,832	14,076,524	14,135,453	11,874,581	3,036	2,861	0	5,897	0	14,119,952	0	422,216	422,216	318,666	XXX
Bonds - Hybrid Securities																				
Bonds - Parent, Subsidiaries, and Affiliates																				
Bonds - SVO Identified Funds																				
Bonds - Subtotals - Unaffiliated Bank Loans																				
8399997 - Bonds - Subtotals - Bonds - Part 4						54,207,851	52,591,762	53,868,344	51,599,337	3,036	(206,790)	0	(203,754)	0	53,635,057	0	560,130	560,130	551,517	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						440,055,903	426,144,000	440,436,225	0	0	(72,297)	0	(72,297)	0	440,363,928	0	(308,026)	(308,026)	246,674	XXX
8399999 - Bonds - Subtotals - Bonds						494,263,754	478,735,762	494,304,569	51,599,337	3,036	(279,087)	0	(276,051)	0	493,998,985	0	252,105	252,105	798,191	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded																				
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
Common Stocks - Mutual Funds																				
Common Stocks - Unit Investment Trusts																				
Common Stocks - Closed-End Funds																				
9999999 Totals						494,263,754	XXX	494,304,569	51,599,337	3,036	(279,087)	0	(276,051)	0	493,998,985	0	252,105	252,105	798,191	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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	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
Bonds - U.S. Governments																				
91282C-BS-9	UNITED STATES TREAS NTS		04/09/2021	VARIOUS	12/17/2021	MORGAN STANLEY & CO INC, NY	3,200,000	3,183,707	3,190,250	3,185,251	0	1,544	0	1,544	0	0	4,999	4,999	28,901	1,421
91282C-CP-4	UNITED STATES TREAS NTS		08/04/2021	GOLDMAN SACHS & CO, NY	11/12/2021	STATE STREET GLOBAL MARKETS LL	2,000,000	1,995,625	1,946,406	1,995,859	0	234	0	234	0	0	(49,453)	(49,453)	3,635	170
0599999 - Bonds - U.S. Governments							5,200,000	5,179,332	5,136,656	5,181,111	0	1,778	0	1,778	0	0	(44,454)	(44,454)	32,536	1,591
Bonds - All Other Governments																				
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
01F032-67-4	FNMA TBA 30YR		07/06/2021	VARIOUS	07/06/2021	VARIOUS	3,400,000	3,590,586	3,589,723	3,590,586	0	0	0	0	0	0	(863)	(863)	0	0
01F022-62-6	FNMA TBA 30YR TBA 02.500% FEB		02/02/2021	VARIOUS	02/02/2021	VARIOUS	33,300,000	35,058,922	35,019,445	35,058,922	0	0	0	0	0	0	(39,477)	(39,477)	0	0
01F022-66-7	FNMA TBA 30YR TBA 02.500% JUN		03/10/2021	BANC OF AMERICA SEC LLC	04/14/2021	MERRILL LYNCH PIERCE FENNER, C	9,000,000	9,254,531	9,274,746	9,254,531	0	0	0	0	0	0	20,215	20,215	0	0
31418E-AM-2	FNMA UMBS LNG 30 YEAR		12/01/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	12/17/2021	CITIGROUP GBL MKTS/SALOMON, NE	3,800,000	3,787,531	3,797,773	3,787,586	0	55	0	55	0	0	10,187	10,187	4,011	2,533
31418E-AN-0	FNMA UMBS LNG 30 YEAR		12/01/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	12/17/2021	MERRILL LYNCH PIERCE FENNER, C	7,000,000	7,236,250	7,165,156	7,235,223	0	(1,027)	0	(1,027)	0	0	(70,066)	(70,066)	9,236	5,833
01F032-66-6	TBA FNMA 3.50% 30Yrs Jun		06/01/2021	VARIOUS	06/01/2021	VARIOUS	3,400,000	3,598,688	3,593,906	3,598,688	0	0	0	0	0	0	(4,781)	(4,781)	0	0
01F032-65-8	TBA FNMA 3.50% 30Yrs May		05/04/2021	VARIOUS	05/04/2021	VARIOUS	3,400,000	3,614,359	3,612,234	3,614,359	0	0	0	0	0	0	(2,125)	(2,125)	0	0
01F020-4A-4	TBA FNMA SINGLE FAMILY 15YR 2 10/1		08/11/2021	CREDIT SUISSE AG, NEW YORK	08/24/2021	CREDIT SUISSE AG, NEW YORK	7,000,000	7,215,332	7,232,969	7,215,332	0	0	0	0	0	0	17,637	17,637	0	0
01F020-4B-2	TBA FNMA SINGLE FAMILY 15YR 2 11/1		10/01/2021	CREDIT SUISSE	10/01/2021	CREDIT SUISSE	7,000,000	7,224,219	7,199,609	7,224,219	0	0	0	0	0	0	(24,609)	(24,609)	0	0
01F020-4C-0	TBA FNMA SINGLE FAMILY 15YR 2 12/1		09/24/2021	CREDIT SUISSE AG, NEW YORK	12/14/2021	VARIOUS	7,000,000	7,189,219	7,178,438	7,189,219	0	0	0	0	0	0	(10,781)	(10,781)	0	0
01F020-42-2	TBA FNMA SINGLE FAMILY 15YR 2 2/14		02/03/2021	VARIOUS	02/03/2021	VARIOUS	24,000,000	25,063,125	25,066,875	25,063,125	0	0	0	0	0	0	3,750	3,750	0	0
01F020-47-1	TBA FNMA SINGLE FAMILY 15YR 2 7/15		05/05/2021	CREDIT SUISSE FIRST BOSTON-NY BRANCH	05/28/2021	CREDIT SUISSE AG, NEW YORK	12,000,000	12,360,000	12,374,531	12,360,000	0	0	0	0	0	0	14,531	14,531	0	0
01F020-48-9	TBA FNMA SINGLE FAMILY 15YR 2 8/15		05/28/2021	CREDIT SUISSE FIRST BOSTON-NY BRANCH	07/02/2021	VARIOUS	12,000,000	12,357,656	12,363,789	12,357,656	0	0	0	0	0	0	6,133	6,133	0	0
01F020-49-7	TBA FNMA SINGLE FAMILY 15YR 2 9/13		07/02/2021	CREDIT SUISSE AG, NEW YORK	08/11/2021	CREDIT SUISSE AG, NEW YORK	7,000,000	7,204,395	7,226,680	7,204,395	0	0	0	0	0	0	22,285	22,285	0	0
01F022-6A-8	TBA FNMA SINGLE FAMILY 30YR 2.5 10		08/13/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	08/18/2021	MERRILL LYNCH PIERCE FENNER, C	7,000,000	7,247,188	7,243,633	7,247,188	0	0	0	0	0	0	(3,555)	(3,555)	0	0
01F022-6B-6	TBA FNMA SINGLE FAMILY 30YR 2.5 11		08/18/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	09/13/2021	MERRILL LYNCH PIERCE FENNER, C	7,000,000	7,230,781	7,251,699	7,230,781	0	0	0	0	0	0	20,918	20,918	0	0
01F022-63-4	TBA FNMA SINGLE FAMILY 30YR 2.5 3/		03/01/2021	VARIOUS	03/01/2021	VARIOUS	19,000,000	19,861,406	19,909,395	19,861,406	0	0	0	0	0	0	47,988	47,988	0	0
01F022-64-2	TBA FNMA SINGLE FAMILY 30YR 2.5 4/		01/21/2021	BANC OF AMERICA SEC LLC	02/22/2021	BANC OF AMERICA SEC LLC	9,000,000	9,445,781	9,357,188	9,445,781	0	0	0	0	0	0	(88,594)	(88,594)	0	0
01F022-65-9	TBA FNMA SINGLE FAMILY 30YR 2.5 5/		02/22/2021	BANC OF AMERICA SEC LLC	03/10/2021	BANC OF AMERICA SEC LLC	9,000,000	9,341,719	9,274,570	9,341,719	0	0	0	0	0	0	(67,148)	(67,148)	0	0
01F022-67-5	TBA FNMA SINGLE FAMILY 30YR 2.5 7/		04/14/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	05/28/2021	MERRILL LYNCH PIERCE FENNER, C	9,000,000	9,254,531	9,296,719	9,254,531	0	0	0	0	0	0	42,188	42,188	0	0
01F022-68-3	TBA FNMA SINGLE FAMILY 30YR 2.5 8/		06/01/2021	VARIOUS	08/12/2021	VARIOUS	18,000,000	18,554,063	18,597,383	18,554,063	0	0	0	0	0	0	43,320	43,320	0	0
01F022-69-1	TBA FNMA SINGLE FAMILY 30YR 2.5 9/		07/16/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	08/13/2021	MERRILL LYNCH PIERCE FENNER, C	7,000,000	7,242,813	7,262,363	7,242,813	0	0	0	0	0	0	19,551	19,551	0	0
01F020-45-5	TBA UMBS SINGLE FAMILY 15YR 2 5/20		03/12/2021	CREDIT SUISSE FIRST BOSTON-NY BRANCH	03/24/2021	CREDIT SUISSE FIRST BOSTON-NY	12,000,000	12,341,250	12,319,219	12,341,250	0	0	0	0	0	0	(22,031)	(22,031)	0	0
01F020-46-3	TBA UMBS SINGLE FAMILY 15YR 2 6/21		03/24/2021	CREDIT SUISSE FIRST BOSTON-NY BRANCH	05/05/2021	CREDIT SUISSE AG, NEW YORK	12,000,000	12,301,875	12,377,813	12,301,875	0	0	0	0	0	0	75,938	75,938	0	0
01F020-6A-2	TBA UMBS SINGLE FAMILY 30YR 2 10/2		10/01/2021	VARIOUS	10/01/2021	VARIOUS	7,600,000	7,654,625	7,653,734	7,654,625	0	0	0	0	0	0	(891)	(891)	0	0
01F020-6C-8	TBA UMBS SINGLE FAMILY 30YR 2 12/2		09/30/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	12/01/2021	MORGAN STANLEY & CO INC, NY	3,800,000	3,787,531	3,787,531	3,787,531	0	0	0	0	0	0	0	0	0	0
01F020-62-0	TBA UMBS SINGLE FAMILY 30YR 2 2/21		02/01/2021	VARIOUS	02/01/2021	VARIOUS	12,000,000	12,389,297	12,381,992	12,389,297	0	0	0	0	0	0	(7,305)	(7,305)	0	0
01F020-66-1	TBA UMBS SINGLE FAMILY 30YR 2 6/21		05/27/2021	VARIOUS	05/27/2021	VARIOUS	14,000,000	14,069,453	14,099,805	14,069,453	0	0	0	0	0	0	30,352	30,352	0	0
01F022-61-8	TBA UMBS SINGLE FAMILY 30YR 2.5 1/		01/05/2021	VARIOUS	01/05/2021	VARIOUS	38,600,000	40,712,445	40,718,100	40,712,445	0	0	0	0	0	0	5,654	5,654	0	0
01F022-6C-4	TBA UMBS SINGLE FAMILY 30YR 2.5 12		09/13/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	12/01/2021	CREDIT SUISSE	7,000,000	7,236,250	7,236,250	7,236,250	0	0	0	0	0	0	0	0	0	0

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	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
01F020-44-8	UMBS TBA 15YR TBA 02.000% APR		02/09/2021	CREDIT SUISSE FIRST BOSTON-NY BRANCH	03/12/2021	CREDIT SUISSE FIRST BOSTON-NY	12,000,000	12,514,375	12,359,531	12,514,375	0	0	0	0	0	0	(154,844)	(154,844)	0	0
01F020-43-0	UMBS TBA 15YR TBA 02.000% MAR		01/22/2021	CREDIT SUISSE	02/09/2021	CREDIT SUISSE FIRST BOSTON-NY	12,000,000	12,511,875	12,530,313	12,511,875	0	0	0	0	0	0	18,438	18,438	0	0
01F020-64-6	UMBS TBA 30YR TBA 02.000% APR		02/02/2021	CREDIT SUISSE FIRST BOSTON-NY BRANCH	02/23/2021	CREDIT SUISSE FIRST BOSTON-NY	7,000,000	7,195,781	7,070,957	7,195,781	0	0	0	0	0	0	(124,824)	(124,824)	0	0
01F020-68-7	UMBS TBA 30YR TBA 02.000% AUG		05/24/2021	BANC OF AMERICA SEC LLC	07/16/2021	MERRILL LYNCH PIERCE FENNER, C	3,800,000	3,819,594	3,854,699	3,819,594	0	0	0	0	0	0	35,105	35,105	0	0
01F020-61-2	UMBS TBA 30YR TBA 02.000% JAN		01/04/2021	BANC OF AMERICA SEC LLC	01/06/2021	BANC OF AMERICA SEC LLC	2,000,000	2,078,438	2,068,984	2,078,438	0	0	0	0	0	0	(9,453)	(9,453)	0	0
01F020-67-9	UMBS TBA 30YR TBA 02.000% JUL		07/01/2021	VARIOUS	07/01/2021	VARIOUS	10,044,000	10,092,701	10,118,416	10,092,701	0	0	0	0	0	0	25,715	25,715	0	0
01F020-63-8	UMBS TBA 30YR TBA 02.000% MAR		03/01/2021	VARIOUS	03/01/2021	VARIOUS	14,000,000	14,283,281	14,281,230	14,283,281	0	0	0	0	0	0	(2,051)	(2,051)	0	0
01F020-65-3	UMBS TBA 30YR TBA 02.000% MAY		02/23/2021	CREDIT SUISSE FIRST BOSTON-NY BRANCH	03/10/2021	CREDIT SUISSE FIRST BOSTON-NY	7,000,000	7,059,063	7,018,320	7,059,063	0	0	0	0	0	0	(40,742)	(40,742)	0	0
01F020-6B-0	UMBS TBA 30YR TBA 02.000% NOV		08/18/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	09/30/2021	MERRILL LYNCH PIERCE FENNER, C	3,800,000	3,832,656	3,795,547	3,832,656	0	0	0	0	0	0	(37,109)	(37,109)	0	0
01F020-69-5	UMBS TBA 30YR TBA 02.000% SEP		09/01/2021	VARIOUS	09/01/2021	VARIOUS	7,600,000	7,697,672	7,698,043	7,697,672	0	0	0	0	0	0	371	371	0	0
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							410,544,000	424,511,255	424,259,309	424,510,283	0	(972)	0	(972)	0	0	(250,974)	(250,974)	13,247	8,367
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00206R-MJ-8	AT&T INC		03/19/2021	CITIGROUP GBL MKT INC/SAL	10/05/2021	VARIOUS	2,300,000	2,297,815	2,303,986	2,298,199	0	384	0	384	0	0	5,787	5,787	11,058	0
161175-BP-8	CHARTER COMMUNICATIONS OPER		05/24/2021	MARKETAXESS CORP	12/09/2021	STIFEL NICOLAUS & CO INC	200,000	205,757	204,386	204,560	0	(1,197)	0	(1,197)	0	0	(175)	(175)	2,256	254
30212P-AS-4	EXPEDIA GROUP INC 144A		04/13/2021	BARCLAYS CAPITAL INC, NEW YORK	12/14/2021	BARCLAYS CAPITAL INC, NEW YORK	2,000,000	2,321,000	2,261,860	2,266,102	0	(54,898)	0	(54,898)	0	0	(4,242)	(4,242)	140,625	56,944
78449Y-AA-8	SMB PRIVATE ED LN TR 2021-B 144A		05/11/2021	GOLDMAN SACHS & CO, NY	12/15/2021	VARIOUS	2,400,000	2,399,961	2,383,827	2,399,965	0	4	0	4	0	0	(16,137)	(16,137)	16,748	0
842400-HK-2	SOUTHERN CALIF EDISON CO		08/05/2021	JPMORGAN SECURITIES INC, NEW YORK	10/05/2021	WELLS FARGO SECURITIES LLC, CH	1,000,000	999,910	1,002,330	999,915	0	5	0	5	0	0	2,415	2,415	1,544	0
06738E-AT-2	BARCLAYS PLC	C	05/20/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	11/29/2021	STATE STREET BANK & TRUST CO	2,500,000	2,521,195	2,503,549	2,503,794	0	(17,401)	0	(17,401)	0	0	(245)	(245)	28,661	5,287
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							10,400,000	10,745,638	10,659,938	10,672,535	0	(73,103)	0	(73,103)	0	0	(12,597)	(12,597)	200,891	62,485
Bonds - Hybrid Securities																				
Bonds - Parent, Subsidiaries, and Affiliates																				
Bonds - SVO Identified Funds																				
Bonds - Subtotals - Unaffiliated Bank Loans																				
8399998 - Bonds - Subtotals - Bonds							426,144,000	440,436,225	440,055,903	440,363,928	0	(72,297)	0	(72,297)	0	0	(308,026)	(308,026)	246,674	72,442
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded																				
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
Common Stocks - Mutual Funds																				
Common Stocks - Unit Investment Trusts																				
Common Stocks - Closed-End Funds																				
9999999 Totals								440,436,225	440,055,903	440,363,928	0	(72,297)	0	(72,297)	0	0	(308,026)	(308,026)	246,674	72,442

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
NONE										
1999999 Totals - Preferred and Common Stocks						0	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
NONE					
0399999 Totals - Preferred and Common				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	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	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
Bonds - U.S. Governments Issuer Obligations																			
UNITED STATES TREAS BILLS	@		12/28/2021	BOFA SECURITIES, INC./FIXED INC.	04/26/2022	899,703	0	0	0	0	900,000	899,703	10	0	0.000	0.100	N/A	0	0
0199999 - Bonds - U.S. Governments - Issuer Obligations						899,703	0	0	0	0	900,000	899,703	10	0	XXX	XXX	XXX	0	0
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																			
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																			
Bonds - U.S Governments - Other Loan-Backed and Structured Securities																			
0599999 - Bonds - Subtotals - U.S. Governments						899,703	0	0	0	0	900,000	899,703	10	0	XXX	XXX	XXX	0	0
Bonds - All Other Governments - Issuer Obligations																			
Bonds - All Other Governments - Residential Mortgage-Backed Securities																			
Bonds - All Other Governments - Single Class Mortgage-Backed/Asset-Backed Securities																			
Bonds - All Other Governments - Other Loan-Backed and Structured Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Issuer Obligations																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Residential Mortgage-Backed Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Commercial Mortgage-Backed Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Other Loan-Backed and Structured Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																			
Bonds - Hybrid Securities - Issuer Obligations																			
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities																			
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities																			
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans – Acquired																			
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO																			
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued																			
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																			
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						899,703	0	0	0	0	900,000	899,703	10	0	XXX	XXX	XXX	0	0
8399999 - Bonds - Total Bonds - Subtotals - Bonds						899,703	0	0	0	0	900,000	899,703	10	0	XXX	XXX	XXX	0	0
Parent, Subsidiaries and Affiliates - Mortgage Loans																			
Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets																			
Mortgage Loans																			
Other Short-Term Invested Assets																			
9199999 Totals						899,703	0	0	0	0	XXX	899,703	10	0	XXX	XXX	XXX	0	0

1.

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 899,703	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0
1B	2A $ 0	2B $ 0	2C $ 0				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

Schedule DB - Part A - Section 1
NONE

Schedule DB - Part A - Section 2
NONE

Schedule DB - Part B - Section 1
NONE

Schedule DB - Part B - Section 2
NONE

Schedule DB - Part D - Section 1
NONE

Schedule DB - Part D - Section 2
NONE

Schedule DB - Part E
NONE

Schedule DL - Part 1
NONE

Schedule DL - Part 2
NONE

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 *
OPEN DEPOSITORIES						
WELLS FARGO WELLS FARGO BANK		0.000	0	0	116,569	XXX
0199998 Deposits in 1 depositories that do not exceed the allowable limit in any one depository - Open Depositories	XXX	XXX	0	0	0	XXX
0199999 Totals - Open Depositories	XXX	XXX	0	0	116,569	XXX
0399999 Total Cash on Deposit	XXX	XXX	0	0	116,569	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX	XXX	0	0	116,569	XXX

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

1. January	14,162,246	4. April	162,591	7. July	287,863	10. October	254,088
2. February	15,232,313	5. May	107,168	8. August	283,381	11. November	110,223
3. March	11,651,167	6. June	84,407	9. September	129,293	12. December	116,569

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 & Accrued	9 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
Bonds - U.S. Governments - Residential Mortgage-Backed Securities								
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities								
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities								
Bonds - All Other Governments - Issuer Obligations								
Bonds - All Other Governments - Residential Mortgage-Backed Securities								
Bonds - All Other Governments - Commercial Mortgage-Backed Securities								
Bonds - All Other Governments - Other Loan-Backed and Structured Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - .S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities								
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities								
Bonds - Industrial and Miscellaneous - Issuer Obligations								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities								
Bonds - Hybrid Securities - Issuer Obligations								
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities								
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities								
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired								
Bonds - SVO Identified Funds - Exchange Traded Funds –as Identified by the SVO								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired								
Sweep Accounts								
Exempt Money Market Mutual Funds – as Identified by SVO								
All Other Money Market Mutual Funds								
262006-20-8	DREYFUS GOVT CASH MGMT		12/27/2021	0.000	XXX	17,257,197	1	7,736
316175-10-8	FIDELITY INVESTS INSTL GOVT CL I		01/05/2021	0.000	XXX	0	0	105
60934N-10-4	FEDERATED INVESTORS GOVT OBL INSTL		12/30/2021	0.000	XXX	20,704,221	0	208
711990-33-3	TD BANK DEPOSIT SWEEP		11/30/2018	0.000	XXX	0	0	0
711991-00-0	TD BANK DEPOSIT SWEEP		12/01/2021	0.000	XXX	36,223	0	11
8699999 - All Other Money Market Mutual Funds						37,997,641	1	8,060
Qualified Cash Pools Under SSAP No. 2R								
Other Cash Equivalents								
9999999 Total Cash Equivalents						37,997,641	1	8,060

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.		1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL			0	0	0	0
2. Alaska	AK			0	0	0	0
3. Arizona	AZ			0	0	0	0
4. Arkansas	AR			0	0	0	0
5. California	CA			0	0	0	0
6. Colorado	CO			0	0	0	0
7. Connecticut	CT			0	0	0	0
8. Delaware	DE			0	0	0	0
9. District of Columbia	DC			0	0	0	0
10. Florida	FL			0	0	0	0
11. Georgia	GA			0	0	0	0
12. Hawaii	HI			0	0	0	0
13. Idaho	ID			0	0	0	0
14. Illinois	IL			0	0	0	0
15. Indiana	IN			0	0	0	0
16. Iowa	IA			0	0	0	0
17. Kansas	KS			0	0	0	0
18. Kentucky	KY			0	0	0	0
19. Louisiana	LA			0	0	0	0
20. Maine	ME			0	0	0	0
21. Maryland	MD			0	0	0	0
22. Massachusetts	MA			0	0	0	0
23. Michigan	MI			0	0	0	0
24. Minnesota	MN			0	0	0	0
25. Mississippi	MS			0	0	0	0
26. Missouri	MO			0	0	0	0
27. Montana	MT			0	0	0	0
28. Nebraska	NE			0	0	0	0
29. Nevada	NV			0	0	0	0
30. New Hampshire	NH			0	0	0	0
31. New Jersey	NJ		Insolvency Deposit	136,230	137,293	0	0
32. New Mexico	NM			0	0	0	0
33. New York	NY			0	0	0	0
34. North Carolina	NC			0	0	0	0
35. North Dakota	ND			0	0	0	0
36. Ohio	OH			0	0	0	0
37. Oklahoma	OK			0	0	0	0
38. Oregon	OR			0	0	0	0
39. Pennsylvania	PA			0	0	0	0
40. Rhode Island	RI			0	0	0	0
41. South Carolina	SC			0	0	0	0
42. South Dakota	SD			0	0	0	0
43. Tennessee	TN			0	0	0	0
44. Texas	TX			0	0	0	0
45. Utah	UT			0	0	0	0
46. Vermont	VT			0	0	0	0
47. Virginia	VA			0	0	0	0
48. Washington	WA			0	0	0	0
49. West Virginia	WV			0	0	0	0
50. Wisconsin	WI			0	0	0	0
51. Wyoming	WY			0	0	0	0
52. American Samoa	AS			0	0	0	0
53. Guam	GU			0	0	0	0
54. Puerto Rico	PR			0	0	0	0
55. US Virgin Islands	VI			0	0	0	0
56. Northern Mariana Islands	MP			0	0	0	0
57. Canada	CAN			0	0	0	0
58. Aggregate Alien and Other	OT	XXX	XXX	0	0	0	0
59. Total		XXX	XXX	136,230	137,293	0	0
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Sum of remaining write-ins for Line 58 from overflow page		XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)		XXX	XXX	0	0	0	0

Life Supplements - Cover

NONE

Life Supplement - Exhibit 5

NONE

Life Supp. - Exhibit 5 - Interrogatories

NONE

Exhibit 7 - Deposit Type Contracts

NONE

Schedule S - Part 1 - Section 1

NONE

Schedule S - Part 3 - Section 1

NONE

Relief from the five-year rotation requirement for lead audit partner

Relief from the one-year cooling off period for independent CPA

Relief from the Requirements for Audit Committees

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For the Year Ended December 31, 2021
(To Be Filed by March 1)

FOR THE STATE OF New Jersey

NAIC Group Code 01202 NAIC Company Code 14690
Address (City, State and Zip Code) Newark, NJ 07105-2248
Person Completing This Exhibit Jeffrey Schindler
Title Director, Actuarial Telephone Number 973-466-5319

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2018				Policies Issued in 2019, 2020, 2021			
										11	Incurred Claims		14	15	Incurred Claims		18
											12	13			16	17	
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	Amount	Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	Amount	Percent of Premiums Earned	Number of Covered Lives
Yes	5297	A	No	2	08/01/1992				Medigap Plan A	669,302	335,642	50.1	243	79,876	44,387	55.6	29
Yes	5298	C	No	2	08/01/1992				Medigap Plan C	18,163,568	13,583,966	74.8	4,546	1,238,607	2,530,818	204.3	310
Yes	MGP-UW	D	No						Medigap Plan D	0	0	0.0	0	1,040,649	3,448,999	331.4	668
Yes	5317	F	No	2	05/01/1995				Medigap Plan F	73,688,856	57,712,686	78.3	19,946	21,930,064	12,060,278	55.0	5,936
Yes	5320	I	No	25	08/01/1992			12/31/2005	Medigap Plan I	2,020,403	1,093,177	54.1	328	0	0	0.0	0
Yes	6058	I	No	25	01/01/2006				Medigap Plan I (Basic)	13,803,926	9,428,132	68.3	3,312	0	0	0.0	0
Yes	6059	J	No	25	01/01/2006				Medigap Plan J	38,775,116	24,847,723	64.1	8,644	0	0	0.0	0
Yes	MGP-UW	G	No						Medigap Plan G	3,830,234	5,614,471	146.6	1,586	14,019,235	9,929,761	70.8	5,805
Yes	MGP-UW	K	No						Medigap Plan K	77,891	59,014	75.8	72	244,492	136,534	55.8	226
Yes	MGP-UW	N	No						Medigap Plan N	34,091,032	34,976,608	102.6	15,268	9,197,076	5,531,399	60.1	4,119
Yes	5271	P	No	2	07/01/1966			07/30/1992	"BCBS 65"	626,935	327,903	52.3	228	0	0	0.0	0
Yes	5274	P	No	2	01/01/1982			07/30/1992	"Select"	29,036	28,094	96.8	20	0	0	0.0	0
Yes	5277	P	No	2	06/01/1986			07/30/1992	"Super 65"	4,907,571	2,866,715	58.4	1,190	0	0	0.0	0
0199999 TOTAL EXPERIENCE ON INDIVIDUAL POLICIES										190,683,869	150,874,131	79.1	55,383	47,749,998	33,682,177	70.5	17,093
0299999 TOTAL EXPERIENCE ON GROUP POLICIES										0	0	0.0	0	0	0	0.0	0

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c) (3) (E) for this state
   - 2.1 Address: 3 Penn Plaza Newark, NJ 07105
   - 2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h) (3) (B).
   - 3.1 Address: 3 Penn Plaza Newark, NJ 07105
   - 3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O"

1 4 6 9 0 2 0 2 1 3 6 5 0 0 1 0 0

SUPPLEMENT FOR THE YEAR 2021 OF THE Horizon Insurance Company

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

(To Be Filed By March 1)

NAIC Group Code 01202 NAIC Company Code 14690

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1. Premiums Collected					
1.1 Standard Coverage					
1.11 With Reinsurance Coverage	17,357,990	XXX	0	XXX	17,357,990
1.12 Without Reinsurance Coverage	0	XXX	0	XXX	0
1.13 Risk-Corridor Payment Adjustments	(2,332,872)	XXX	0	XXX	(2,332,872)
1.2 Supplemental Benefits	10,015,993	XXX	0	XXX	10,015,993
2. Premiums Due and Uncollected-change					
2.1 Standard Coverage					
2.11 With Reinsurance Coverage	3,492,816	XXX	0	XXX	XXX
2.12 Without Reinsurance Coverage	0	XXX	0	XXX	XXX
2.2 Supplemental Benefits	(839,300)	XXX	0	XXX	XXX
3. Unearned Premium and Advance Premium-change					
3.1 Standard Coverage					
3.11 With Reinsurance Coverage	151,659	XXX	0	XXX	XXX
3.12 Without Reinsurance Coverage	0	XXX	0	XXX	XXX
3.2 Supplemental Benefits	70,200	XXX	0	XXX	XXX
4. Risk-Corridor Payment Adjustments-change					
4.1 Receivable	2,332,872	XXX	0	XXX	XXX
4.2 Payable	0	XXX	0	XXX	XXX
5. Earned Premiums					
5.1 Standard Coverage					
5.11 With Reinsurance Coverage	20,699,147	XXX	0	XXX	XXX
5.12 Without Reinsurance Coverage	0	XXX	0	XXX	XXX
5.13 Risk-Corridor Payment Adjustments	0	XXX	0	XXX	XXX
5.2 Supplemental Benefits	9,106,493	XXX	0	XXX	XXX
6. Total Premiums	29,805,640	XXX	0	XXX	25,041,112
7. Claims Paid					
7.1 Standard Coverage					
7.11 With Reinsurance Coverage	21,537,611	XXX	0	XXX	21,537,611
7.12 Without Reinsurance Coverage	0	XXX	0	XXX	0
7.2 Supplemental Benefits	13,888,701	XXX	0	XXX	13,888,701
8. Claim Reserves and Liabilities-change					
8.1 Standard Coverage					
8.11 With Reinsurance Coverage	937,675	XXX	0	XXX	XXX
8.12 Without Reinsurance Coverage	0	XXX	0	XXX	XXX
8.2 Supplemental Benefits	(375,100)	XXX	0	XXX	XXX
9. Health Care Receivables-change					
9.1 Standard Coverage					
9.11 With Reinsurance Coverage	0	XXX	0	XXX	XXX
9.12 Without Reinsurance Coverage	0	XXX	0	XXX	XXX
9.2 Supplemental Benefits	0	XXX	0	XXX	XXX
10 Claims Incurred					
10.1 Standard Coverage					
10.11 With Reinsurance Coverage	22,475,286	XXX	0	XXX	XXX
10.12 Without Reinsurance Coverage	0	XXX	0	XXX	XXX
10.2 Supplemental Benefits	13,513,601	XXX	0	XXX	XXX
11. Total Claims	35,988,887	XXX	0	XXX	35,426,312
12. Reinsurance Coverage and Low Income Cost Sharing					
12.1 Claims Paid – Net of Reimbursements Applied	XXX	0	XXX	0	0
12.2 Reimbursements Received but Not Applied-change	XXX	0	XXX	0	0
12.3 Reimbursements Receivable-change	XXX	0	XXX	0	XXX
12.4 Health Care Receivables-change	XXX	0	XXX	0	XXX
13. Aggregate Policy Reserves-change	(221,859)	0	0	0	XXX
14. Expenses Paid	1,866,208	XXX	0	XXX	1,866,208
15. Expenses Incurred	1,866,208	XXX	0	XXX	XXX
16. Underwriting Gain/Loss	(7,827,596)	XXX	0	XXX	XXX
17. Cash Flow Result	XXX	XXX	XXX	XXX	(12,251,408)

Actuarial Opinion (Statement) on Non-guaranteed Elements

Actuarial Opinion on Participating and Non-Participating Policies

Schedule SIS

NONE

Schedule SIS II

NONE

Schedule SIS III

NONE

Schedule SIS IV

NONE

Horizon Insurance Company

Statement of Actuarial Opinion

Table of Key Indicators-appropriate boxes are indicated with an "x"

This opinion is	X	Unqualified		Qualified		Adverse		Inconclusive
Identification Section	X	Prescribed wording only		Prescribed wording only with Additional wording		Revised wording		
Scope Section	X	Prescribed wording only		Prescribed wording only with Additional wording		Revised wording		
Reliance Section	X	Prescribed wording only		Prescribed wording only with Additional wording		Revised wording		
Opinion Section	X	Prescribed wording only		Prescribed wording only with Additional wording		Revised wording		
Relevant Comments		Revised wording-the Actuarial Memorandum includes "Deviation from Standard" wording regarding conformity with an Actuarial Standard of Practice.						

I, Kenny Kan, Vice President and Chief Actuary, am an employee of Horizon Healthcare Services, Inc. (d/b/a Horizon Blue Cross Blue Shield of New Jersey), the indirect parent of Horizon Insurance Company and a member of the American Academy of Actuaries. I was appointed on April 08, 2019 in accordance with the requirements of the annual statement instructions. I meet the Academy qualification standards for rendering the opinion.

I have examined the assumptions and methods used in determining loss reserves, actuarial liabilities and related items listed below, as shown in the annual statement of the organization as prepared for filing with state regulatory officials, as of December 31, 2021

A. Claims unpaid (Page 3, Line 1);	$	7,070,082
B. Accrued medical incentive pool and bonus payments (Page 3, Line 2);	$	151,074
C. Unpaid claims adjustment expenses (Page 3, Line 3);	$	41,900
D. Aggregate health policy reserves (Page 3, Line 4) including unearned premium reserves, premium deficiency reserves and additional policy reserves from the Underwriting and Investment Exhibit, Part 2D;	$	980,358
E. Aggregate life policy reserves (Page 3, Line 5);	$	0
F. Property/casualty unearned premium reserves (Page 3, Line 6);	$	0
G. Aggregate health claim reserves (Page 3, Line 7);	$	0
H. Any other loss reserves, actuarial liabilities, or related items presented as liabilities in the annual statement; and		Not Applicable
I. Specified actuarial items presented as assets in the annual statements.		Not Applicable

In forming my opinion on Underwriting and Investment Exhibit (Part 2B) and Liabilities, Capital, and Surplus Section, I relied upon financial and accounting data, reconciliation, and analyses prepared by Catherine Merlino, Controller, Horizon Healthcare Services Inc. I evaluated that data, reconciliation, or analyses for reasonableness and accuracy. I also reconciled data to the extent applicable to other relevant sections of the company's annual statement. In other respects, my examination included review of the assumptions, projections, reserve and claims' data analyses and documentation, I considered necessary.

In my opinion, the amounts carried in the balance sheet on account of the items identified above:

A. Are in accordance with accepted actuarial standards consistently applied and are fairly stated in accordance with sound actuarial principles;

B. Are based on actuarial assumptions relevant to contract provisions and appropriate to the purpose for which the statement was prepared;

C. Meet the requirements of the Insurance Laws and regulations of the state of New Jersey and are at least as great as the minimum aggregate amounts required by any state;

D. Make a good and sufficient provision for all unpaid claims and other actuarial liabilities of the organization under the terms of its contracts and agreements;

E. Are computed on the basis of assumptions and methods consistent with those used in computing the corresponding items in the annual statement of the preceding year end; and

F. Include appropriate provision for all actuarial items that ought to be established.

The Underwriting and Investment Exhibit, Part 2B was reviewed for reasonableness and consistency with the applicable Actuarial Standards of Practice.

Actuarial methods, considerations, and analyses used in forming my opinion conform to the relevant Standards of Practice as promulgated from time to time by the Actuarial Standards Board, which standards form the basis of this statement of opinion.

This opinion has been prepared solely for the Board and management of the Company, for filing with insurance regulatory agencies of states in which the Company is licensed, and for the Blue Cross and Blue Shield Association.

Kenny Kan, FSA, CPA, CFA
Vice President and Chief Actuary
c/o Horizon Healthcare Services, Inc.
3 Penn Plaza, Newark, NJ 07105
973-466-5646
Feb 25, 2022

Horizon Healthcare Services, Inc. (HHSI)
3 Penn Plaza,
Newark, NJ 07105

February 24, 2022

I, Catherine Merlino, Controller, Horizon Healthcare Services, Inc., hereby affirm that the financial and accounting data, reconciliation, and analyses prepared related to the five following companies, and any supporting documentation prepared for and submitted to Kenny Kan, FSA, MAAA, VP and Chief Actuary, are substantially accurate and complete, to the best of my knowledge, and are the basis as the record and data which form the basis for the Companies' 2021 Annual Statements. The five companies are Horizon Healthcare Service, Inc., Horizon Healthcare of New Jersey, Inc., Horizon Insurance Company, Healthier New Jersey Insurance Company, and Horizon Healthcare Dental, Inc.

Catherine Merlino

Catherine Merlino
Controller
c/o Horizon Healthcare Services, Inc.
3 Penn Plaza, Newark, NJ 07105
973-466-5954
Feb 24, 2022

SUPPLEMENT FOR THE YEAR 2021 OF THE Horizon Insurance Company

SUPPLEMENTAL COMPENSATION EXHIBIT

For the Year Ended December 31, 2021

(To Be Filed by March 1)

PART 1 - INTERROGATORIES

1. Is the reporting insurer a member of a group of insurers or other holding company system? Yes [ ] No [ ]
   If yes, do the amounts below represent 1) total gross compensation paid to each individual by or on behalf of all companies that are part of the group: Yes [ ]; or 2) allocation to each insurer: Yes [ ].
2. Did any person while an officer, director, or trustee of the reporting entity, receive directly or indirectly, during the period covered by this statement any commission on the business transactions of the reporting entity? Yes [ ] No [ ]
3. Except for retirement plans generally applicable to its staff employees, has the reporting entity any agreement with any person, other than contracts with its agents for the payment of commissions whereby it agrees that for any service rendered or to be rendered, that he/she shall receive directly or indirectly, any salary, compensation or emolument that will extend beyond a period of 12 months from the date of the agreement? Yes [ ] No [ ]

PART 2 - OFFICERS AND EMPLOYEES COMPENSATION

1 Name and Principal Position	2 Year	3 Salary	4 Bonus	5 Stock Awards	6 Option Awards	7 Sign-on Payments	8 Severance Payments	9 All Other Compensation	10 Totals
Current: 1. ,	2021								0
,	2020								0
,	2019								0
Current: 2. ,	2021								0
,	2020								0
,	2019								0
3. ,	2021								0
,	2020								0
,	2019								0
4. ,	2021								0
,	2020								0
,	2019								0
5. ,	2021								0
,	2020								0
,	2019								0
6. ,	2021								0
,	2020								0
,	2019								0
7. ,	2021								0
,	2020								0
,	2019								0
8. ,	2021								0
,	2020								0
,	2019								0
9. ,	2021								0
,	2020								0
,	2019								0
10. ,	2021								0
,	2020								0
,	2019								0

PART 3 - DIRECTOR COMPENSATION

1	Paid or Deferred for Services as Director				6	7
Name and Principal Position or Occupation and Company (if Outside Director)	2 Direct Compensation	3 Stock Awards	4 Option Awards	5 Other	All Other Compensation Paid or Deferred	Totals

PART 4 – NARRATIVE DESCRIPTION OF MATERIAL FACTORS

Provide a narrative description of any material factors necessary to gain an understanding of the information disclosed in the tables.

CONFIDENTIAL FILING. EXEMPT FROM PUBLIC DISCLOSURE PURSUANT TO SECTION 12a(1) of P.L. 2020, C.145 and N.J.S.A. 17:27A-6

Application to form Mutual Holding Company System and for

Approval of the Plan for the Simultaneous Mutualization and Reorganization

of

HORIZON HEALTHCARE SERVICES, INC.,
a New Jersey Health Service Corporation

to

HORIZON MUTUAL HOLDINGS, **INC.**,
a New Jersey Mutual Holding Company
and
HORIZON HEALTHCARE SERVICES, INC.,
a New Jersey Stock Insurance Company
and
Other Subsidiary Companies

EXHIBIT 5-B. BALANCE SHEET AND INCOME STATEMENTS

PART I - HORIZON HEALTHCARE SERVICES, INC

PART II - HORIZON HEALTHCARE OF NEW JERSEY, INC.

PART III - HORIZON INSURANCE COMPANY

PART IV - HORIZON HEALTHCARE DENTAL, INC.

Part V - HEALTHIER NEW JERSEY INSURANCE COMPANY

PART IV.

HORIZON HEALTHCARE DENTAL, INC.

2021 ANNUAL STATEMENT

ANNUAL STATEMENT

OF THE

Horizon Healthcare Dental, Inc.

of

Newark

in the state of

New Jersey

TO THE

Insurance Department

OF THE

STATE OF New Jersey

FOR THE YEAR ENDED

DECEMBER 31, 2021

2021

HEALTH

2021

1 1 1 4 6 2 0 2 1 2 0 1 0 0 1 0 0

ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

Horizon Healthcare Dental, Inc.

(Name)

NAIC Group Code 1202 (Current Period), 1202 (Prior Period) NAIC Company Code 11146 Employer's ID Number 22-3331515

Organized under the Laws of New Jersey, State of Domicile or Port of Entry New Jersey

Country of Domicile United States

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

Incorporated/Organized 12/02/1993 Commenced Business 07/12/1994

Statutory Home Office 3 Penn Plaza East Ste PP-15D (Street and Number), Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code)

Main Administrative Office 3 Penn Plaaz East Ste PP-15D (Street and Number)
Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code) 973-466-5954 (Area Code) (Telephone Number)

Mail Address 3 Penn Plaza East Ste PP-15D (Street and Number or P.O. Box), Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3 Penn Plaza East Ste PP-15D (Street and Number)
Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code), 973-466-5954 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.horizonblue.com

Statutory Statement Contact Catherine Merlino (Name), 973-466-5954 (Area Code) (Telephone Number) (Extension)
catherine_merlino@horizonblue.com (E-Mail Address) 973-466-7110 (Fax Number)

OFFICERS

Name	Title	Name	Title
Christopher Michael Lepre	CEO and President	Nicholas Herbert Peterson	Secretary
Douglas Richard Simpson	CFO and Treasurer	Gary Dean St. Hilaire	Chair

OTHER OFFICERS

DIRECTORS OR TRUSTEES

Gary Dean St. Hilaire, Christopher Michael Lepre, Douglas Richard Simpson

State of New Jersey
County of Essex
ss

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

	/s/ Nicholas Peterson	/s/ Douglas Simpson
	Nicholas Herbert Peterson Secretary	Douglas Richard Simpson CFO and Treasurer

Subscribed and sworn to before me this
______ day of ______ , ______

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

ASSETS

	Current Year 1 Assets	Current Year 2 Nonadmitted Assets	Current Year 3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1. Bonds (Schedule D)	64,645		64,645	64,551
2. Stocks (Schedule D):				
2.1 Preferred stocks	0		0	0
2.2 Common stocks	0		0	0
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens			0	0
3.2 Other than first liens			0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $ .... encumbrances)			0	0
4.2 Properties held for the production of income (less $ .... encumbrances)			0	0
4.3 Properties held for sale (less $ .... encumbrances)			0	0
5. Cash ($ 1,043,352 , Schedule E-Part 1), cash equivalents ($ 6,013,480 , Schedule E-Part 2) and short-term investments ($ 0 , Schedule DA)	7,056,832		7,056,832	5,513,789
6. Contract loans (including $ .... premium notes)			0	0
7. Derivatives (Schedule DB)	0		0	0
8. Other invested assets (Schedule BA)	0		0	0
9. Receivables for securities			0	0
10. Securities lending reinvested collateral assets (Schedule DL)			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,121,477	0	7,121,477	5,578,340
13. Title plants less $ .... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	491		491	491
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	9,712	1,808	7,903	260,205
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	0
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	380		380	5,213
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets ($ ....)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	82,603
24. Health care ($ 795,563) and other amounts receivable	795,563		795,563	856,721
25. Aggregate write-ins for other-than-invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,927,622	1,808	7,925,814	6,783,572
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	7,927,622	1,808	7,925,814	6,783,572
DETAILS OF WRITE-INS				
1101.			0	0
1102.			0	0
1103.			0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. State taxes recoverable			0	0
2502.			0	0
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	0	0	0	0

LIABILITIES, CAPITAL AND SURPLUS

	Current Year 1 Covered	2 Uncovered	3 Total	Prior Year 4 Total
1. Claims unpaid (less $ reinsurance ceded)			0	0
2. Accrued medical incentive pool and bonus amounts			0	0
3. Unpaid claims adjustment expenses			0	0
4. Aggregate health policy reserves, including the liability of $ for medical loss ratio rebate per the Public Health Service Act	584		584	734
5. Aggregate life policy reserves			0	0
6. Property/casualty unearned premium reserves			0	0
7. Aggregate health claim reserves			0	0
8. Premiums received in advance	526,275		526,275	486,164
9. General expenses due or accrued	841,634		841,634	844,837
10.1 Current federal and foreign income tax payable and interest thereon (including $ on realized capital gains (losses))	67,890		67,890	291,490
10.2 Net deferred tax liability			0	0
11. Ceded reinsurance premiums payable			0	0
12. Amounts withheld or retained for the account of others			0	0
13. Remittances and items not allocated			0	0
14. Borrowed money (including $ current) and interest thereon $ (including $ current)			0	0
15. Amounts due to parent, subsidiaries and affiliates	1,153,123		1,153,123	0
16. Derivatives		0	0	0
17. Payable for securities			0	0
18. Payable for securities lending			0	0
19. Funds held under reinsurance treaties (with $ authorized reinsurers, $ unauthorized reinsurers and $ certified reinsurers)			0	0
20. Reinsurance in unauthorized and certified ($) companies			0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22. Liability for amounts held under uninsured plans			0	0
23. Aggregate write-ins for other liabilities (including $ current)	0	0	0	0
24. Total liabilities (Lines 1 to 23)	2,589,507	0	2,589,507	1,623,225
25. Aggregate write-ins for special surplus funds	XXX	XXX	0	0
26. Common capital stock	XXX	XXX	1	1
27. Preferred capital stock	XXX	XXX	0	0
28. Gross paid in and contributed surplus	XXX	XXX	1,399,999	1,399,999
29. Surplus notes	XXX	XXX		0
30. Aggregate write-ins for other-than-special surplus funds	XXX	XXX	0	0
31. Unassigned funds (surplus)	XXX	XXX	3,936,308	3,760,347
32. Less treasury stock, at cost:				
32.1 shares common (value included in Line 26 $)	XXX	XXX		0
32.2 shares preferred (value included in Line 27 $)	XXX	XXX		0
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	5,336,308	5,160,347
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	7,925,814	6,783,572
DETAILS OF WRITE-INS				
2301.			0	0
2302.				
2303.				
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	0	0	0	0
2501.	XXX	XXX		0
2502.	XXX	XXX		0
2503.	XXX	XXX		0
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX	0	0
3001.	XXX	XXX		0
3002.	XXX	XXX		0
3003.	XXX	XXX		0
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

	Current Year 1 Uncovered	Current Year 2 Total	Prior Year 3 Total
1. Member Months	XXX	901,384	882,680
2. Net premium income (including $ 0 non-health premium income)	XXX	14,880,619	14,981,333
3. Change in unearned premium reserves and reserve for rate credits	XXX	150	(9)
4. Fee-for-service (net of $ medical expenses)	XXX		0
5. Risk revenue	XXX		0
6. Aggregate write-ins for other health care related revenues	XXX	0	0
7. Aggregate write-ins for other non-health revenues	XXX	0	0
8. Total revenues (Lines 2 to 7)	XXX	14,880,769	14,981,324
Hospital and Medical:			
9. Hospital/medical benefits		12,303,896	12,058,864
10. Other professional services			0
11. Outside referrals			0
12. Emergency room and out-of-area			0
13. Prescription drugs			0
14. Aggregate write-ins for other hospital and medical	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts			0
16. Subtotal (Lines 9 to 15)	0	12,303,896	12,058,864
Less:			
17. Net reinsurance recoveries			0
18. Total hospital and medical (Lines 16 minus 17)	0	12,303,896	12,058,864
19. Non-health claims (net)			0
20. Claims adjustment expenses, including $ 0 cost containment expenses		896,409	890,397
21. General administrative expenses		1,483,215	1,483,202
22. Increase in reserves for life and accident and health contracts (including $ increase in reserves for life only)		0	0
23. Total underwriting deductions (Lines 18 through 22)	0	14,683,519	14,432,464
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	197,250	548,860
25. Net investment income earned (Exhibit of Net Investment Income, Line 17)		2,469	433
26. Net realized capital gains (losses) less capital gains tax of $			0
27. Net investment gains (losses) (Lines 25 plus 26)	0	2,469	433
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered $) (amount charged off $)]		0	0
29. Aggregate write-ins for other income or expenses	0	0	0
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	199,718	549,293
31. Federal and foreign income taxes incurred	XXX	41,940	180,079
32. Net income (loss) (Lines 30 minus 31)	XXX	157,778	369,214
DETAILS OF WRITE-INS			
0601.	XXX		0
0602.	XXX		0
0603.	XXX		0
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	XXX	0	0
0701.	XXX		0
0702.	XXX		0
0703.	XXX		0
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above)	XXX	0	0
1401.			0
1402.			0
1403.			0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	0	0	0
2901.			0
2902.			0
2903.			0
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	0	0	0

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year	2 Prior Year
	CAPITAL & SURPLUS ACCOUNT		
33.	Capital and surplus prior reporting year	5,160,347	4,806,832
34.	Net income or (loss) from Line 32	157,778	369,214
35.	Change in valuation basis of aggregate policy and claim reserves		0
36.	Change in net unrealized capital gains (losses) less capital gains tax of $		0
37.	Change in net unrealized foreign exchange capital gain or (loss)		0
38.	Change in net deferred income tax	(4,833)	4,173
39.	Change in nonadmitted assets	23,015	(19,872)
40.	Change in unauthorized and certified reinsurance	0	0
41.	Change in treasury stock	0	0
42.	Change in surplus notes	0	0
43.	Cumulative effect of changes in accounting principles		0
44.	Capital Changes:		
	44.1 Paid in	0	0
	44.2 Transferred from surplus (Stock Dividend)		0
	44.3 Transferred to surplus		0
45.	Surplus adjustments:		
	45.1 Paid in	0	0
	45.2 Transferred to capital (Stock Dividend)	0	0
	45.3 Transferred from capital		0
46.	Dividends to stockholders		0
47.	Aggregate write-ins for gains or (losses) in surplus	0	0
48.	Net change in capital and surplus (Lines 34 to 47)	175,960	353,515
49.	Capital and surplus end of reporting year (Line 33 plus 48)	5,336,307	5,160,347
DETAILS OF WRITE-INS			
4701.			0
4702.			0
4703.			0
4798.	Summary of remaining write-ins for Line 47 from overflow page	0	0
4799.	Totals (Lines 4701 through 4703 plus 4798) (Line 47 above)	0	0

CASH FLOW

	1 Current Year	2 Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	15,196,046	15,494,971
2. Net investment income	2,375	342
3. Miscellaneous income	0	0
4. Total (Lines 1 through 3)	15,198,421	15,495,312
5. Benefit and loss related payments	12,303,896	12,058,864
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		0
7. Commissions, expenses paid and aggregate write-ins for deductions	2,382,826	1,755,834
8. Dividends paid to policyholders		0
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	265,540	280,724
10. Total (Lines 5 through 9)	14,952,262	14,095,422
11. Net cash from operations (Line 4 minus Line 10)	246,160	1,399,890
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	0	0
12.2 Stocks	0	0
12.3 Mortgage loans	0	0
12.4 Real estate	0	0
12.5 Other invested assets	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
12.7 Miscellaneous proceeds	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	0	0
13. Cost of investments acquired (long-term only):		
13.1 Bonds	0	0
13.2 Stocks	0	0
13.3 Mortgage loans	0	0
13.4 Real estate	0	0
13.5 Other invested assets	0	0
13.6 Miscellaneous applications	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	0	0
14. Net increase (decrease) in contract loans and premium notes	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	0	0
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0
16.3 Borrowed funds	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities		0
16.5 Dividends to stockholders	0	0
16.6 Other cash provided (applied)	1,296,884	(22,160)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	1,296,884	(22,160)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	1,543,043	1,377,731
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	5,513,789	4,136,058
19.2 End of year (Line 18 plus Line 19.1)	7,056,832	5,513,789

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefit Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other Health	10 Other Non-Health
1. Net premium income	14,880,619	0	0	14,880,619	0	0	0	0	0	0
2. Change in unearned premium reserves and reserve for rate credit	150			150						
3. Fee-for-service (net of $ .... medical expenses)	0									XXX
4. Risk revenue	0									XXX
5. Aggregate write-ins for other health care related revenues	0	0	0	0	0	0	0	0	0	XXX
6. Aggregate write-ins for other non-health care related revenues	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
7. Total revenues (Lines 1 to 6)	14,880,769	0	0	14,880,769	0	0	0	0	0	0
8. Hospital/medical benefits	12,303,896			12,303,896						XXX
9. Other professional services	0									XXX
10. Outside referrals	0									XXX
11. Emergency room and out-of-area	0									XXX
12. Prescription drugs	0									XXX
13. Aggregate write-ins for other hospital and medical	0	0	0	0	0	0	0	0	0	XXX
14. Incentive pool, withhold adjustments and bonus amounts	0									XXX
15. Subtotal (Lines 8 to 14)	12,303,896	0	0	12,303,896	0	0	0	0	0	XXX
16. Net reinsurance recoveries	0									XXX
17. Total hospital and medical (Lines 15 minus 16)	12,303,896	0	0	12,303,896	0	0	0	0	0	XXX
18. Non-health claims (net)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
19. Claims adjustment expenses including $ 0 cost containment expenses	896,409			896,409						
20. General administrative expenses	1,483,215			1,483,215						
21. Increase in reserves for accident and health contracts	0									XXX
22. Increase in reserves for life contracts	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
23. Total underwriting deductions (Lines 17 to 22)	14,683,519	0	0	14,683,519	0	0	0	0	0	0
24. Net underwriting gain or (loss) (Line 7 minus Line 23)	197,250	0	0	197,250	0	0	0	0	0	0
DETAILS OF WRITE-INS										
0501.										XXX
0502.										XXX
0503.										XXX
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	0	XXX
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0	XXX
0601.		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0602.		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0603.		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0698. Summary of remaining write-ins for Line 6 from overflow page	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
1301.										XXX
1302.										XXX
1303.										XXX
1398. Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	XXX
1399. Totals (Lines 1301 through 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	XXX

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS

Line of Business	1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Ceded	4 Net Premium Income (Cols. 1+2-3)
1. Comprehensive (hospital and medical)				0
2. Medicare Supplement				0
3. Dental only	14,880,619			14,880,619
4. Vision only				0
5. Federal Employees Health Benefits Plan				0
6. Title XVIII - Medicare				0
7. Title XIX - Medicaid				0
8. Other health				0
9. Health subtotal (Lines 1 through 8)	14,880,619	0	0	14,880,619
10. Life				0
11. Property/casualty				0
12. Totals (Lines 9 to 11)	14,880,619	0	0	14,880,619

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 – CLAIMS INCURRED DURING THE YEAR

	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefits Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other Health	10 Other Non-Health
1. Payments during the year:										
1.1 Direct	12,303,896			12,303,896						
1.2 Reinsurance assumed	0			0						
1.3 Reinsurance ceded	0			0						
1.4 Net	12,303,896	0	0	12,303,896	0	0	0	0	0	0
2. Paid medical incentive pools and bonuses	0									
3. Claim liability December 31, current year from Part 2A:										
3.1 Direct	0	0	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
3.4 Net	0	0	0	0	0	0	0	0	0	0
4. Claim reserve December 31, current year from Part 2D:										
4.1 Direct	0									
4.2 Reinsurance assumed	0									
4.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	
4.4 Net	0	0	0	0	0	0	0	0	0	0
5. Accrued medical incentive pools and bonuses, current year	0									
6. Net healthcare receivables (a)	0									
7. Amounts recoverable from reinsurers December 31, current year	0									
8. Claim liability December 31, prior year from Part 2A:										
8.1 Direct	0	0	0	0	0	0	0	0	0	0
8.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
8.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
8.4 Net	0	0	0	0	0	0	0	0	0	0
9. Claim reserve December 31, prior year from Part 2D:										
9.1 Direct	0	0	0	0	0	0	0	0	0	0
9.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
9.4 Net	0	0	0	0	0	0	0	0	0	0
10. Accrued medical incentive pools and bonuses, prior year	0	0	0	0	0	0	0	0	0	0
11. Amounts recoverable from reinsurers December 31, prior year	0	0	0	0	0	0	0	0	0	0
12. Incurred benefits:										
12.1 Direct	12,303,896	0	0	12,303,896	0	0	0	0	0	0
12.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
12.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
12.4 Net	12,303,896	0	0	12,303,896	0	0	0	0	0	0
13. Incurred medical incentive pools and bonuses	0	0	0	0	0	0	0	0	0	0

(a) Excludes $ .... loans or advances to providers not yet expensed.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - CLAIMS LIABILITY END OF CURRENT YEAR

	1 Total	2 Comprehensive (Hospital and Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefits Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other Health	10 Other Non-Health
1. Reported in Process of Adjustment:										
1.1. Direct	0									
1.2. Reinsurance assumed	0									
1.3. Reinsurance ceded	0									
1.4. Net	0	0	0	0	0	0	0	0	0	0
2. Incurred but Unreported:										
2.1. Direct	0									
2.2. Reinsurance assumed	0									
2.3. Reinsurance ceded	0									
2.4. Net	0	0	0	0	0	0	0	0	0	0
3. Amounts Withheld from Paid Claims and Capitations:										
3.1. Direct	0									
3.2. Reinsurance assumed	0									
3.3. Reinsurance ceded	0									
3.4. Net	0	0	0	0	0	0	0	0	0	0
4. TOTALS:										
4.1. Direct	0	0	0	0	0	0	0	0	0	0
4.2. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.3. Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
4.4. Net	0	0	0	0	0	0	0	0	0	0

NONE

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2B - ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR-NET OF REINSURANCE

Line of Business	Claims Paid During the Year 1 On Claims Incurred Prior to January 1 of Current Year	Claims Paid During the Year 2 On Claims Incurred During the Year	Claim Reserve and Claim Liability December 31 of Current Year 3 On Claims Unpaid December 31 of Prior Year	Claim Reserve and Claim Liability December 31 of Current Year 4 On Claims Incurred During the Year	5 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical)					0	0
2. Medicare Supplement					0	0
3. Dental Only		12,303,896			0	0
4. Vision Only					0	0
5. Federal Employees Health Benefits Plan					0	0
6. Title XVIII - Medicare					0	0
7. Title XIX - Medicaid					0	0
8. Other health					0	0
9. Health subtotal (Lines 1 to 8)	0	12,303,896	0	0	0	0
10. Healthcare receivables (a)					0	0
11. Other non-health					0	0
12. Medical incentive pools and bonus amounts					0	0
13. Totals (Lines 9-10+11+12)	0	12,303,896	0	0	0	0

(a) Excludes $ .... loans or advances to providers not yet expensed.

Pt 2C - Sn A - Paid Claims - Comp

NONE

Pt 2C - Sn A - Paid Claims - MS

NONE

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A – Paid Health Claims - Dental Only

	Cumulative Net Amounts Paid				
Year in Which Losses Were Incurred	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	13,676	13,676	13,676	13,676	13,676
2. 2017	13,394	13,394	13,394	13,394	13,394
3. 2018	XXX	12,893	12,893	12,893	12,893
4. 2019	XXX	XXX	12,942	12,942	12,942
5. 2020	XXX	XXX	XXX	12,059	12,059
6. 2021	XXX	XXX	XXX	XXX	12,304

Section B – Incurred Health Claims - Dental Only

	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
Year in Which Losses Were Incurred	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	13,676	13,676	13,676	13,676	13,676
2. 2017	13,394	13,394	13,394	13,394	13,394
3. 2018	XXX	12,893	12,893	12,893	12,893
4. 2019	XXX	XXX	12,942	12,942	12,942
5. 2020	XXX	XXX	XXX	12,059	12,059
6. 2021	XXX	XXX	XXX	XXX	12,304

Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Dental Only

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2017	16,622	13,394	0	0.0	13,394	80.6	0	0	13,394	80.6
2. 2018	16,448	12,893	0	0.0	12,893	78.4	0	0	12,893	78.4
3. 2019	16,174	12,942	0	0.0	12,942	80.0	0	0	12,942	80.0
4. 2020	14,981	12,059	0	0.0	12,059	80.5	0	0	12,059	80.5
5. 2021	14,881	12,304	0	0.0	12,304	82.7	0	0	12,304	82.7

Pt 2C - Sn A - Paid Claims - VO

NONE

Pt 2C - Sn A - Paid Claims - FE

NONE

Pt 2C - Sn A - Paid Claims - XV

NONE

Pt 2C - Sn A - Paid Claims - XI

NONE

Pt 2C - Sn A - Paid Claims - OT

NONE

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A - Paid Health Claims - Grand Total

	Cumulative Net Amounts Paid				
Year in Which Losses Were Incurred	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	13,676	13,676	13,676	13,676	13,676
2. 2017	13,394	13,394	13,394	13,394	13,394
3. 2018	XXX	12,893	12,893	12,893	12,893
4. 2019	XXX	XXX	12,942	12,942	12,942
5. 2020	XXX	XXX	XXX	12,059	12,059
6. 2021	XXX	XXX	XXX	XXX	12,304

Section B - Incurred Health Claims - Grand Total

	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
Year in Which Losses Were Incurred	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	13,676	13,676	13,676	13,676	13,676
2. 2017	13,394	13,394	13,394	13,394	13,394
3. 2018	XXX	12,893	12,893	12,893	12,893
4. 2019	XXX	XXX	12,942	12,942	12,942
5. 2020	XXX	XXX	XXX	12,059	12,059
6. 2021	XXX	XXX	XXX	XXX	12,304

Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Grand Total

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2017	16,622	13,394	0	0.0	13,394	80.6	0	0	13,394	80.6
2. 2018	16,448	12,893	0	0.0	12,893	78.4	0	0	12,893	78.4
3. 2019	16,174	12,942	0	0.0	12,942	80.0	0	0	12,942	80.0
4. 2020	14,981	12,059	0	0.0	12,059	80.5	0	0	12,059	80.5
5. 2021	14,881	12,304	0	0.0	12,304	82.7	0	0	12,304	82.7

Pt 2C - Sn B - Incurred Claims - Comp

NONE

Pt 2C - Sn B - Incurred Claims - MS

NONE

Pt 2C - Sn B - Incurred Claims - VO

NONE

Pt 2C - Sn B - Incurred Claims - FE

NONE

Pt 2C - Sn B - Incurred Claims - XV

NONE

Pt 2C - Sn B - Incurred Claims - XI

NONE

Pt 2C - Sn B - Incurred Claims - OT

NONE

Part 2C - Sn C - Claims Expense Ratio Co

NONE

Part 2C - Sn C - Claims Expense Ratio MS

NONE

Part 2C - Sn C - Claims Expense Ratio VO

NONE

Part 2C - Sn C - Claims Expense Ratio FE

NONE

Part 2C - Sn C - Claims Expense Ratio XV

NONE

Part 2C - Sn C - Claims Expense Ratio XI

NONE

Part 2C - Sn C - Claims Expense Ratio OT

NONE

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2D - AGGREGATE RESERVE FOR ACCIDENT AND HEALTH CONTRACTS ONLY

	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefit Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other
1. Unearned premium reserves	584			584					
2. Additional policy reserves (a)	0								
3. Reserve for future contingent benefits	0								
4. Reserve for rate credits or experience rating refunds (including $ ..... for investment income)	0								
5. Aggregate write-ins for other policy reserves	0	0	0	0	0	0	0	0	0
6. Totals (gross)	584	0	0	584	0	0	0	0	0
7. Reinsurance ceded	0								
8. Totals (Net) (Page 3, Line 4)	584	0	0	584	0	0	0	0	0
9. Present value of amounts not yet due on claims	0								
10. Reserve for future contingent benefits	0								
11. Aggregate write-ins for other claim reserves	0	0	0	0	0	0	0	0	0
12. Totals (gross)	0	0	0	0	0	0	0	0	0
13. Reinsurance ceded	0								
14. Totals (Net) (Page 3, Line 7)	0	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS									
0501.	0								
0502.	0								
0503.	0								
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0
1101.	0								
1102.	0								
1103.	0								
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0	0	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0	0	0	0	0	0

(a) Includes $ ..... premium deficiency reserve.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - ANALYSIS OF EXPENSES

	Claim Adjustment Expenses		3	4	5
	1 Cost Containment Expenses	2 Other Claim Adjustment Expenses	General Administrative Expenses	Investment Expenses	Total
1. Rent ($ .... for occupancy of own building)					0
2. Salaries, wages and other benefits					0
3. Commissions (less $ .... ceded plus $ .... assumed)			191,502		191,502
4. Legal fees and expenses					0
5. Certifications and accreditation fees					0
6. Auditing, actuarial and other consulting services		19,380	18,620		38,000
7. Traveling expenses					0
8. Marketing and advertising					0
9. Postage, express and telephone					0
10. Printing and office supplies					0
11. Occupancy, depreciation and amortization					0
12. Equipment					0
13. Cost or depreciation of EDP equipment and software					0
14. Outsourced services including EDP, claims, and other services		897,134	861,953		1,759,087
15. Boards, bureaus and association fees			390		390
16. Insurance, except on real estate			12,759		12,759
17. Collection and bank service charges			5,082		5,082
18. Group service and administration fees					0
19. Reimbursements by uninsured plans		(20,105)	(19,317)		(39,422)
20. Reimbursements from fiscal intermediaries					0
21. Real estate expenses					0
22. Real estate taxes					0
23. Taxes, licenses and fees:					
23.1 State and local insurance taxes			25,923		25,923
23.2 State premium taxes			0		0
23.3 Regulatory authority licenses and fees			386,198		386,198
23.4 Payroll taxes			0		0
23.5 Other (excluding federal income and real estate taxes)			0		0
24. Investment expenses not included elsewhere					0
25. Aggregate write-ins for expenses	0	0	106	0	106
26. Total expenses incurred (Lines 1 to 25)	0	896,409	1,483,215	0	(a) 2,379,623
27. Less expenses unpaid December 31, current year			841,634		841,634
28. Add expenses unpaid December 31, prior year	0	0	844,837	0	844,837
29. Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0
30. Amounts receivable relating to uninsured plans, current year					0
31. Total expenses paid (Lines 26 minus 27 plus 28 minus 29 plus 30)	0	896,409	1,486,417	0	2,382,826
DETAILS OF WRITE-INS					
2501. Prompt Pay Expense			106		106
2502.					0
2503.					0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0	0
2599. Totals (Line 2501 through 2503 plus 2598) (Line 25 above)	0	0	106	0	106

(a) Includes management fees of $ .... to affiliates and $ .... to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 1,393	1,393
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a)	
1.3	Bonds of affiliates	(a) 0	
2.1	Preferred stocks (unaffiliated)	(b) 0	
2.11	Preferred stocks of affiliates	(b) 0	
2.2	Common stocks (unaffiliated)	0	
2.21	Common stocks of affiliates	0	
3.	Mortgage loans	(c)	
4.	Real estate	(d)	
5.	Contract loans		
6.	Cash, cash equivalents and short-term investments	(e) 1,075	1,075
7.	Derivative instruments	(f)	
8.	Other invested assets		
9.	Aggregate write-ins for investment income	0	0
10.	Total gross investment income	2,469	2,469
11.	Investment expenses		(g)
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		0
17.	Net investment income (Line 10 minus Line 16)		2,469
	DETAILS OF WRITE-INS		
0901.			
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	0
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		0

(a) Includes $ 93 accrual of discount less $ amortization of premium and less $ 0 paid for accrued interest on purchases.
(b) Includes $ accrual of discount less $ amortization of premium and less $ 0 paid for accrued dividends on purchases.
(c) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ paid for accrued interest on purchases.
(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.
(e) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.
(f) Includes $ accrual of discount less $ amortization of premium.
(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $ interest on surplus notes and $ interest on capital notes.
(i) Includes $ depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

NONE

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds			0		
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)			0		
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	0	0	0	0	0
2.21	Common stocks of affiliates	0	0	0	0	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0		0
5.	Contract loans			0		
6.	Cash, cash equivalents and short-term investments			0	0	0
7.	Derivative instruments			0		
8.	Other invested assets	0	0	0	0	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	0	0	0	0	0
	DETAILS OF WRITE-INS					
0901.				0		
0902.				0		
0903.				0		
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	0	0	0	0

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks	0	0	0
2.2 Common stocks	0	0	0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens	0	0	0
3.2 Other than first liens	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company	0	0	0
4.2 Properties held for the production of income	0	0	0
4.3 Properties held for sale	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)	0	0	0
6. Contract loans	0	0	0
7. Derivatives (Schedule DB)	0	0	0
8. Other invested assets (Schedule BA)	0	0	0
9. Receivables for securities	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11. Aggregate write-ins for invested assets	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	0	0	0
13. Title plants (for Title insurers only)	0	0	0
14. Investment income due and accrued	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	1,808	24,823	23,015
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2 Net deferred tax asset	0	0	0
19. Guaranty funds receivable or on deposit	0	0	0
20. Electronic data processing equipment and software	0	0	0
21. Furniture and equipment, including health care delivery assets	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0
24. Health care and other amounts receivable	0	0	0
25. Aggregate write-ins for other-than-invested assets	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,808	24,823	23,015
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28. Total (Lines 26 and 27)	1,808	24,823	23,015
DETAILS OF WRITE-INS			
1101.			
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0
2501.		0	0
2502.			
2503.			
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	0	0	0

EXHIBIT 1 - ENROLLMENT BY PRODUCT TYPE FOR HEALTH BUSINESS ONLY

Source of Enrollment	Total Members at End of					6
	1 Prior Year	2 First Quarter	3 Second Quarter	4 Third Quarter	5 Current Year	Current Year Member Months
1. Health Maintenance Organizations	0					
2. Provider Service Organizations	0					
3. Preferred Provider Organizations	0					
4. Point of Service	0					
5. Indemnity Only	0					
6. Aggregate write-ins for other lines of business	73,360	75,962	75,587	74,401	74,387	901,384
7. Total	73,360	75,962	75,587	74,401	74,387	901,384
DETAILS OF WRITE-INS						
0601. Dental	73,360	75,962	75,587	74,401	74,387	901,384
0602.						
0603.						
0698. Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	73,360	75,962	75,587	74,401	74,387	901,384

EXHIBIT 2 - ACCIDENT AND HEALTH PREMIUMS DUE AND UNPAID

1 Name of Debtor	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 Over 90 Days	6 Nonadmitted	7 Admitted
0199999 Total individuals						
Group subscribers:						
0299997 Group subscriber subtotal	0	0	0	0	0	0
0299998 Premiums due and unpaid not individually listed	7,903			1,808	1,808	7,903
0299999 Total group	7,903	0	0	1,808	1,808	7,903
0399999 Premiums due and unpaid from Medicare entities						
0499999 Premiums due and unpaid from Medicaid entities						
0599999 Accident and health premiums due and unpaid (Page 2, Line 15)	7,903	0	0	1,808	1,808	7,903

EXHIBIT 3 - HEALTH CARE RECEIVABLES

1 Name of Debtor	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 Over 90 Days	6 Nonadmitted	7 Admitted
Pharmaceutical Rebate Receivables						
Claim Overpayment Receivables						
Loans and Advances to Providers						
Capitation Arrangement Receivables						
0499998 - Aggregate of amounts not individually listed above.	795,563					795,563
0499999 - Capitation Arrangement Receivables	795,563	0	0	0	0	795,563
Risk sharing Receivables						
Other Receivables						
0799999 Gross Health Care Receivables	795,563	0	0	0	0	795,563

EXHIBIT 3A – ANALYSIS OF HEALTH CARE RECEIVABLES COLLECTED AND ACCRUED

	Health Care Receivables Collected or Offset During the Year		Health Care Receivables Accrued as of December 31 of Current Year		5	6
Type of Health Care Receivable	1 On Amounts Accrued Prior to January 1 of Current Year	2 On Claims Accrued During the Year	3 On Amounts Accrued December 31 of Prior Year	4 On Amounts Accrued During the Year	Health Care Receivables from Prior Years (Cols. 1 + 3)	Estimated Health Care Receivables Accrued as of December 31 of Prior Year
1. Pharmaceutical rebate receivables					0	
2. Claim overpayment receivables					0	
3. Loans and advances to providers					0	
4. Capitation arrangement receivables	856,721			795,563	856,721	856,721
5. Risk sharing receivables					0	
6. Other health care receivables					0	
7. Totals (Lines 1 through 6)	856,721	0	0	795,563	856,721	856,721

Note that the accrued amounts in columns 3, 4 and 6 are the total health care receivables, not just the admitted portion.

Exhibit 4 - Claims Unpaid

NONE

Exhibit 5 - Amounts Due From Parent,Subs

NONE

EXHIBIT 6 - AMOUNTS DUE TO PARENT, SUBSIDIARIES AND AFFILIATES

1 Affiliate	2 Description	3 Amount	4 Current	5 Non-Current
Horizon Healthcare Services, Inc.		1,153,123	1,153,123	0
0199999 Individually listed payables		1,153,123	1,153,123	0
0299999 Payables not individually listed		0	0	0
0399999 Total gross payables		1,153,123	1,153,123	0

EXHIBIT 7 - PART 1- SUMMARY OF TRANSACTIONS WITH PROVIDERS

Payment Method	1 Direct Medical Expense Payment	2 Column 1 as a % of Total Payments	3 Total Members Covered	4 Column 3 as a % of Total Members	5 Column 1 Expenses Paid to Affiliated Providers	6 Column 1 Expenses Paid to Non-Affiliated Providers
Capitation Payments:						
1. Medical groups	9,744,619	79.2		0.0		9,744,619
2. Intermediaries	2,559,277	20.8		0.0		2,559,277
3. All other providers	0	0.0		0.0		
4. Total capitation payments	12,303,896	100.0	0	0.0	0	12,303,896
Other Payments:						
5. Fee-for-service	0	0.0	XXX	XXX		
6. Contractual fee payments	0	0.0	XXX	XXX		
7. Bonus/withhold arrangements - fee-for-service	0	0.0	XXX	XXX		
8. Bonus/withhold arrangements - contractual fee payments	0	0.0	XXX	XXX		
9. Non-contingent salaries	0	0.0	XXX	XXX		
10. Aggregate cost arrangements	0	0.0	XXX	XXX		
11. All other payments	0	0.0	XXX	XXX		
12. Total other payments	0	0.0	XXX	XXX	0	0
13. Total (Line 4 plus Line 12)	12,303,896	100 %	XXX	XXX	0	12,303,896

EXHIBIT 7 - PART 2 - SUMMARY OF TRANSACTIONS WITH INTERMEDIARIES

1 NAIC Code	2 Name of Intermediary	3 Capitation Paid	4 Average Monthly Capitation	5 Intermediary's Total Adjusted Capital	6 Intermediary's Authorized Control Level RBC
	Horizon Healthcare Services Inc	2,559,277	213,273		
9999999 Totals		2,559,277	XXX	XXX	XXX

EXHIBIT 8 – FURNITURE, EQUIPMENT AND SUPPLIES OWNED

Description	1 Cost	2 Improvements	3 Accumulated Depreciation	4 Book Value Less Encumbrances	5 Assets Not Admitted	6 Net Admitted Assets
1. Administrative furniture and equipment						
2. Medical furniture, equipment and fixtures						
3. Pharmaceuticals and surgical supplies						
4. Durable medical equipment						
5. Other property and equipment						
6. Total	0	0	0	0	0	0

NONE

NOTES TO FINANCIAL STATEMENTS

1) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices

The accompanying financial statements of Horizon Healthcare Dental, Inc. (the "Company") have been prepared in conformity with the National Association of Insurance Commissioners Annual Statement Instructions and Accounting Practices and Procedures manuals except to the extent that state law differs. The Company prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the state of New Jersey.

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) Company state basis (Page 4, Line 32, Colums 2 & 3)	1	4	32	$ 157,778	$ 369,214
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:	N/A	N/A	N/A	-	-
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:	N/A	N/A	N/A	-	-
(4) NAIC SAP (1-2-3=4)	1	4	32	$ 157,778	$ 369,214
SURPLUS					
(5) Company state basis (Page 3, Line 33, Colums 3 & 4)	1	3	33	$ 5,336,308	$ 5,160,347
(6) State Prescribed Practices that are an increase/(decrease)from NAIC SAP:	N/A	N/A	N/A	-	-
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:	N/A	N/A	N/A	-	-
(8) NAIC SAP (5-6-7=8)	1	3	33	$ 5,336,308	$ 5,160,347

B. Use of Estimates

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that may affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

1) Short-term investments are carried at market value.
2) Long-term bond investments are carried at amortized cost.
3) Common stocks – None
4) Preferred stocks – None
5) Mortgage loans – None
6) Loan-backed securities – None
7) Investments in subsidiaries and affiliates – None
8) Investments in joint ventures and partnerships – None
9) Derivatives – None
10) Premium deficiency calculation – None
11) Unpaid losses and loss adjustment expenses – None
12) The Company has not modified its capitalization policy from the prior period.
13) The Company does not have pharmacy rebate receivables.

D. Going Concern

Management has assessed the company's ability as a going concern and noted no such risk exists. There are no conditions or events that raise any concerns.

2) ACCOUNTING CHANGES AN CORRECTION OF ERRORS

There were no accounting changes or correction of errors in year-end 2021 or 2020

3) BUSINESS COMBINATIONS AND GOODWILL

Not applicable

4) DISCONTINUED OPERATIONS

A. Discontinued operation disposed of or classified as held for sale – None
B. Change in plan of sale of discontinued operation – None
C. Nature of any significant continuing involvement with discontinued operations after disposal – None
D. Equity interest retained in the discontinued operation after disposal – None

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NOTES TO FINANCIAL STATEMENTS

5) INVESTMENTS

A. Mortgage loans, including mezzanine real estate loans – None
B. Debt restructuring – None
C. Reverse mortgages – None
D. Loan-backed securities – None
E. Dollar repurchase agreements and/or securities lending transactions – None
F. Repurchase agreements transactions accounted for as secured borrowing – None
G. Reverse repurchase agreements transactions accounted for as secured borrowing – None
H. Repurchase agreements transactions accounted for as a sale – None
I. Reverse repurchase agreements transactions accounted for as a sale – None
J. Real Estate – None
K. Low-income housing tax credits (LIHTC) – None
L. Restricted Assets –

			1	2	2	4	5	6	7
Restricted Asset Category			**Total Gross (Admitted & Nonadmitted) Restricted from Current Year**	**Total Gross (Admitted & Nonadmitted) Restricted From Prior Year**	**Increase/ Decrease (1 minus 2)**	**Total Current Year Nonadmitted Restricted**	**Total Current Year Restricted (1 minus 4)**	**Gross (Admitted & Nonadmitted) Restricted to Total Assets (a)**	**Admitted Restricted to Total Admitted Assets (b)**
L.	Restricted Assets								
	1.)	Restricted Assets (Including Pledged)							
	a.	Subject to contractual obligation for which liability is not shown		0	0		0	0	0
	b.	Collateral held under security lending agreements		0	0		0	0	0
	c.	Subject to repurchase agreements		0	0		0	0	0
	d.	Subject to reverse repurchse agreements		0	0		0	0	0
	e.	Subject to dollar repurchase agreements		0	0		0	0	0
	f.	Subject to dollar reverse repurchase agreements		0	0		0	0	0
	g.	Placed under option contracts		0	0		0	0	0
	h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock		0	0		0	0	0
	i.	FHLB capital stock		0	0		0	0	0
	j.	On deposit with states		0	0		0	0	0
	k.	On deposit with other regulatory bodies	76,027	74,631	1,397		76,027	1.00	1.00
	l.	Pledged as collateral to FHLB (including assets backing fundng agreements)		0	0		0	0	0
	m.	Pledged as collateral not captured in other categories		0	0		0	0	0
	n.	Other restricted assets		0	0		0	0	0
	o.	Total Restricted Assets	**76,027**	**74,631**	**1,397**	**-**	**76,027**	**1.00**	**1.00**

(a) Column 1 divided by Asset Page, Column 1, Line 28
(b) Column 5 divided by Asset Page, Column 3, Line 28

M. Working capital finance investments - None
N. Offsetting and Netting of Assets and Liabilities – None
O. 5*GI securities – None
P. Short sales – None
Q. Prepayment Penalty and Acceleration Fees - None

6) JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

Not applicable

7) INVESTMENT INCOME

The Company has no non-admitted investment income due and accrued.

8) DERIVATIVE INSTRUMENTS

Not applicable

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NOTES TO FINANCIAL STATEMENTS

9) INCOME TAXES

1.

	Description	Dec 31, 2021 Ordinary	Dec 31, 2021 Capital	Dec 31, 2021 Total	Dec 31, 2020 Ordinary	Dec 31, 2020 Capital	Dec 31, 2020 Total
(a)	Gross deferred tax assets	$ 380	$ -	$ 380	$ 5,213	$ -	$ 5,213
(b)	Statutory valuation allowance adjustments	-	-	-	-	-	-
(c)	Adjusted gross deferred tax assets (1a - 1b)	380	-	380	5,213	-	5,213
(d)	Deferred tax assets nonadmitted	-		-	-		-
(e)	Sub-total net admitted deferred tax asset (1c - 1d)	380	-	380	5,213	-	5,213
(f)	Deferred tax liabilities	-	-	-	-	-	-
(g)	Net admitted deferred tax asset (Net deferred tax liability) (1e - 1f)	$ 380	$ -	$ 380	$ 5,213	$ -	$ 5,213

2.

Description	Dec 31, 2021 Ordinary	Dec 31, 2021 Capital	Dec 31, 2021 Total	Dec 31, 2020 Ordinary	Dec 31, 2020 Capital	Dec 31, 2020 Total
Admission calculation components SSAP No. 101						
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	$ 380	$ -	$ 380	$ 5,213	$ -	$ 5,213
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation (The Lessor of 2(b)1 and 2(b)2 Below)	$ -	$ -	$ -	$ -	$ -	-
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	-	-	-	-	-	-
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	800,446	-	800,446	773,270	-	773,270
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities	-	-	-	-	-	-
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101 (2(a) + 2(b) + 2(c))	380	-	380	5,213	-	$ 5,213

(3)

Description	2021	2020
(a) Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount.	1571%	1517%
(b) Amount of Adjusted Capital And Surplus Used to Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	5,336,308	5,155,134

(4) Impact of tax planning strategies (TPS) on adjusted gross DTAs and net admitted DTAs:

	Description	Dec 31, 2021 Ordinary	Dec 31, 2021 Capital	Dec 31, 2021 Total	Dec 31, 2020 Ordinary	Dec 31, 2020 Capital	Dec 31, 2020 Total
(a)	Adjusted gross DTA's - Percentage	0%	0%	0%	0%	0%	0%
(b)	Admitted adjusted gross DTA's - Percentage	0%	0%	0%	0%	0%	0%
(c)	Do TPS include a reinsurance strategy?			No			No

B. Temporary differences for which a DTL has not been established:

The Company has no unrecognized DTLs for amounts described in SSAP 101, paragraph 23.

At December 31, 2021, the Company had no adjustments of a DTA or DTL for enacted changes in tax laws or rates, or a change in tax status. Additionally, the Company had no adjustments to gross DTAs because of a change in circumstances that causes a change in judgment about the realizability of the related DTAs

C. Significant components of income taxes incurred.

(1) Current income taxes incurred consist of the following major components:

	Description	2021	2020
(a)	Current federal income tax expense / (benefit)	$ 41,941	$ 180,093
(b)	Foreign income tax expense / (benefit)	-	-
(c)	Subtotal	41,941	180,093
(d)	Tax expense / benefit on realized capital gains / (losses)	-	-
(e)	Utilization of capital loss carryforwards	-	-
(f)	Other, including prior year underaccrual (overaccrual)	(1)	(14)
(g)	Federal and foreign income taxes incurred	$ 41,940	$ 180,079

The tax effects of temporary differences that give rise to significant portions of the deferred tax assets and liabilities are as follows:

NOTES TO FINANCIAL STATEMENTS

(2)	DTAs Resulting From Book/Tax Differences In	December 31, 2021	December 31, 2020	Change
(a)	**Ordinary**			
(1)	Non-admitted assets	$ 380	$ 5,213	$ (4,833)
		-	-	-
	Subtotal - Gross ordinary DTAs	380	5,213	(4,833)
(b)	Statutory valuation allowance adjustment - ordinary	-	-	-
(c)	Nonadmitted ordinary DTAs	-	-	-
(d)	Admitted ordinary DTAs	$ 380	$ 5,213	$ (4,833)
(e)	Capital	$ -	$ -	$ -
	None			
	Gross capital DTAs	-	-	-
(f)	Statutory valuation allowance adjustment - capital	-	-	-
(g)	Nonadmitted capital DTAs	-	-	-
(h)	Admitted capital DTAs	$ -	$ -	$ -
(i)	**Admitted DTAs**	**$ 380**	**$ 5,213**	**$ (4,833)**

(3)	DTLs Resulting From Book/Tax Differences In	December 31, 2021	December 31, 2020	Change
(a)	**Ordinary**	$ -	$ -	$ -
	None			
	Ordinary DTLs	-	-	-
(b)	**Capital**	-	-	-
	None			
	Capital DTLs	-	-	-
(c)	**DTLs**	-	-	-
(4)	**Net deferred tax assets/liabilities**	**$ 380**	**$ 5,213**	**$ (4,833)**

The change in net deferred income taxes is comprised of the following:

	December 31, 2021	December 31, 2020	Bal. Sheet Change
Total deferred tax assets	$ 380	$ 5,213	$ (4,833)
Total deferred tax liabilities	-	-	
Net deferred tax assets/liabilities	380	5,213	(4,833)
Statutory valuation allowance adjustment			
Net deferred tax assets/liabilities after SVA	$ 380	$ 5,213	$ (4,833)
Tax effect of unrealized gains/(losses)			-
Statutory valuation allowance adjustment allocated to unrealized			-
Other intraperiod allocation of deferred tax movement			-
Change in net deferred income tax [(charge)/benefit]			$ (4,833)

Reconciliation of total statutory income taxes reported to tax at statutory rate:

The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before taxes including realized capital gains losses.
The significant items causing this difference are as follows:

Description	Amount	Statutory Rate 21.00% Tax Effect	Effective Tax Rate
Income Before Taxes	$ 199,718	$ 41,941	21.00%
Nondeductible ACA Insurer Fee	-	-	0.00%
Change in nonadmitted assets	23,014	4,833	2.42%
Prior year adjustment	(5)	(1)	0.00%
Total	$ 222,727	$ 46,773	23.42%
Federal income taxed incurred [expense/(benefit)]		41,941	21.00%
Prior year underaccrual (overaccrual)		(1)	0.00%
Change in net deferred income tax [charge/(benefit)]		4,833	2.42%
Total statutory income taxes		$ 46,773	23.42%

NOTES TO FINANCIAL STATEMENTS

Carryforwards, recoverable taxes, and IRC 6603 deposits:

At December 31, 2021 the Company did not have any net operating loss carryforwards.

At December 31, 2021, the Company did not have any capital loss carryforwards.

At December 31, 2021, the Company did not have any AMT credit carryforwards.

At December 31, 2021, the Company did not have any foreign tax credit carryforwards.

Income taxes, ordinary and capital, available for recoupment in the event of future losses include:

Available from tax year	Ordinary	Capital	Total
2019	$ 242,850	$ -	$ 242,850
2020	291,463	-	291,463
2021	41,941	-	41,941
Total	$ 333,404	$ -	$ 333,404

At December 31, 2021, the Company had no tax amounts deposited in accordance with Section 6603 of the Internal Revenue Code.

Income tax loss contingencies

At December 31, 2021, the Company did not have any income tax loss contingencies as described under SSAP 101, paragraph 27.

The Company's federal income tax return is consolidated with the following entities:

Horizon Casualty Services, Inc.
Horizon Healthcare of New Jersey, Inc.
Horizon Healthcare Plan Holding Company, Inc.
Horizon Healthcare Services, Inc. (Common Parent)
Horizon Insurance Company, Inc.
Multistate Investment Services, Inc.
Multistate Professional Services, Inc.
Greenwood Insurance Company, Inc.

The Company files its U.S. Corporation Income Tax Return as a member of the Horizon Healthcare Services, Inc & Subsidiaries consolidated group and participates in the Horizon Healthcare Services, Inc. & Subsidiaries tax sharing agreement. The agreement provides that the Company's tax liability (benefit) due to (from) the Parent would be the amount equivalent to that had the Company filed its Federal tax return on a separate company basis. In addition, the agreement provides that the Company will be reimbursed by the Parent for tax benefits relating to any net losses or any tax credits generated by the Company and utilized in filing the consolidated return. The federal income tax recoverable/payable in the accompanying statement of admitted assets, liabilities, capital and surplus are due to/from the Parent. Intercompany tax balances are settled annually following the Parent Company's filing of its federal income tax return.
As of December 31, 2021, the Company has a federal intercompany tax payable of $41,941 and a state intercompany tax payable of $25,949.

10) INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES

A. The Company is a wholly owned subsidiary of Horizon Healthcare Plan Holding Company, Inc. (“HHPHC”), a wholly owned subsidiary of Horizon BCBSNJ.

B. Horizon BCBSNJ provides certain financial, sales and administrative support functions for the benefit of the Company. The Company and Horizon BCBSNJ entered into an advisory agreement under which certain costs incurred by Horizon BCBSNJ are charged to the Company. The charges incurred by the Company for these costs and expenses were $333,069 in 2021 and $321,426 in 2020.

C. Horizon BCBSNJ provides certain financial and administrative support functions for the benefit of the Company. In addition, Horizon BCBSNJ and its subsidiaries purchase dental coverage from the Company for certain of its employees. The Company recorded revenues of $676,200 in 2021 and $707,446 in 2020 for dental coverage provided to Horizon BCBSNJ employees. The Company recorded expenses totaling $500,180 in 2021 and $521,223 in 2020 for the administrative support functions, which are included in operating expenses.

D. At December 31, 2021, the Company reported amounts due to Horizon BCBSNJ $1,153,123. At December 31, 2020, the Company reported amounts due from Horizon BCBSNJ $82,603. Intercompany balances are settled within 90 days.

E. Any guarantees or undertakings. – None

F. The Company entered into a Specialty Dental Services Arrangement with Horizon BCBSNJ, under which the risk associated with fee-for-service claims incurred by the Company is transferred to Horizon BCBSNJ. The Company made capitation payments of $2,559,277 in 2021 and $2,482,007 in 2020 to Horizon BCBSNJ for these claims. Horizon BCBSNJ pays the related claims and carries the associated risk.

G. The nature of the control relationship. – N/A

H. The amount deducted from the value of an upstream intermediate entity. – N/A

I. Investments in an SCA entity. – N/A

NOTES TO FINANCIAL STATEMENTS

J. The company did not recognize any impairment write down for its investments in Subsidiary, Controlled or Affiliated Companies during the statement period.

K. Investments in a foreign insurance subsidiary. – N/A

L. Investments in a downstream noninsurance holding company. – N/A

M. All SCA investments. – N/A

N. Investment in Insurance SCA's – None

O. SCA Loss tracking – N/A

11) DEBT

Not applicable

12) RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND OTHER POSTRETIREMENT BENEFIT PLANS

There are currently no employees working directly for the company.

13) CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

A. The Company has 1,000 shares of common stock authorized, and 100 issued and outstanding.
B. The Company has no preferred stock outstanding.
C. The Company is not required to meet the NAIC risk based capital (RBC) requirements. The Company is required to accumulate and maintain a minimum general surplus pursuant to N.J.A.C. 11:10-1.8(a) 3 and a Special Contingent Surplus pursuant to NJS 17:48D-7. The Company is in compliance with these regulations.
D. The Company did not pay a dividend in 2021 or 2020.
E. Within the limitations of (3) above, there are no restrictions placed on the portion of Company's profits.
F. There were no restrictions placed on the Company's surplus.
G. There were no unpaid advances to surplus.
H. There was no stock held by the Company for special purposes.
I. There were no special surplus funds.
J. The portion of unassigned surplus represented or reduced by unrealized gains and losses – None
K. The Company has no surplus notes.
L. There has been no quasi-reorganization

14) LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments - None
B. Assessments - None
C. Gain Contingencies - None
D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - None
E. Joint and Several Liabilities - None
F. All Other Contingencies - None

15) LEASES

Not applicable

16) INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK and FINANCIAL INSTRUMENTS WITH CONCENTRATION OF CREDIT RISK

Not applicable

17) SALE, TRANSFER and SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENT OF LIABILITIES

Not applicable

GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

The gain from operations from Administrative Services Contract (ASC) uninsured plans and the uninsured portion of the partially insured plans were as follows during 2021:

NOTES TO FINANCIAL STATEMENTS

18)

ASC Plans		ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASC
The gain from operations from Administrative Service Contract (ASC) uninsured plans and the uninsured portion of partially insured plans was as follows during 2021:				
a.	Gross reimbursement for medical cost incurred	$ 636,777	$ -	$ 636,777
b.	Gross administrative fees accrued	$ 39,422	$ -	$ 39,422
c.	Other income or expenses (including interest paid to or received from plans)	$ -	$ -	$ -
d.	Gross expenses incurred (claims and administrative)	$ 676,200	$ -	$ 676,200
e.	Total net gain or loss from operations	$ -	$ -	$ -

ASC Plans		ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASC
The gain from operations from Administrative Service Contract (ASC) uninsured plans and the uninsured portion of partially insured plans was as follows during 2020:				
a.	Gross reimbursement for medical cost incurred	$ 667,161	$ -	$ 667,161
b.	Gross administrative fees accrued	$ 40,286	$ -	$ 40,286
c.	Other income or expenses (including interest paid to or received from plans)	$ -	$ -	$ -
d.	Gross expenses incurred (claims and administrative)	$ 707,446	$ -	$ 707,446
e.	Total net gain or loss from operations	$ -	$ -	$ -

19) DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

Not applicable

20) FAIR VALUE MEASUREMENTS

Not Applicable

21) OTHER ITEMS

A. Unusual or infrequent items – None
B. Troubled debt restructuring: Debtors – None
C. Other disclosures – None
D. Business interruption insurance recoveries – None
E. State transferable and non-transferable tax credits – None
F. Subprime mortgage related risk exposure – None
G. Retained assets – None
H. Insurance-linked securities contracts – None

22) EVENTS SUBSEQUENT

The Company follows established guidelines for accounting and disclosure of events that occur after the balance sheet date but before financial statements are issued. The Company has evaluated subsequent events for recognition or disclosure in these financial statements through the date of their issuance on February 28, 2022.

23) REINSURANCE

Not applicable

24) RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

Not applicable

25) CHANGE IN INCURRED CLAIMS AND CLAIM ADJUSTMENT EXPENSES

The Company's exposure is purely on a capitated basis, the Company does not need to maintain a claims reserve.

26) INTERCOMPANY POOLING ARRANGEMENTS

Not applicable

27) STRUCTURED SETTLEMENTS

Not applicable

28) HEALTH CARE RECEIVABLES

The Company has recorded capitation receivable of $795,563 and $856,721 as of December 31, 2021 and 2020, respectively.

29) PARTICIPATING POLICIES

Not applicable

30) PREMIUM DEFICIENCY RESERVES

Not applicable

31) ANTICIPATED SALVAGE AND SUBROGATION

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]

If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

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

1.3 State Regulating? New Jersey

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

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

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

2.2 If yes, date of change:

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

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2015

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/10/2017

3.4 By what department or departments? New Jersey Department of Banking and Insurance

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11 sales of new business? Yes [ ] No [X]

4.12 renewals? Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21 sales of new business? Yes [ ] No [X]

4.22 renewals? Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

If yes, complete and file the merger history data file with the NAIC.

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

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

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

6.2 If yes, give full information

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

7.2 If yes,

7.21 State the percentage of foreign control 0.0 %

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

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

Ernst & Young, LLP 5 Times Square New York, NY 10036-6530

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

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

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

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

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

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

The Audit Committee of Horizon BCBSNJ, the reporting entity's ultimate parent, is designated as the Audit Committee for the reporting entity

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

Kenny Kan (Vice President and Chief Actuary), Horizon BCBSNJ, Three Penn Plaza East, Newark, NJ 07105-2248

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

12.11 Name of real estate holding company

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value $

12.2 If yes, provide explanation

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

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

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

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

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

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

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

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

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

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

e. Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers $ 0
- 20.12 To stockholders not officers $ 0
- 20.13 Trustees, supreme or grand (Fraternal only) $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers $ 0
- 20.22 To stockholders not officers $ 0
- 20.23 Trustees, supreme or grand (Fraternal only) $ 0

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

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others $ 0
- 21.22 Borrowed from others $ 0
- 21.23 Leased from others $ 0
- 21.24 Other $ 0

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

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

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

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

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

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

1 Name of Third-Party	2 Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

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

GENERAL INTERROGATORIES

25.02 If no, give full and complete information, relating thereto

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

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 0

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $ 0

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

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

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

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

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0

25.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0

25.093 Total payable for securities lending reported on the liability page $ 0

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 24.1 and 25.03). Yes [X] No [ ]

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

26.21 Subject to repurchase agreements $ 0

26.22 Subject to reverse repurchase agreements $ 0

26.23 Subject to dollar repurchase agreements $ 0

26.24 Subject to reverse dollar repurchase agreements $ 0

26.25 Placed under option agreements $ 0

26.26 Letter stock or securities restricted as to sale – excluding FHLB Capital Stock $ 0

26.27 FHLB Capital Stock $ 0

26.28 On deposit with states $ 76,027

26.29 On deposit with other regulatory bodies $ 0

26.30 Pledged as collateral – excluding collateral pledged to an FHLB $ 0

26.31 Pledged as collateral to FHLB – including assets backing funding agreements $ 0

26.32 Other $ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

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

27.42 Permitted accounting practice Yes [ ] No [ ]

27.43 Other accounting guidance Yes [ ] No [ ]

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
JP Morgan Chase	New York, NY

GENERAL INTERROGATORIES

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
BNY Mellon	New York, NY	The company utilized BNY Mellon for its short-term Investment

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

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

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

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

1 Name of Firm or Individual	2 Affiliation

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed

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

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2001		
30.2002		
30.2003		
30.2999 TOTAL		0

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	64,645	67,062	2,417
31.2 Preferred Stocks	0		0
31.3 Totals	64,645	67,062	2,417

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

The reporting entity used Interactive Data Corporation to value its securities

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

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

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

The reporting entity used Interactive Data Corporation to value its securities

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

33.2 If no, list exceptions:

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 390

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

1 Name	2 Amount Paid
Blue Cross Blue Shield Association	$ 390

39.1 Amount of payments for legal expenses, if any? $ 0

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

1 Name	2 Amount Paid
	$
	$
	$

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? $ 0

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

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

PART 2 - HEALTH INTERROGATORIES

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

1.2 If yes, indicate premium earned on U.S. business only. $ 0

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

1.31 Reason for excluding

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

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 0

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 0

1.62 Total incurred claims $ 0

1.63 Number of covered lives 0

All years prior to most current three years:

1.64 Total premium earned $ 0

1.65 Total incurred claims $ 0

1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 0

1.72 Total incurred claims $ 0

1.73 Number of covered lives 0

All years prior to most current three years:

1.74 Total premium earned $ 0

1.75 Total incurred claims $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	$ 14,880,619	$ 14,981,333
2.2	Premium Denominator	$ 14,880,619	$ 14,981,333
2.3	Premium Ratio (2.1/2.2)	1.000	1.000
2.4	Reserve Numerator	$ 0	$ 0
2.5	Reserve Denominator	$ 584	$ 734
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Has the reporting entity received any endowment or gift from contracting hospitals, physicians, dentists, or others that is agreed will be returned when, as and if the earnings of the reporting entity permits? Yes [ ] No [X]

3.2 If yes, give particulars:

4.1 Have copies of all agreements stating the period and nature of hospitals', physicians', and dentists' care offered to subscribers and dependents been filed with the appropriate regulatory agency? Yes [X] No [ ]

4.2 If not previously filed, furnish herewith a copy(ies) of such agreement(s). Do these agreements include additional benefits offered? Yes [ ] No [X]

5.1 Does the reporting entity have stop-loss reinsurance? Yes [ ] No [X]

5.2 If no, explain:

Contracts with participating providers contain conventional hold harmless and completion of treatment provisions. In addition, the reporting entity has entered into a parental support agreement with its ultimate parent, Horizon Healthcare Services, Inc.

5.3 Maximum retained risk (see instructions)

5.31 Comprehensive Medical $ 0

5.32 Medical Only $ 0

5.33 Medicare Supplement $ 0

5.34 Dental and Vision $ 0

5.35 Other Limited Benefit Plan $ 0

5.36 Other $ 0

6. Describe arrangement which the reporting entity may have to protect subscribers and their dependents against the risk of insolvency including hold harmless provisions, conversion privileges with other carriers, agreements with providers to continue rendering services, and any other agreements:

Contracts with participating providers contain conventional hold harmless and completion of treatment provisions. In addition, the reporting entity has entered into a parental support agreement with its ultimate parent, Horizon Healthcare Services, Inc.

7.1 Does the reporting entity set up its claim liability for provider services on a service date basis? Yes [ ] No [X]

7.2 If no, give details

All business is capitated therefore, no claim liability is necessary.

8. Provide the following information regarding participating providers:

8.1 Number of providers at start of reporting year 1,816

8.2 Number of providers at end of reporting year 1,917

9.1 Does the reporting entity have business subject to premium rate guarantees? Yes [X] No [ ]

9.2 If yes, direct premium earned:

9.21 Business with rate guarantees between 15-36 months 1,757,677

9.22 Business with rate guarantees over 36 months 0

GENERAL INTERROGATORIES

PART 2 - HEALTH INTERROGATORIES

10.1 Does the reporting entity have Incentive Pool, Withhold or Bonus Arrangements in its provider contracts? Yes [ ] No [X]

10.2 If yes:

10.21 Maximum amount payable bonuses $ 0

10.22 Amount actually paid for year bonuses $ 0

10.23 Maximum amount payable withholds $ 0

10.24 Amount actually paid for year withholds $ 0

11.1 Is the reporting entity organized as:

11.12 A Medical Group/Staff Model, Yes [ ] No [X]

11.13 An Individual Practice Association (IPA), or, Yes [ ] No [X]

11.14 A Mixed Model (combination of above) ? Yes [ ] No [X]

11.2 Is the reporting entity subject to Statutory Minimum Capital and Surplus Requirements? Yes [X] No [ ]

11.3 If yes, show the name of the state requiring such minimum capital and surplus. New Jersey

11.4 If yes, show the amount required. $ 675,311

11.5 Is this amount included as part of a contingency reserve in stockholder's equity? Yes [ ] No [X]

11.6 If the amount is calculated, show the calculation

12. List service areas in which reporting entity is licensed to operate:

1 Name of Service Area
All 21 counties in the state of New Jersey

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

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

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

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

14.1 Are any of the captive affiliates reported on Schedule S, Part 3 as authorized reinsurers? Yes [ ] No [N/A [X]

14.2 If the answer to 14.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	5 Letters of Credit	6 Trust Agreements	7 Other

15. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).

15.1 Direct Premium Written $

15.2 Total Incurred Claims $

15.3 Number of Covered Lives

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

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

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

FIVE - YEAR HISTORICAL DATA

	1 2021	2 2020	3 2019	4 2018	5 2017
Balance Sheet (Pages 2 and 3)					
1. Total admitted assets (Page 2, Line 28)	7,925,814	6,783,572	5,998,792	4,585,685	4,027,464
2. Total liabilities (Page 3, Line 24)	2,589,507	1,623,225	1,191,960	889,468	876,174
3. Statutory minimum capital and surplus requirement	675,311	679,798	706,380	749,510	741,591
4. Total capital and surplus (Page 3, Line 33)	5,336,308	5,160,347	4,806,832	3,696,216	3,151,290
Income Statement (Page 4)					
5. Total revenues (Line 8)	14,880,769	14,981,324	16,174,847	16,448,033	16,622,187
6. Total medical and hospital expenses (Line 18)	12,303,896	12,058,864	12,942,200	12,893,590	13,394,286
7. Claims adjustment expenses (Line 20)	896,409	890,397	875,666	1,185,890	1,031,433
8. Total administrative expenses (Line 21)	1,483,215	1,483,202	1,202,996	1,844,288	1,361,973
9. Net underwriting gain (loss) (Line 24)	197,250	548,860	1,153,986	524,264	834,495
10. Net investment gain (loss) (Line 27)	2,469	433	2,445	36,222	12,845
11. Total other income (Lines 28 plus 29)	0	0	0	0	0
12. Net income or (loss) (Line 32)	157,778	369,214	913,599	372,863	677,690
Cash Flow (Page 6)					
13. Net cash from operations (Line 11)	246,160	1,399,890	963,950	901,112	785,126
Risk-Based Capital Analysis					
14. Total adjusted capital	5,336,308	5,160,347	4,806,832	3,696,216	3,151,290
15. Authorized control level risk-based capital	337,656	339,899	353,190	374,755	370,796
Enrollment (Exhibit 1)					
16. Total members at end of period (Column 5, Line 7)	74,387	73,360	76,094	76,651	78,400
17. Total members months (Column 6, Line 7)	901,384	882,680	912,148	913,140	940,165
Operating Percentage (Page 4)					
(Item divided by Page 4, sum of Lines 2, 3, and 5) x 100.0					
18. Premiums earned plus risk revenue (Line 2 plus Lines 3 and 5)	100.0	100.0	100.0	100.0	100.0
19. Total hospital and medical plus other non-health (Lines 18 plus Line 19)	82.7	80.5	80.0	78.4	80.6
20. Cost containment expenses	0.0	0.0	0.0	0.0	0.0
21. Other claims adjustment expenses	6.0	5.9	5.4	7.2	6.2
22. Total underwriting deductions (Line 23)	98.7	96.3	92.9	96.8	95.0
23. Total underwriting gain (loss) (Line 24)	1.3	3.7	7.1	3.2	5.0
Unpaid Claims Analysis					
(U&I Exhibit, Part 2B)					
24. Total claims incurred for prior years (Line 13, Col. 5)	0	0	0	0	0
25. Estimated liability of unpaid claims – [prior year (Line 13, Col. 6)]	0	0	0	0	0
Investments in Parent, Subsidiaries and Affiliates					
26. Affiliated bonds (Sch. D Summary, Line 12, Col. 1)	0	0	0	0	0
27. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)	0	0	0	0	0
28. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	0	0	0	0	0
29. Affiliated short-term investments (subtotal included in Sch. DA Verification, Col. 5, Line 10)	0	0	0	0	0
30. Affiliated mortgage loans on real estate		0	0	0	0
31. All other affiliated	0	0	0	0	0
32. Total of above Lines 26 to 31	0	0	0	0	0
33. Total investment in parent included in Lines 26 to 31 above					

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

If no, please explain

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION Horizon Healthcare Dental, Inc. 2. ____________ (LOCATION)

NAIC Group Code 1202 BUSINESS IN THE STATE OF New Jersey DURING THE YEAR 2021 NAIC Company Code 11146

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	73,360					73,360				
2 First Quarter	75,962					75,962				
3 Second Quarter	75,587					75,587				
4. Third Quarter	74,401					74,401				
5. Current Year	74,387					74,387				
6 Current Year Member Months	901,384					901,384				
Total Member Ambulatory Encounters for Year:										
7. Physician	0									
8. Non-Physician	120,173					120,173				
9. Total	120,173	0	0	0	0	120,173	0	0	0	0
10. Hospital Patient Days Incurred	0									
11. Number of Inpatient Admissions	0									
12. Health Premiums Written (b)	14,880,619					14,880,619				
13. Life Premiums Direct	0									
14. Property/Casualty Premiums Written	0									
15. Health Premiums Earned	14,880,769					14,880,769				
16. Property/Casualty Premiums Earned	0									
17. Amount Paid for Provision of Health Care Services	12,303,896					12,303,896				
18. Amount Incurred for Provision of Health Care Services	12,303,896					12,303,896				

(a) For health business: number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION Horizon Healthcare Dental, Inc. 2. (LOCATION)

NAIC Group Code 1202 BUSINESS IN THE STATE OF Consolidated DURING THE YEAR 2021 NAIC Company Code 11146

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	73,360	0	0	0	0	73,360	0	0	0	0
2 First Quarter	75,962	0	0	0	0	75,962	0	0	0	0
3 Second Quarter	75,587	0	0	0	0	75,587	0	0	0	0
4. Third Quarter	74,401	0	0	0	0	74,401	0	0	0	0
5. Current Year	74,387	0	0	0	0	74,387	0	0	0	0
6 Current Year Member Months	901,384	0	0	0	0	901,384	0	0	0	0
Total Member Ambulatory Encounters for Year:										
7. Physician	0	0	0	0	0	0	0	0	0	0
8. Non-Physician	120,173	0	0	0	0	120,173	0	0	0	0
9. Total	120,173	0	0	0	0	120,173	0	0	0	0
10. Hospital Patient Days Incurred	0	0	0	0	0	0	0	0	0	0
11. Number of Inpatient Admissions	0	0	0	0	0	0	0	0	0	0
12. Health Premiums Written (b)	14,880,619	0	0	0	0	14,880,619	0	0	0	0
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	14,880,769	0	0	0	0	14,880,769	0	0	0	0
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	12,303,896	0	0	0	0	12,303,896	0	0	0	0
18. Amount Incurred for Provision of Health Care Services	12,303,896	0	0	0	0	12,303,896	0	0	0	0

(a) For health business: number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

Schedule S - Part 1 - Section 2

NONE

Schedule S - Part 2

NONE

Schedule S - Part 3 - Section 2

NONE

Schedule S - Part 4

NONE

Schedule S - Part 5

NONE

Schedule S - Part 6

NONE

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	7,121,477		7,121,477
2.	Accident and health premiums due and unpaid (Line 15)	7,903		7,903
3.	Amounts recoverable from reinsurers (Line 16.1)	0		0
4.	Net credit for ceded reinsurance	XXX	0	0
5.	All other admitted assets (Balance)	796,434		796,434
6.	Total assets (Line 28)	7,925,814	0	7,925,814
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
7.	Claims unpaid (Line 1)	0	0	0
8.	Accrued medical incentive pool and bonus payments (Line 2)	0		0
9.	Premiums received in advance (Line 8)	526,275		526,275
10.	Funds held under reinsurance treaties with authorized and unauthorized reinsurers (Line 19, first inset amount plus second inset amount)	0		0
11.	Reinsurance in unauthorized companies (Line 20 minus inset amount)	0		0
12.	Reinsurance with Certified Reinsurers (Line 20 inset amount)	0		0
13.	Funds held under reinsurance treaties with Certified Reinsurers (Line 19 third inset amount)	0		0
14.	All other liabilities (Balance)	2,063,232		2,063,232
15.	Total liabilities (Line 24)	2,589,507	0	2,589,507
16.	Total capital and surplus (Line 33)	5,336,308	XXX	5,336,308
17.	Total liabilities, capital and surplus (Line 34)	7,925,814	0	7,925,814
	NET CREDIT FOR CEDED REINSURANCE			
18.	Claims unpaid	0		
19.	Accrued medical incentive pool	0		
20.	Premiums received in advance	0		
21.	Reinsurance recoverable on paid losses	0		
22.	Other ceded reinsurance recoverables	0		
23.	Total ceded reinsurance recoverables	0		
24.	Premiums receivable	0		
25.	Funds held under reinsurance treaties with authorized and unauthorized reinsurers	0		
26.	Unauthorized reinsurance	0		
27.	Reinsurance with Certified Reinsurers	0		
28.	Funds held under reinsurance treaties with Certified Reinsurers	0		
29.	Other ceded reinsurance payables/offsets	0		
30.	Total ceded reinsurance payables/offsets	0		
31.	Total net credit for ceded reinsurance	0		

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Allocated by States and Territories

	1	Direct Business Only								
		2	3	4	5	6	7	8	9	10
State, Etc.	Active Status (a)	Accident & Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Plan Premiums	Life & Annuity Premiums & Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 8	Deposit-Type Contracts
1. Alabama AL	N								0	0
2. Alaska AK	N								0	0
3. Arizona AZ	N								0	0
4. Arkansas AR	N								0	0
5. California CA	N								0	0
6. Colorado CO	N								0	0
7. Connecticut CT	N								0	0
8. Delaware DE	N								0	0
9. District of Columbia DC	N								0	0
10. Florida FL	N								0	0
11. Georgia GA	N								0	0
12. Hawaii HI	N								0	0
13. Idaho ID	N								0	0
14. Illinois IL	N								0	0
15. Indiana IN	N								0	0
16. Iowa IA	N								0	0
17. Kansas KS	N								0	0
18. Kentucky KY	N								0	0
19. Louisiana LA	N								0	0
20. Maine ME	N								0	0
21. Maryland MD	N								0	0
22. Massachusetts MA	N								0	0
23. Michigan MI	N								0	0
24. Minnesota MN	N								0	0
25. Mississippi MS	N								0	0
26. Missouri MO	N								0	0
27. Montana MT	N								0	0
28. Nebraska NE	N								0	0
29. Nevada NV	N								0	0
30. New Hampshire NH	N								0	0
31. New Jersey NJ	L	14,880,619							14,880,619	0
32. New Mexico NM	N								0	0
33. New York NY	N								0	0
34. North Carolina NC	N								0	0
35. North Dakota ND	N								0	0
36. Ohio OH	N								0	0
37. Oklahoma OK	N								0	0
38. Oregon OR	N								0	0
39. Pennsylvania PA	N								0	0
40. Rhode Island RI	N								0	0
41. South Carolina SC	N								0	0
42. South Dakota SD	N								0	0
43. Tennessee TN	N								0	0
44. Texas TX	N								0	0
45. Utah UT	N								0	0
46. Vermont VT	N								0	0
47. Virginia VA	N								0	0
48. Washington WA	N								0	0
49. West Virginia WV	N								0	0
50. Wisconsin WI	N								0	0
51. Wyoming WY	N								0	0
52. American Samoa AS	N								0	0
53. Guam GU	N								0	0
54. Puerto Rico PR	N								0	0
55. U.S. Virgin Islands VI	N								0	0
56. Northern Mariana Islands MP	N								0	0
57. Canada CAN	N								0	0
58. Aggregate other alien OT	XXX	0	0	0	0	0	0	0	0	0
59. Subtotal	XXX	14,880,619	0	0	0	0	0	0	14,880,619	0
60. Reporting entity contributions for Employee Benefit Plans	XXX								0	
61. Total (Direct Business)	XXX	14,880,619	0	0	0	0	0	0	14,880,619	0
DETAILS OF WRITE-INS										
58001.	XXX									
58002.	XXX									
58003.	XXX									
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0	0	0	0

(a) Active Status Counts

L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG 1
R – Registered – Non-domiciled RRGs 0
E – Eligible – Reporting entities eligible or approved to write surplus lines in the state 0
Q – Qualified – Qualified or accredited reinsurer 0
N – None of the above – Not allowed to write business in the state lines in the state 56

(b) Explanation of basis of allocation of premiums by states, etc.

Premiums reported based on situs of contract

SCHEDULE T – PART 2
INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN

Allocated By States and Territories

States, Etc.		Direct Business Only 1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL						0
2. Alaska	AK						0
3. Arizona	AZ						0
4. Arkansas	AR						0
5. California	CA						0
6. Colorado	CO						0
7. Connecticut	CT						0
8. Delaware	DE						0
9. District of Columbia	DC						0
10. Florida	FL						0
11. Georgia	GA						0
12. Hawaii	HI						0
13. Idaho	ID						0
14. Illinois	IL						0
15. Indiana	IN						0
16. Iowa	IA						0
17. Kansas	KS						0
18. Kentucky	KY						0
19. Louisiana	LA						0
20. Maine	ME						0
21. Maryland	MD						0
22. Massachusetts	MA						0
23. Michigan	MI						0
24. Minnesota	MN						0
25. Mississippi	MS						0
26. Missouri	MO						0
27. Montana	MT						0
28. Nebraska	NE						0
29. Nevada	NV						0
30. New Hampshire	NH						0
31. New Jersey	NJ						0
32. New Mexico	NM						0
33. New York	NY						0
34. North Carolina	NC						0
35. North Dakota	ND						0
36. Ohio	OH						0
37. Oklahoma	OK						0
38. Oregon	OR						0
39. Pennsylvania	PA						0
40. Rhode Island	RI						0
41. South Carolina	SC						0
42. South Dakota	SD						0
43. Tennessee	TN						0
44. Texas	TX						0
45. Utah	UT						0
46. Vermont	VT						0
47. Virginia	VA						0
48. Washington	WA						0
49. West Virginia	WV						0
50. Wisconsin	WI						0
51. Wyoming	WY						0
52. American Samoa	AS						0
53. Guam	GU						0
54. Puerto Rico	PR						0
55. US Virgin Islands	VI						0
56. Northern Mariana Islands	MP						0
57. Canada	CAN						0
58. Aggregate Other Alien	OT						0
59. Totals		0	0	0	0	0	0

NONE

NAIC#	Federal Employee #	
---------	-------------	
55069	22-0999690	A. Horizon Healthcare Services, Inc. (1)
	22-2561496	B. Horizon Healthcare Plan Holding Company, Inc.
95529	22-2651245	1. Horizon Healthcare of New Jersey, Inc. (2)
11146	22-3331515	2. Horizon Healthcare Dental, Inc. (3)
	22-3346524	3. Horizon Casualty Services, Inc.
14690	46-1362174	4. Horizon Insurance Company (4)
	86-1229594	5. Greenwood Insurance Company, Inc. (6)
	13-4290405	C. Enterprise Property Holdings, LLC
	27-1179993	D. Three Penn Plaza Property Holdings Urban Renewal, LLC
	20-0252405	E. Horizon Charitable Foundation, Inc.
	46-2605607	F. Multistate Professional Services, Inc.
	47-4428396	G. Multistate Investment Services, Inc.
	84-2280217	H. NJ Collaborative Care, LLC (50.00%)
16714	84-3673030	1. Healthier New Jersey Insurance Company, d/b/a Braven Health (5)

(1) Horizon Healthcare Services, Inc., a New Jersey domestic health service corporation, d/b/a Horizon Blue Cross Blue Shield of New Jersey.
(2) Horizon Healthcare of New Jersey, Inc., a New Jersey domestic health maintenance organization.
(3) Horizon Healthcare Dental, Inc., a New Jersey domestic dental plan organization.
(4) Horizon Insurance Company, a New Jersey domestic Life, Accident and Health Organization
(5) Healthier New Jersey Insurance Company, d/b/a/ Braven Health, a New Jersey a domestic Life, Accident and Health Organization
(6) Greenwood Insurance Company, Inc. is a New Jersey captive insurance company

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
01202	BCBS of NJ Group	55069	22-0999690				Horizon Healthcare Services, Inc.	NJ	UIP			0.0			0
01202	BCBS of NJ Group	00000	22-2561496				Horizon Healthcare Plan Holding Company, Inc.	NJ	UDP	Horizon Healthcare Services, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	11146	22-3331515				Horizon Healthcare Dental, Inc.	NJ	IA	Horizon Healthcare Plan Holding Company, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	95529	22-3346524				Horizon Casualty Services, Inc.	NJ	NIA	Horizon Healthcare Plan Holding Company, Inc.	Ownership	100.0	Horizon Healthcare Services Inc		0
01202	BCBS of NJ Group	14690	46-1362174				Horizon Insurance Company	NJ	IA	Horizon Healthcare Plan Holding Comapny, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	00000	46-2605607				Multistate Professional Services, Inc.	NJ	NIA	Horizon Healthcare Services, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	95529	22-2651245				Horizon Healthcare of New Jersey, Inc.	NJ	IA	Horizon Healthcare Plan Holding Company, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.		0
01202	BCBS of NJ Group	00000	13-4290405				Enterprise Property Holdings, Inc.	NJ	NIA	Horizon Healthcare Services Inc	Ownership	100.0	Horizon Healthcare Services Inc		0
01202	BCBS of NJ Group	00000	27-1179993				Three Penn Plaza Property Holdings Urban Renewal, LLC.	NJ	NIA	Horizon Healthcare Services Inc	Ownership	100.0	Horizon Healthcare Services Inc		0
01202	BCBS of NJ Group	00000	20-0522405				Horizon Charitable Foundation, Inc.	NJ	NIA	Horizon Healthcare Services Inc	Ownership	100.0	Horizon Healthcare Services Inc		0
01202	BCBS of NJ Group	00000	47-4428396				Multistate Investment Services, Inc.	NJ	NIA	Horizon Healthcare Services Inc	Ownership	100.0	Horizon Healthcare Services Inc		0
01202	BCBS of NJ Group	10000	84-2280217				NJ Collaborative Care, LLC	NJ	UDP	Horizon Healthcare Services Inc	Ownership	50.0	Horizon Healthcare Services Inc		0
01202	BCBS of NJ Group	16714	84-3673030				Healthier New Jersey Insurance	NJ	IA	NJ Collaborative Care, LLC	Ownership	100.0	Horizon Healthcare Services Inc		0
01202	BCBS of NJ Group	00000	86-1229594				Greenwood Insurance Company, Inc.	NJ	NIA	Horizon Healthcare Plan Holding Comapny, Inc.	Ownership	100.0	Horizon Healthcare Services Inc		0

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
11146	22-3331515	Horizon Healthcare Dental, Inc.					3,472,466				3,472,466	
	22-2561496	Horizon Healthcare Plan Holding Company,		10,000,000			10,625				10,010,625	
95529	22-2651245	Horizon Healthcare of New Jersey, Inc.					384,119,165	243,599,109			627,718,274	(26,934,664)
	22-3346524	Horizon Casualty Services, Inc.					16,061,641				16,061,641	
	46-2605607	Multistate Professional Services, Inc.									0	
	47-4428396	Multistate Investment Services, Inc.	(30,000,000)	15,335,000			(135,036)				(14,800,036)	
											0	
55069	22-0999690	Horizon Healthcare Services, Inc.	37,000,000	(130,564,445)			(423,584,464)	(242,662,436)			(759,811,345)	26,118,224
	13-4290405	Enterprise Property Holdings, LLC	(3,000,000)	1,943,218			(2,979,000)				(4,035,782)	
	27-1179993	3 Penn Plaza Prop.Holdings Urban Renewal	(4,000,000)	70,486,227			(10,736,757)				55,749,470	
14690	46-1362174	Horizon Insurance Company					34,567,467	(936,673)			33,630,794	816,440
	84-2280217	NJ Collaborative Care, LLC									0	
16714	84-3673030	Healthier New Jersey Insurance		22,800,000							22,800,000	
00000	86-1229594	Greenwood Insurance Company, Inc.		10,000,000			(796,107)				9,203,893	
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

SCHEDULE Y

PART 3 – ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Columns 5 of Column 6)	8 Granted Disclaimer of Control\Affiliation of Column 5 Over Column 6 (Yes/No)
		%				%	
		%				%	
		%				%	
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		%				%	
		%				%	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will an actuarial opinion be filed by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
7.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

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

	MARCH FILING	
10.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
11.	Will the Supplemental Life data due March 1 be filed with the state of domicile and the NAIC?	NO
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 on Exhibit 5 to Life Supplement be filed with the state of domicile and electronically with the NAIC by March 1?	NO
14.	Will the actuarial opinion on non-guaranteed elements as required in Interrogatory 3 to Exhibit 5 to Life Supplement be filed with the state of domicile and electronically with the NAIC by March 1?	NO
15.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
16.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
17.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
18.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed with electronically with the NAIC by March 1?	NO
	APRIL FILING	
19.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
20.	Will the Supplemental Life data due April 1 be filed with the state of domicile and the NAIC?	NO
21.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
22.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
23.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
24.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	SEE EXPLANATION

Explanation:

10. Reporting entity not subject to MAR Requirements

11. Reporting entity not subject to MAR Requirements

12. Reporting entity not subject to MAR Requirements

13. Reporting entity not subject to MAR Requirements

14. Reporting entity not subject to MAR Requirements

15. Reporting entity not subject to MAR Requirements

16. Reporting entity not subject to MAR Requirements

17. Reporting entity not subject to MAR Requirements

18. Reporting entity not subject to MAR Requirements

19. Reporting entity not subject to MAR Requirements

20. Reporting entity not subject to MAR Requirements

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

21. Reporting entity not subject to MAR Requirements

22. Reporting entity not subject to MAR Requirements

23. Reporting entity not subject to MAR Requirements

24. Reporting entity not subject to MAR Requirements

Bar code:

10. 1 1 1 4 6 2 0 2 1 3 6 0 5 9 0 0 0

11. 1 1 1 4 6 2 0 2 1 2 0 5 5 9 0 0 0

12. 1 1 1 4 6 2 0 2 1 4 2 0 0 0 0 0 0

13. 1 1 1 4 6 2 0 2 1 3 7 1 0 0 0 0 0

14. 1 1 1 4 6 2 0 2 1 3 7 0 0 0 0 0 0

15. 1 1 1 4 6 2 0 2 1 3 6 5 0 0 0 0 0

16. 1 1 1 4 6 2 0 2 1 2 2 4 0 0 0 0 0

17. 1 1 1 4 6 2 0 2 1 2 2 5 0 0 0 0 0

18. 1 1 1 4 6 2 0 2 1 2 2 6 0 0 0 0 0

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SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	64,645	0.908	64,645	0	64,645	0.908
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	0	0.000	0	0	0	0.000
1.06 Industrial and miscellaneous	0	0.000	0	0	0	0.000
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	0	0.000	0	0	0	0.000
1.11 Total long-term bonds	64,645	0.908	64,645	0	64,645	0.908
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	1,043,352	14.651	1,043,352		1,043,352	14.651
6.02 Cash equivalents (Schedule E, Part 2)	6,013,480	84.441	6,013,480		6,013,480	84.441
6.03 Short-term investments (Schedule DA)	0	0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	7,056,832	99.092	7,056,832	0	7,056,832	99.092
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0		0	0.000
10. Receivables for securities	0	0.000	0		0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	7,121,477	100.000	7,121,477	0	7,121,477	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
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	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		64,551
2.	Cost of bonds and stocks acquired, Part 3, Column 7		0
3.	Accrual of discount		93
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	0	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		0
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		0
7.	Deduct amortization of premium		0
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		64,645
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		64,645

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	64,645	67,062	64,086	65,000
Governments (including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	64,645	67,062	64,086	65,000
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals	0	0	0	0
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	0	0	0	0
Industrial and Miscellaneous, SVO Identified	8. United States	0	0	0	0
Funds, Unaffiliated Bank Loans and Hybrid	9. Canada	0	0	0	0
Securities (unaffiliated)	10. Other Countries	0	0	0	0
	11. Totals	0	0	0	0
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	64,645	67,062	64,086	65,000
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	64,645	67,062	64,086	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	0	64,645	0	0	0	XXX	64,645	100.0	64,551	100.0	64,645	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	0	64,645	0	0	0	XXX	64,645	100.0	64,551	100.0	64,645	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	[d] 0	64,645	0	0	0	0	64,645	100.0	XXX	XXX	64,645	0
11.2 NAIC 2	[d] 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	[d] 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	[d] 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	[d] 0	0	0	0	0	0	[c] 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	[d] 0	0	0	0	0	0	[c] 0	0.0	XXX	XXX	0	0
11.7 Totals	0	64,645	0	0	0	0	[b] 64,645	100.0	XXX	XXX	64,645	0
11.8 Line 11.7 as a % of Col. 7	0.0	100.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 NAIC 1	0	64,551	0	0	0	0	XXX	XXX	64,551	100.0	64,551	0
12.2 NAIC 2	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	[c] 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	[c] 0	0.0	0	0
12.7 Totals	0	64,551	0	0	0	0	XXX	XXX	[b] 64,551	100.0	64,551	0
12.8 Line 12.7 as a % of Col. 9	0.0	100.0	0.0	0.0	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	0	64,645	0	0	0	0	64,645	100.0	64,551	100.0	64,645	XXX
13.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	0	64,645	0	0	0	0	64,645	100.0	64,551	100.0	64,645	XXX
13.8 Line 13.7 as a % of Col. 7	0.0	100.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	0.0	100.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.8 Line 14.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes $ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ 0 current year of bonds with Z designations, and$ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1$ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0 .

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	64,645	0	0	0	XXX	64,645	100.0	64,551	100.0	64,645	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	0	64,645	0	0	0	XXX	64,645	100.0	64,551	100.0	64,645	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans – Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans – Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Bank Loans – Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	0	64,645	0	0	0	XXX	64,645	100.0	XXX	XXX	64,645	0
11.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	0	64,645	0	0	0	0	64,645	100.0	XXX	XXX	64,645	0
11.09 Lines 11.08 as a % Col. 7	0.0	100.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations	0	64,551	0	0	0	XXX	XXX	XXX	64,551	100.0	64,551	0
12.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	0	64,551	0	0	0	0	XXX	XXX	64,551	100.0	64,551	0
12.09 Line 12.08 as a % of Col. 9	0.0	100.0	0.0	0.0	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	0	64,645	0	0	0	XXX	64,645	100.0	64,551	100.0	64,645	XXX
13.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	0	64,645	0	0	0	0	64,645	100.0	64,551	100.0	64,645	XXX
13.09 Line 13.08 as a % of Col. 7	0.0	100.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	0.0	100.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.09 Line 14.08 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	0	0	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	0	0	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	10,105	0	10,105	0
2. Cost of cash equivalents acquired	6,003,375	0	6,003,375	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	0	0	0	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,013,480	0	6,013,480	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	6,013,480	0	6,013,480	0

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912828-K7-4	UNITED STATES TREAS NTS				1.A	64,086	103.1720	67,062	65,000	64,645	0	93	0	0	2.000	2.169	FA	491	1,300	09/01/2015	08/15/2025
0199999 - Bonds - U.S. Governments - Issuer Obligations						64,086	XXX	67,062	65,000	64,645	0	93	0	0	XXX	XXX	XXX	491	1,300	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						64,086	XXX	67,062	65,000	64,645	0	93	0	0	XXX	XXX	XXX	491	1,300	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
Bonds - All Other Governments - Residential Mortgage-Backed Securities																					
Bonds - All Other Governments - Commercial Mortgage-Backed Securities																					
Bonds - All Other Governments - Other Loan-Backed and Structured Securities																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																					
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																					
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
Bonds - Hybrid Securities - Issuer Obligations																					
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities																					
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities																					
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations																					
Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued																					
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans – Acquired																					
Bonds: SVO Identified Funds - Exchange Traded Funds – as Identified by the SVO																					
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued																					
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																					
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						64,086	XXX	67,062	65,000	64,645	0	93	0	0	XXX	XXX	XXX	491	1,300	XXX	XXX
8399999 Subtotals - Total Bonds						64,086	XXX	67,062	65,000	64,645	0	93	0	0	XXX	XXX	XXX	491	1,300	XXX	XXX

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

Line Number														
1A	1A	$ 64,645	1B	$ 0	1C	$ 0	1D	$ 0	1E	$ 0	1F	$ 0	1G	$ 0
1B	2A	$ 0	2B	$ 0	2C	$ 0								
1C	3A	$ 0	3B	$ 0	3C	$ 0								
1D	4A	$ 0	4B	$ 0	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 0												

Schedule D - Part 2 - Section 1

NONE

Schedule D - Part 2 - Section 2

NONE

Schedule D - Part 3

NONE

Schedule D - Part 4

NONE

Schedule D - Part 5

NONE

Schedule D - Part 6 - Section 1

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

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 *
0199998 Deposits in 0 depositories that do not exceed the allowable limit in any one depository - Open Depositories	XXX	XXX			1,043,352	XXX
0199999 Totals - Open Depositories	XXX	XXX	0	0	1,043,352	XXX
SUSPENDED DEPOSITORIES						
0399999 Total Cash on Deposit	XXX	XXX	0	0	1,043,352	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX	XXX	0	0	1,043,352	XXX

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

1. January	5,671,058	4. April	763,167	7. July	1,007,787	10. October	1,397,893
2. February	7,213,674	5. May	743,889	8. August	1,277,609	11. November	1,127,396
3. March	794,672	6. June	1,196,311	9. September	1,417,067	12. December	1,043,352

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 & Accrued	9 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
Bonds - U.S. Governments - Residential Mortgage-Backed Securities								
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities								
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities								
Bonds - All Other Governments - Issuer Obligations								
Bonds - All Other Governments - Residential Mortgage-Backed Securities								
Bonds - All Other Governments - Commercial Mortgage-Backed Securities								
Bonds - All Other Governments - Other Loan-Backed and Structured Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - .S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities								
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities								
Bonds - Industrial and Miscellaneous - Issuer Obligations								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities								
Bonds - Hybrid Securities - Issuer Obligations								
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities								
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities								
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired								
Bonds - SVO Identified Funds - Exchange Traded Funds –as Identified by the SVO								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired								
Sweep Accounts								
Exempt Money Market Mutual Funds – as Identified by SVO								
All Other Money Market Mutual Funds								
60934N-10-4	FEDERATED INVESTORS GOVT OBL INSTL		12/02/2021	0.000	XXX	6,002,097	0	1,072
711990-33-3	TD BANK DEPOSIT SWEEP		11/30/2018	0.000	XXX	0	0	0
711991-00-0	TD BANK DEPOSIT SWEEP		12/01/2021	0.000	XXX	11,383	0	3
8699999 - All Other Money Market Mutual Funds						6,013,480	0	1,075
Qualified Cash Pools Under SSAP No. 2R								
Other Cash Equivalents								
9999999 Total Cash Equivalents						6,013,480	0	1,075

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

1A	1A $ 0	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0
1B	2A $ 0	2B $ 0	2C $ 0				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.		1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL			0	0	0	0
2. Alaska	AK			0	0	0	0
3. Arizona	AZ			0	0	0	0
4. Arkansas	AR			0	0	0	0
5. California	CA			0	0	0	0
6. Colorado	CO			0	0	0	0
7. Connecticut	CT			0	0	0	0
8. Delaware	DE			0	0	0	0
9. District of Columbia	DC			0	0	0	0
10. Florida	FL			0	0	0	0
11. Georgia	GA			0	0	0	0
12. Hawaii	HI			0	0	0	0
13. Idaho	ID			0	0	0	0
14. Illinois	IL			0	0	0	0
15. Indiana	IN			0	0	0	0
16. Iowa	IA			0	0	0	0
17. Kansas	KS			0	0	0	0
18. Kentucky	KY			0	0	0	0
19. Louisiana	LA			0	0	0	0
20. Maine	ME			0	0	0	0
21. Maryland	MD			0	0	0	0
22. Massachusetts	MA			0	0	0	0
23. Michigan	MI			0	0	0	0
24. Minnesota	MN			0	0	0	0
25. Mississippi	MS			0	0	0	0
26. Missouri	MO			0	0	0	0
27. Montana	MT			0	0	0	0
28. Nebraska	NE			0	0	0	0
29. Nevada	NV			0	0	0	0
30. New Hampshire	NH			0	0	0	0
31. New Jersey	NJ		Insolvency Deposit	76,027	78,445	0	0
32. New Mexico	NM			0	0	0	0
33. New York	NY			0	0	0	0
34. North Carolina	NC			0	0	0	0
35. North Dakota	ND			0	0	0	0
36. Ohio	OH			0	0	0	0
37. Oklahoma	OK			0	0	0	0
38. Oregon	OR			0	0	0	0
39. Pennsylvania	PA			0	0	0	0
40. Rhode Island	RI			0	0	0	0
41. South Carolina	SC			0	0	0	0
42. South Dakota	SD			0	0	0	0
43. Tennessee	TN			0	0	0	0
44. Texas	TX			0	0	0	0
45. Utah	UT			0	0	0	0
46. Vermont	VT			0	0	0	0
47. Virginia	VA			0	0	0	0
48. Washington	WA			0	0	0	0
49. West Virginia	WV			0	0	0	0
50. Wisconsin	WI			0	0	0	0
51. Wyoming	WY			0	0	0	0
52. American Samoa	AS			0	0	0	0
53. Guam	GU			0	0	0	0
54. Puerto Rico	PR			0	0	0	0
55. US Virgin Islands	VI			0	0	0	0
56. Northern Mariana Islands	MP			0	0	0	0
57. Canada	CAN			0	0	0	0
58. Aggregate Alien and Other	OT	XXX	XXX	0	0	0	0
59. Total		XXX	XXX	76,027	78,445	0	0
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Sum of remaining write-ins for Line 58 from overflow page		XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)		XXX	XXX	0	0	0	0

Life Supplements - Cover

NONE

Life Supplement - Exhibit 5

NONE

Life Supp. - Exhibit 5 - Interrogatories

NONE

Exhibit 7 - Deposit Type Contracts

NONE

Schedule S - Part 1 - Section 1

NONE

Schedule S - Part 3 - Section 1

NONE

Relief from the five-year rotation requirement for lead audit partner

Relief from the one-year cooling off period for independent CPA

Relief from the Requirements for Audit Committees

1 1 1 4 6 2 0 2 1 3 6 5 0 0 0 0 0

SUPPLEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Dental, Inc.

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

(To Be Filed By March 1)

NAIC Group Code 1202 NAIC Company Code 11146

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1. Premiums Collected					
1.1 Standard Coverage					
1.11 With Reinsurance Coverage		XXX		XXX	0
1.12 Without Reinsurance Coverage		XXX		XXX	0
1.13 Risk-Corridor Payment Adjustments		XXX		XXX	0
1.2 Supplemental Benefits		XXX		XXX	0
2. Premiums Due and Uncollected-change					
2.1 Standard Coverage					
2.11 With Reinsurance Coverage		XXX		XXX	XXX
2.12 Without Reinsurance Coverage		XXX		XXX	XXX
2.2 Supplemental Benefits		XXX		XXX	XXX
3. Unearned Premium and Advance Premium-change					
3.1 Standard Coverage					
3.11 With Reinsurance Coverage		XXX		XXX	XXX
3.12 Without Reinsurance Coverage		XXX		XXX	XXX
3.2 Supplemental Benefits		XXX		XXX	XXX
4. Risk-Corridor Payment Adjustments-change					
4.1 Receivable		XXX		XXX	XXX
4.2 Payable		XXX		XXX	XXX
5. Earned Premiums					
5.1 Standard Coverage					
5.11 With Reinsurance Coverage		XXX		XXX	XXX
5.12 Without Reinsurance Coverage		XXX		XXX	XXX
5.13 Risk-Corridor Payment Adjustments		XXX		XXX	XXX
5.2 Supplemental Benefits		XXX		XXX	XXX
6. Total Premiums	0	XXX	0	XXX	0
7. Claims Paid					
7.1 Standard Coverage					
7.11 With Reinsurance Coverage		XXX		XXX	0
7.12 Without Reinsurance Coverage		XXX		XXX	0
7.2 Supplemental Benefits		XXX		XXX	0
8. Claim Reserves and Liabilities-change					
8.1 Standard Coverage					
8.11 With Reinsurance Coverage		XXX		XXX	XXX
8.12 Without Reinsurance Coverage		XXX		XXX	XXX
8.2 Supplemental Benefits		XXX		XXX	XXX
9. Health Care Receivables-change					
9.1 Standard Coverage					
9.11 With Reinsurance Coverage		XXX		XXX	XXX
9.12 Without Reinsurance Coverage		XXX		XXX	XXX
9.2 Supplemental Benefits		XXX		XXX	XXX
10 Claims Incurred					
10.1 Standard Coverage					
10.11 With Reinsurance Coverage	0	XXX	0	XXX	XXX
10.12 Without Reinsurance Coverage	0	XXX	0	XXX	XXX
10.2 Supplemental Benefits	0	XXX	0	XXX	XXX
11. Total Claims	0	XXX	0	XXX	0
12. Reinsurance Coverage and Low Income Cost Sharing					
12.1 Claims Paid – Net of Reimbursements Applied	XXX		XXX		0
12.2 Reimbursements Received but Not Applied-change	XXX		XXX		0
12.3 Reimbursements Receivable-change	XXX		XXX		XXX
12.4 Health Care Receivables-change	XXX		XXX		XXX
13. Aggregate Policy Reserves-change					XXX
14. Expenses Paid		XXX		XXX	0
15. Expenses Incurred		XXX		XXX	XXX
16. Underwriting Gain/Loss	0	XXX	0	XXX	XXX
17. Cash Flow Result	XXX	XXX	XXX	XXX	0

NONE

Actuarial Opinion (Statement) on Non-guaranteed Elements

Actuarial Opinion on Participating and Non-Participating Policies

Schedule SIS

NONE

Schedule SIS II

NONE

Schedule SIS III

NONE

Schedule SIS IV

NONE

Horizon Healthcare Dental, Inc.

Statement of Actuarial Opinion

Table of Key Indicators-appropriate boxes are indicated with an "x"

		d		d		d r		
d		r r d rd		r r d rd dd rd		R d rd		
		r r d rd		r r d rd dd rd		R d rd		
R		r r d rd		r r d rd dd rd		R d rd		
		r r d rd		r r d rd dd rd		R d rd		
R		R d rd r M r d d "D r d rd" rd r rd r r d rd r						

I, Kenny Kan, Vice President and Chief Actuary, am an employee of Horizon Healthcare Services, Inc. (d/b/a Horizon Blue Cross Blue Shield of New Jersey), the indirect parent of Horizon Healthcare Dental, Inc. and a member of the American Academy of Actuaries. I was appointed on April 08, 2019 in accordance with the requirements of the annual statement instructions. I meet the Academy qualification standards for rendering the opinion.

I have examined the assumptions and methods used in determining loss reserves, actuarial liabilities and related items listed below, as shown in the annual statement of the organization as prepared for filing with state regulatory officials, as of December 31, 2021:

A. Claims unpaid (Page 3, Line 1);	$	0
B. Accrued medical incentive pool and bonus payments (Page 3, Line 2);	$	0
C. Unpaid claims adjustment expenses (Page 3, Line 3);	$	0
D. Aggregate health policy reserves (Page 3, Line 4) including unearned premium reserves, premium deficiency reserves and additional policy reserves from the Underwriting and Investment Exhibit, Part 2D;	$	584
E. Aggregate life policy reserves (Page 3, Line 5);	$	0
F. Property/casualty unearned premium reserves (Page 3, Line 6);	$	0
G. Aggregate health claim reserves (Page 3, Line 7);	$	0
H. Any other loss reserves, actuarial liabilities, or related items presented as liabilities in the annual statement; and	Not Applicable	
I. Specified actuarial items presented as assets in the annual statements.	Not Applicable	

In forming my opinion on Underwriting and Investment Exhibit (Part 2B) and Liabilities, Capital, and Surplus Section, I relied upon financial and accounting data, reconciliation, and analyses prepared by Catherine Merlino, Controller, Horizon Healthcare Services Inc. I evaluated that data, reconciliation, or analyses for reasonableness and accuracy. I also reconciled data to the extent applicable to other relevant sections of the company's annual statement. In other respects, my examination included review of the assumptions, projections, reserve and claims' data analyses and documentation, I considered necessary.

In my opinion, the amounts carried in the balance sheet on account of the items identified above:

A. Are in accordance with accepted actuarial standards consistently applied and are fairly stated in accordance with sound actuarial principles;

B. Are based on actuarial assumptions relevant to contract provisions and appropriate to the purpose for which the statement was prepared;

C. Meet the requirements of the Insurance Laws and regulations of the state of New Jersey and are at least as great as the minimum aggregate amounts required by any state;

D. Make a good and sufficient provision for all unpaid claims and other actuarial liabilities of the organization under the terms of its contracts and agreements;

E. Are computed on the basis of assumptions and methods consistent with those used in computing the corresponding items in the annual statement of the preceding year end; and

F. Include appropriate provision for all actuarial items that ought to be established.

The Underwriting and Investment Exhibit, Part 2B was reviewed for reasonableness and consistency with the applicable Actuarial Standards of Practice.

Horizon Healthcare Dental, Inc.

Statement of Actuarial Opinion

Actuarial methods, considerations, and analyses used in forming my opinion conform to the relevant Standards of Practice as promulgated from time to time by the Actuarial Standards Board, which standards form the basis of this statement of opinion.

This opinion has been prepared solely for the Board and management of the Company, for filing with insurance regulatory agencies of states in which the Company is licensed, and for the Blue Cross and Blue Shield Association.

Kenny Kan, FSA, CPA, CFA
Vice President and Chief Actuary
c/o Horizon Healthcare Services, Inc.
3 Penn Plaza, Newark, NJ 07105
973-466-5646
February 25, 2022

Horizon Healthcare Dental, Inc.

Statement of Actuarial Opinion

Horizon Healthcare Services, Inc. (HHSI)
3 Penn Plaza,
Newark, NJ 07105

February 24, 2022

I, Catherine Merlino, Controller, Horizon Healthcare Services, Inc., hereby affirm that the financial and accounting data, reconciliation, and analyses prepared related to the five following companies, and any supporting documentation prepared for and submitted to Kenny Kan, FSA, MAAA, VP and Chief Actuary, are substantially accurate and complete, to the best of my knowledge, and are the basis as the record and data which form the basis for the Companies' 2021 Annual Statements. The five companies are Horizon Healthcare Service, Inc., Horizon Healthcare of New Jersey, Inc., Horizon Insurance Company, Healthier New Jersey Insurance Company, and Horizon Healthcare Dental, Inc.

Catherine Merlino

Catherine Merlino
Controller
c/o Horizon Healthcare Services, Inc.
3 Penn Plaza, Newark, NJ 07105
973-466-5954
Feb 24, 2022

1 1 1 4 6 2 0 2 1 4 6 0 0 0 1 0 0

SUPPLEMENTAL COMPENSATION EXHIBIT

For the Year Ended December 31, 2021

(To Be Filed by March 1)

PART 1 - INTERROGATORIES

1. Is the reporting insurer a member of a group of insurers or other holding company system? Yes [ ] No [ ]
   If yes, do the amounts below represent 1) total gross compensation paid to each individual by or on behalf of all companies that are part of the group: Yes [ ]; or 2) allocation to each insurer: Yes [ ].
2. Did any person while an officer, director, or trustee of the reporting entity, receive directly or indirectly, during the period covered by this statement any commission on the business transactions of the reporting entity? Yes [ ] No [ ]
3. Except for retirement plans generally applicable to its staff employees, has the reporting entity any agreement with any person, other than contracts with its agents for the payment of commissions whereby it agrees that for any service rendered or to be rendered, that he/she shall receive directly or indirectly, any salary, compensation or emolument that will extend beyond a period of 12 months from the date of the agreement? Yes [ ] No [ ]

PART 2 - OFFICERS AND EMPLOYEES COMPENSATION

1 Name and Principal Position	2 Year	3 Salary	4 Bonus	5 Stock Awards	6 Option Awards	7 Sign-on Payments	8 Severance Payments	9 All Other Compensation	10 Totals
Current:									
1. ,	2021								0
,	2020								0
,	2019								0
Current:									
2. ,	2021								0
,	2020								0
,	2019								0
3. ,	2021								0
,	2020								0
,	2019								0
4. ,	2021								0
,	2020								0
,	2019								0
5. ,	2021								0
,	2020								0
,	2019								0
6. ,	2021								0
,	2020								0
,	2019								0
7. ,	2021								0
,	2020								0
,	2019								0
8. ,	2021								0
,	2020								0
,	2019								0
9. ,	2021								0
,	2020								0
,	2019								0
10. ,	2021								0
,	2020								0
,	2019								0

PART 3 - DIRECTOR COMPENSATION

1	Paid or Deferred for Services as Director				6	7
Name and Principal Position or Occupation and Company (if Outside Director)	2 Direct Compensation	3 Stock Awards	4 Option Awards	5 Other	All Other Compensation Paid or Deferred	Totals

PART 4 – NARRATIVE DESCRIPTION OF MATERIAL FACTORS

Provide a narrative description of any material factors necessary to gain an understanding of the information disclosed in the tables.

Application to form Mutual Holding Company System and for

Approval of the Plan for the Simultaneous Mutualization and Reorganization

of

HORIZON HEALTHCARE SERVICES, INC.,
a New Jersey Health Service Corporation

to

HORIZON MUTUAL HOLDINGS, **INC.**,
a New Jersey Mutual Holding Company
and
HORIZON HEALTHCARE SERVICES, INC.,
a New Jersey Stock Insurance Company
and
Other Subsidiary Companies

EXHIBIT 5-B. BALANCE SHEET AND INCOME STATEMENTS

PART I - HORIZON HEALTHCARE SERVICES, INC

PART II - HORIZON HEATLHCARE OF NEW JERSEY, INC.

PART III - HORIZON INSURANCE COMPANY

PART IV - HORIZON HEATLCHARE DENTAL, INC.

Part V - HEALTHIER NEW JERSEY INSURANCE COMPANY

PART V.

HEALTHIER NEW JERSEY INSURANCE COMPANY

2021 ANNUAL STATEMENT

ANNUAL STATEMENT

OF THE

Healthier New Jersey Insurance Company

of

Newark

in the state of

New Jersey

TO THE

Department of Banking and Insurance

OF THE

STATE OF New Jersey

FOR THE YEAR ENDED

DECEMBER 31, 2021

2021

HEALTH

2021

16714202120100100

ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

Healthier New Jersey Insurance Company

(Name)

NAIC Group Code 01202 (Current Period), 01202 (Prior Period) NAIC Company Code 16714 Employer's ID Number 84-3673030

Organized under the Laws of New Jersey, State of Domicile or Port of Entry New Jersey

Country of Domicile United States

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

Incorporated/Organized 10/17/2019 Commenced Business 01/13/2020

Statutory Home Office 3 Penn Plaza East PP-15D (Street and Number), Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code)

Main Administrative Office 3 Penn Plaza East PP-15D (Street and Number)
Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code) 973-466-5954 (Area Code) (Telephone Number)

Mail Address 3 Penn Plaza East PP-15D (Street and Number or P.O. Box), Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3 Penn Plaza East PP-15D (Street and Number)
Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code), 973-466-5954 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address N/A

Statutory Statement Contact Catherine Merlino (Name), 973-466-5954 (Area Code) (Telephone Number) (Extension)
catherine_merlino@horizonblue.com (E-Mail Address) 973-466-7110 (Fax Number)

OFFICERS

Name	Title	Name	Title
Luisa Yvette Charbonneau	President & CEO	John William Doll #	Secretary
Frank Joseph Meaney #	CFO & Treasurer		

OTHER OFFICERS

Allen James Karp	Vice Chair	Patrick Rodney Young	Chair

DIRECTORS OR TRUSTEES

Joseph John Albano #	M. Keith Peifer	Patrick Rodney Young	Annette Catino
Kyle Christopher Stern	John William Doll #		

State of New Jersey
County of Essex
ss

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

/s/ Luisa Charbonneau

/s/ Frank Meaney

Luisa Yvette Charbonneau President & CEO		Frank Joseph Meaney CFO & Treasurer

Subscribed and sworn to before me this
______ day of ______, ______

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

ASSETS

		Current Year 1 Assets	Current Year 2 Nonadmitted Assets	Current Year 3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	23,292,685	0	23,292,685	109,090
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	0	0	0	0
	2.2 Common stocks	0	0	0	0
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ .... encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ .... encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ .... encumbrances)	0	0	0	0
5.	Cash ($ (1,865,765) , Schedule E-Part 1), cash equivalents ($ 16,926,460 , Schedule E-Part 2) and short-term investments ($ 1,497,179 , Schedule DA)	16,557,873	0	16,557,873	17,164,732
6.	Contract loans (including $ .... premium notes)	0	0	0	0
7.	Derivatives (Schedule DB)	0	0	0	0
8.	Other invested assets (Schedule BA)	0	0	0	0
9.	Receivables for securities	0	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	39,850,558	0	39,850,558	17,273,821
13.	Title plants less $ .... charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	32,964	0	32,964	554
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	845,958	0	845,958	0
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	0	0	0	0
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	0	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	0	0	0	0
19.	Guaranty funds receivable or on deposit	0	0	0	0
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ ....)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	7,744,830	0	7,744,830	0
24.	Health care ($ 5,621,179) and other amounts receivable	6,138,369	0	6,138,369	0
25.	Aggregate write-ins for other-than-invested assets	1,199,885	1,199,885	0	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	55,812,564	1,199,885	54,612,679	17,274,375
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	55,812,564	1,199,885	54,612,679	17,274,375
DETAILS OF WRITE-INS					
1101.				0	0
1102.				0	0
1103.				0	0
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501.	Prepaid expenses	1,199,882	1,199,882	0	0
2502.	NG Checks	3	3	0	0
2503.				0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,199,885	1,199,885	0	0

LIABILITIES, CAPITAL AND SURPLUS

	Current Year			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less $ .... reinsurance ceded)	23,631,630	0	23,631,630	0
2. Accrued medical incentive pool and bonus amounts	1,631,461	0	1,631,461	0
3. Unpaid claims adjustment expenses	206,000	0	206,000	0
4. Aggregate health policy reserves, including the liability of $ .... for medical loss ratio rebate per the Public Health Service Act	2,100,015	0	2,100,015	0
5. Aggregate life policy reserves	0	0	0	0
6. Property/casualty unearned premium reserves	0	0	0	0
7. Aggregate health claim reserves	0	0	0	0
8. Premiums received in advance	43,270	0	43,270	4,318
9. General expenses due or accrued	4,325,577	0	4,325,577	0
10.1 Current federal and foreign income tax payable and interest thereon (including $ .... on realized capital gains (losses))	0	0	0	0
10.2 Net deferred tax liability	0	0	0	0
11. Ceded reinsurance premiums payable	0	0	0	0
12. Amounts withheld or retained for the account of others	0	0	0	0
13. Remittances and items not allocated	0	0	0	0
14. Borrowed money (including $ .... current) and interest thereon $ .... (including $ .... current)	0	0	0	0
15. Amounts due to parent, subsidiaries and affiliates	15,893	0	15,893	2,173,121
16. Derivatives	0	0	0	0
17. Payable for securities	0	0	0	0
18. Payable for securities lending	0	0	0	0
19. Funds held under reinsurance treaties (with $ .... authorized reinsurers, $ .... unauthorized reinsurers and $ .... certified reinsurers)	0	0	0	0
20. Reinsurance in unauthorized and certified ($ ....) companies	0	0	0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates	0	0	0	0
22. Liability for amounts held under uninsured plans	0	0	0	0
23. Aggregate write-ins for other liabilities (including $ .... current)	0	0	0	0
24. Total liabilities (Lines 1 to 23)	31,953,846	0	31,953,846	2,177,439
25. Aggregate write-ins for special surplus funds	XXX	XXX	0	0
26. Common capital stock	XXX	XXX	700,000	700,000
27. Preferred capital stock	XXX	XXX	0	0
28. Gross paid in and contributed surplus	XXX	XXX	70,010,000	24,410,000
29. Surplus notes	XXX	XXX	0	0
30. Aggregate write-ins for other-than-special surplus funds	XXX	XXX	0	0
31. Unassigned funds (surplus)	XXX	XXX	(48,051,167)	(10,013,064)
32. Less treasury stock, at cost:				
32.1 .... shares common (value included in Line 26 $ ....)	XXX	XXX	0	0
32.2 .... shares preferred (value included in Line 27 $ ....)	XXX	XXX	0	0
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	22,658,833	15,096,936
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	54,612,679	17,274,375
DETAILS OF WRITE-INS				
2301.			0	0
2302.			0	0
2303.			0	0
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	0	0	0	0
2501.	XXX	XXX		0
2502.	XXX	XXX		0
2503.	XXX	XXX		0
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX	0	0
3001.	XXX	XXX		0
3002.	XXX	XXX		0
3003.	XXX	XXX		0
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

	Current Year 1 Uncovered	Current Year 2 Total	Prior Year 3 Total
1. Member Months	XXX	193,697	0
2. Net premium income (including $ 0 non-health premium income)	XXX	172,299,083	0
3. Change in unearned premium reserves and reserve for rate credits	XXX	(15)	0
4. Fee-for-service (net of $ medical expenses)	XXX	0	0
5. Risk revenue	XXX	0	0
6. Aggregate write-ins for other health care related revenues	XXX	0	0
7. Aggregate write-ins for other non-health revenues	XXX	0	0
8. Total revenues (Lines 2 to 7)	XXX	172,299,068	0
Hospital and Medical:			
9. Hospital/medical benefits	0	152,147,330	0
10. Other professional services	0	4,306,500	0
11. Outside referrals	0	8,240,552	0
12. Emergency room and out-of-area	0	832,984	0
13. Prescription drugs	0	11,945,928	0
14. Aggregate write-ins for other hospital and medical	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts	0	1,631,461	0
16. Subtotal (Lines 9 to 15)	0	179,104,755	0
Less:			
17. Net reinsurance recoveries	0	0	0
18. Total hospital and medical (Lines 16 minus 17)	0	179,104,755	0
19. Non-health claims (net)			0
20. Claims adjustment expenses, including $ 6,377,756 cost containment expenses	0	8,947,951	0
21. General administrative expenses	0	20,271,269	8,826,551
22. Increase in reserves for life and accident and health contracts (including $ increase in reserves for life only)	0	2,100,000	0
23. Total underwriting deductions (Lines 18 through 22)	0	210,423,975	8,826,551
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	(38,124,907)	(8,826,551)
25. Net investment income earned (Exhibit of Net Investment Income, Line 17)	0	95,413	7,645
26. Net realized capital gains (losses) less capital gains tax of $	0	(2,931)	0
27. Net investment gains (losses) (Lines 25 plus 26)	0	92,482	7,645
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered $) (amount charged off $)]	0	0	0
29. Aggregate write-ins for other income or expenses	0	0	0
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	(38,032,425)	(8,818,906)
31. Federal and foreign income taxes incurred	XXX		11
32. Net income (loss) (Lines 30 minus 31)	XXX	(38,032,425)	(8,818,917)
DETAILS OF WRITE-INS			
0601.	XXX		0
0602.	XXX		0
0603.	XXX		0
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	XXX	0	0
0701.	XXX		0
0702.	XXX		0
0703.	XXX		0
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above)	XXX	0	0
1401.			0
1402.			0
1403.			0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	0	0	0
2901.			0
2902.			0
2903.			0
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	0	0	0

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year	2 Prior Year
	CAPITAL & SURPLUS ACCOUNT		
33.	Capital and surplus prior reporting year	15,096,936	0
34.	Net income or (loss) from Line 32	(38,032,425)	(8,818,917)
35.	Change in valuation basis of aggregate policy and claim reserves	0	0
36.	Change in net unrealized capital gains (losses) less capital gains tax of $	0	0
37.	Change in net unrealized foreign exchange capital gain or (loss)	0	0
38.	Change in net deferred income tax	0	0
39.	Change in nonadmitted assets	(5,678)	(1,194,207)
40.	Change in unauthorized and certified reinsurance	0	0
41.	Change in treasury stock	0	0
42.	Change in surplus notes	0	0
43.	Cumulative effect of changes in accounting principles	0	0
44.	Capital Changes:		
	44.1 Paid in	0	700,000
	44.2 Transferred from surplus (Stock Dividend)	0	0
	44.3 Transferred to surplus	0	0
45.	Surplus adjustments:		
	45.1 Paid in	45,600,000	24,410,000
	45.2 Transferred to capital (Stock Dividend)	0	0
	45.3 Transferred from capital	0	0
46.	Dividends to stockholders	0	0
47.	Aggregate write-ins for gains or (losses) in surplus	0	60
48.	Net change in capital and surplus (Lines 34 to 47)	7,561,897	15,096,936
49.	Capital and surplus end of reporting year (Line 33 plus 48)	22,658,833	15,096,936
DETAILS OF WRITE-INS			
4701.	Interest earned on initial contribution	0	60
4702.		0	0
4703.		0	0
4798.	Summary of remaining write-ins for Line 47 from overflow page	0	0
4799.	Totals (Lines 4701 through 4703 plus 4798) (Line 47 above)	0	60

CASH FLOW

Cash from Operations	1 Current Year	2 Prior Year
1. Premiums collected net of reinsurance	173,592,077	4,318
2. Net investment income	58,343	6,868
3. Miscellaneous income	0	0
4. Total (Lines 1 through 3)	173,650,420	11,186
5. Benefit and loss related payments	155,941,664	0
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	24,687,643	8,826,551
8. Dividends paid to policyholders	0	0
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	0	11
10. Total (Lines 5 through 9)	180,629,307	8,826,562
11. Net cash from operations (Line 4 minus Line 10)	(6,978,887)	(8,815,376)
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	1,408,975	0
12.2 Stocks	0	0
12.3 Mortgage loans	0	0
12.4 Real estate	0	0
12.5 Other invested assets	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(2,925)	0
12.7 Miscellaneous proceeds	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,406,050	0
13. Cost of investments acquired (long-term only):		
13.1 Bonds	24,587,916	0
13.2 Stocks	0	0
13.3 Mortgage loans	0	0
13.4 Real estate	0	0
13.5 Other invested assets	0	0
13.6 Miscellaneous applications	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	24,587,916	0
14. Net increase (decrease) in contract loans and premium notes	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(23,181,867)	0
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	0	0
16.2 Capital and paid in surplus, less treasury stock	45,600,000	25,110,000
16.3 Borrowed funds	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities		0
16.5 Dividends to stockholders	0	0
16.6 Other cash provided (applied)	(16,046,105)	870,107
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	29,553,895	25,980,107
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(606,859)	17,164,731
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	17,164,731	0
19.2 End of year (Line 18 plus Line 19.1)	16,557,872	17,164,731

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefit Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other Health	10 Other Non-Health
1. Net premium income	172,299,083	0	0	0	0	0	172,299,083	0	0	0
2. Change in unearned premium reserves and reserve for rate credit	(15)	0	0	0	0	0	(15)	0	0	0
3. Fee-for-service (net of $ .... medical expenses)	0	0	0	0	0	0	0	0	0	XXX
4. Risk revenue	0	0	0	0	0	0	0	0	0	XXX
5. Aggregate write-ins for other health care related revenues	0	0	0	0	0	0	0	0	0	XXX
6. Aggregate write-ins for other non-health care related revenues	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
7. Total revenues (Lines 1 to 6)	172,299,068	0	0	0	0	0	172,299,068	0	0	0
8. Hospital/medical benefits	152,147,330	0	0	0	0	0	152,147,330	0	0	XXX
9. Other professional services	4,306,500	0	0	0	0	0	4,306,500	0	0	XXX
10. Outside referrals	8,240,552	0	0	0	0	0	8,240,552	0	0	XXX
11. Emergency room and out-of-area	832,984	0	0	0	0	0	832,984	0	0	XXX
12. Prescription drugs	11,945,928	0	0	0	0	0	11,945,928	0	0	XXX
13. Aggregate write-ins for other hospital and medical	0	0	0	0	0	0	0	0	0	XXX
14. Incentive pool, withhold adjustments and bonus amounts	1,631,461	0	0				1,631,461	0	0	XXX
15. Subtotal (Lines 8 to 14)	179,104,755	0	0	0	0	0	179,104,755	0	0	XXX
16. Net reinsurance recoveries	0	0	0				0	0	0	XXX
17. Total hospital and medical (Lines 15 minus 16)	179,104,755	0	0	0	0	0	179,104,755	0	0	XXX
18. Non-health claims (net)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
19. Claims adjustment expenses including $ 6,377,756 cost containment expenses	8,947,951	0	0	0	0	0	8,947,951	0	0	0
20. General administrative expenses	20,271,269	0	0	0	0	0	20,271,269	0	0	0
21. Increase in reserves for accident and health contracts	2,100,000	0	0	0	0	0	2,100,000	0	0	XXX
22. Increase in reserves for life contracts	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
23. Total underwriting deductions (Lines 17 to 22)	210,423,975	0	0	0	0	0	210,423,975	0	0	0
24. Net underwriting gain or (loss) (Line 7 minus Line 23)	(38,124,907)	0	0	0	0	0	(38,124,907)	0	0	0
DETAILS OF WRITE-INS										
0501.										XXX
0502.										XXX
0503.										XXX
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	0	XXX
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0	XXX
0601.		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0602.		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0603.		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0698. Summary of remaining write-ins for Line 6 from overflow page	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
1301.										XXX
1302.										XXX
1303.										XXX
1398. Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	XXX
1399. Totals (Lines 1301 through 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	XXX

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS

Line of Business	1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Ceded	4 Net Premium Income (Cols. 1+2-3)
1. Comprehensive (hospital and medical)	0	0	0	0
2. Medicare Supplement	0	0	0	0
3. Dental only	0	0	0	0
4. Vision only	0	0	0	0
5. Federal Employees Health Benefits Plan	0	0	0	0
6. Title XVIII - Medicare	172,299,083	0	0	172,299,083
7. Title XIX - Medicaid	0	0	0	0
8. Other health	0	0	0	0
9. Health subtotal (Lines 1 through 8)	172,299,083	0	0	172,299,083
10. Life	0	0	0	0
11. Property/casualty	0	0	0	0
12. Totals (Lines 9 to 11)	172,299,083	0	0	172,299,083

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 – CLAIMS INCURRED DURING THE YEAR

	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefits Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other Health	10 Other Non-Health
1. Payments during the year:										
1.1 Direct	153,841,665	0	0	0	0	0	153,841,665	0	0	0
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
1.4 Net	153,841,665	0	0	0	0	0	153,841,665	0	0	0
2. Paid medical incentive pools and bonuses	0						0			
3. Claim liability December 31, current year from Part 2A:										
3.1 Direct	23,631,629	0	0	0	0	0	23,631,629	0	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
3.4 Net	23,631,629	0	0	0	0	0	23,631,629	0	0	0
4. Claim reserve December 31, current year from Part 2D:										
4.1 Direct	0	0	0	0	0	0	0	0	0	0
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
4.4 Net	0	0	0	0	0	0	0	0	0	0
5. Accrued medical incentive pools and bonuses, current year	1,631,461	0	0	0	0	0	1,631,461	0	0	0
6. Net healthcare receivables (a)	0	0	0	0	0	0	0	0	0	0
7. Amounts recoverable from reinsurers December 31, current year	0	0	0	0	0	0	0	0	0	0
8. Claim liability December 31, prior year from Part 2A:										
8.1 Direct	0	0	0	0	0	0	0	0	0	0
8.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
8.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
8.4 Net	0	0	0	0	0	0	0	0	0	0
9. Claim reserve December 31, prior year from Part 2D:										
9.1 Direct	0	0	0	0	0	0	0	0	0	0
9.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
9.4 Net	0	0	0	0	0	0	0	0	0	0
10. Accrued medical incentive pools and bonuses, prior year	0	0	0	0	0	0	0	0	0	0
11. Amounts recoverable from reinsurers December 31, prior year	0	0	0	0	0	0	0	0	0	0
12. Incurred benefits:										
12.1 Direct	177,473,294	0	0	0	0	0	177,473,294	0	0	0
12.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
12.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
12.4 Net	177,473,294	0	0	0	0	0	177,473,294	0	0	0
13. Incurred medical incentive pools and bonuses	1,631,461	0	0	0	0	0	1,631,461	0	0	0

(a) Excludes $ .... 0 loans or advances to providers not yet expensed.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - CLAIMS LIABILITY END OF CURRENT YEAR

	1 Total	2 Comprehensive (Hospital and Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefits Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other Health	10 Other Non-Health
1. Reported in Process of Adjustment:										
1.1. Direct	8,406,958	0	0	0	0	0	8,406,958	0	0	0
1.2. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
1.3. Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
1.4. Net	8,406,958	0	0	0	0	0	8,406,958	0	0	0
2. Incurred but Unreported:										
2.1. Direct	15,224,671	0	0	0	0	0	15,224,671	0	0	0
2.2. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
2.3. Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
2.4. Net	15,224,671	0	0	0	0	0	15,224,671	0	0	0
3. Amounts Withheld from Paid Claims and Capitations:										
3.1. Direct	0	0	0	0	0	0	0	0	0	0
3.2. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
3.3. Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
3.4. Net	0	0	0	0	0	0	0	0	0	0
4. TOTALS:										
4.1. Direct	23,631,629	0	0	0	0	0	23,631,629	0	0	0
4.2. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.3. Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
4.4. Net	23,631,629	0	0	0	0	0	23,631,629	0	0	0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2B - ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR-NET OF REINSURANCE

	Claims Paid During the Year		Claim Reserve and Claim Liability December 31 of Current Year		5	6
	1	2	3	4		
Line of Business	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid December 31 of Prior Year	On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical)	0	0	0	0	0	0
2. Medicare Supplement	0	0	0	0	0	0
3. Dental Only	0	0	0	0	0	0
4. Vision Only	0	0	0	0	0	0
5. Federal Employees Health Benefits Plan	0	0	0	0	0	0
6. Title XVIII - Medicare	0	159,462,844	0	23,631,630	0	0
7. Title XIX - Medicaid	0	0	0	0	0	0
8. Other health	0	0	0	0	0	0
9. Health subtotal (Lines 1 to 8)	0	159,462,844	0	23,631,630	0	0
10. Healthcare receivables (a)	0	5,621,179	0	0	0	0
11. Other non-health	0	0	0	0	0	0
12. Medical incentive pools and bonus amounts	0	0	0	1,631,461	0	0
13. Totals (Lines 9-10+11+12)	0	153,841,665	0	25,263,091	0	0

(a) Excludes $ 0 loans or advances to providers not yet expensed.

Pt 2C - Sn A - Paid Claims - Comp

NONE

Pt 2C - Sn A - Paid Claims - MS

NONE

Pt 2C - Sn A - Paid Claims - DO

NONE

Pt 2C - Sn A - Paid Claims - VO

NONE

Pt 2C - Sn A - Paid Claims - FE

NONE

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A - Paid Health Claims - Medicare

	Cumulative Net Amounts Paid				
Year in Which Losses Were Incurred	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	0	0	0	0	0
2. 2017	0	0	0	0	0
3. 2018	XXX	0	0	0	0
4. 2019	XXX	XXX	0	0	0
5. 2020	XXX	XXX	XXX	0	0
6. 2021	XXX	XXX	XXX	XXX	153,842

Section B - Incurred Health Claims - Medicare

	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
Year in Which Losses Were Incurred	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	0	0	0	0	0
2. 2017	0	0	0	0	0
3. 2018	XXX	0	0	0	0
4. 2019	XXX	XXX	0	0	0
5. 2020	XXX	XXX	XXX	0	0
6. 2021	XXX	XXX	XXX	XXX	179,105

Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Medicare

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2017	0	0	0	0.0	0	0.0	0	0	0	0.0
2. 2018	0	0	0	0.0	0	0.0	0	0	0	0.0
3. 2019	0	0	0	0.0	0	0.0	0	0	0	0.0
4. 2020	0	0	0	0.0	0	0.0	0	0	0	0.0
5. 2021	172,299	153,842	8,948	5.8	162,790	94.5	25,263	206	188,259	109.3

Pt 2C - Sn A - Paid Claims - XI

NONE

Pt 2C - Sn A - Paid Claims - OT

NONE

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A - Paid Health Claims - Grand Total

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	0	0	0	0	0
2. 2017	0	0	0	0	0
3. 2018	XXX	0	0	0	0
4. 2019	XXX	XXX	0	0	0
5. 2020	XXX	XXX	XXX	0	0
6. 2021	XXX	XXX	XXX	XXX	153,842

Section B - Incurred Health Claims - Grand Total

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2017	2 2018	3 2019	4 2020	5 2021
1. Prior	0	0	0	0	0
2. 2017	0	0	0	0	0
3. 2018	XXX	0	0	0	0
4. 2019	XXX	XXX	0	0	0
5. 2020	XXX	XXX	XXX	0	0
6. 2021	XXX	XXX	XXX	XXX	179,105

Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Grand Total

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2017	0	0	0	0.0	0	0.0	0	0	0	0.0
2. 2018	0	0	0	0.0	0	0.0	0	0	0	0.0
3. 2019	0	0	0	0.0	0	0.0	0	0	0	0.0
4. 2020	0	0	0	0.0	0	0.0	0	0	0	0.0
5. 2021	172,299	153,842	8,948	5.8	162,790	94.5	25,263	206	188,259	109.3

Pt 2C - Sn B - Incurred Claims - Comp

NONE

Pt 2C - Sn B - Incurred Claims - MS

NONE

Pt 2C - Sn B - Incurred Claims - DO

NONE

Pt 2C - Sn B - Incurred Claims - VO

NONE

Pt 2C - Sn B - Incurred Claims - FE

NONE

Pt 2C - Sn B - Incurred Claims - XI

NONE

Pt 2C - Sn B - Incurred Claims - OT

NONE

Part 2C - Sn C - Claims Expense Ratio Co

NONE

Part 2C - Sn C - Claims Expense Ratio MS

NONE

Part 2C - Sn C - Claims Expense Ratio DO

NONE

Part 2C - Sn C - Claims Expense Ratio VO

NONE

Part 2C - Sn C - Claims Expense Ratio FE

NONE

Part 2C - Sn C - Claims Expense Ratio XI

NONE

Part 2C - Sn C - Claims Expense Ratio OT

NONE

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2D - AGGREGATE RESERVE FOR ACCIDENT AND HEALTH CONTRACTS ONLY

	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefit Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other
1. Unearned premium reserves	15	0	0	0	0	0	15	0	0
2. Additional policy reserves (a)	2,100,000	0	0	0	0	0	2,100,000	0	0
3. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
4. Reserve for rate credits or experience rating refunds (including $ ..... for investment income)	0	0	0	0	0	0	0	0	0
5. Aggregate write-ins for other policy reserves	0	0	0	0	0	0	0	0	0
6. Totals (gross)	2,100,015	0	0	0	0	0	2,100,015	0	0
7. Reinsurance ceded	0						0		
8. Totals (Net) (Page 3, Line 4)	2,100,015	0	0	0	0	0	2,100,015	0	0
9. Present value of amounts not yet due on claims	0						0		
10. Reserve for future contingent benefits	0						0		
11. Aggregate write-ins for other claim reserves	0	0	0	0	0	0	0	0	0
12. Totals (gross)	0	0	0	0	0	0	0	0	0
13. Reinsurance ceded	0						0		
14. Totals (Net) (Page 3, Line 7)	0	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS									
0501.									
0502.									
0503.									
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0
1101.									
1102.									
1103.									
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0	0	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0	0	0	0	0	0

(a) Includes $ 2,100,000 premium deficiency reserve.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - ANALYSIS OF EXPENSES

	Claim Adjustment Expenses		3	4	5
	1 Cost Containment Expenses	2 Other Claim Adjustment Expenses	General Administrative Expenses	Investment Expenses	Total
1. Rent ($ .... for occupancy of own building)	0	0	0	0	0
2. Salaries, wages and other benefits	0	0	1,843,184	0	1,843,184
3. Commissions (less $ .... ceded plus $ .... assumed)	0	0	6,396,314	0	6,396,314
4. Legal fees and expenses	0	0	0	0	0
5. Certifications and accreditation fees	0	0	0	0	0
6. Auditing, actuarial and other consulting services	0	0	2,153,395	0	2,153,395
7. Traveling expenses	0	0	1,706	0	1,706
8. Marketing and advertising	0	0	2,821,503	0	2,821,503
9. Postage, express and telephone	0	0	228,277	0	228,277
10. Printing and office supplies	0	0	485,912	0	485,912
11. Occupancy, depreciation and amortization	0	0	0	0	0
12. Equipment	0	0	0	0	0
13. Cost or depreciation of EDP equipment and software		0	131,500	0	131,500
14. Outsourced services including EDP, claims, and other services	6,377,756	2,530,231	5,900,428	0	14,808,415
15. Boards, bureaus and association fees	0	0	93,449	0	93,449
16. Insurance, except on real estate	0	0	125,579	0	125,579
17. Collection and bank service charges	0	0	0	0	0
18. Group service and administration fees	0	0	0	0	0
19. Reimbursements by uninsured plans	0	0	0	0	0
20. Reimbursements from fiscal intermediaries	0	0	0	0	0
21. Real estate expenses	0	0	0	0	0
22. Real estate taxes	0	0	0	0	0
23. Taxes, licenses and fees:					
23.1 State and local insurance taxes	0	0	0		0
23.2 State premium taxes		0	0	0	0
23.3 Regulatory authority licenses and fees	0	0	0	0	0
23.4 Payroll taxes	0	0	82,444	0	82,444
23.5 Other (excluding federal income and real estate taxes)	0	0	0	0	0
24. Investment expenses not included elsewhere	0	0	0	0	0
25. Aggregate write-ins for expenses	0	39,964	7,578	0	47,542
26. Total expenses incurred (Lines 1 to 25)	6,377,756	2,570,195	20,271,269	0	(a) 29,219,220
27. Less expenses unpaid December 31, current year	0	206,000	4,325,577		4,531,577
28. Add expenses unpaid December 31, prior year	0	0	0	0	0
29. Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0
30. Amounts receivable relating to uninsured plans, current year					0
31. Total expenses paid (Lines 26 minus 27 plus 28 minus 29 plus 30)	6,377,756	2,364,195	15,945,692	0	24,687,643
DETAILS OF WRITE-INS					
2501. Prompt Pay Interest	0	0	7,578	0	7,578
2502. Operating Expense	0	39,964	0	0	39,964
2503.	0	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0	0
2599. Totals (Line 2501 through 2503 plus 2598) (Line 25 above)	0	39,964	7,578	0	47,542

(a) Includes management fees of $ .... to affiliates and $ .... to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 56,951	89,511
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 0	0
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 0	0
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	0	0
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 0	0
4.	Real estate	(d) 0	0
5.	Contract loans	0	0
6.	Cash, cash equivalents and short-term investments	(e) 5,568	5,418
7.	Derivative instruments	(f) 0	0
8.	Other invested assets	0	0
9.	Aggregate write-ins for investment income	0	484
10.	Total gross investment income	62,519	95,413
11.	Investment expenses		(g) 0
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 0
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		0
17.	Net investment income (Line 10 minus Line 16)		95,413
	DETAILS OF WRITE-INS		
0901.	Other investment income	0	484
0902.		0	0
0903.		0	0
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	484
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		0

(a) Includes $ 7,012 accrual of discount less $ 2,352 amortization of premium and less $ 6,133 paid for accrued interest on purchases.
(b) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.
(c) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.
(d) Includes $ 0 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.
(e) Includes $ 0 accrual of discount less $ 657 amortization of premium and less $ (45) paid for accrued interest on purchases.
(f) Includes $ 0 accrual of discount less $ 0 amortization of premium.
(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.
(i) Includes $ 0 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(6)	0	(6)	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	0	0	0	0	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	0	0	0	0	0
2.21	Common stocks of affiliates	0	0	0	0	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	(2,926)	0	(2,926)	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	0	0	0	0	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	(2,932)	0	(2,932)	0	0
	DETAILS OF WRITE-INS					
0901.				0		
0902.				0		
0903.				0		
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	0	0	0	0

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks	0	0	0
2.2 Common stocks	0	0	0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens	0	0	0
3.2 Other than first liens	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company	0	0	0
4.2 Properties held for the production of income	0	0	0
4.3 Properties held for sale	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)	0	0	0
6. Contract loans	0	0	0
7. Derivatives (Schedule DB)	0	0	0
8. Other invested assets (Schedule BA)	0	0	0
9. Receivables for securities	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11. Aggregate write-ins for invested assets	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	0	0	0
13. Title plants (for Title insurers only)	0	0	0
14. Investment income due and accrued	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	0	0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2 Net deferred tax asset	0	0	0
19. Guaranty funds receivable or on deposit	0	0	0
20. Electronic data processing equipment and software	0	0	0
21. Furniture and equipment, including health care delivery assets	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0
24. Health care and other amounts receivable	0	0	0
25. Aggregate write-ins for other-than-invested assets	1,199,885	1,194,207	(5,678)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,199,885	1,194,207	(5,678)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28. Total (Lines 26 and 27)	1,199,885	1,194,207	(5,678)
DETAILS OF WRITE-INS			
1101.		0	0
1102.		0	0
1103.		0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0
2501. Prepaid expenses	1,199,885	1,194,207	(5,678)
2502.		0	0
2503.		0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,199,885	1,194,207	(5,678)

EXHIBIT 1 - ENROLLMENT BY PRODUCT TYPE FOR HEALTH BUSINESS ONLY

Source of Enrollment	Total Members at End of					6
	1 Prior Year	2 First Quarter	3 Second Quarter	4 Third Quarter	5 Current Year	Current Year Member Months
1. Health Maintenance Organizations	0	997	988	999	1,018	11,971
2. Provider Service Organizations	0	0	0	0	0	0
3. Preferred Provider Organizations	0	13,351	15,382	15,934	16,845	181,372
4. Point of Service	0	31	30	29	27	354
5. Indemnity Only	0	0	0	0	0	0
6. Aggregate write-ins for other lines of business	0	0	0	0	0	0
7. Total	0	14,379	16,400	16,962	17,890	193,697
DETAILS OF WRITE-INS						
0601.						
0602.						
0603.						
0698. Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0

EXHIBIT 2 - ACCIDENT AND HEALTH PREMIUMS DUE AND UNPAID

1 Name of Debtor	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 Over 90 Days	6 Nonadmitted	7 Admitted
0199999 Total individuals	505,884	0	0	0	0	505,884
Group subscribers:						
0299997 Group subscriber subtotal	0	0	0	0	0	0
0299998 Premiums due and unpaid not individually listed	340,074	0	0	0	0	340,074
0299999 Total group	340,074	0	0	0	0	340,074
0399999 Premiums due and unpaid from Medicare entities	0	0	0	0	0	0
0499999 Premiums due and unpaid from Medicaid entities	0	0	0	0	0	0
0599999 Accident and health premiums due and unpaid (Page 2, Line 15)	845,958	0	0	0	0	845,958

EXHIBIT 3 - HEALTH CARE RECEIVABLES

1 Name of Debtor	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 Over 90 Days	6 Nonadmitted	7 Admitted
Pharmaceutical Rebate Receivables						
0199998 - Aggregate of amounts not individually listed above.	5,618,300	0	0	0	0	5,618,300
0199999 - Pharmaceutical Rebate Receivables	5,618,300	0	0	0	0	5,618,300
Claim Overpayment Receivables						
Loans and Advances to Providers						
Capitation Arrangement Receivables						
Risk sharing Receivables						
Other Receivables						
0699998 - Aggregate of amounts not individually listed above.	2,879	0	0	0	0	2,879
0699999 - Other Health Care Receivables	2,879	0	0	0	0	2,879
0799999 Gross Health Care Receivables	5,621,179	0	0	0	0	5,621,179

EXHIBIT 3A – ANALYSIS OF HEALTH CARE RECEIVABLES COLLECTED AND ACCRUED

Type of Health Care Receivable	Health Care Receivables Collected or Offset During the Year		Health Care Receivables Accrued as of December 31 of Current Year		5	6
	1 On Amounts Accrued Prior to January 1 of Current Year	2 On Claims Accrued During the Year	3 On Amounts Accrued December 31 of Prior Year	4 On Amounts Accrued During the Year	Health Care Receivables from Prior Years (Cols. 1 + 3)	Estimated Health Care Receivables Accrued as of December 31 of Prior Year
1. Pharmaceutical rebate receivables	0	0	0	5,618,300	0	0
2. Claim overpayment receivables	0	0	0	0	0	0
3. Loans and advances to providers	0	0	0	0	0	0
4. Capitation arrangement receivables	0	0	0	0	0	0
5. Risk sharing receivables	0	0	0	0	0	0
6. Other health care receivables	0	0	0	2,879	0	0
7. Totals (Lines 1 through 6)	0	0	0	5,621,179	0	0

Note that the accrued amounts in columns 3, 4 and 6 are the total health care receivables, not just the admitted portion.

EXHIBIT 4 – CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
Claims Payable (Reported)	7,844,677	385,433	169,939	2,594	4,315	8,406,958
0199999 Individually listed claims unpaid	7,844,677	385,433	169,939	2,594	4,315	8,406,958
0299999 Aggregate accounts not individually listed-uncovered						0
0399999 Aggregate accounts not individually listed-covered						0
0499999 Subtotals	7,844,677	385,433	169,939	2,594	4,315	8,406,958
0599999 Unreported claims and other claim reserves						15,224,671
0699999 Total amounts withheld						
0799999 Total claims unpaid						23,631,629
0899999 Accrued medical incentive pool and bonus amounts						1,631,461

EXHIBIT 5 - AMOUNTS DUE FROM PARENT, SUBSIDIARIES AND AFFILIATES

1	2	3	4	5	6	Admitted	
						7	8
Name of Affiliate	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Current	Non-Current
NJ Collaborative Care, LLC	7,600,000	0	0	0	0	7,600,000	0
Horizon Insurance Company	144,830	0	0	0	0	144,830	0
0199999 Individually listed receivables	7,744,830	0	0	0	0	7,744,830	0
0299999 Receivables not individually listed	0	0	0	0	0	0	0
0399999 Total gross amounts receivable	7,744,830	0	0	0	0	7,744,830	0

EXHIBIT 6 - AMOUNTS DUE TO PARENT, SUBSIDIARIES AND AFFILIATES

1 Affiliate	2 Description	3 Amount	4 Current	5 Non-Current
Horizon Healthcare Services, Inc		15,893	15,893	0
0199999 Individually listed payables		15,893	15,893	0
0299999 Payables not individually listed		0	0	0
0399999 Total gross payables		15,893	15,893	0

EXHIBIT 7 - PART 1- SUMMARY OF TRANSACTIONS WITH PROVIDERS

Payment Method	1 Direct Medical Expense Payment	2 Column 1 as a % of Total Payments	3 Total Members Covered	4 Column 3 as a % of Total Members	5 Column 1 Expenses Paid to Affiliated Providers	6 Column 1 Expenses Paid to Non-Affiliated Providers
Capitation Payments:						
1. Medical groups	692,980	0.5	0	0.0	0	692,980
2. Intermediaries	6,298,467	4.1	0	0.0	0	6,298,467
3. All other providers	0	0.0	0	0.0	0	0
4. Total capitation payments	6,991,447	4.5	0	0.0	0	6,991,447
Other Payments:						
5. Fee-for-service	0	0.0	XXX	XXX	0	0
6. Contractual fee payments	146,850,218	95.5	XXX	XXX	0	146,850,218
7. Bonus/withhold arrangements - fee-for-service	0	0.0	XXX	XXX	0	0
8. Bonus/withhold arrangements - contractual fee payments	0	0.0	XXX	XXX	0	0
9. Non-contingent salaries	0	0.0	XXX	XXX	0	0
10. Aggregate cost arrangements	0	0.0	XXX	XXX	0	0
11. All other payments	0	0.0	XXX	XXX	0	0
12. Total other payments	146,850,218	95.5	XXX	XXX	0	146,850,218
13. Total (Line 4 plus Line 12)	153,841,665	100 %	XXX	XXX	0	153,841,665

EXHIBIT 7 - PART 2 - SUMMARY OF TRANSACTIONS WITH INTERMEDIARIES

1 NAIC Code	2 Name of Intermediary	3 Capitation Paid	4 Average Monthly Capitation	5 Intermediary's Total Adjusted Capital	6 Intermediary's Authorized Control Level RBC
	Home Care Services	1,619,411	134,951	0	0
	Turning Point	58,252	4,854	0	0
	Radiology	4,362,093	363,508	0	0
	Lab Insured	219,397	18,283	0	0
	Lab Cap Quest	35,218	2,935	0	0
	Hearx	4,096	341	0	0
9999999 Totals		6,298,467	XXX	XXX	XXX

EXHIBIT 8 – FURNITURE, EQUIPMENT AND SUPPLIES OWNED

Description	1 Cost	2 Improvements	3 Accumulated Depreciation	4 Book Value Less Encumbrances	5 Assets Not Admitted	6 Net Admitted Assets
1. Administrative furniture and equipment						
2. Medical furniture, equipment and fixtures						
3. Pharmaceuticals and surgical supplies						
4. Durable medical equipment						
5. Other property and equipment						
6. Total	0	0	0	0	0	0

NONE

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices

The accompanying financial statements of Healthier New Jersey Insurance Company d/b/a/ Braven Health (the Company) have been prepared in conformity with the National Association of Insurance Commissioners Annual Statement Instructions and Accounting Practices and Procedures manuals.

The Company prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of New Jersey.

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) Company state basis (Page 4, Line 32, Colums 2 & 3)	1	4	32	$ (38,032,425)	$ (8,818,917)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:	N/A	N/A	N/A	N/A	N/A
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:	N/A	N/A	N/A	N/A	N/A
(4) NAIC SAP (1-2-3=4)				$ (38,032,425)	$ (8,818,917)
SURPLUS					
(5) Company state basis (Page 3, Line 33, Columns 3 & 4)	1	3	33	$ 22,658,833	$ 15,096,936
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:	N/A	N/A	N/A	N/A	N/A
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:	N/A	N/A	N/A	N/A	N/A
(8) NAIC SAP (5-6-7=8)				$ 22,658,833	$ 15,096,936

B. Use of Estimates

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

The Company uses the following accounting policies:

1) Short-term investments are carried at market value.
2) Long-term bond investments are carried at amortized cost
3) Common stocks - None
4) Preferred stocks - None
5) Mortgage loans - None
6) Loan-backed securities - None
7) Investments in subsidiaries and affiliates - None
8) Investments in joint ventures, partnerships and limited liability companies - None
9) Derivatives - None
10) Premium deficiency -The Company did not factor investment income into the premium deficiency reserve calculation
11) The liability for claims incurred but unpaid for current year is estimated based upon certain actuarial assumptions which consider such factors as average enrollment, utilization, and claims paid in the current and preceding years. In addition, a provision is made for claim processing costs. Adjustments to these estimates are reflected in the year the actual results are known.
12) Capitalization policy and resultant predefined thresholds - None
13) Pharmaceutical rebate receivables –None

D. Going Concern

The Management has assessed the Company's ability as a going concern and noted no such risk exists. There are no conditions or events that raise any concerns.

2. ACCOUNTING CHANGES AND CORRECTION OF ERRORS

There were no accounting changes or correction of errors in year-end 2021 or 2020

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable

4. DISCONTINUED OPERATIONS

Not applicable

5. INVESTMENTS

A. Mortgage loans – None
B. Debt restructuring – None
C. Reverse mortgages – None
D. Loan-backed securities – None
E. Dollar Repurchase agreements and/or securities lending transactions – None
F. Repurchase Agreements Transactions Accounted for Secured Borrowing – None
G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – None
H. Repurchase Transactions Accounted for as a Sale – None
I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – None
J. Real Estate – None
K. Low Income Housing Tax Credits (LIHTC) - None
L. Restricted Assets - None
M. Working Capital Finance Investments – None

NOTES TO FINANCIAL STATEMENTS

N. Offsetting and Netting of Assets and Liabilities – None
O. 5* Securities – None
P. Short Sales – None
Q. Prepayment Short Sale Transactions – None
R. Reporting Entity's Share of Cash Pool by Asset Type

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES
Not applicable

7. INVESTMENT INCOME
The Company has no non-admitted investment income due and accrued.

8. DERIVATIVE INSTRUMENTS
Not applicable

9. INCOME TAXES

A The components of the net deferred tax asset/(liability) are as follows:

1.

	Description	December 31, 2021 Ordinary	December 31, 2021 Capital	December 31, 2021 Total	December 31, 2020 Ordinary	December 31, 2020 Capital	December 31, 2020 Total
(a)	Gross deferred tax assets	$ 10,092,228	$ -	$ 10,092,228	$ 2,102,753	$ -	$ 2,102,753
(b)	Statutory valuation allowance adjustments	10,090,755	-	10,090,755	2,102,753	-	2,102,753
(c)	Adjusted gross deferred tax assets (1a - 1b)	1,473	-	1,473	-	-	-
(d)	Deferred tax assets nonadmitted	-		-	-		-
(e)	Sub-total net admitted deferred tax asset (1c - 1d)	1,473	-	1,473	-	-	-
(f)	Deferred tax liabilities	(1,473)	-	(1,473)	-	-	-
(g)	Net admitted deferred tax asset (Net deferred tax liability) (1e - 1f)	$ -	$ -	$ -	$ -	$ -	$ -

2.

Description	December 31, 2021 Ordinary	December 31, 2021 Capital	December 31, 2021 Total	December 31, 2020 Ordinary	December 31, 2020 Capital	December 31, 2020 Total
Admission calculation components SSAP No. 101						
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	$ -	$ -	$ -	$ -	$ -	$ -
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation (The Lessor of 2(b)1 and 2(b)2 Below)	$ -	$ -	$ -	$ -	$ -	-
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	-	-	-	-	-	-
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	-	-	-	-	-	-
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities	-	-	-	-	-	-
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101 (2(a) + 2(b) + 2(c))	-	-	-	-	-	$ -

(3)

	2021	2020
(a) Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount.	200%	0%
(b) Amount of Adjusted Capital And Surplus Used to Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	15,058,833	15,096,936

(4) Impact of tax planning strategies (TPS) on adjusted gross DTAs and net admitted DTAs:

	Description	December 31, 2021 Ordinary	December 31, 2021 Capital	December 31, 2021 Total	December 31, 2020 Ordinary	December 31, 2020 Capital	December 31, 2020 Total
(a)	Adjusted gross DTA's - Percentage	0%	0%	0%	0%	0%	0%
(b)	Admitted adjusted gross DTA's - Percentage	0%	0%	0%	0%	0%	0%
(c)	Do TPS include a reinsurance strategy?			No			No

NOTES TO FINANCIAL STATEMENTS

B. Temporary differences for which a DTL has not been established:

The Company has no unrecognized DTLs for amounts described in SSAP 101, paragraph 23.

At December 31, 2021, the Company had no adjustments of a DTA or DTL for enacted changes in tax laws or rates, or a change in tax status. Additionally, the Company had no adjustments to gross DTAs because of a change in circumstances that causes a change in judgment about the realizability of the related DTAs

C. Significant components of income taxes incurred.

(1) Current income taxes incurred consist of the following major components:

	Description	2021	2020
(a)	Current federal income tax expense / (benefit)	$ -	$ -
(b)	Foreign income tax expense / (benefit)	-	-
(c)	Subtotal	-	-
(d)	Tax expense / benefit on realized capital gains / (losses)	-	-
(e)	Utilization of capital loss carryforwards	-	-
(f)	Other, including prior year underaccrual (overaccrual)	-	11
(g)	Federal and foreign income taxes incurred	$ -	$ 11

The tax effects of temporary differences that give rise to significant portions of the deferred tax assets and liabilities are as follows:

(2)	**DTAs Resulting From Book/Tax Differences In**	**December 31, 2021**	**December 31, 2020**	**Change**
(a)	**Ordinary**			
(1)	Net operating loss	$ 9,670,413	1,851,789	$ 7,818,624
(2)	Non-admitted assets	251,976	250,783	1,193
(3)	Unearned income	1,818	181	1,637
(4)	Reserves	168,021	-	168,021
	Subtotal - Gross ordinary DTAs	10,092,228	2,102,753	7,989,475
(b)	Statutory valuation allowance adjustment - ordinary	(10,090,755)	(2,102,753)	(7,988,002)
(c)	Nonadmitted ordinary DTAs	-	-	-
(d)	Admitted ordinary DTAs	$ 1,473	$ -	$ 1,473
(e)	Capital	$ -	$ -	$ -
	None			
	Gross capital DTAs	-	-	-
(f)	Statutory valuation allowance adjustment - capital	-	-	-
(g)	Nonadmitted capital DTAs	-	-	-
(h)	Admitted capital DTAs	$ -	$ -	$ -
(i)	**Admitted DTAs**	**$ 1,473**	**$ -**	**$ 1,473**

(3)	**DTLs Resulting From Book/Tax Differences In**	**December 31, 2021**	**December 31, 2020**	**Change**
(a)	**Ordinary**	$ -	$ -	$ -
(1)	Accrued Market Discount	(1,473)	-	(1,473)
	Ordinary DTLs	(1,473)	-	(1,473)

NOTES TO FINANCIAL STATEMENTS

(b) Capital	-	-	-
None			
Capital DTLs	-	-	-
(c) DTLs	**(1,473)**	**-**	**(1,473)**
(4) Net deferred tax assets/liabilities	**$ 0**	**$ -**	**$ 0**

The change in net deferred income taxes is comprised of the following:

	December 31, 2021	December 31, 2020	Bal. Sheet Change
Total deferred tax assets	$ 10,092,228	$ 2,102,753	$ 7,989,475
Total deferred tax liabilities	(1,473)	-	(1,473)
Net deferred tax assets/liabilities	10,090,755	2,102,753	7,988,002
Statutory valuation allowance adjustment	10,090,755	2,102,753	7,988,002
Net deferred tax assets/liabilities after SVA	$ -	$ -	$ -
Tax effect of unrealized gains/(losses)			-
Statutory valuation allowance adjustment allocated to unrealized			-
Other intraperiod allocation of deferred tax movement			-
Change in net deferred income tax [(charge)/benefit]			$ -

D. Reconciliation of total statutory income taxes reported to tax at statutory rate:

The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before taxes including realized capital gains losses.
The significant items causing this difference are as follows:

Description	Amount	Statutory Rate 21.00% Tax Effect	Effective Tax Rate
Income Before Taxes	$ (38,032,425)	$ (7,986,809)	21.00%
Change in nonadmitted assets	(5,680)	(1,193)	0.00%
Change in statutory valuation allowance	38,038,105	7,988,002	-21.00%
Prior year adjustment	-	-	0.00%
Total	$ -	$ 0	0.00%
Federal income taxed incurred [expense/(benefit)]		-	0.00%
Prior year underaccrual (overaccrual)		-	0.00%
Change in net deferred income tax [charge/(benefit)]		-	0.00%
Total statutory income taxes		$ -	0.00%

E. Carryforwards, recoverable taxes, and IRC 6603 deposits:

At December 31, 2021 the Company had operating loss carryforwards available to offset future taxable income totaling $46,049,587: $8,818,265 expiring in 2040 and $37,231,322 expiring in 2041.

At December 31, 2021, the Company did not have any capital loss carryforwards.

At December 31, 2021, the Company did not have any AMT credit carryforwards.

At December 31, 2021, the Company did not have any foreign tax credit carryforwards.

NOTES TO FINANCIAL STATEMENTS

Income taxes, ordinary and capital, available for recoupment in the event of future losses include:

Available from tax year	Ordinary	Capital	Total
2020	11	-	11
2021	-	-	-
Total	$ 11	$ -	$ 11

At December 31, 2021, the Company had no tax amounts deposited in accordance with Section 6603 of the Internal Revenue Code.

F. Income tax loss contingencies

At December 31, 2021, the Company did not have any income tax loss contingencies as described under SSAP 101, paragraph 27.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AFFILIATES AND OTHER RELATED PARTIES

A. HNJIC is a wholly-owned subsidiary of NJ Collaborative Care, LLC (NJCC), which is a joint venture among Horizon Healthcare Services, Inc. (HHSI) d/b/a Horizon Blue Cross Blue Shield of New Jersey (Horizon BCBSNJ), Hackensack Meridian Health (HMH) and Robert Wood Johnson Barnabas Health Inc. HNJIC is an independent licensee of the Blue Cross Blue Shield Association. HNJIC began offering its Medicare Advantage products to the residents of eight counties in New Jersey beginning on January 1, 2021.

B. Not applicable

C. The Company paid to HMH for UM services in the amount of $141,757 in 2021.

D. The Company reported $15,893 in payables to Horizon Healthcare Service, Inc. and $144,830 and $7,600,000 in receivables from Horizon Insurance Company and NJ Collaborative Care, LLC, respectively, at December 31, 2021. The Company reported $2,173,121 in payables to Horizon Healthcare Service, Inc., at December 31, 2020. The Company looks to settle these transactions typically within ninety days of month end.

E. Horizon BCBSNJ acts as a third-party administrator to the Company. The Company is charged for this service at cost and paid $13,014,485 to Horizon BCBSNJ in 2021.

F. Not applicable
G. Not applicable
H. Not applicable
I. Not applicable
J. Not applicable
K. Not applicable
L. Not applicable
M. Not applicable
N. Not applicable
O. Not applicable

11. DEBT

Not applicable

12. RETIREMENT PLANS, DEFERRED COMPENSATION POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

Employees of the Company participate in the Horizon BCBSNJ retirement programs. These programs provide retirement benefits, as well as health and life insurance coverage for former employees, based upon employee compensation and years of service. Under the existing arrangements with Horizon BCBSNJ, all pension and post retirement liabilities and funding are recorded by Horizon BCBSNJ, which is responsible for all pension and post retirement liabilities accrued by the Company's employees. The Company's share of these pension and post-retirement expenses was $6,487 in 2021. These amounts have been included in operating expenses.

In addition, eligible employees of the Company can participate in Horizon BCBSNJ's Management and Union Employees' Savings and Investment Plans, which are contributory savings' plans for management and union employees. All management and union employees with 30 days of service are eligible for membership. For the years ended December 31, 2021, the Company's contributions were approximately $18,814.

13. CAPITAL AND SURPLUS AND SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

A. The Company has no common stock authorized, issued, or outstanding.
B. The Company has no preferred stock outstanding.
C. The Company is required to maintain minimum amounts of paid-in capital and paid-in surplus, as specified under New Jersey Insurance Law. The Company's capital and surplus currently exceed those requirements. The Company may not distribute any dividend unless notice of its intention to declare the dividend has been filed with the DOBI and the DOBI has not disapproved the distribution within 30 days of the notice.
D. The Company did not pay any dividends in 2021 or 2020.
E. Within the limitations of (3) above, there are no restrictions placed on the portion of Company's profits that may be paid as ordinary dividends to stockholders.
F. There were no restrictions placed on the Company's surplus. Including for whom the surplus is being held
G. There were no unpaid advances to surplus.
H. There was no stock held by the Company for special purposes.
I. There were no special surplus funds.

NOTES TO FINANCIAL STATEMENTS

J. There was no portion of unassigned surplus represented or reduced by unrealized gains and losses in in 2021 or 2020.
K. The Company has no surplus notes.
L. There has been no quasi-reorganization.
M. Disclose the effective date of a quasi-reorganization for a period of ten years following the reorganization – N/A

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent commitments – None
B. Assessments - None
C. Gain contingencies – None
D. Claims related extra contractual obligation and bad faith losses stemming from lawsuits – None
E. Joint and several liabilities - None
F. All other contingencies – None

15) LEASES
Not applicable

16) INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATION OF CREDIT RISK
Not applicable

17) SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENT OF LIABILITIES
Not applicable

18) GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS
Not applicable

19) DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS
Not applicable

20) FAIR VALUE MEASUREMENTS
A. None
B. None
C. Fair Value of Financial Instruments:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bond	$ 23,082,432	$ 23,292,685	$ -	$ 23,082,432	$ -	$ -
CMO	-	-	-	-	-	-
MBS	-	-	-	-	-	-
Short Term	1,496,652	1,497,179	-	1,496,652	-	-
Cash and Cash Equivalents	16,926,460	16,926,460	16,926,460	-	-	-
Total:	$ 41,505,544	$ 41,716,323	$ 16,926,460	$ 24,579,084	$ -	$ -

D. Not Practicable to Estimate Fair Value - None
E. Nature and Risk of Investments Reported at NAV - None

21) OTHER ITEMS

A. Unusual or infrequent items – None
B. Troubled debt restructuring: debtor – None
C. Other disclosures - None
D. Business interruption insurance recoveries – None
E. State transferable and non-transferable tax credits – None
F. Sub-prime mortgage related risk exposure – None
G. Retained assets – None
H. Insurance – Linked Securities (ICS) Contracts – None
I. Amount that could be realized on life insurance where the reporting entity is the owner and beneficiary or otherwise has obtained rights to control the policy - None

22) EVENTS SUBSEQUENT

The Company follows established guidelines for accounting and disclosure of events that occur after the balance sheet date but before financial statements are issued. The Company has evaluated subsequent events for recognition or disclosure in these financial statements through the date of their issuance on March 1, 2022.

23) REINSURANCE
Not applicable

24) RETROSPECTIVELY RATED CONTRACTS and CONTRACTS SUBJECT TO REDETERMINATION
Not applicable

25) CHANGE IN INCURRED CLAIMS AND CLAIM ADJUSTMENT EXPENSES
Not applicable

26) INTERCOMPANY POOLING ARRANGEMENTS
Not applicable

27) STRUCTURED SETTLEMENTS

NOTES TO FINANCIAL STATEMENTS

Not applicable

28) HEALTH CARE RECEIVABLES
The Company reported a receivable from its pharmacy benefits manager for pharmacy rebates.

29) PARTICIPATING POLICIES
Not applicable

30) PREMIUM DEFICIENCY RESERVES

1	Liability carried for premium deficiency reserves	$ 2,100,000
2	Date of the most recent evaluation of this liability	Dec-21
3	Was anticipated investment income utilized in the calculation?	No

31) ANTICIPATED SALVAGE AND SUBROGATION
Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]

If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

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

1.3 State Regulating? New Jersey

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

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

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

2.2 If yes, date of change:

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

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

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

3.4 By what department or departments? New Jersey Department of Banking and Insurance

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11 sales of new business? Yes [ ] No [X]

4.12 renewals? Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21 sales of new business? Yes [ ] No [X]

4.22 renewals? Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

If yes, complete and file the merger history data file with the NAIC.

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

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

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

6.2 If yes, give full information

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

7.2 If yes,

7.21 State the percentage of foreign control 0.0 %

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

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Ernst & Young, LLP, 5 Times Square, New York, NY 10036-6530

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

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

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

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

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

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

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Kenny Kan (Vice President and Chief Actuary), Horizon BCBSNJ, 3 Penn Plaza East, Newark, NJ 07105-2248

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

12.11 Name of real estate holding company

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value $

12.2 If yes, provide explanation

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

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

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

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

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

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

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

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

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

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

e. Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers $ 0
- 20.12 To stockholders not officers $ 0
- 20.13 Trustees, supreme or grand (Fraternal only) $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers $ 0
- 20.22 To stockholders not officers $ 0
- 20.23 Trustees, supreme or grand (Fraternal only) $ 0

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

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others $ 0
- 21.22 Borrowed from others $ 0
- 21.23 Leased from others $ 0
- 21.24 Other $ 0

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ 0
- 22.22 Amount paid as expenses $ 0
- 22.23 Other amounts paid $ 0

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 7,600,000

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

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

1 Name of Third-Party	2 Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

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

GENERAL INTERROGATORIES

25.02 If no, give full and complete information, relating thereto

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

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 0

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $ 0

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

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

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

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

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0

25.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0

25.093 Total payable for securities lending reported on the liability page $ 0

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 24.1 and 25.03). Yes [X] No [ ]

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

26.21 Subject to repurchase agreements $ 0

26.22 Subject to reverse repurchase agreements $ 0

26.23 Subject to dollar repurchase agreements $ 0

26.24 Subject to reverse dollar repurchase agreements $ 0

26.25 Placed under option agreements $ 0

26.26 Letter stock or securities restricted as to sale – excluding FHLB Capital Stock $ 0

26.27 FHLB Capital Stock $ 0

26.28 On deposit with states $ 113,674

26.29 On deposit with other regulatory bodies $ 0

26.30 Pledged as collateral – excluding collateral pledged to an FHLB $ 0

26.31 Pledged as collateral to FHLB – including assets backing funding agreements $ 0

26.32 Other $ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

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

27.42 Permitted accounting practice Yes [ ] No [X]

27.43 Other accounting guidance Yes [ ] No [X]

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
BNY Mellon, NA	New York, NY
TD Bank NA	Cherry Hill, NJ
PNC Bank, NA	Pittsburg, PA

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed

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

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 TOTAL		0

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	24,789,863	24,579,084	(210,779)
31.2 Preferred Stocks	0	0	0
31.3 Totals	24,789,863	24,579,084	(210,779)

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

ICE Data Services

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

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

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

ICE Data Services

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

33.2 If no, list exceptions:

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 93,449

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

1 Name	2 Amount Paid
Blue Cross Blue Shield Association	$ 73,284

39.1 Amount of payments for legal expenses, if any? $ 0

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

1 Name	2 Amount Paid
	$
	$
	$

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? $ 0

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

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

PART 2 - HEALTH INTERROGATORIES

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

1.2 If yes, indicate premium earned on U.S. business only. $ 0

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

1.31 Reason for excluding

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

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 0

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 0

1.62 Total incurred claims $ 0

1.63 Number of covered lives 0

All years prior to most current three years:

1.64 Total premium earned $ 0

1.65 Total incurred claims $ 0

1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 0

1.72 Total incurred claims $ 0

1.73 Number of covered lives 0

All years prior to most current three years:

1.74 Total premium earned $ 0

1.75 Total incurred claims $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	$ 172,299,068	$ 0
2.2	Premium Denominator	$ 172,299,083	$ 0
2.3	Premium Ratio (2.1/2.2)	1.000	0.000
2.4	Reserve Numerator	$ 25,263,090	$ 0
2.5	Reserve Denominator	$ 27,363,106	$ 0
2.6	Reserve Ratio (2.4/2.5)	0.923	0.000

3.1 Has the reporting entity received any endowment or gift from contracting hospitals, physicians, dentists, or others that is agreed will be returned when, as and if the earnings of the reporting entity permits? Yes [ ] No [X]

3.2 If yes, give particulars:

4.1 Have copies of all agreements stating the period and nature of hospitals', physicians', and dentists' care offered to subscribers and dependents been filed with the appropriate regulatory agency? Yes [X] No [ ]

4.2 If not previously filed, furnish herewith a copy(ies) of such agreement(s). Do these agreements include additional benefits offered? Yes [ ] No [X]

5.1 Does the reporting entity have stop-loss reinsurance? Yes [ ] No [X]

5.2 If no, explain:

Contracts with participating providers conventional hold harmless and completion of treatment provisions. In addition, the reporting entity has entered into a joint venture agreement with Horizon Healthcare Services, Inc.

5.3 Maximum retained risk (see instructions)

5.31 Comprehensive Medical $

5.32 Medical Only $

5.33 Medicare Supplement $

5.34 Dental and Vision $

5.35 Other Limited Benefit Plan $

5.36 Other $

6. Describe arrangement which the reporting entity may have to protect subscribers and their dependents against the risk of insolvency including hold harmless provisions, conversion privileges with other carriers, agreements with providers to continue rendering services, and any other agreements:

Hold harmless agreements in contracts

7.1 Does the reporting entity set up its claim liability for provider services on a service date basis? Yes [ ] No [X]

7.2 If no, give details

The reporting entity utilizes actuarial triangles

8. Provide the following information regarding participating providers:

8.1 Number of providers at start of reporting year 0

8.2 Number of providers at end of reporting year 84,230

9.1 Does the reporting entity have business subject to premium rate guarantees? Yes [ ] No [X]

9.2 If yes, direct premium earned:

9.21 Business with rate guarantees between 15-36 months 0

9.22 Business with rate guarantees over 36 months 0

GENERAL INTERROGATORIES

PART 2 - HEALTH INTERROGATORIES

10.1 Does the reporting entity have Incentive Pool, Withhold or Bonus Arrangements in its provider contracts? Yes [ ] No [X]

10.2 If yes:

10.21 Maximum amount payable bonuses $

10.22 Amount actually paid for year bonuses $

10.23 Maximum amount payable withholds $

10.24 Amount actually paid for year withholds $

11.1 Is the reporting entity organized as:

11.12 A Medical Group/Staff Model, Yes [ ] No [X]

11.13 An Individual Practice Association (IPA), or, Yes [ ] No [X]

11.14 A Mixed Model (combination of above) ? Yes [ ] No [X]

11.2 Is the reporting entity subject to Statutory Minimum Capital and Surplus Requirements? Yes [X] No [ ]

11.3 If yes, show the name of the state requiring such minimum capital and surplus. New Jersey

11.4 If yes, show the amount required. $ 15,063,232

11.5 Is this amount included as part of a contingency reserve in stockholder's equity? Yes [ ] No [X]

11.6 If the amount is calculated, show the calculation

See RBC calculation

12. List service areas in which reporting entity is licensed to operate:

1 Name of Service Area
Bergen, Essex, Hudson, Middlesex, Monmouth, Ocean, Passaic and Union

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

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

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

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

14.1 Are any of the captive affiliates reported on Schedule S, Part 3 as authorized reinsurers? Yes [ ] No [N/A [X]

14.2 If the answer to 14.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other

15. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).

15.1 Direct Premium Written $

15.2 Total Incurred Claims $

15.3 Number of Covered Lives

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

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

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

FIVE - YEAR HISTORICAL DATA

	1 2021	2 2020	3 2019	4 2018	5 2017
Balance Sheet (Pages 2 and 3)					
1. Total admitted assets (Page 2, Line 28)	54,612,679	17,274,375	0	0	0
2. Total liabilities (Page 3, Line 24)	31,953,846	2,177,439	0	0	0
3. Statutory minimum capital and surplus requirement	15,063,232	0	0	0	0
4. Total capital and surplus (Page 3, Line 33)	22,658,833	15,096,936	0	0	0
Income Statement (Page 4)					
5. Total revenues (Line 8)	172,299,068	0	0	0	0
6. Total medical and hospital expenses (Line 18)	179,104,755	0	0	0	0
7. Claims adjustment expenses (Line 20)	8,947,951	0	0	0	0
8. Total administrative expenses (Line 21)	20,271,269	8,826,551	0	0	0
9. Net underwriting gain (loss) (Line 24)	(38,124,907)	(8,826,551)	0	0	0
10. Net investment gain (loss) (Line 27)	92,482	7,645	0	0	0
11. Total other income (Lines 28 plus 29)	0	0	0	0	0
12. Net income or (loss) (Line 32)	(38,032,425)	(8,818,917)	0	0	0
Cash Flow (Page 6)					
13. Net cash from operations (Line 11)	(6,978,887)	(8,815,376)	0	0	0
Risk-Based Capital Analysis					
14. Total adjusted capital	22,658,833	15,096,936	0	0	0
15. Authorized control level risk-based capital	7,531,616	27,082	0	0	0
Enrollment (Exhibit 1)					
16. Total members at end of period (Column 5, Line 7)	17,890	0	0	0	0
17. Total members months (Column 6, Line 7)	193,697	0	0	0	0
Operating Percentage (Page 4)					
(Item divided by Page 4, sum of Lines 2, 3, and 5) x 100.0					
18. Premiums earned plus risk revenue (Line 2 plus Lines 3 and 5)	100.0	100.0	100.0	100.0	100.0
19. Total hospital and medical plus other non-health (Lines 18 plus Line 19)	103.9	0.0	0.0	0.0	0.0
20. Cost containment expenses	3.7	0.0	0.0	0.0	0.0
21. Other claims adjustment expenses	1.5	0.0	0.0	0.0	0.0
22. Total underwriting deductions (Line 23)	122.1	0.0	0.0	0.0	0.0
23. Total underwriting gain (loss) (Line 24)	(22.1)	0.0	0.0	0.0	0.0
Unpaid Claims Analysis					
(U&I Exhibit, Part 2B)					
24. Total claims incurred for prior years (Line 13, Col. 5)	0	0	0	0	0
25. Estimated liability of unpaid claims – [prior year (Line 13, Col. 6)]	0	0	0	0	0
Investments in Parent, Subsidiaries and Affiliates					
26. Affiliated bonds (Sch. D Summary, Line 12, Col. 1)	0	0	0	0	0
27. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)	0	0	0	0	0
28. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	0	0	0	0	0
29. Affiliated short-term investments (subtotal included in Sch. DA Verification, Col. 5, Line 10)	0	0	0	0	0
30. Affiliated mortgage loans on real estate		0	0	0	0
31. All other affiliated	0	0	0	0	0
32. Total of above Lines 26 to 31	0	0	0	0	0
33. Total investment in parent included in Lines 26 to 31 above					

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

If no, please explain

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION Healthier New Jersey Insurance Company 2. ________ (LOCATION)

NAIC Group Code 01202 BUSINESS IN THE STATE OF New Jersey DURING THE YEAR 2021 NAIC Company Code 16714

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	0	0	0	0	0	0	0	0	0	0
2 First Quarter	14,379	0	0	0	0	0	0	14,379	0	0
3 Second Quarter	16,400	0	0	0	0	0	0	16,400	0	0
4. Third Quarter	16,962	0	0	0	0	0	0	16,962	0	0
5. Current Year	17,890	0	0	0	0	0	0	17,890	0	0
6 Current Year Member Months	193,697	0	0	0	0	0	0	193,697	0	0
Total Member Ambulatory Encounters for Year:										
7. Physician	379,662	0	0	0	0	0	0	379,662	0	0
8. Non-Physician	200,259	0	0	0	0	0	0	200,259	0	0
9. Total	579,921	0	0	0	0	0	0	579,921	0	0
10. Hospital Patient Days Incurred	32,255	0	0	0	0	0	0	32,255	0	0
11. Number of Inpatient Admissions	4,045	0	0	0	0	0	0	4,045	0	0
12. Health Premiums Written (b)	172,299,083	0	0	0	0	0	0	172,299,083	0	0
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	172,299,068	0	0	0	0	0	0	172,299,068	0	0
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	153,841,665	0	0	0	0	0	0	153,841,665	0	0
18. Amount Incurred for Provision of Health Care Services	179,104,755	0	0	0	0	0	0	179,104,755	0	0

(a) For health business: number of persons insured under PPO managed care products 16,845 and number of persons insured under indemnity only products 0

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 172,299,083

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION Healthier New Jersey Insurance Company 2. (LOCATION)

NAIC Group Code 01202 BUSINESS IN THE STATE OF Consolidated DURING THE YEAR 2021 NAIC Company Code 16714

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	0	0	0	0	0	0	0	0	0	0
2 First Quarter	14,379	0	0	0	0	0	0	14,379	0	0
3 Second Quarter	16,400	0	0	0	0	0	0	16,400	0	0
4. Third Quarter	16,962	0	0	0	0	0	0	16,962	0	0
5. Current Year	17,890	0	0	0	0	0	0	17,890	0	0
6 Current Year Member Months	193,697	0	0	0	0	0	0	193,697	0	0
Total Member Ambulatory Encounters for Year:										
7. Physician	379,662	0	0	0	0	0	0	379,662	0	0
8. Non-Physician	200,259	0	0	0	0	0	0	200,259	0	0
9. Total	579,921	0	0	0	0	0	0	579,921	0	0
10. Hospital Patient Days Incurred	32,255	0	0	0	0	0	0	32,255	0	0
11. Number of Inpatient Admissions	4,045	0	0	0	0	0	0	4,045	0	0
12. Health Premiums Written (b)	172,299,083	0	0	0	0	0	0	172,299,083	0	0
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	172,299,068	0	0	0	0	0	0	172,299,068	0	0
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	153,841,665	0	0	0	0	0	0	153,841,665	0	0
18. Amount Incurred for Provision of Health Care Services	179,104,755	0	0	0	0	0	0	179,104,755	0	0

(a) For health business: number of persons insured under PPO managed care products 16,845 and number of persons insured under indemnity only products 0

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 172,299,083

Schedule S - Part 1 - Section 2

NONE

Schedule S - Part 2

NONE

Schedule S - Part 3 - Section 2

NONE

Schedule S - Part 4

NONE

Schedule S - Part 5

NONE

Schedule S - Part 6

NONE

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	39,850,558		39,850,558
2.	Accident and health premiums due and unpaid (Line 15)	845,958		845,958
3.	Amounts recoverable from reinsurers (Line 16.1)	0		0
4.	Net credit for ceded reinsurance	XXX	0	0
5.	All other admitted assets (Balance)	13,916,163		13,916,163
6.	Total assets (Line 28)	54,612,679	0	54,612,679
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
7.	Claims unpaid (Line 1)	23,631,630	0	23,631,630
8.	Accrued medical incentive pool and bonus payments (Line 2)	1,631,461		1,631,461
9.	Premiums received in advance (Line 8)	43,270		43,270
10.	Funds held under reinsurance treaties with authorized and unauthorized reinsurers (Line 19, first inset amount plus second inset amount)	0		0
11.	Reinsurance in unauthorized companies (Line 20 minus inset amount)	0		0
12.	Reinsurance with Certified Reinsurers (Line 20 inset amount)	0		0
13.	Funds held under reinsurance treaties with Certified Reinsurers (Line 19 third inset amount)	0		0
14.	All other liabilities (Balance)	6,647,485		6,647,485
15.	Total liabilities (Line 24)	31,953,846	0	31,953,846
16.	Total capital and surplus (Line 33)	22,658,833	XXX	22,658,833
17.	Total liabilities, capital and surplus (Line 34)	54,612,679	0	54,612,679
	NET CREDIT FOR CEDED REINSURANCE			
18.	Claims unpaid	0		
19.	Accrued medical incentive pool	0		
20.	Premiums received in advance	0		
21.	Reinsurance recoverable on paid losses	0		
22.	Other ceded reinsurance recoverables	0		
23.	Total ceded reinsurance recoverables	0		
24.	Premiums receivable	0		
25.	Funds held under reinsurance treaties with authorized and unauthorized reinsurers	0		
26.	Unauthorized reinsurance	0		
27.	Reinsurance with Certified Reinsurers	0		
28.	Funds held under reinsurance treaties with Certified Reinsurers	0		
29.	Other ceded reinsurance payables/offsets	0		
30.	Total ceded reinsurance payables/offsets	0		
31.	Total net credit for ceded reinsurance	0		

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Allocated by States and Territories

	1	Direct Business Only								
		2	3	4	5	6	7	8	9	10
State, Etc.	Active Status (a)	Accident & Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Plan Premiums	Life & Annuity Premiums & Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 8	Deposit-Type Contracts
1. Alabama AL	N								0	0
2. Alaska AK	N								0	0
3. Arizona AZ	N								0	0
4. Arkansas AR	N								0	0
5. California CA	N								0	0
6. Colorado CO	N								0	0
7. Connecticut CT	N								0	0
8. Delaware DE	N								0	0
9. District of Columbia DC	N								0	0
10. Florida FL	N								0	0
11. Georgia GA	N								0	0
12. Hawaii HI	N								0	0
13. Idaho ID	N								0	0
14. Illinois IL	N								0	0
15. Indiana IN	N								0	0
16. Iowa IA	N								0	0
17. Kansas KS	N								0	0
18. Kentucky KY	N								0	0
19. Louisiana LA	N								0	0
20. Maine ME	N								0	0
21. Maryland MD	N								0	0
22. Massachusetts MA	N								0	0
23. Michigan MI	N								0	0
24. Minnesota MN	N								0	0
25. Mississippi MS	N								0	0
26. Missouri MO	N								0	0
27. Montana MT	N								0	0
28. Nebraska NE	N								0	0
29. Nevada NV	N								0	0
30. New Hampshire NH	N								0	0
31. New Jersey NJ	L	0	172,299,083	0	0	0	0	0	172,299,083	0
32. New Mexico NM	N								0	0
33. New York NY	N								0	0
34. North Carolina NC	N								0	0
35. North Dakota ND	N								0	0
36. Ohio OH	N								0	0
37. Oklahoma OK	N								0	0
38. Oregon OR	N								0	0
39. Pennsylvania PA	N								0	0
40. Rhode Island RI	N								0	0
41. South Carolina SC	N								0	0
42. South Dakota SD	N								0	0
43. Tennessee TN	N								0	0
44. Texas TX	N								0	0
45. Utah UT	N								0	0
46. Vermont VT	N								0	0
47. Virginia VA	N								0	0
48. Washington WA	N								0	0
49. West Virginia WV	N								0	0
50. Wisconsin WI	N								0	0
51. Wyoming WY	N								0	0
52. American Samoa AS	N								0	0
53. Guam GU	N								0	0
54. Puerto Rico PR	N								0	0
55. U.S. Virgin Islands VI	N								0	0
56. Northern Mariana Islands MP	N								0	0
57. Canada CAN	N								0	0
58. Aggregate other alien OT	XXX	0	0	0	0	0	0	0	0	0
59. Subtotal	XXX	0	172,299,083	0	0	0	0	0	172,299,083	0
60. Reporting entity contributions for Employee Benefit Plans	XXX								0	
61. Total (Direct Business)	XXX	0	172,299,083	0	0	0	0	0	172,299,083	0
DETAILS OF WRITE-INS										
58001.	XXX									
58002.	XXX									
58003.	XXX									
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0	0	0	0

(a) Active Status Counts

L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG 1
R – Registered – Non-domiciled RRGs 0
E – Eligible – Reporting entities eligible or approved to write surplus lines in the state 0
Q – Qualified – Qualified or accredited reinsurer 0
N – None of the above – Not allowed to write business in the state lines in the state 56

(b) Explanation of basis of allocation of premiums by states, etc.

Situs of contract

SCHEDULE T – PART 2
INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN

Allocated By States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL						0
2. Alaska	AK						0
3. Arizona	AZ						0
4. Arkansas	AR						0
5. California	CA						0
6. Colorado	CO						0
7. Connecticut	CT						0
8. Delaware	DE						0
9. District of Columbia	DC						0
10. Florida	FL						0
11. Georgia	GA						0
12. Hawaii	HI						0
13. Idaho	ID						0
14. Illinois	IL						0
15. Indiana	IN						0
16. Iowa	IA						0
17. Kansas	KS						0
18. Kentucky	KY						0
19. Louisiana	LA						0
20. Maine	ME						0
21. Maryland	MD						0
22. Massachusetts	MA						0
23. Michigan	MI						0
24. Minnesota	MN						0
25. Mississippi	MS						0
26. Missouri	MO						0
27. Montana	MT						0
28. Nebraska	NE						0
29. Nevada	NV						0
30. New Hampshire	NH						0
31. New Jersey	NJ						0
32. New Mexico	NM						0
33. New York	NY						0
34. North Carolina	NC						0
35. North Dakota	ND						0
36. Ohio	OH						0
37. Oklahoma	OK						0
38. Oregon	OR						0
39. Pennsylvania	PA						0
40. Rhode Island	RI						0
41. South Carolina	SC						0
42. South Dakota	SD						0
43. Tennessee	TN						0
44. Texas	TX						0
45. Utah	UT						0
46. Vermont	VT						0
47. Virginia	VA						0
48. Washington	WA						0
49. West Virginia	WV						0
50. Wisconsin	WI						0
51. Wyoming	WY						0
52. American Samoa	AS						0
53. Guam	GU						0
54. Puerto Rico	PR						0
55. US Virgin Islands	VI						0
56. Northern Mariana Islands	MP						0
57. Canada	CAN						0
58. Aggregate Other Alien	OT						0
59. Totals		0	0	0	0	0	0

NONE

NAIC#	Federal Employee #	
---------	-------------	
55069	22-0999690	A. Horizon Healthcare Services, Inc. (1)
	22-2561496	B. Horizon Healthcare Plan Holding Company, Inc.
95529	22-2651245	1. Horizon Healthcare of New Jersey, Inc. (2)
11146	22-3331515	2. Horizon Healthcare Dental, Inc. (3)
	22-3346524	3. Horizon Casualty Services, Inc.
14690	46-1362174	4. Horizon Insurance Company (4)
	86-1229594	5. Greenwood Insurance Company, Inc. (6)
	13-4290405	C. Enterprise Property Holdings, LLC
	27-1179993	D. Three Penn Plaza Property Holdings Urban Renewal, LLC
	20-0252405	E. Horizon Charitable Foundation, Inc.
	46-2605607	F. Multistate Professional Services, Inc.
	47-4428396	G. Multistate Investment Services, Inc.
	84-2280217	H. NJ Collaborative Care, LLC (50.00%)
16714	84-3673030	1. Healthier New Jersey Insurance Company, d/b/a Braven Health (5)

(1) Horizon Healthcare Services, Inc., a New Jersey domestic health service corporation, d/b/a Horizon Blue Cross Blue Shield of New Jersey.
(2) Horizon Healthcare of New Jersey, Inc., a New Jersey domestic health maintenance organization.
(3) Horizon Healthcare Dental, Inc., a New Jersey domestic dental plan organization.
(4) Horizon Insurance Company, a New Jersey domestic Life, Accident and Health Organization
(5) Healthier New Jersey Insurance Company, d/b/a/ Braven Health, a New Jersey a domestic Life, Accident and Health Organization
(6) Greenwood Insurance Company, Inc. is a New Jersey captive insurance company

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
01202	BCBS of NJ Group	55069	22-0999690				Horizon Healthcare Services, Inc.	NJ	UIP			0.0		NO	0
01202	BCBS of NJ Group	00000	22-2561496				Horizon Healthcare Plan Holding Company, Inc.	NJ	UDP	Horizon Healthcare Services, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.	NO	0
01202	BCBS of NJ Group	11146	22-3331515				Horizon Healthcare Dental, Inc.	NJ	IA	Horizon Healthcare Plan Holding Company, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.	NO	0
01202	BCBS of NJ Group	00000	22-3346524				Horizon Casulaty Services, Inc.	NJ	NIA	Horizon Healthcare Plan Holding Company, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.	NO	0
01202	BCBS of NJ Group	14690	46-1362174				Horizon Insurance Company	NJ	IA	Horizon Healthcare Plan Holding Company, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.	NO	0
01202	BCBS of NJ Group	00000	46-2605607				Multistate Professional Services, Inc.	NJ	NIA	Horizon Healthcare Services, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.	NO	0
01202	BCBS of NJ Group	95529	22-2651245				Horizon Healthcare of New Jersey, Inc.	NJ	IA	Horizon Healthcare Plan Holding Company, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.	NO	0
01202	BCBS of NJ Group	00000	13-4290405				Enterprise Property Holdings, LLC	NJ	NIA	Horizon Healthcare Services, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.	NO	0
01202	BCBS of NJ Group	00000	27-1179993				Three Penn Plaza Property Holdings Urban Renewal, LLC	NJ	NIA	Horizon Healthcare Services, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.	NO	0
01202	BCBS of NJ Group	00000	20-0522405				Horizon Charitable Foundation, Inc.	NJ	NIA	Horizon Healthcare Services, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.	NO	0
01202	BCBS of NJ Group	00000	47-4428396				Multistate Investment Services, Inc.	NJ	NIA	Horizon Healthcare Services, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.	NO	0
01202	BCBS of NJ Group	00000	84-2280217				NJ Collaborative Care, LLC	NJ	UDP	Horizon Healthcare Services, Inc.	Ownership	50.0	Horizon Healthcare Services, Inc.	NO	0
01202	BCBS of NJ Group	16714	84-3673030				Healthier New Jersey Insurance Company	NJ	IA	NJ Collaborative Care, LLC	Ownership	100.0	Horizon Healthcare Services, Inc.	NO	0
01202	BCBS of NJ Group	00000	86-1229594				Greenwood Insurance Company, Inc.	NJ	IA	Horizon Healthcare Plan Holding Company, Inc.	Ownership	100.0	Horizon Healthcare Services, Inc.	NO	0

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
11146	22-3331515	Horizon Healthcare Dental, Inc.	0	0	0	0	(3,472,466)	0		0	(3,472,466)	0
14690	46-1362174	Horizon Insurance Company	0	0	0	0	(34,567,467)	(936,673)		0	(35,504,140)	816,440
16714	84-3673030	Healthier New Jersey Insurance Company	0	22,800,000	0	0	0	0		0	22,800,000	0
55069	22-0999690	Horizon Healthcare Services, Inc.	37,000,000	(130,564,445)	0	0	423,584,464	(242,662,436)		0	87,357,583	26,118,224
95529	22-2651245	Horizon Healthcare of New Jersey, Inc.	0	0	0	0	(384,119,165)	243,599,109		0	(140,520,056)	(26,934,664)
	27-1179993	3 Penn Plaza Property Holdings Urban Ren	(4,000,000)	70,486,227	0	0	10,736,757	0		0	77,222,984	0
	13-4290405	Enterprise Property Holdings, LLC	(3,000,000)	1,943,218	0	0	2,979,000	0		0	1,922,218	0
	22-3346524	Horizon Casualty Services, Inc.	0	0	0	0	(16,061,641)	0		0	(16,061,641)	0
	22-2561496	Horizon Healthcare Plan Holding Company	0	10,000,000	0	0	(10,625)	0		0	9,989,375	0
	47-4428396	Multistate Investment Services, Inc.	(30,000,000)	15,335,000	0	0	135,036	0		0	(14,529,964)	0
	46-2605607	Multistate Professional Services, Inc.	0	0	0	0	0	0		0	0	0
	86-1229594	Greenwood Insurance Company, Inc.	0	10,000,000	0	0	796,107	0		0	10,796,107	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

SCHEDULE Y

PART 3 – ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Columns 5 of Column 6)	8 Granted Disclaimer of Control\Affiliation of Column 5 Over Column 6 (Yes/No)
		%				%	
		%				%	
		%				%	
		%				%	
		%				%	
		%				%	
		%				%	
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		%				%	
		%				%	
		%				%	
		%				%	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will an actuarial opinion be filed by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
7.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

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

	MARCH FILING	
10.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
11.	Will the Supplemental Life data due March 1 be filed with the state of domicile and the NAIC?	NO
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	SEE EXPLANATION
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 on Exhibit 5 to Life Supplement be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
14.	Will the actuarial opinion on non-guaranteed elements as required in Interrogatory 3 to Exhibit 5 to Life Supplement be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
15.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
16.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	SEE EXPLANATION
17.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	SEE EXPLANATION
18.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed with electronically with the NAIC by March 1?	SEE EXPLANATION
	APRIL FILING	
19.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
20.	Will the Supplemental Life data due April 1 be filed with the state of domicile and the NAIC?	SEE EXPLANATION
21.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	YES
22.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Allocation Report be filed with the state of domicile and the NAIC by April 1?	YES
23.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	YES
	AUGUST FILING	
24.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanation:

12.

13.

14.

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19.

20.

Bar code:

10. 1 6 7 1 4 2 0 2 1 3 6 0 5 9 0 0 0

11.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

1 6 7 1 4 2 0 2 1 2 0 5 5 9 0 0 0

15. 1 6 7 1 4 2 0 2 1 3 6 5 0 0 0 0 0

OVERFLOW PAGE FOR WRITE-INS

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	23,292,685	58.450	23,292,685	0	23,292,685	58.450
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	0	0.000	0	0	0	0.000
1.06 Industrial and miscellaneous	0	0.000	0	0	0	0.000
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	0	0.000	0	0	0	0.000
1.11 Total long-term bonds	23,292,685	58.450	23,292,685	0	23,292,685	58.450
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(1,865,765)	(4.682)	(1,865,765)	0	(1,865,765)	(4.682)
6.02 Cash equivalents (Schedule E, Part 2)	16,926,460	42.475	16,926,460	0	16,926,460	42.475
6.03 Short-term investments (Schedule DA)	1,497,179	3.757	1,497,179	0	1,497,179	3.757
6.04 Total cash, cash equivalents and short-term investments	16,557,873	41.550	16,557,873	0	16,557,873	41.550
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	39,850,558	100.000	39,850,558	0	39,850,558	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

NONE

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
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	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

NONE

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		109,090
2.	Cost of bonds and stocks acquired, Part 3, Column 7		24,587,916
3.	Accrual of discount		7,012
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	0	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		(6)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,408,975
7.	Deduct amortization of premium		2,352
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		23,292,685
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		23,292,685

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	23,292,685	23,082,432	23,287,800	23,337,500
Governments (including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	23,292,685	23,082,432	23,287,800	23,337,500
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals	0	0	0	0
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	0	0	0	0
Industrial and Miscellaneous, SVO Identified	8. United States	0	0	0	0
Funds, Unaffiliated Bank Loans and Hybrid	9. Canada	0	0	0	0
Securities (unaffiliated)	10. Other Countries	0	0	0	0
	11. Totals	0	0	0	0
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	23,292,685	23,082,432	23,287,800	23,337,500
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	23,292,685	23,082,432	23,287,800	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,497,179	15,495,373	7,797,312	0	0	XXX	24,789,863	100.0	109,090	100.0	24,789,863	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	1,497,179	15,495,373	7,797,312	0	0	XXX	24,789,863	100.0	109,090	100.0	24,789,863	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 1,497,179	15,495,373	7,797,312	0	0	0	24,789,863	100.0	XXX	XXX	24,789,863	0
11.2 NAIC 2	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	1,497,179	15,495,373	7,797,312	0	0	0	(b) 24,789,863	100.0	XXX	XXX	24,789,863	0
11.8 Line 11.7 as a % of Col. 7	6.0	62.5	31.5	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 NAIC 1	0	109,090	0	0	0	0	XXX	XXX	109,090	100.0	109,090	0
12.2 NAIC 2	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	0	109,090	0	0	0	0	XXX	XXX	(b) 109,090	100.0	109,090	0
12.8 Line 12.7 as a % of Col. 9	0.0	100.0	0.0	0.0	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,497,179	15,495,373	7,797,312	0	0	0	24,789,863	100.0	109,090	100.0	24,789,863	XXX
13.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	1,497,179	15,495,373	7,797,312	0	0	0	24,789,863	100.0	109,090	100.0	24,789,863	XXX
13.8 Line 13.7 as a % of Col. 7	6.0	62.5	31.5	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	6.0	62.5	31.5	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.8 Line 14.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes $ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ 0 current year of bonds with Z designations, and$ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. “5GI” means the NAIC designation was assigned by the SVO in reliance on the insurer’s certification that the issuer is current in all principal and interest payments. “6*” means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1$ 1,497,179 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0 .

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,497,179	15,495,373	7,797,312	0	0	XXX	24,789,863	100.0	109,090	100.0	24,789,863	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	1,497,179	15,495,373	7,797,312	0	0	XXX	24,789,863	100.0	109,090	100.0	24,789,863	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans – Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans – Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Bank Loans – Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	1,497,179	15,495,373	7,797,312	0	0	XXX	24,789,863	100.0	XXX	XXX	24,789,863	0
11.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	1,497,179	15,495,373	7,797,312	0	0	0	24,789,863	100.0	XXX	XXX	24,789,863	0
11.09 Lines 11.08 as a % Col. 7	6.0	62.5	31.5	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations	0	109,090	0	0	0	XXX	XXX	XXX	109,090	100.0	109,090	0
12.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	0	109,090	0	0	0	0	XXX	XXX	109,090	100.0	109,090	0
12.09 Line 12.08 as a % of Col. 9	0.0	100.0	0.0	0.0	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	1,497,179	15,495,373	7,797,312	0	0	XXX	24,789,863	100.0	109,090	100.0	24,789,863	XXX
13.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	1,497,179	15,495,373	7,797,312	0	0	0	24,789,863	100.0	109,090	100.0	24,789,863	XXX
13.09 Line 13.08 as a % of Col. 7	6.0	62.5	31.5	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	6.0	62.5	31.5	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.09 Line 14.08 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	4,158,945	4,158,945	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(77)	(77)	0	0	0
6. Deduct consideration received on disposals	2,661,033	2,661,033	0	0	0
7. Deduct amortization of premium	657	657	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,497,179	1,497,179	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,497,179	1,497,179	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	16,808,155	0	16,808,155	0
2. Cost of cash equivalents acquired	245,571,154	0	245,571,154	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	(2,849)	0	(2,849)	0
6. Deduct consideration received on disposals	245,450,000	0	245,450,000	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	16,926,460	0	16,926,460	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	16,926,460	0	16,926,460	0

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912828-YV-6	UNITED STATES TREAS NTS				1.A	108,859	101.5980	111,757	110,000	109,317	0	227	0	0	1.500	1.727	MN	145	1,650	12/23/2019	11/30/2024
91282C-BL-4	UNITED STATES TREAS NTS				1.A	1,299,953	97.1600	1,316,521	1,355,000	1,303,419	0	3,466	0	0	1.125	1.581	FA	5,758	7,622	05/04/2021	02/15/2031
91282C-BV-2	UNITED STATES TREAS NTS				1.A	5,438,909	99.0160	5,376,547	5,430,000	5,436,915	0	(1,994)	0	0	0.375	0.319	AO	4,363	10,181	05/04/2021	04/15/2024
91282C-BW-0	UNITED STATES TREAS NTS				1.A	4,540,054	98.0700	4,467,102	4,555,000	4,541,997	0	1,943	0	0	0.750	0.819	AO	5,851	17,081	05/04/2021	04/30/2026
91282C-BX-8	UNITED STATES TREAS NTS				1.A	3,647,576	99.4690	3,630,611	3,650,000	3,648,380	0	804	0	0	0.125	0.159	AO	781	2,281	05/04/2021	04/30/2023
91282C-BZ-3	UNITED STATES TREAS NTS				1.A	3,098,063	99.1720	3,074,329	3,100,000	3,098,238	0	176	0	0	1.250	1.263	AO	6,637	19,375	05/04/2021	04/30/2028
91282C-CV-1	UNITED STATES TREAS NTS				1.A	899,744	98.1480	880,882	897,500	899,640	0	(104)	0	0	1.125	1.091	FA	3,431	0	09/01/2021	08/31/2028
91282C-CW-9	UNITED STATES TREAS NTS				1.A	349,398	97.8200	342,371	350,000	349,438	0	40	0	0	0.750	0.787	FA	892	0	09/01/2021	08/31/2026
91282C-CX-7	UNITED STATES TREAS NTS				1.A	1,408,975	98.6090	1,395,323	1,415,000	1,409,326	0	351	0	0	0.375	0.525	MS	1,583	0	09/30/2021	09/15/2024
91282C-DL-2	UNITED STATES TREAS NTS				1.A	2,496,270	100.4840	2,486,989	2,475,000	2,496,016	0	(254)	0	0	1.500	1.376	MN	3,264	0	11/30/2021	11/30/2028
0199999 - Bonds - U.S. Governments - Issuer Obligations						23,287,800	XXX	23,082,432	23,337,500	23,292,685	0	4,654	0	0	XXX	XXX	XXX	32,705	58,191	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						23,287,800	XXX	23,082,432	23,337,500	23,292,685	0	4,654	0	0	XXX	XXX	XXX	32,705	58,191	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
Bonds - All Other Governments - Residential Mortgage-Backed Securities																					
Bonds - All Other Governments - Commercial Mortgage-Backed Securities																					
Bonds - All Other Governments - Other Loan-Backed and Structured Securities																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																					
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																					
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
Bonds - Hybrid Securities - Issuer Obligations																					
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities																					
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities																					
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations																					
Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued																					
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans – Acquired																					
Bonds: SVO Identified Funds - Exchange Traded Funds – as Identified by the SVO																					
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued																					
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																					
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						23,287,800	XXX	23,082,432	23,337,500	23,292,685	0	4,654	0	0	XXX	XXX	XXX	32,705	58,191	XXX	XXX
8399999 Subtotals - Total Bonds						23,287,800	XXX	23,082,432	23,337,500	23,292,685	0	4,654	0	0	XXX	XXX	XXX	32,705	58,191	XXX	XXX

1.

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 23,292,685	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0
1B	2A $ 0	2B $ 0	2C $ 0				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

Schedule D - Part 2 - Section 1

NONE

Schedule D - Part 2 - Section 2

NONE

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
Bonds - U.S. Governments								
91282C-BL-4	UNITED STATES TREAS NTS		05/04/2021	BANK OF AMERICA NA, DALLAS	XXX	1,299,953	1,355,000	3,327
91282C-BV-2	UNITED STATES TREAS NTS		05/04/2021	CHARITABLE DONATION	XXX	5,438,909	5,430,000	1,113
91282C-BW-0	UNITED STATES TREAS NTS		05/04/2021	BNY MELLON CAPITAL MARKETS LLC, NEW YORK	XXX	4,540,054	4,555,000	464
91282C-BX-8	UNITED STATES TREAS NTS		05/04/2021	BNY MELLON CAPITAL MARKETS LLC, NEW YORK	XXX	3,647,576	3,650,000	62
91282C-BZ-3	UNITED STATES TREAS NTS		05/04/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	3,098,063	3,100,000	526
91282C-CV-1	UNITED STATES TREAS NTS		09/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	899,744	897,500	56
91282C-CW-9	UNITED STATES TREAS NTS		09/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	349,398	350,000	15
91282C-CX-7	UNITED STATES TREAS NTS		09/30/2021	BNY MELLON CAPITAL MARKETS LLC, NEW YORK	XXX	1,408,975	1,415,000	235
91282C-DL-2	UNITED STATES TREAS NTS		11/30/2021	CHARITABLE DONATION	XXX	2,496,270	2,475,000	102
0599999 - Bonds - U.S. Governments						23,178,941	23,227,500	5,899
Bonds - All Other Governments								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
Bonds - Industrial and Miscellaneous (Unaffiliated)								
Bonds - Hybrid Securities								
Bonds - Parent, Subsidiaries, and Affiliates								
Bonds - SVO Identified Funds								
Bonds - Subtotals - Unaffiliated Bank Loans								
8399997 - Bonds - Subtotals - Bonds - Part 3						23,178,941	23,227,500	5,899
8399998 - Bonds - Summary item from Part 5 for Bonds						1,408,975	1,415,000	235
8399999 - Bonds - Subtotals - Bonds						24,587,916	24,642,500	6,133
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								
Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred								
Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred								
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded								
Common Stocks - Parent, Subsidiaries and Affiliates Other								
Common Stocks - Mutual Funds								
Common Stocks - Unit Investment Trusts								
Common Stocks - Closed-End Funds								
9999999 Totals						24,587,916	XXX	6,133

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	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
Bonds - All Other Governments																				
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
Bonds - Hybrid Securities																				
Bonds - Parent, Subsidiaries, and Affiliates																				
Bonds - SVO Identified Funds																				
Bonds - Subtotals - Unaffiliated Bank Loans																				
8399998 - Bonds - Summary item from Part 5 for Bonds						1,408,975	1,415,000	1,408,975	0	0	6	0	6	0	1,408,981	0	(6)	(6)	235	XXX
8399999 - Bonds - Subtotals - Bonds						1,408,975	1,415,000	1,408,975	0	0	6	0	6	0	1,408,981	0	(6)	(6)	235	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded																				
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
Common Stocks - Mutual Funds																				
Common Stocks - Unit Investment Trusts																				
Common Stocks - Closed-End Funds																				
9999999 Totals						1,408,975	XXX	1,408,975	0	0	6	0	6	0	1,408,981	0	(6)	(6)	235	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	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
Bonds - U.S. Governments																				
91282C-CX-7	UNITED STATES TREAS NTS		09/30/2021	BNY MELLON CAPITAL MARKETS LLC, NEW YORK	10/01/2021	BNY MELLON CAPITAL MARKETS LLC	1,415,000	1,408,975	1,408,975	1,408,981	0	6	0	6	0	0	(6)	(6)	235	235
0599999 - Bonds - U.S. Governments							1,415,000	1,408,975	1,408,975	1,408,981	0	6	0	6	0	0	(6)	(6)	235	235
Bonds - All Other Governments																				
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
Bonds - Hybrid Securities																				
Bonds - Parent, Subsidiaries, and Affiliates																				
Bonds - SVO Identified Funds																				
Bonds - Subtotals - Unaffiliated Bank Loans																				
8399998 - Bonds - Subtotals - Bonds							1,415,000	1,408,975	1,408,975	1,408,981	0	6	0	6	0	0	(6)	(6)	235	235
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded																				
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
Common Stocks - Mutual Funds																				
Common Stocks - Unit Investment Trusts																				
Common Stocks - Closed-End Funds																				
9999999 Totals								1,408,975	1,408,975	1,408,981	0	6	0	6	0	0	(6)	(6)	235	235

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
NONE										
1999999 Totals - Preferred and Common Stocks						0	0	0	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
NONE					
0399999 Totals - Preferred and Common				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	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	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
Bonds - U.S. Governments Issuer Obligations																			
UNITED STATES TREAS BILLS	@		12/01/2021	PERSHING LLC	11/03/2022	1,497,179	0	0	0	0	1,500,000	1,497,179	259	0	0.000	0.201	N/A	0	0
0199999 - Bonds - U.S. Governments - Issuer Obligations						1,497,179	0	0	0	0	1,500,000	1,497,179	259	0	XXX	XXX	XXX	0	0
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																			
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																			
Bonds - U.S Governments - Other Loan-Backed and Structured Securities																			
0599999 - Bonds - Subtotals - U.S. Governments						1,497,179	0	0	0	0	1,500,000	1,497,179	259	0	XXX	XXX	XXX	0	0
Bonds - All Other Governments - Issuer Obligations																			
Bonds - All Other Governments - Residential Mortgage-Backed Securities																			
Bonds - All Other Governments - Single Class Mortgage-Backed/Asset-Backed Securities																			
Bonds - All Other Governments - Other Loan-Backed and Structured Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Issuer Obligations																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Residential Mortgage-Backed Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Commercial Mortgage-Backed Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Other Loan-Backed and Structured Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																			
Bonds - Hybrid Securities - Issuer Obligations																			
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities																			
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities																			
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans – Acquired																			
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO																			
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued																			
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																			
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						1,497,179	0	0	0	0	1,500,000	1,497,179	259	0	XXX	XXX	XXX	0	0
8399999 - Bonds - Total Bonds - Subtotals - Bonds						1,497,179	0	0	0	0	1,500,000	1,497,179	259	0	XXX	XXX	XXX	0	0
Parent, Subsidiaries and Affiliates - Mortgage Loans																			
Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets																			
Mortgage Loans																			
Other Short-Term Invested Assets																			
9199999 Totals						1,497,179	0	0	0	0	XXX	1,497,179	259	0	XXX	XXX	XXX	0	0

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

Line Number														
1A	1A	$ 1,497,179	1B	$ 0	1C	$ 0	1D	$ 0	1E	$ 0	1F	$ 0	1G	$ 0
1B	2A	$ 0	2B	$ 0	2C	$ 0								
1C	3A	$ 0	3B	$ 0	3C	$ 0								
1D	4A	$ 0	4B	$ 0	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 0												

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

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 *
OPEN DEPOSITORIES							
PNC Bank, NA	Pittsburg, PA			0	0	6,852	XXX
PNC Bank, NA	Pittsburg, PA			0	0	(613,234)	XXX
PNC Bank, NA	Pittsburg, PA			0	0	(1,259,383)	XXX
0199998 Deposits in 1 depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX	0	0	0	XXX
0199999 Totals - Open Depositories		XXX	XXX	0	0	(1,865,765)	XXX
0399999 Total Cash on Deposit		XXX	XXX	0	0	(1,865,765)	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total Cash		XXX	XXX	0	0	(1,865,765)	XXX

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

1. January	21,377,991	4. April	(1,135,668)	7. July	(1,838,849)	10. October	(2,256,949)
2. February	(932,650)	5. May	(2,736,155)	8. August	(2,297,949)	11. November	(3,036,432)
3. March	(1,022,603)	6. June	(1,872,387)	9. September	2,476,133	12. December	(1,865,765)

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 & Accrued	9 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
Bonds - U.S. Governments - Residential Mortgage-Backed Securities								
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities								
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities								
Bonds - All Other Governments - Issuer Obligations								
Bonds - All Other Governments - Residential Mortgage-Backed Securities								
Bonds - All Other Governments - Commercial Mortgage-Backed Securities								
Bonds - All Other Governments - Other Loan-Backed and Structured Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - .S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities								
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities								
Bonds - Industrial and Miscellaneous - Issuer Obligations								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities								
Bonds - Hybrid Securities - Issuer Obligations								
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities								
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities								
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired								
Bonds - SVO Identified Funds - Exchange Traded Funds –as Identified by the SVO								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired								
Sweep Accounts								
Exempt Money Market Mutual Funds – as Identified by SVO								
All Other Money Market Mutual Funds								
262006-20-8	DREYFUS GOVT CASH MGMT		11/30/2021	0.000	XXX	78,550	0	(281)
316175-10-8	FIDELITY INVESTS INSTL GOVT CL I		04/05/2021	0.000	XXX	58	0	220
60934N-10-4	FEDERATED INVESTORS GOVT OBL INSTL		12/31/2021	0.000	XXX	16,843,495	0	235
711991-00-0	TD BANK DEPOSIT SWEEP		12/01/2021	0.000	XXX	4,357	0	1
8699999 - All Other Money Market Mutual Funds						16,926,460	0	176
Qualified Cash Pools Under SSAP No. 2R								
Other Cash Equivalents								
9999999 Total Cash Equivalents						16,926,460	0	176

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

1A	1A $ 0	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0
1B	2A $ 0	2B $ 0	2C $ 0				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.		1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL			0	0	0	0
2. Alaska	AK			0	0	0	0
3. Arizona	AZ			0	0	0	0
4. Arkansas	AR			0	0	0	0
5. California	CA			0	0	0	0
6. Colorado	CO			0	0	0	0
7. Connecticut	CT			0	0	0	0
8. Delaware	DE			0	0	0	0
9. District of Columbia	DC			0	0	0	0
10. Florida	FL			0	0	0	0
11. Georgia	GA			0	0	0	0
12. Hawaii	HI			0	0	0	0
13. Idaho	ID			0	0	0	0
14. Illinois	IL			0	0	0	0
15. Indiana	IN			0	0	0	0
16. Iowa	IA			0	0	0	0
17. Kansas	KS			0	0	0	0
18. Kentucky	KY			0	0	0	0
19. Louisiana	LA			0	0	0	0
20. Maine	ME			0	0	0	0
21. Maryland	MD			0	0	0	0
22. Massachusetts	MA			0	0	0	0
23. Michigan	MI			0	0	0	0
24. Minnesota	MN			0	0	0	0
25. Mississippi	MS			0	0	0	0
26. Missouri	MO			0	0	0	0
27. Montana	MT			0	0	0	0
28. Nebraska	NE			0	0	0	0
29. Nevada	NV			0	0	0	0
30. New Hampshire	NH			0	0	0	0
31. New Jersey	NJ	B	Insolvency Deposit	113,674	116,115	0	0
32. New Mexico	NM			0	0	0	0
33. New York	NY			0	0	0	0
34. North Carolina	NC			0	0	0	0
35. North Dakota	ND			0	0	0	0
36. Ohio	OH			0	0	0	0
37. Oklahoma	OK			0	0	0	0
38. Oregon	OR			0	0	0	0
39. Pennsylvania	PA			0	0	0	0
40. Rhode Island	RI			0	0	0	0
41. South Carolina	SC			0	0	0	0
42. South Dakota	SD			0	0	0	0
43. Tennessee	TN			0	0	0	0
44. Texas	TX			0	0	0	0
45. Utah	UT			0	0	0	0
46. Vermont	VT			0	0	0	0
47. Virginia	VA			0	0	0	0
48. Washington	WA			0	0	0	0
49. West Virginia	WV			0	0	0	0
50. Wisconsin	WI			0	0	0	0
51. Wyoming	WY			0	0	0	0
52. American Samoa	AS			0	0	0	0
53. Guam	GU			0	0	0	0
54. Puerto Rico	PR			0	0	0	0
55. US Virgin Islands	VI			0	0	0	0
56. Northern Mariana Islands	MP			0	0	0	0
57. Canada	CAN			0	0	0	0
58. Aggregate Alien and Other	OT	XXX	XXX	0	0	0	0
59. Total		XXX	XXX	113,674	116,115	0	0
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Sum of remaining write-ins for Line 58 from overflow page		XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)		XXX	XXX	0	0	0	0

Life Supplements - Cover

NONE

Life Supplement - Exhibit 5

NONE

Life Supp. - Exhibit 5 - Interrogatories

NONE

Exhibit 7 - Deposit Type Contracts

NONE

Schedule S - Part 1 - Section 1

NONE

Schedule S - Part 3 - Section 1

NONE

Relief from the five-year rotation requirement for lead audit partner

Relief from the one-year cooling off period for independent CPA

Relief from the Requirements for Audit Committees

16714202136500000

SUPPLEMENT FOR THE YEAR 2021 OF THE Healthier New Jersey Insurance Company

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

(To Be Filed By March 1)

NAIC Group Code 01202 NAIC Company Code 16714

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1. Premiums Collected					
1.1 Standard Coverage					
1.11 With Reinsurance Coverage		XXX		XXX	0
1.12 Without Reinsurance Coverage		XXX		XXX	0
1.13 Risk-Corridor Payment Adjustments		XXX		XXX	0
1.2 Supplemental Benefits		XXX		XXX	0
2. Premiums Due and Uncollected-change					
2.1 Standard Coverage					
2.11 With Reinsurance Coverage		XXX		XXX	XXX
2.12 Without Reinsurance Coverage		XXX		XXX	XXX
2.2 Supplemental Benefits		XXX		XXX	XXX
3. Unearned Premium and Advance Premium-change					
3.1 Standard Coverage					
3.11 With Reinsurance Coverage		XXX		XXX	XXX
3.12 Without Reinsurance Coverage		XXX		XXX	XXX
3.2 Supplemental Benefits		XXX		XXX	XXX
4. Risk-Corridor Payment Adjustments-change					
4.1 Receivable		XXX		XXX	XXX
4.2 Payable		XXX		XXX	XXX
5. Earned Premiums					
5.1 Standard Coverage					
5.11 With Reinsurance Coverage		XXX		XXX	XXX
5.12 Without Reinsurance Coverage		XXX		XXX	XXX
5.13 Risk-Corridor Payment Adjustments		XXX		XXX	XXX
5.2 Supplemental Benefits		XXX		XXX	XXX
6. Total Premiums	0	XXX	0	XXX	0
7. Claims Paid					
7.1 Standard Coverage					
7.11 With Reinsurance Coverage		XXX		XXX	0
7.12 Without Reinsurance Coverage		XXX		XXX	0
7.2 Supplemental Benefits		XXX		XXX	0
8. Claim Reserves and Liabilities-change					
8.1 Standard Coverage					
8.11 With Reinsurance Coverage		XXX		XXX	XXX
8.12 Without Reinsurance Coverage		XXX		XXX	XXX
8.2 Supplemental Benefits		XXX		XXX	XXX
9. Health Care Receivables-change					
9.1 Standard Coverage					
9.11 With Reinsurance Coverage		XXX		XXX	XXX
9.12 Without Reinsurance Coverage		XXX		XXX	XXX
9.2 Supplemental Benefits		XXX		XXX	XXX
10 Claims Incurred					
10.1 Standard Coverage					
10.11 With Reinsurance Coverage	0	XXX	0	XXX	XXX
10.12 Without Reinsurance Coverage	0	XXX	0	XXX	XXX
10.2 Supplemental Benefits	0	XXX	0	XXX	XXX
11. Total Claims	0	XXX	0	XXX	0
12. Reinsurance Coverage and Low Income Cost Sharing					
12.1 Claims Paid – Net of Reimbursements Applied	XXX		XXX		0
12.2 Reimbursements Received but Not Applied-change	XXX		XXX		0
12.3 Reimbursements Receivable-change	XXX		XXX		XXX
12.4 Health Care Receivables-change	XXX		XXX		XXX
13. Aggregate Policy Reserves-change					XXX
14. Expenses Paid		XXX		XXX	0
15. Expenses Incurred		XXX		XXX	XXX
16. Underwriting Gain/Loss	0	XXX	0	XXX	XXX
17. Cash Flow Result	XXX	XXX	XXX	XXX	0

Actuarial Opinion (Statement) on Non-guaranteed Elements

Actuarial Opinion on Participating and Non-Participating Policies

1 6 7 1 4 2 0 2 1 4 2 0 0 0 0 0

SUPPLEMENT FOR THE YEAR 2021 OF THE Healthier New Jersey Insurance Company

NATIONAL ASSOCIATION OF INSURANCE COMMISSIONERS
SCHEDULE SIS

STOCKHOLDER INFORMATION SUPPLEMENT

For The Year Ended December 31, 2021
(To Be Filed by March 1)

REQUIRED BY THE APPLICABLE QUESTION ON THE SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES FOR THE PROPERTY/CASUALTY, LIFE, ACCIDENT AND HEALTH/FRATERNAL, TITLE AND HEALTH INSURANCE BLANKS

TO ANNUAL STATEMENT OF THE

Healthier New Jersey Insurance Company
COMPANY

FINANCIAL REPORTING TO STOCKHOLDERS

1. Did the company distribute to its stockholders prior to the Annual Meeting during the year an Annual Report for the previous year?

   Answer Yes [ ] No [ ]

   If answer is "Yes" attach copy. If answer is "No" explain in detail below. Attach separate sheet if necessary.

2. Will the company distribute to its stockholders prior to the Annual Meeting during the following year an Annual Report for the current year?

   Answer Yes [ ] No [ ]

   If answer is "Yes" a copy of the report shall be forwarded to the Insurance Commissioner of the company's domiciliary state at the same time as it is distributed to stockholders. If answer is "No" explain in detail below. Attach separate sheet if necessary.

3. If an Annual Report to stockholders was distributed for the previous year; (1) was such distribution prior to or contemporaneous with the solicitation of proxies in respect to the Annual Meeting?

   Answer Yes [ ] No [ ]

   If the answer is "No" explain in detail below. Attach separate sheet if necessary.

   (2) Did it contain the following financial statements (indicate answer in Column A) and were such financial statements prepared substantially on the basis (individual or consolidated) as required to be present in the Company's Annual Statement (indicate answer in Column B)?

	Column A		Column B	
To be answered by Life, Accident and Health Companies:	Yes	No	Yes	No
a. Statement of Assets, Liabilities, Surplus and Other Funds				
b. Summary of Operations				
c. Surplus Account				
To be answered by Property and Casualty Companies:				
a. Statement of Assets, Liabilities, Surplus and Other Funds				
b. Statement of Income				
c. Capital and Surplus Account				
To be answered by Title Insurance Companies:				
a. Statement of Assets, Liabilities, Surplus and Other Funds				
b. Statement of Income - Operations and Investment Exhibit				
c. Capital and Surplus Account				
To be answered by Health Insurance Companies:				
a. Statement of Assets, Liabilities, Capital and Surplus				
b. Statement of Revenue and Expenses				
c. Capital and Surplus Account				

INFORMATION REGARDING MANAGEMENT AND DIRECTORS

1. Furnish the following information for each director, and for each of the three highest paid officers, whose aggregate direct remuneration exceeded $100,000 during the year, naming each such person.

1	2	3	4	Benefits Accrued or Set Aside During Year		Est. Annual Benefits Upon Retirement	
				5	6	7	8
Name and Title	Principal Occupation or Employment	Served as Director From	Aggregate Direct Remuneration	Retirement Plan	Other Emp. Benefits	Retirement Plan	Other Emp. Benefits

Furnish on a separate sheet the following information as to each of the individuals named above (or state below that such information is not present):

A. Information as to any material interest, direct or indirect, on the part of such individual during the year in any material transaction or any material proposed transaction as to which the Company, or any of its subsidiaries, was or is to be a party.

B. Information as to all options to purchase securities of the Company granted to or exercised by each such individual during the year.

2. Answer “yes” or “no” in each column as to whether or not the information in Item 1 above has been, or will be, furnished to stockholders in any proxy statement relating to (i) the election of directors, (ii) any bonus, profit sharing or other remuneration plan, contract or arrangement in which any director, nominee for election as a director, or officer of the Company will participate, (iii) any pension or retirement plan in which any such person will participate, or (iv) the granting or extension to any such person of any options, warrants, or rights to purchase any securities, other than warrants or rights issued to security holders, as such, on a pro rata basis. If any answer is “no” explain in detail on a separate sheet.

Yes [ ] No [ ] Yes [ ] No [ ] Yes [ ] No [ ] Yes [ ] No [ ] Yes [ ] No [ ] Yes [ ] No [ ] Yes [ ] No [ ] Yes [ ] No [ ]

3. Furnish the information specified in Item 1 for all directors and all officers of the Company, as a group, without naming them.

4. Did the stockholders have an opportunity to vote for or against the election of directors and also other matters to be presented at any stockholder’s meeting?

   Answer Yes [ ] No [ ]

   If answer is “no” explain on separate sheet.

5. Will the Company solicit proxies from its stockholders during the following year and will such solicitation(s) precede any shareholders’ meeting or meetings by at least 10 days?

   Answer Yes [ ] No [ ]

   If answer is “yes” and proxies are to be solicited, copies of the proxy statement and form of proxy and other soliciting material to be furnished stockholders shall be submitted to the Insurance Commissioner of the Company’s domiciliary state at least 10 days prior to the date such material is first sent or given to stockholders.

   If answer is “no” and proxies are not to be solicited from stockholders, explain in detail below. Attach separate sheet if necessary.

STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

1	2	3	Number of Shares					
			4	5	Disposed of During Current Year		8	9
					6	7		
Name and title of (a) Each Director and Each Officer with Any Ownership and (b) Any Other Owner of More Than 10%	Title of Security	Nature of Ownership	Owned at End of Prior Year	Acquired During Current Year	Held Less Than 6 Months	Held 6 Months or More	Owned at End of Current Year	Percentage of Voting Stock Directly and Indirectly Owned or Controlled at the End of the Current Year
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	
							0	

Note: Answer "yes" or "no" as to whether the information concerning the number of shares owned at the end of the year (as shown in Column 8) by each Director and the three highest paid Officers whose aggregate direct remuneration exceeded $100,000 during the year, has been or will be furnished to stockholders in a proxy statement or otherwise.

Answer Yes [ ] No [ ]
If answer is "no" explain in detail on separate sheet.

State the number of stockholders of record of the company at the end of the year. Answer:

Has the state of domicile granted an exemption or disclaimer of control? Answer Yes [ ] No [ ]

If answer is “yes” explain:

Healthier New Jersey Insurance Company
Statement of Actuarial Opinion

Table of Key Indicators-appropriate boxes are indicated with an "x"

This opinion is	X	Unqualified		Qualified		Adverse		Inconclusive
Identification Section	X	Prescribed wording only		Prescribed wording only with Additional wording		Revised wording		
Scope Section	X	Prescribed wording only		Prescribed wording only with Additional wording		Revised wording		
Reliance Section	X	Prescribed wording only		Prescribed wording only with Additional wording		Revised wording		
Opinion Section	X	Prescribed wording only		Prescribed wording only with Additional wording		Revised wording		
Relevant Comments		Revised wording-the Actuarial Memorandum includes "Deviation from Standard" wording regarding conformity with an Actuarial Standard of Practice.						

I, Kenny Kan, Vice President and Chief Actuary, am an employee of Horizon Healthcare Services, Inc. (d/b/a Horizon Blue Cross Blue Shield of New Jersey), a joint venture member of NJ Collaborative Care, LLC, which is the direct owner of Healthier New Jersey Insurance Company and a member of the American Academy of Actuaries. I was appointed on April 08, 2019 in accordance with the requirements of the annual statement instructions. I meet the Academy qualification standards for rendering the opinion.

I have examined the assumptions and methods used in determining loss reserves, actuarial liabilities and related items listed below, as shown in the annual statement of the organization as prepared for filing with state regulatory officials, as of December 31, 2021

A. Claims unpaid (Page 3, Line 1);	$	23,631,630
B. Accrued medical incentive pool and bonus payments (Page 3, Line 2);	$	1,631,461
C. Unpaid claims adjustment expenses (Page 3, Line 3);	$	206,000
D. Aggregate health policy reserves (Page 3, Line 4) including unearned premium reserves, premium deficiency reserves and additional policy reserves from the Underwriting and Investment Exhibit, Part 2D;	$	2,100,015
E. Aggregate life policy reserves (Page 3, Line 5);	$	0
F. Property/casualty unearned premium reserves (Page 3, Line 6);	$	0
G. Aggregate health claim reserves (Page 3, Line 7);	$	0
H. Any other loss reserves, actuarial liabilities, or related items presented as liabilities in the annual statement; and		Not Applicable
I. Specified actuarial items presented as assets in the annual statements.		Not Applicable

In forming my opinion on Underwriting and Investment Exhibit (Part 2B) and Liabilities, Capital, and Surplus Section, I relied upon financial and accounting data, reconciliation, and analyses prepared by Catherine Merlino, Controller, Horizon Healthcare Services Inc. I evaluated that data, reconciliation, or analyses for reasonableness and accuracy. I also reconciled data to the extent applicable to other relevant sections of the company's annual statement. In other respects, my examination included review of the assumptions, projections, reserve and claims' data analyses and documentation, I considered necessary.

In my opinion, the amounts carried in the balance sheet on account of the items identified above:

A. Are in accordance with accepted actuarial standards consistently applied and are fairly stated in accordance with sound actuarial principles;

B. Are based on actuarial assumptions relevant to contract provisions and appropriate to the purpose for which the statement was prepared;

C. Meet the requirements of the Insurance Laws and regulations of the state of New Jersey and are at least as great as the minimum aggregate amounts required by any state;

D. Make a good and sufficient provision for all unpaid claims and other actuarial liabilities of the organization under the terms of its contracts and agreements;

E. Are computed on the basis of assumptions and methods consistent with those used in computing the corresponding items in the annual statement of the preceding year end; and

F. Include appropriate provision for all actuarial items that ought to be established.

The Underwriting and Investment Exhibit, Part 2B was reviewed for reasonableness and consistency with the applicable Actuarial Standards of Practice.

Actuarial methods, considerations, and analyses used in forming my opinion conform to the relevant Standards of Practice as promulgated from time to time by the Actuarial Standards Board, which standards form the basis of this statement of opinion.

This opinion has been prepared solely for the Board and management of the Company, for filing with insurance regulatory agencies of states in which the Company is licensed, and for the Blue Cross and Blue Shield Association.

Kenny Kan, FSA, CPA, CFA
Vice President and Chief Actuary
c/o Horizon Healthcare Services, Inc.
3 Penn Plaza, Newark, NJ 07105
973-466-5646
February 25, 2022

Horizon Healthcare Services, Inc. (HHSI)
3 Penn Plaza,
Newark, NJ 07105

February 24, 2022

I, Catherine Merlino, Controller, Horizon Healthcare Services, Inc., hereby affirm that the financial and accounting data, reconciliation, and analyses prepared related to the five following companies, and any supporting documentation prepared for and submitted to Kenny Kan, FSA, MAAA, VP and Chief Actuary, are substantially accurate and complete, to the best of my knowledge, and are the basis as the record and data which form the basis for the Companies' 2021 Annual Statements. The five companies are Horizon Healthcare Service, Inc., Horizon Healthcare of New Jersey, Inc., Horizon Insurance Company, Healthier New Jersey Insurance Company, and Horizon Healthcare Dental, Inc.

Catherine Merlino

Catherine Merlino
Controller
c/o Horizon Healthcare Services, Inc.
3 Penn Plaza, Newark, NJ 07105
973-466-5954
Feb 24, 2022

SUPPLEMENTAL COMPENSATION EXHIBIT

For the Year Ended December 31, 2021

(To Be Filed by March 1)

PART 1 - INTERROGATORIES

1. Is the reporting insurer a member of a group of insurers or other holding company system? Yes [ ] No [ ]
   If yes, do the amounts below represent 1) total gross compensation paid to each individual by or on behalf of all companies that are part of the group: Yes [ ];
   or 2) allocation to each insurer: Yes [ ].
2. Did any person while an officer, director, or trustee of the reporting entity, receive directly or indirectly, during the period covered by this statement any commission on the business transactions of the reporting entity? Yes [ ] No [ ]
3. Except for retirement plans generally applicable to its staff employees, has the reporting entity any agreement with any person, other than contracts with its agents for the payment of commissions whereby it agrees that for any service rendered or to be rendered, that he/she shall receive directly or indirectly, any salary, compensation or emolument that will extend beyond a period of 12 months from the date of the agreement? Yes [ ] No [ ]

PART 2 - OFFICERS AND EMPLOYEES COMPENSATION

1 Name and Principal Position	2 Year	3 Salary	4 Bonus	5 Stock Awards	6 Option Awards	7 Sign-on Payments	8 Severance Payments	9 All Other Compensation	10 Totals
Current:									
1. ,	2021								0
,	2020								0
,	2019								0
Current:									
2. ,	2021								0
,	2020								0
,	2019								0
3. ,	2021								0
,	2020								0
,	2019								0
4. ,	2021								0
,	2020								0
,	2019								0
5. ,	2021								0
,	2020								0
,	2019								0
6. ,	2021								0
,	2020								0
,	2019								0
7. ,	2021								0
,	2020								0
,	2019								0
8. ,	2021								0
,	2020								0
,	2019								0
9. ,	2021								0
,	2020								0
,	2019								0
10. ,	2021								0
,	2020								0
,	2019								0

PART 3 - DIRECTOR COMPENSATION

1	Paid or Deferred for Services as Director				6	7
Name and Principal Position or Occupation and Company (if Outside Director)	2 Direct Compensation	3 Stock Awards	4 Option Awards	5 Other	All Other Compensation Paid or Deferred	Totals
						0
						0
						0

PART 4 – NARRATIVE DESCRIPTION OF MATERIAL FACTORS

Provide a narrative description of any material factors necessary to gain an understanding of the information disclosed in the tables.